

Lösningar, TATA77, 2022-08-24

1. $y''(t) + 3y'(t) + 2y(t) = 3e^{-t}$, $t \geq 0$, $y(0) = 3$, $y'(0) = -2$.

Enkelsidig laplacetransform ger ($Y = \mathcal{L}y$):

$$s^2 Y(s) - 3s + 2 + 3(sY(s) - 3) + 2Y(s) = \frac{3}{s+1},$$

$$(s^2 + 3s + 2)Y(s) = \frac{3}{s+1} + 3s + 7 = \frac{3s^2 + 10s + 10}{s+1},$$

$$Y(s) = \frac{3s^2 + 10s + 10}{(s+1)^2(s+2)} = \frac{3}{(s+1)^2} + \frac{1}{s+1} + \frac{2}{s+2}, \quad \operatorname{Re} s > -1.$$

Tabell ger $y(t)$.

Svar: a) $\frac{3s^2 + 10s + 10}{(s+1)^2(s+2)}$, $\operatorname{Re} s > -1$.

b) $(3t+1)e^{-t} + 2e^{-2t}$, $t \geq 0$.

2. $y'(t) + y(t) = \delta(t) + 3e^{-2|t|} \operatorname{sgn} t$.

Fouriertransform ger: $i\omega \hat{y}(\omega) + \hat{y}(\omega) = 1 + \frac{-6i\omega}{4+\omega^2}$,

$$\hat{y}(\omega) = \frac{4+\omega^2-6i\omega}{(1+i\omega)(4+\omega^2)} = \frac{3}{1+i\omega} + \frac{2i\omega-8}{4+\omega^2}, \quad \omega \in \mathbb{R}.$$

Tabell ger: Svar: $y(t) = 3e^{-t} \chi(t) - e^{-2|t|} (\operatorname{sgn} t + 2)$.

3. a) $u(t) = at(1/t)$, $t \neq 0$, $u(0) = 0$.

$$u'(t) = \frac{1}{1+(1/t)^2} \cdot \left(-\frac{1}{t^2}\right) + (u(0+) - u(0-))\delta_0(t) \quad (\text{sats 2.5}),$$

så: Svar: $u'(t) = -\frac{1}{t^2+1} + \pi \delta(t)$.

b) $\langle e^{2t} \delta'', \varphi \rangle = \langle \delta'', e^{2t} \varphi \rangle = (-1)^2 \langle \delta, (e^{2t} \varphi)'' \rangle =$

$$= \langle \delta, e^{2t} \varphi'' + 4e^{2t} \varphi' + 4e^{2t} \varphi \rangle = \varphi''(0) + 4\varphi'(0) + 4\varphi(0) =$$

$$= \langle \delta'' - 4\delta' + 4\delta, \varphi \rangle, \quad \varphi \in \mathcal{D}(\mathbb{R}). \quad \text{Svar: } \delta'' - 4\delta' + 4\delta.$$

c) $u' = \operatorname{sgn} t$, så $u' = 1$ på $]0, \infty[$ och $u' = -1$ på $] -\infty, 0[$.

Detta ger $u = \begin{cases} t+C, & t > 0 \\ -t+D, & t < 0 \end{cases}$ och vi får $u' = \begin{cases} 1, & t > 0 \\ -1, & t < 0 \end{cases} + (C-D)\delta$.

Alltså måste $C-D=0$.

Svar: $u = |t| + C$, $C \in \mathbb{C}$.

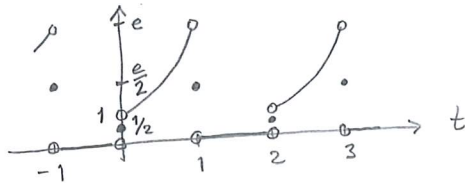
4. $u(t) = e^t, 0 \leq t < 1, u(t) = 0, 1 \leq t < 2, T = 2 \Rightarrow \Omega = \frac{2\pi}{T} = \pi.$

$$\hat{u}(n) = \frac{1}{2} \int_0^2 u(t) e^{-in\pi t} dt = \frac{1}{2} \int_0^1 e^t e^{-in\pi t} dt = \frac{1}{2} \left[\frac{e^{(1-in\pi)t}}{1-in\pi} \right]_0^1 =$$

$$= \frac{e^{1-in\pi} - 1}{2(1-in\pi)} = \frac{(-1)^n e - 1}{2(1-in\pi)}, n \in \mathbb{Z}.$$

Delsvar: $\sum_{n=-\infty}^{\infty} \frac{(-1)^n e - 1}{2(1-in\pi)} e^{in\pi t}.$

Fourierseriens summa, enl. satsen om punktvis konvergens:



5. $u(n) + \sum_{k=n}^{\infty} 2^{n-k} u(k) = 3\chi(n), n \in \mathbb{Z}.$

Vi har $3\chi(n) \xrightarrow{\mathcal{Z}} \frac{3z}{z-1}, |z| > 1.$ $\sum_{k=n}^{\infty} 2^{n-k} u(k) = \sum_{k=-\infty}^{\infty} 2^{n-k} \chi(k-n) u(k) =$
 $= (f * u)(n),$ där $f(n) = 2^n \chi(-n).$ Vi har $2^{-n} \chi(n) \xrightarrow{\mathcal{Z}} \frac{z}{z-1/2}, |z| > \frac{1}{2},$
 så $\hat{f}(z) = \frac{1/z}{1/2 - 1/z} = \frac{2}{2-z}, 0 < |z| < 2.$

$\mathcal{Z}(VL) = \mathcal{Z}(HL): \hat{u}(z) + \frac{2}{2-z} \hat{u}(z) = \frac{3z}{z-1}, |z| \in R_u \cap]1, 2[,$ så

$$\hat{u}(z) = \frac{3z(z-2)}{(z-1)(z-4)} = z \left(\frac{1}{z-1} + \frac{2}{z-4} \right) = \frac{z}{z-1} + \frac{2z}{z-4}, |z| \in R_u,$$

och vi måste ha $R_u =]1, 4[$ för att få $R_u \cap]1, 2[\neq \emptyset.$

Vi har: $4^{-n} \chi(n) \xrightarrow{\mathcal{Z}} \frac{z}{z-1/4}, |z| > 1/4$

$$4^n \chi(-n) \xrightarrow{\mathcal{Z}} \frac{1/z}{1/2 - 1/4} = \frac{4}{4-z} = -\frac{4}{z} \cdot \frac{z}{z-4}, 0 < |z| < 4$$

$$4^{n+1} \chi(-(n+1)) \xrightarrow{\mathcal{Z}} -4 \frac{z}{z-4}, 0 < |z| < 4, \text{ så:}$$


Svar: $u(n) = \chi(n) - 2 \cdot 4^n \chi(-n-1), n \in \mathbb{Z}.$

$$6. \hat{u}(s) = \frac{1 - e^{-1-s}}{(s+1)(1 - e^{-s})}, \operatorname{Re} s > 0.$$

$$|e^{-s}| < 1 \text{ så } \hat{u}(s) = \frac{1 - e^{-1-s}}{s+1} (1 + e^{-s} + e^{-2s} + \dots).$$

Med $\hat{v}(s) = \frac{1 - e^{-1-s}}{s+1}$, $\operatorname{Re} s > 0$, fås mha tabell att

$$v(t) = e^{-t} \chi(t) - e^{-1} e^{-(t-1)} \chi(t-1) = \begin{cases} e^{-t}, & 0 \leq t < 1, \\ 0, & \text{annars.} \end{cases}$$

Så $u(t) = v(t) + v(t-1) + v(t-2) + \dots$: 

$$\text{Svar: } u(t) = \begin{cases} 0, & t < 0, \\ e^{-(t-n)}, & n \leq t < n+1, n \in \mathbb{N}. \end{cases}$$

7. $u(t) = t^2$ då $0 \leq t < 1$ och u 1-periodisk.

$$\begin{aligned} (\mathcal{L}_+ u)(s) &= \int_0^\infty u(t) e^{-st} dt = \sum_{n=0}^\infty \int_n^{n+1} u(t) e^{-st} dt = \\ &= \sum_{n=0}^\infty \int_0^1 u(t+n) e^{-s(t+n)} dt = \sum_{n=0}^\infty e^{-sn} \int_0^1 u(t) e^{-st} dt = \end{aligned}$$

$$= \frac{1}{1 - e^{-s}} \int_0^1 t^2 e^{-st} dt, \operatorname{Re} s > 0.$$

$$\text{Så } (\mathcal{L}_+ u)(2+2\pi in) = \frac{1}{1 - e^{-(2+2\pi in)}} \int_0^1 t^2 e^{-(2+2\pi in)t} dt =$$

$$= \frac{1}{1 - e^{-2}} \int_0^1 t^2 e^{-2t} e^{-in2\pi t} dt = \frac{e^2}{e^2 - 1} (\mathcal{F}_T v)(n), n \in \mathbb{Z},$$

där $v(t) = t^2 e^{-2t}$, $0 \leq t < 1$, och v är 1-periodisk.

Satsen om punktvis konvergens ger att

$$\lim_{N \rightarrow \infty} \sum_{n=-N}^N (\mathcal{L}_+ u)(2+2\pi in) = \lim_{N \rightarrow \infty} \sum_{n=-N}^N \frac{e^2}{e^2 - 1} (\mathcal{F}_T v)(n) =$$

$$= \frac{e^2}{e^2 - 1} \frac{v(0+) + v(0-)}{2} = \frac{e^2}{e^2 - 1} \cdot \frac{0 + e^{-2}}{2} = \frac{1}{2(e^2 - 1)}.$$