

Laplace Transforms of Periodic Functions

Bernd Schröder

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Time Domain (t)

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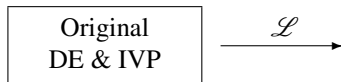
Time Domain (t)

Original DE & IVP

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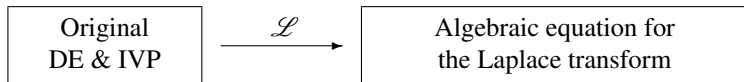
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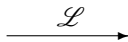


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Transform domain (s)

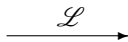
Algebraic equation for
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Algebraic equation for
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Algebraic solution,
partial fractions

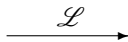


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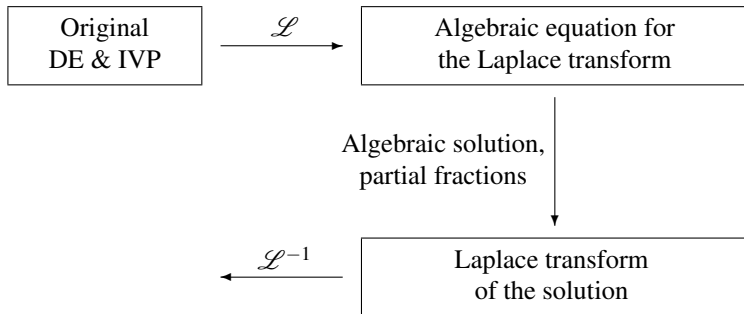
Laplace transform
of the solution

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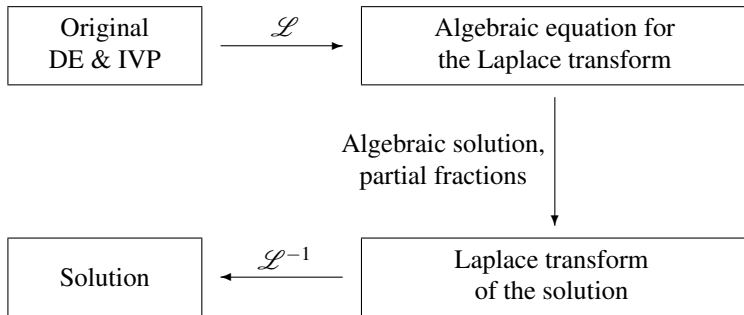


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Periodic Functions

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2. If f is bounded, piecewise continuous and periodic with period T , then

$$\mathcal{L}\{f(t)\} = \frac{1}{1 - e^{-sT}} \int_0^T e^{-st} f(t) dt$$

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$$\mathcal{L}\{f(t)\} = \int_0^{\infty} e^{-st}f(t) dt = \sum_{n=0}^{\infty} \int_{nT}^{(n+1)T} e^{-st}f(t) dt$$

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$$\begin{aligned}\mathcal{L}\{f(t)\} &= \int_0^{\infty} e^{-st}f(t) dt = \sum_{n=0}^{\infty} \int_{nT}^{(n+1)T} e^{-st}f(t) dt \\ &= \sum_{n=0}^{\infty} \int_{nT}^{(n+1)T} e^{-s((t-nT)+nT)}f(t) dt\end{aligned}$$

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Solve the Initial Value Problem

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$$\mathcal{L}\{|\sin(t)|\} = \frac{1}{1 - e^{-s\pi}} \int_0^\pi e^{-st} |\sin(t)| dt$$

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$$\frac{1}{(s^2 + 1)(3s + 2)} = \frac{1}{13} \left(\frac{-3s + 2}{s^2 + 1} + \frac{9}{3s + 2} \right)$$

Solve the Initial Value Problem $3y' + 2y = |\sin(t)|$, $y(0) = 0$

$$\frac{1}{(s^2 + 1)(3s + 2)} = \frac{As + B}{s^2 + 1} + \frac{C}{3s + 2}$$

$$1 = (As + B)(3s + 2) + C(s^2 + 1)$$

$$s = -\frac{2}{3}: \quad 1 = C\left(\frac{4}{9} + 1\right) = \frac{13}{9}C, \quad C = \frac{9}{13}$$

$$s = 0: \quad 1 = B \cdot 2 + C \cdot 1 = 2B + \frac{9}{13}, \quad B = \frac{2}{13}$$

$$s = 1: \quad 1 = (A + B) \cdot 5 + C \cdot 2 = 5A + \frac{10}{13} + \frac{18}{13}, \quad A = -\frac{3}{13}$$

$$\begin{aligned} \frac{1}{(s^2 + 1)(3s + 2)} &= \frac{1}{13} \left(\frac{-3s + 2}{s^2 + 1} + \frac{9}{3s + 2} \right) \\ &= \frac{1}{13} \left(-3 \frac{s}{s^2 + 1} + 2 \frac{1}{s^2 + 1} + 3 \frac{1}{s + \frac{2}{3}} \right) \end{aligned}$$

Solve the Initial Value Problem

$$3y' + 2y = |\sin(t)|, y(0) = 0$$

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Solve the Initial Value Problem

$$3y' + 2y = |\sin(t)|, y(0) = 0$$

$$\begin{aligned}
 Y &= \left[\sum_{n=0}^{\infty} e^{-n\pi s} + \sum_{n=0}^{\infty} e^{-(n+1)\pi s} \right] \frac{1}{(s^2 + 1)(3s + 2)} \\
 &= \left[\sum_{n=0}^{\infty} e^{-n\pi s} + \sum_{n=0}^{\infty} e^{-(n+1)\pi s} \right] \frac{1}{13} \left(-3 \frac{s}{s^2 + 1} + 2 \frac{1}{s^2 + 1} + 3 \frac{1}{s + \frac{2}{3}} \right) \\
 &= \left[\sum_{n=0}^{\infty} e^{-n\pi s} + \sum_{n=1}^{\infty} e^{-n\pi s} \right] \frac{1}{13} \left(-3 \frac{s}{s^2 + 1} + 2 \frac{1}{s^2 + 1} + 3 \frac{1}{s + \frac{2}{3}} \right) \\
 &= \left[1 + 2 \sum_{n=1}^{\infty} e^{-n\pi s} \right] \frac{1}{13} \left(-3 \frac{s}{s^2 + 1} + 2 \frac{1}{s^2 + 1} + 3 \frac{1}{s + \frac{2}{3}} \right)
 \end{aligned}$$

Solve the Initial Value Problem $3y' + 2y = |\sin(t)|$, $y(0) = 0$

Solve the Initial Value Problem $3y' + 2y = |\sin(t)|$, $y(0) = 0$

$$y = \frac{1}{13} \left[-3 \cos(t) + 2 \sin(t) + 3e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[-3 \cos(t) + 2 \sin(t) + 3e^{-\frac{2}{3}t} \right]_{t \rightarrow t - n\pi}$$

Solve the Initial Value Problem $3y' + 2y = |\sin(t)|$, $y(0) = 0$

$$\begin{aligned}
 y &= \frac{1}{13} \left[-3 \cos(t) + 2 \sin(t) + 3e^{-\frac{2}{3}t} \right] \\
 &+ \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[-3 \cos(t) + 2 \sin(t) + 3e^{-\frac{2}{3}t} \right]_{t \rightarrow t - n\pi} \\
 &= \frac{1}{13} \left[-3 \cos(t) + 2 \sin(t) + 3e^{-\frac{2}{3}t} \right] \\
 &+ \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[-3 \cos(t - n\pi) + 2 \sin(t - n\pi) + 3e^{-\frac{2}{3}(t - n\pi)} \right]
 \end{aligned}$$

$$\text{Does } y = \frac{1}{13} \left[-3 \cos(t) + 2 \sin(t) + 3e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[-3 \cos(t - n\pi) + 2 \sin(t - n\pi) + 3e^{-\frac{2}{3}(t - n\pi)} \right] \text{ Really Solve}$$

the Initial Value Problem $3y' + 2y = |\sin(t)|, y(0) = 0$?

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$y(0)$

Does $y = \frac{1}{13} \left[-3 \cos(t) + 2 \sin(t) + 3e^{-\frac{2}{3}t} \right]$
 $+ \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[-3 \cos(t - n\pi) + 2 \sin(t - n\pi) + 3e^{-\frac{2}{3}(t - n\pi)} \right]$ Really Solve

the Initial Value Problem $3y' + 2y = |\sin(t)|$, $y(0) = 0$?

$$y(0) = \frac{1}{13} \left[-3 \cos(0) + 2 \sin(0) + 3e^{-\frac{2}{3}0} \right]$$

$$+ \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(0 - n\pi) \left[-3 \cos(0 - n\pi) + 2 \sin(0 - n\pi) + 3e^{-\frac{2}{3}(0 - n\pi)} \right]$$

$$\text{Does } y = \frac{1}{13} \left[-3 \cos(t) + 2 \sin(t) + 3e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[-3 \cos(t - n\pi) + 2 \sin(t - n\pi) + 3e^{-\frac{2}{3}(t - n\pi)} \right] \text{ Really Solve}$$

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Does $y = \frac{1}{13} \left[-3 \cos(t) + 2 \sin(t) + 3e^{-\frac{2}{3}t} \right]$
 $+ \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[-3 \cos(t - n\pi) + 2 \sin(t - n\pi) + 3e^{-\frac{2}{3}(t - n\pi)} \right]$ Really Solve

the Initial Value Problem $3y' + 2y = |\sin(t)|, y(0) = 0$?

$$\begin{aligned}
 y(0) &= \frac{1}{13} \left[-3 \cos(0) + 2 \sin(0) + 3e^{-\frac{2}{3}0} \right] \\
 &+ \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(0 - n\pi) \left[-3 \cos(0 - n\pi) + 2 \sin(0 - n\pi) + 3e^{-\frac{2}{3}(0 - n\pi)} \right] \\
 &= 0 \quad \checkmark
 \end{aligned}$$

$$y' = \frac{1}{13} \left[3 \sin(t) + 2 \cos(t) - 2e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[3 \sin(t - n\pi) + 2 \cos(t - n\pi) - 2e^{-\frac{2}{3}(t - n\pi)} \right]$$

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$$3y' + 2y = \frac{1}{13} \left[9 \sin(t) + 6 \cos(t) - 6e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[9 \sin(t - n\pi) + 6 \cos(t - n\pi) - 6e^{-\frac{2}{3}(t - n\pi)} \right]$$

$$y' = \frac{1}{13} \left[3 \sin(t) + 2 \cos(t) - 2e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[3 \sin(t - n\pi) + 2 \cos(t - n\pi) - 2e^{-\frac{2}{3}(t - n\pi)} \right]$$

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$$y' = \frac{1}{13} \left[3 \sin(t) + 2 \cos(t) - 2e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[3 \sin(t - n\pi) + 2 \cos(t - n\pi) - 2e^{-\frac{2}{3}(t - n\pi)} \right]$$

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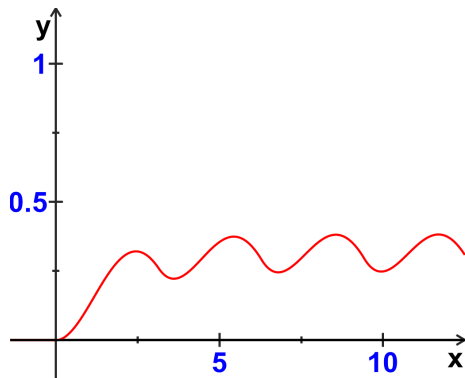
$$3y' + 2y = \frac{1}{13} \left[9 \sin(t) + 6 \cos(t) - 6e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[9 \sin(t - n\pi) + 6 \cos(t - n\pi) - 6e^{-\frac{2}{3}(t - n\pi)} \right] \\ + \frac{1}{13} \left[-6 \cos(t) + 4 \sin(t) + 6e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[-6 \cos(t - n\pi) + 4 \sin(t - n\pi) + 6e^{-\frac{2}{3}(t - n\pi)} \right] \\ = \frac{1}{13} [9 \sin(t) + 4 \sin(t)] + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) [9 \sin(t - n\pi) + 4 \sin(t - n\pi)] \\ = \sin(t) + 2 \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \sin(t - n\pi) = |\sin(t)|$$

$$y' = \frac{1}{13} \left[3 \sin(t) + 2 \cos(t) - 2e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[3 \sin(t - n\pi) + 2 \cos(t - n\pi) - 2e^{-\frac{2}{3}(t - n\pi)} \right]$$

$$3y' + 2y = \frac{1}{13} \left[9 \sin(t) + 6 \cos(t) - 6e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[9 \sin(t - n\pi) + 6 \cos(t - n\pi) - 6e^{-\frac{2}{3}(t - n\pi)} \right] \\ + \frac{1}{13} \left[-6 \cos(t) + 4 \sin(t) + 6e^{-\frac{2}{3}t} \right] \\ + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \left[-6 \cos(t - n\pi) + 4 \sin(t - n\pi) + 6e^{-\frac{2}{3}(t - n\pi)} \right] \\ = \frac{1}{13} [9 \sin(t) + 4 \sin(t)] + \frac{2}{13} \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) [9 \sin(t - n\pi) + 4 \sin(t - n\pi)] \\ = \sin(t) + 2 \sum_{n=1}^{\infty} \mathcal{U}(t - n\pi) \sin(t - n\pi) = |\sin(t)| \quad \checkmark$$

Comparing Output to Input

Comparing Output to Input



Comparing Output to Input

