

$$j = 0, 1, 2, 3, \dots$$

$$f_{j+1} = f_j + \Delta t_j, \quad \Delta t_j = t_{j+1} - t_j$$

Algorithm

$$u = u(j), \quad u = u(t)$$

Initialization, $f = 0$ at $t = 0$

$$m \ddot{u} + c \dot{u} + f(u, \dot{u}) = p(t) \quad (\text{mass})$$

Algorithm

5.1. Algorithm (Time-stepping method)

Case 5.1. Explicit algorithm

→ Time marching $t = t_0, t_1, t_2, \dots$

$$m\ddot{u}_{n+1} + c\dot{u}_{n+1} + (f)_{n+1} = P_{n+1}$$

$u_{n+1}, \dot{u}_{n+1}, \ddot{u}_{n+1}$ are known

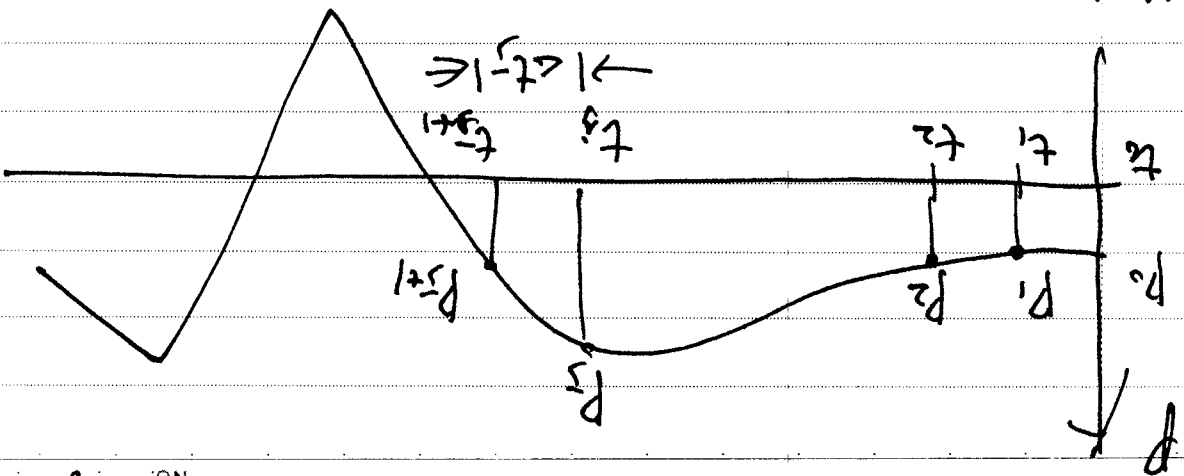
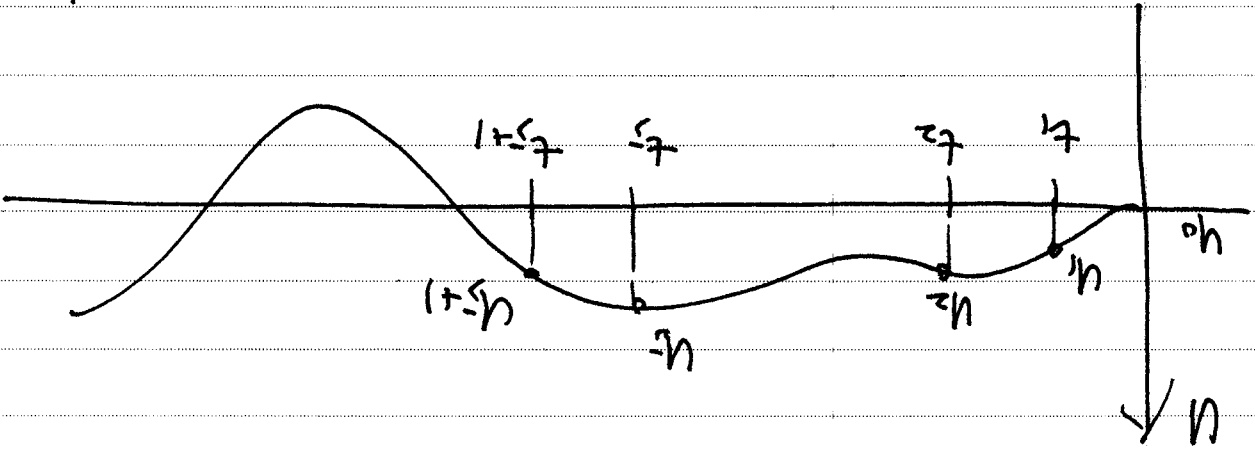
At $t = t_{n+1}$ solve for u_{n+1}

$u_n, \dot{u}_n, \ddot{u}_n \rightarrow$ known

$$m\ddot{u}_n + c\dot{u}_n + (f)_n = P_n \quad (3)$$

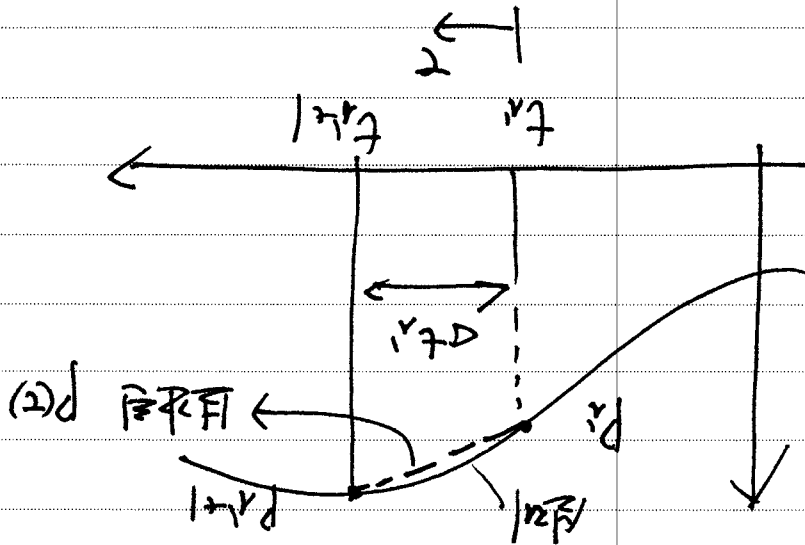
At $t = t_n$ solve for u_n

$$\Delta t_n = t_{n+1} - t_n \quad (\text{time step})$$



2/cms ON

$$\Delta P_i = P_{i+1} - P_i, \Delta t_i = t_{i+1} - t_i$$



5.2. గాఢతలలో ఖరీదల కొరతకు

* క్రింద పేర్కొన్నవి: Fourier Analysis

- (1) ఖరీదల కొరతకు
- (2) ఖరీదల కొరతకు
- (3) ఖరీదల కొరతకు

ఖరీదల కొరతకు

- (1) ఖరీదల కొరతకు (three step)
- (2) ఖరీదల కొరతకు
- (3) ఖరీదల కొరతకు

ఖరీదల కొరతకు

$$\begin{aligned}
 & + \frac{k}{\Delta P_1} \frac{1}{\cos \omega t} (1 - \cos \omega t) \quad (5.2.3b) \\
 \dot{V}(t) &= -U_1 \sin \omega t + \frac{U_1}{P_1} \cos \omega t + \frac{k}{P_1} \sin \omega t
 \end{aligned}$$

$$\begin{aligned}
 & + \frac{k}{\Delta P_1} \left(\frac{1}{2} - \frac{\cos 2\omega t}{2} \right) \quad (5.2.3a) \\
 V(t) &= U_1 \cos \omega t + \frac{U_1}{P_1} \sin \omega t + \frac{k}{P_1} (1 - \cos \omega t)
 \end{aligned}$$

- (1) $T = 0$ or U_1, U_2 or $\omega = 2$ or $\frac{1}{2}$
- (2) $\frac{1}{2} \leq \omega \leq 1$ or $1 \leq \omega \leq \frac{1}{2}$
- (3) $\omega \leq \frac{1}{2}$ or $\frac{1}{2} \leq \omega \leq 1$

$$\overline{V(t)} = (1) + (2) + (3)$$

$$m'' + kv = P_1 + \left(\frac{k}{\Delta P_1} \right) \frac{1}{2}$$

$$0 \leq \tau \leq \Delta t_1$$

$$P(t) = P_1 + \left(\frac{k}{\Delta P_1} \right) \frac{1}{2} \rightarrow \text{constant}$$

$$P_1 \leq P \leq P_1 + \frac{k}{2}$$

1. Δt 에 따른 U_{t+1} : U_t 에 대한 미분 방정식 풀이
2. A, B, \dots, K 등 1차원 벡터
3. 선형 미분 방정식 풀이
4. 미분 방정식 풀이 : U_t 에 대한 미분 방정식 풀이

[제 5.2.1] 예제

다음과 같은 선형 미분 방정식을 고려 ($t > 0$)

$$\dot{U}_t = A U_t + B U_t + C P_t + D P_{t+1}$$

$$U_{t+1} = A U_t + B U_t + C P_t + D P_{t+1}$$

다음과 같은 미분 방정식을 고려

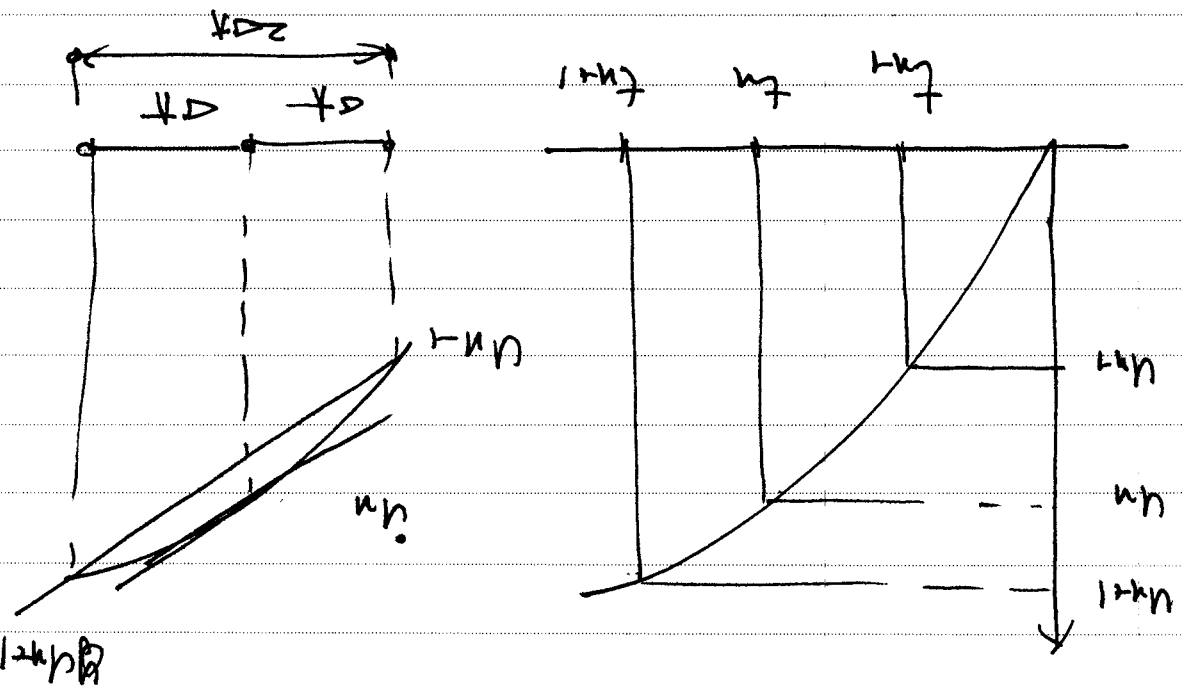
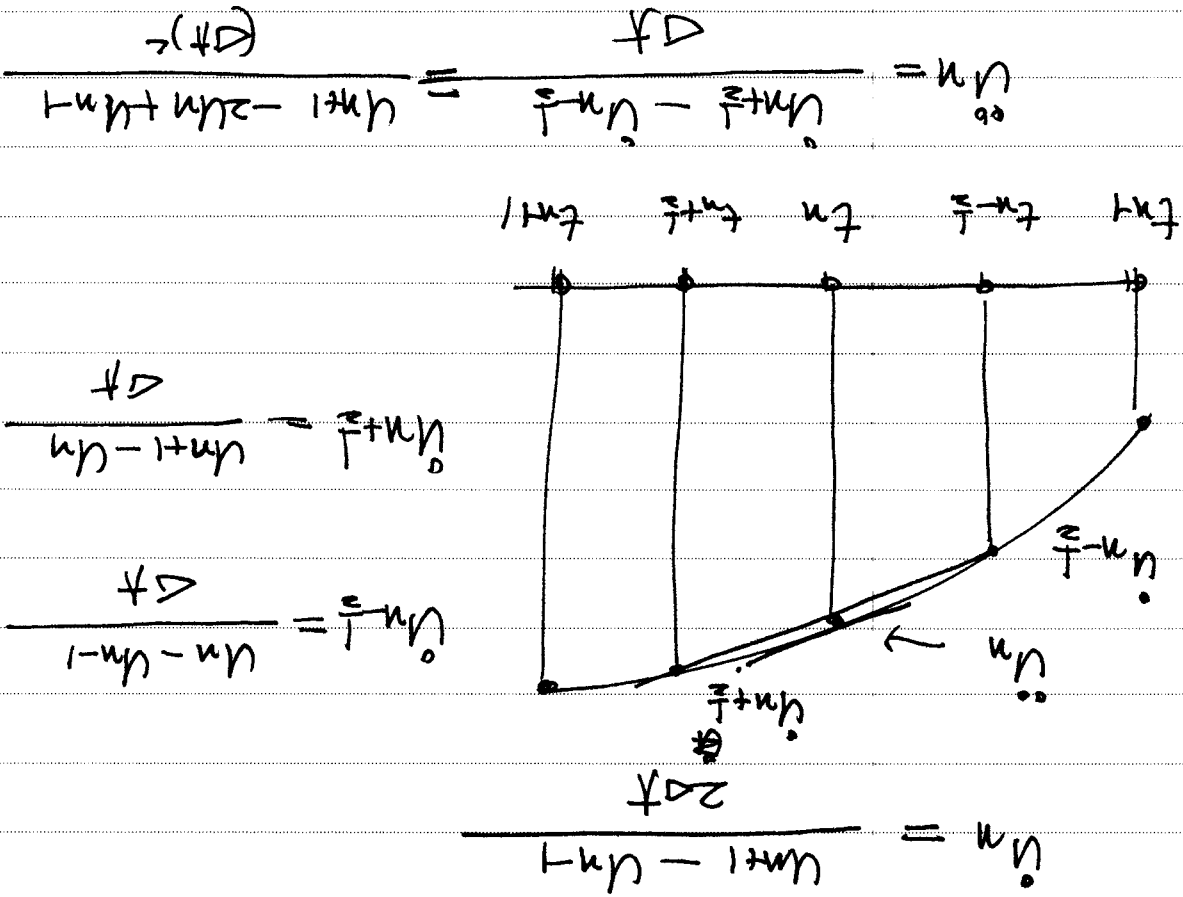
$$+ \frac{P_t}{k} \sin \omega t + \frac{D P_{t+1}}{k} [1 - \cos \omega t]$$

$$\dot{U}_t = -\omega^2 U_t + \frac{U_t}{c m} \cos \omega t$$

$$+ \frac{P_t}{k} [1 - \cos \omega t] + \frac{D P_{t+1}}{k} [1 - \cos \omega t]$$

$$U_{t+1} = U_t \cos \omega t + \frac{U_t}{c m} \sin \omega t$$

$$Z = \Delta t \text{에 대한 미분}$$



5.3. Central Difference Method (Central Difference Method)

6/9/15

u_{n+1} 의 분포를 구한다.
 Mark Self-starting: u_1 을 구하기가 쉬움

u_{n+1} 을 구하기가 쉬움
 u_1 을 구하기가 쉬움
 Mark Self-starting: u_1 을 구하기가 쉬움

$$u_{n+1} = \frac{u_n}{p_n}$$

$$u_{n+1} = p_n$$

$$- \left[k - \frac{2m}{c} \right] u_n$$

$$k$$

$$\left[\frac{m}{c} + \frac{2k}{c} \right] u_{n+1} = p_n - \left[\frac{m}{c} - \frac{2k}{c} \right] u_n$$

$$m \left(\frac{u_{n+1} - u_n}{c} + k \right) + c \left(\frac{u_{n+1} - u_n}{c} + k \right) = p_n$$

$$u_n = \frac{u_{n+1} - u_n}{c} + k \Rightarrow u_n = \frac{u_{n+1} - u_n + c(k)}{c}$$

$$+ [\beta x_{t+2}] u_{t+1}$$

$$u_{t+1} = u_t + (x_t) + [\frac{1}{2} - \beta x_{t+2}] u_{t+1}$$

$$u_{t+1} = u_t + [(1-\beta) x_{t+2}] u_{t+1} + (x_t)$$

5.4.1. $\beta < 1$.

5.4 Newmark

5.3.1. $\beta < 1$

$$\frac{\Delta x}{x} < \frac{1}{\beta}$$

2.2.2

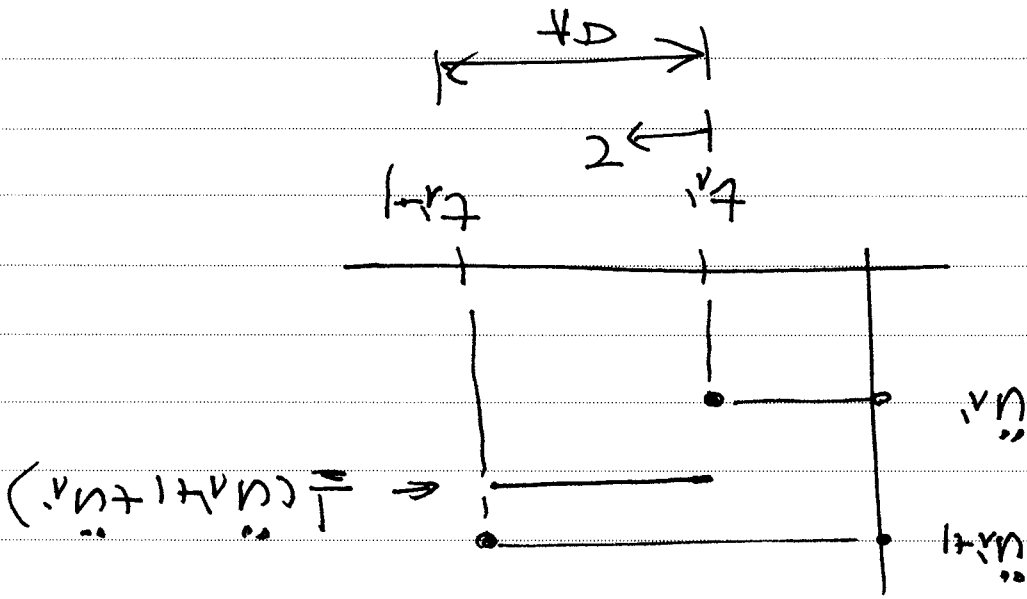
$$u_0 = \frac{p_0 - c_0 - k u_0}{m}$$
$$m u_0 + c_0 + k u_0 = p_0$$

↓ Taylor series expansion around x_0

$$u_1 = u_0 - \Delta u_0 + \frac{1}{2} \Delta^2 u_0$$

8/15

$$(v_{n+1} + v_n) \frac{1}{2} = (2)v_n$$



이것이 바로 이차 보간법이다

이차 보간법을 사용하면

이차 보간법을 사용하면 이차 보간법의 오차가 작아진다.

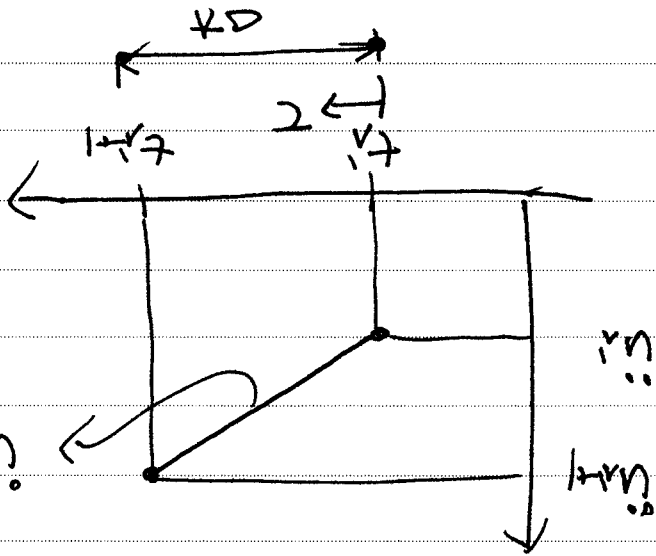
이차 보간법을 사용하면 이차 보간법의 오차가 작아진다.

이차 보간법을 사용하면 이차 보간법의 오차가 작아진다.

이차 보간법을 사용하면 이차 보간법의 오차가 작아진다.

9/15/20 ON

$$u(t) = u_0 + \frac{(u_1 - u_0) \tau}{2} + r_0 \tau = (2) u_0$$



$$(u_1 - u_0) \frac{\tau}{2} + r_0 \tau = (2) u_0$$

$$|r_0| \leq \frac{1}{2} |r_1 - r_0|$$

symmetry parameter to $\beta = \frac{1}{4}$, $\tau = 2$

$$u_1 = u_0 + \tau \frac{\partial u}{\partial x} + \frac{\tau^2}{2} \frac{\partial^2 u}{\partial x^2} + r_0 \tau + \frac{\tau^2}{2} \frac{\partial^2 r}{\partial x^2} = (2) u_0$$

$$u(t) = u_0 + \tau \frac{\partial u}{\partial x} + \frac{\tau^2}{2} \frac{\partial^2 u}{\partial x^2} + r_0 \tau + \frac{\tau^2}{2} \frac{\partial^2 r}{\partial x^2} = (2) u_0$$

$$\left. \begin{aligned} \Delta u_1 &= \frac{1}{\beta} \Delta u_1 - \frac{1}{\beta} \Delta u_1 + \Delta u_1 + \Delta u_1 \left(1 - \frac{1}{\beta}\right) \\ \Delta u_1 &= \frac{1}{\beta} \Delta u_1 - \frac{1}{\beta} \Delta u_1 + \Delta u_1 + \Delta u_1 \left(1 - \frac{1}{\beta}\right) \end{aligned} \right\}$$

$$\Delta u_1 = \Delta u_1 + \Delta u_1 + \Delta u_1 + \Delta u_1 \left(1 - \frac{1}{\beta}\right)$$

$$\Delta u_1 = \Delta u_1 + \Delta u_1 + \Delta u_1 \left(1 - \frac{1}{\beta}\right)$$

$$\Delta p_i \equiv p_{i+1} - p_i$$

$$\Delta u_i = u_{i+1} - u_i, \Delta u_{i-1} = u_i - u_{i-1}, \Delta u_{i-2} = u_{i-1} - u_{i-2}$$

S. 4.3. 11.11.17

↳ $\gamma = \frac{1}{\beta}, \beta = \frac{1}{\gamma}$ et Neuronik formules

$$\left. \begin{aligned} u_{i+1} &= u_i + \Delta u_i + \frac{1}{\beta} \Delta u_i + \frac{1}{\beta} \Delta u_i + \frac{1}{\beta} \Delta u_i \\ u_{i+1} &= u_i + \Delta u_i + \frac{1}{\beta} \Delta u_i + \frac{1}{\beta} \Delta u_i + \frac{1}{\beta} \Delta u_i \end{aligned} \right\}$$

$$\left. \begin{aligned} u(t) &= u_i + \Delta u_i + \frac{1}{\beta} \Delta u_i + \frac{1}{\beta} \Delta u_i + \frac{1}{\beta} \Delta u_i \\ u(t) &= u_i + \Delta u_i + \frac{1}{\beta} \Delta u_i + \frac{1}{\beta} \Delta u_i + \frac{1}{\beta} \Delta u_i \end{aligned} \right\}$$

$$u_{t+1} = \frac{m}{1} (p_{t+1} - c u_{t+1} - k u_{t+1})$$

$$k \Delta u_t = \Delta p_t \rightarrow \Delta u_t = \frac{\Delta p_t}{k}$$

$$= \Delta p_t + \left(\frac{m}{m} + \frac{c}{r} \right) u_t + \left(\frac{m}{m} + \frac{c}{r} + \Delta t \right) \frac{\Delta p_t}{r} + c \left(\frac{m}{m} + \frac{c}{r} + \Delta t \right) u_t$$

$$(k + \frac{c}{r} + \frac{m}{1}) \Delta u_t$$

$$\Delta u_t = \frac{\Delta p_t}{k + \frac{c}{r} + \frac{m}{1}}$$

$$+ k \Delta u_t = \Delta p_t$$

$$+ c \left\{ \frac{r}{r} \Delta u_t - \frac{m}{r} u_t + \Delta t \left(\frac{r}{r} - \frac{c}{r} \right) u_t \right\}$$

$$m \left\{ \frac{\Delta u_t}{r} - \frac{u_t}{r} - \frac{c}{r} \Delta t \right\}$$

$$m \Delta u_t + c \Delta u_t + k \Delta u_t = \Delta p_t$$

$$\frac{1}{\sqrt{1-\beta^2}} = \gamma$$

$$|\beta| < 1 \Rightarrow \frac{v}{c} < 1, \quad \gamma = \frac{1}{\sqrt{1-\beta^2}}$$

For $v \ll c$

$$\gamma \approx 1 + \frac{1}{2}\beta^2, \quad \beta = \frac{v}{c}$$

$$\frac{1}{\sqrt{1-\beta^2}} \approx 1 + \frac{1}{2}\beta^2$$

For $v \ll c$

Energy $E = \gamma m_0 c^2$
 Momentum $p = \gamma m_0 v$

Self-starting method

$$v_0 = \frac{1}{m} (p_0 - c^2 v_0 - k m_0)$$

1.5.2.2

1.5.2.2

$\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$: $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$ \wedge
 $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$: $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$ \wedge

1.5.2.2

$\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$: $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$ \wedge
 $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$: $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$ \wedge

1.5.2.2

$\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$: $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$ \wedge
 $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$: $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$ \wedge

1.5.2.2

$\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$: $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$ \wedge
 $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$: $\frac{1}{\sqrt{2}} > \frac{1}{\sqrt{2}}$ \wedge

1.5.2.2

1.5.2.2

1.5.2.2

1.5.1

1.5.2.2

이제부터는 | |

이제부터는 : | | 5.5

이제부터는 | |

이제부터는 : | | 5.6

(2월 5.2) | |

(2월 5.1) | |

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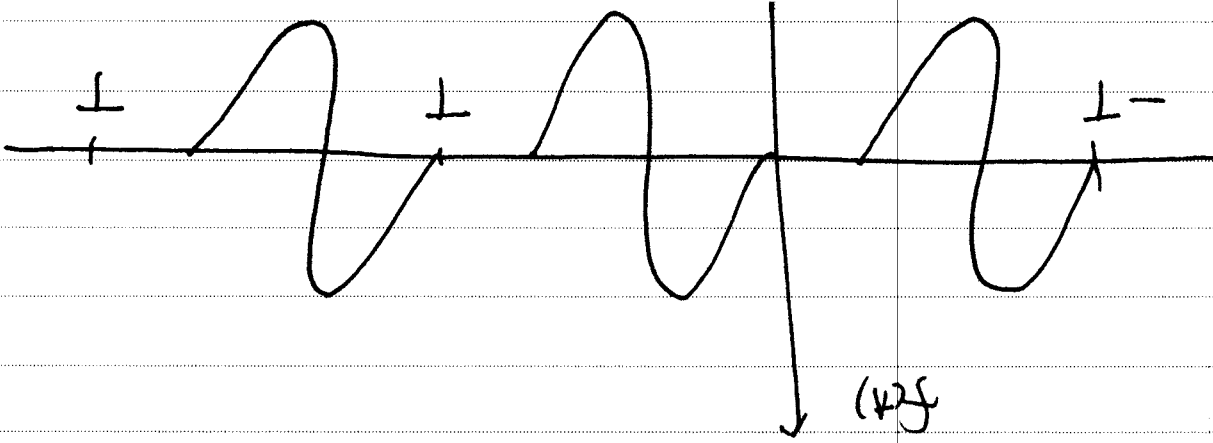
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5/11 ON

Uniqueness of a_n



(2) $a_n = \frac{1}{T} \int_{-T/2}^{T/2} f(t) e^{-jn\omega t} dt$
 $\omega = 2\pi/T$

(1) $f(t) = \sum_{n=-\infty}^{\infty} a_n e^{jn\omega t} = \sum_{n=-\infty}^{\infty} a_n e^{jn\frac{2\pi}{T}t}$

$f(t+T) = f(t)$, period = T

periodic function $f(t)$

Fourier Series

B. Fourier Analysis

$$a_m = b_m \rightarrow \text{uniqueness}$$

$$2P_{\text{avg}} e^{-\lambda T} \int_{-T/2}^{T/2} \frac{1}{T} =$$

$$2P_{\text{avg}} e^{-\lambda T} \int_{-T/2}^{T/2} \frac{1}{T} =$$

$$P_{\text{avg}} e^{-\lambda T} \int_{-T/2}^{T/2} \frac{1}{T}$$

$\int_{-T/2}^{T/2} \frac{1}{T} = 1$ $\int_{-T/2}^{T/2} \frac{1}{T} = 1$

$$P_{\text{avg}} e^{-\lambda T} \int_{-T/2}^{T/2} \frac{1}{T} =$$

$$P_{\text{avg}} e^{-\lambda T} \int_{-T/2}^{T/2} \frac{1}{T} = a_m = b_m$$

(proof)

$$a_m = b_m$$

$$b_m = \int_{-T/2}^{T/2} \frac{1}{T} = a_m$$

uniqueness of a_m

19/07/15

$$a_n = \frac{1}{T} \int_{-T/2}^{T/2} f(t) e^{-jn\omega t} dt$$

$n = m \Rightarrow 1$
 $n \neq m \Rightarrow 0$

$$= \sum_{m=-\infty}^{\infty} a_m \frac{1}{T} \int_{-T/2}^{T/2} e^{j(m-n)\omega t} dt$$

$$= \sum_{m=-\infty}^{\infty} a_m \frac{1}{T} \int_{-T/2}^{T/2} e^{jm\omega t} e^{-jn\omega t} dt$$

$$= \frac{1}{T} \int_{-T/2}^{T/2} \left(\sum_{m=-\infty}^{\infty} a_m e^{-jm\omega t} \right) e^{-jn\omega t} dt$$

$$\frac{1}{T} \int_{-T/2}^{T/2} f(t) e^{-jn\omega t} dt$$

$$f(t) = \sum_{m=-\infty}^{\infty} a_m e^{-jm\omega t}$$

(2.12)

(2.12) की सहायता से (2.11) को पुनः लिख सकते हैं।
 $f(t) = \sum_{m=-\infty}^{\infty} a_m e^{-jm\omega t}$

Fourier Transform

(1)
$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{i\omega x} d\omega$$

(2)
$$F(\omega) = \int_{-\infty}^{\infty} f(x) e^{-i\omega x} dx$$

Fourier Series \rightarrow Fourier Transform

(3)
$$f(x) = \sum_{n=-\infty}^{\infty} a_n e^{in\omega x}, \quad \omega = \frac{1}{2\pi}$$

(4)
$$a_n = \frac{1}{T} \int_{-T/2}^{T/2} f(x) e^{-in\omega x} dx$$

$$\frac{1}{T} \int_{-T/2}^{T/2} f(x) e^{-in\omega x} dx = \int_{-\infty}^{\infty} f(x) e^{-in\omega x} dx = F(n\omega)$$

$$T a_n = \int_{-T/2}^{T/2} f(x) e^{-in\omega x} dx$$

$$\frac{1}{T} \int_{-T/2}^{T/2} f(x) e^{-in\omega x} dx = \int_{-\infty}^{\infty} f(x) e^{-in\omega x} dx = F(n\omega)$$

$$T a_n = \int_{-\infty}^{\infty} f(x) e^{-in\omega x} dx = F(n\omega)$$

$$T \rightarrow \infty, \quad \omega \rightarrow \frac{1}{T}$$

$$f[m\ddot{u} + c\dot{u} + ku] = f[p(t)]$$

$$(-\omega^2 m + i\omega c + k) \hat{u} = \hat{p}$$

f.c. $u(0)=0, \dot{u}(0)=0$

$$m\ddot{u} + c\dot{u} + ku = p(t)$$

Fourier Transform \hat{u} \hat{p} SDof system \hat{u} \hat{p} \hat{u} \hat{p}

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{F}(\omega) e^{i\omega t} d\omega$$

$$\hat{u}(\omega) \hat{p}(\omega)$$

$T \rightarrow \infty$ $\omega = \frac{2\pi}{T}$ $\omega = \frac{2\pi}{T}$ $\omega = \frac{2\pi}{T}$

$$= \frac{1}{2\pi} \sum_{n=-\infty}^{\infty} \hat{F}(n\omega) e^{in\omega t}$$

$$f(t) = \frac{1}{2\pi} \sum_{n=-\infty}^{\infty} \hat{F}(n\omega) e^{in\omega t}$$

$T \rightarrow \infty$ $\omega = \frac{2\pi}{T}$ $\omega = \frac{2\pi}{T}$ $\omega = \frac{2\pi}{T}$

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$$\vec{v} = \frac{1}{(-\omega^2 m + i\omega c + k)} \vec{p}(\omega)$$

$$H(\omega) = \frac{H(\omega) P(\omega)}{P(\omega)}$$

↳ system function

$$u(t) = \mathcal{F}^{-1}[\vec{v}(\omega)]$$

$$= \mathcal{F}^{-1}[H(\omega) P(\omega)]$$

Fourier Analysis etc.

$$p(t) \xrightarrow{\text{F.T.}} P(\omega)$$

$$u(t) \xrightarrow{\text{i.F.T.}} H(\omega) P(\omega)$$

(Inverse Fourier Transform)

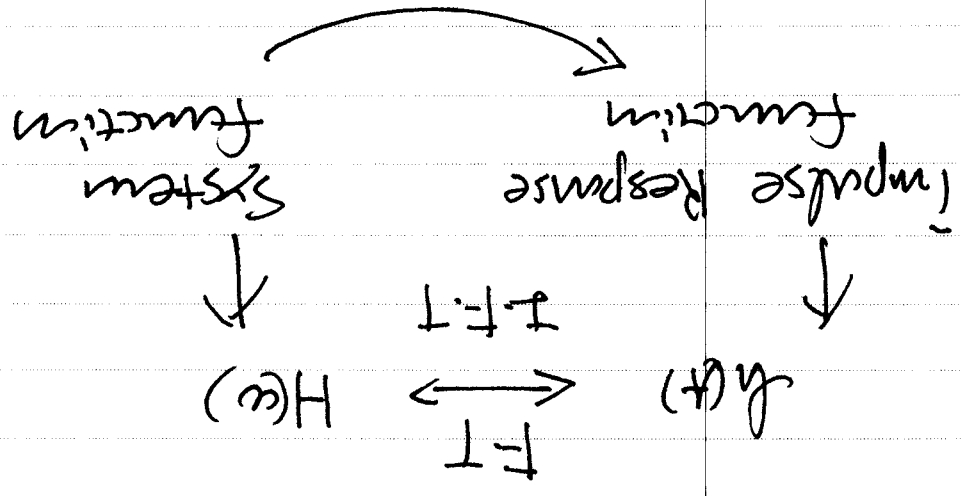
સિદ્ધાંત

આલ્ગિટમ

$H(\omega)$: closed form expression

$P(\omega)$: numerical expression

or Analytic expression



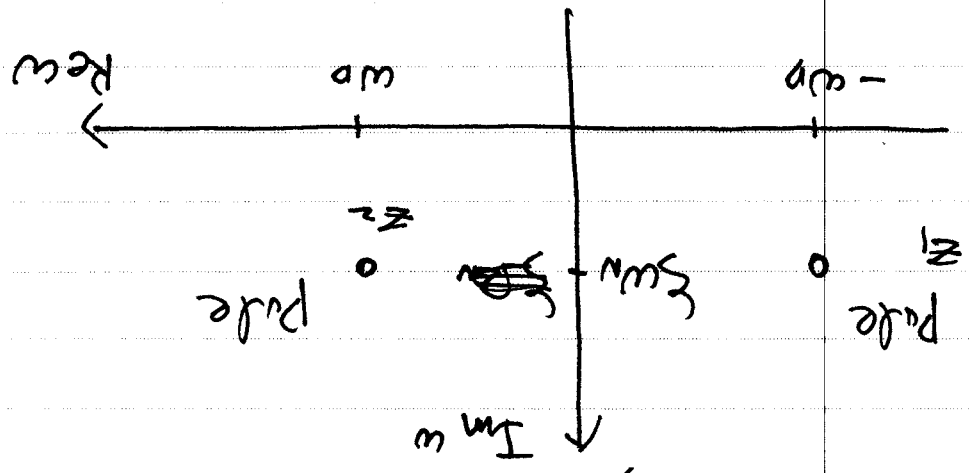
Analytic solution: contour integral

$$H(\omega) = \frac{-\omega^2 m + j\omega c + k}{1}$$

$$= \frac{1}{\omega^2 - j\omega \frac{c}{m} + \frac{k}{m}}$$

$$\omega^2 - (2j\omega) - \omega - \omega^2 = 0 \Rightarrow \omega = \pm \frac{c}{2m}$$

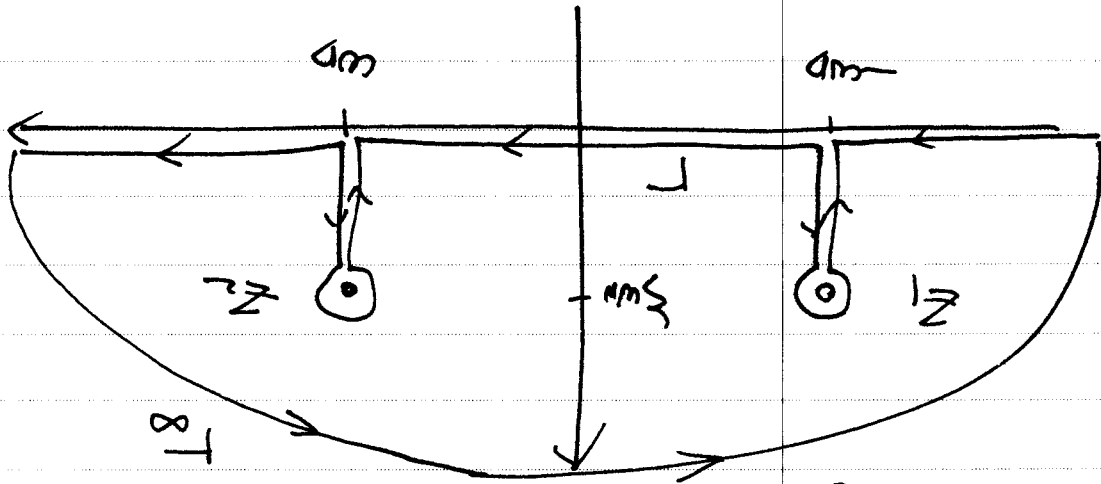
$$\omega = j\frac{c}{2m} \pm \omega_D$$



$$= \left(-\frac{m}{1}\right) \frac{e^{-z_1 m} e^{-z_2 m}}{e^{-z_1 m} e^{-z_2 m}}$$

$$R(z_1) = \left(-\frac{m}{1}\right) \frac{e^{s_1 (z_1 m - \omega)} [s_1 (z_1 m - \omega) - (\omega + z_1 \omega)]}{e^{s_1 (z_1 m - \omega)}}$$

$$I = 2\pi i \sum_{j=1}^2 R(z_j) \quad \Leftarrow \text{Residue Theorem}$$



$$I \left(\frac{z_1}{1}\right) = \int_{-\infty}^{\infty} \frac{2\pi e}{1} H(\omega) e^{z_1 \omega} d\omega$$

$$H(\omega) = \left(-\frac{m}{1}\right) \frac{[\omega - (s_1 z_1 m - \omega)] [\omega - (\omega + z_1 \omega)]}{1}$$

$$= \binom{am}{1} e^{\frac{am}{2} \sin \omega t}$$

$$= \frac{am}{1} \sin \omega t e^{\frac{am}{2} \sin \omega t}$$

$$= \binom{2r}{1} (2r)^1 \left(\frac{1}{1} \right) \left(\frac{m}{1} \right) e^{\frac{m}{2} \sin \omega t}$$

$$f(x) = \binom{2r}{1} (2r)^1 \sum_{j=1}^2 R(z_j)$$

$$= \binom{m}{1} \left(\frac{1}{2} \right) (2r \sin \omega t) e^{\frac{m}{2} \sin \omega t}$$

$$\sum_{j=1}^2 R(z_j) = \binom{m}{1} \left(\frac{1}{2} \right) (e^{r \sin \omega t} + e^{-r \sin \omega t}) e^{\frac{m}{2} \sin \omega t}$$

$$= \binom{m}{1} \frac{e^{\frac{m}{2} \sin \omega t} (e^{r \sin \omega t} + e^{-r \sin \omega t})}{2}$$

$$R(z_1) = \binom{m}{1} \frac{e^{r(\sin \omega t + \omega t)} [r \sin \omega t + (\sin \omega t - \omega t)]}{e^{r(\sin \omega t + \omega t)}}$$

25/11/15

$$\ln 4 \frac{T}{2\pi} \sum_{m=0}^{\infty} f(\omega) e^{-j\omega t} =$$

$$K P_{x(m\omega)} e^{-j\omega t} \int_0^T \frac{1}{T} =$$

$$K P_{x(m\omega)} e^{-j\omega t} \int_0^T \frac{1}{T} = \frac{T}{F(m\omega)}$$

$$(2) \sum_{m=-M}^{M-1} \left(\frac{1}{T} F(m\omega)\right) e^{j2\pi m} =$$

$$f(m\omega) \approx \left(\frac{1}{T}\right) \left(\frac{2\pi}{2\pi}\right) \sum_{m=-M}^{M-1} F(m\omega) e^{j2\pi m} \frac{N}{2\pi m}$$

$$T = m\Delta t = m \frac{T}{N}, \Delta\omega = \frac{2\pi}{N}, 2M = N$$

$$(1) \sum_{m=-M}^{M-1} \frac{1}{2\pi} \Delta\omega F(m\omega) e^{j\omega t} =$$

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{j\omega t} d\omega$$

Approximation of Fourier Integral

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