

[2008][04-2]

Engineering Mathematics 2

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Prof. Kyu-Yeul Lee

Department of Naval Architecture and Ocean Engineering,
Seoul National University of College of Engineering



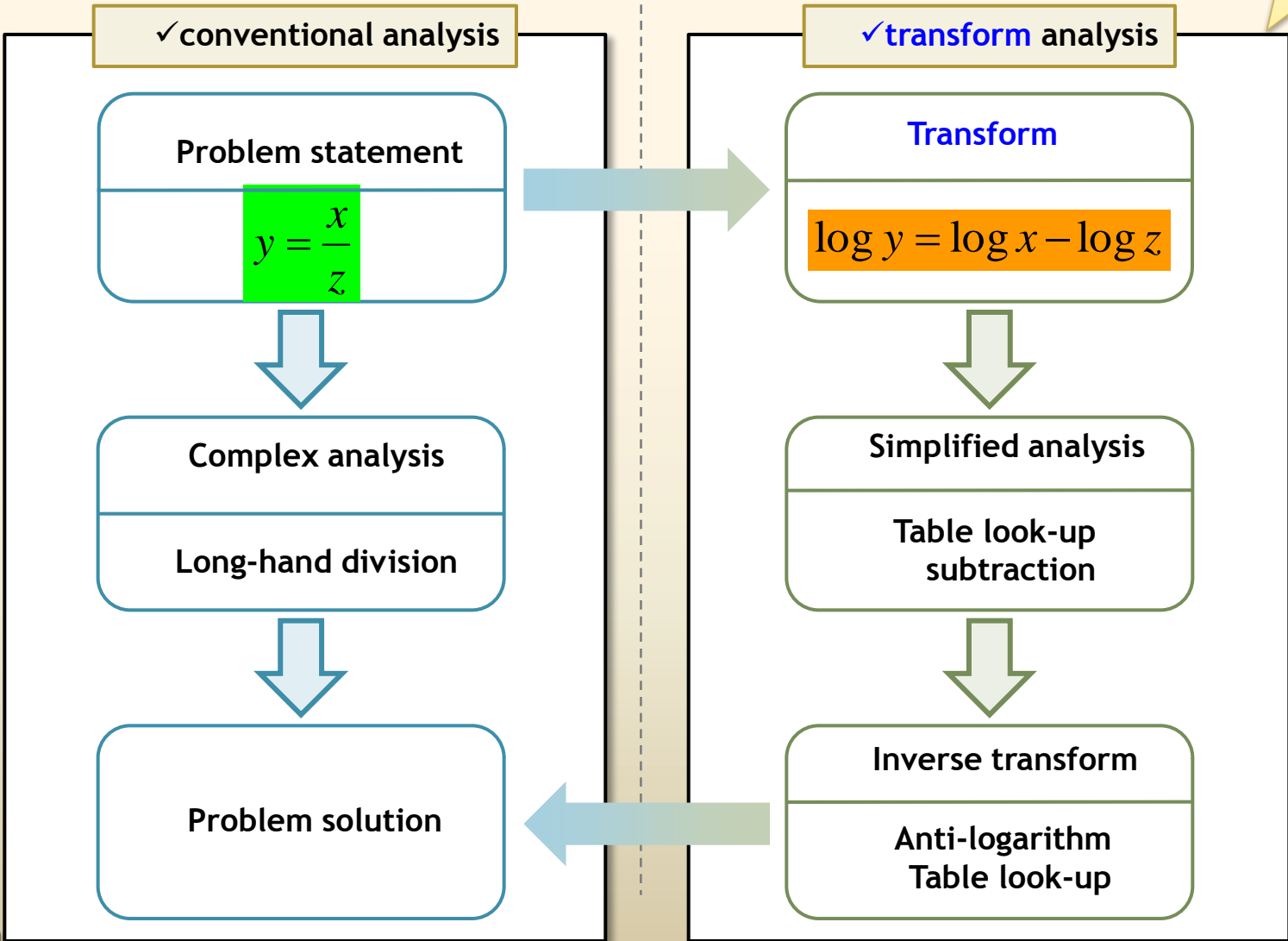
Laplace Transforms (1) : Applications

Linear ODE Solution
Linear Control



What is Transform ?

complexity reduced



What kind of Transform ?

$$y = \frac{x}{z} \quad \xrightarrow{\log} \quad \log y = \log x - \log z$$

$$y = x^2 \quad \xrightarrow{\frac{d}{dx}} \quad \frac{d}{dx} y = 2x$$

$$y = x^2 \quad \xrightarrow{\int dx} \quad \int y dx = \frac{1}{3} x^3 + c$$

$$f(t) \quad \xrightarrow{\int_0^{\infty} e^{-st} dt} \quad \int_0^{\infty} e^{-st} f(t) dt = \mathcal{L}\{f(t)\}$$

Laplace Transform

$$s(t) \quad \xrightarrow{\int_{-\infty}^{\infty} e^{-i\omega t} dt} \quad \int_{-\infty}^{\infty} e^{-i\omega t} s(t) dt = S(\omega)$$

Fourier Transform

Ref. Fourier Transform



Laplace Transform

Definition

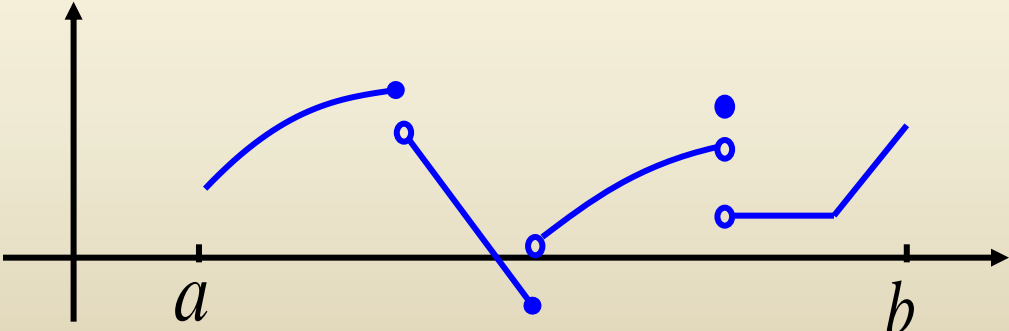
$$\mathcal{L}\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt \quad , \text{provided the integral converges}$$

sufficient conditions for existence

$f(t)$: be piecewise continuous on $[0, \infty)$

Piecewise Continuous Function

- A function has a value on a finite interval $[a, b]$.
- It has finite limits as t approaches either endpoints of a interval.



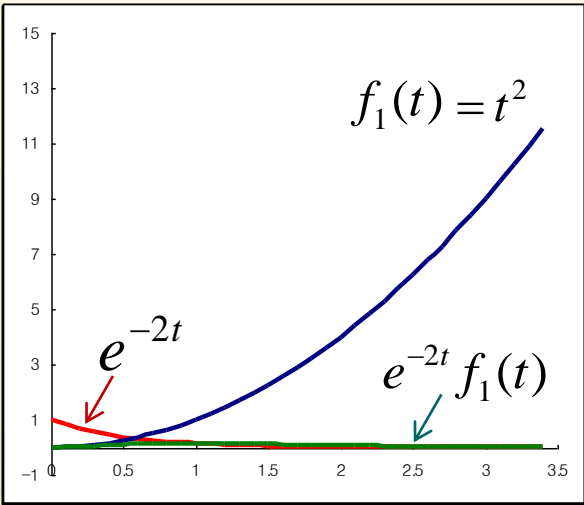
Laplace Transform

Definition

$$\mathcal{L}\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt$$

sufficient conditions for existence

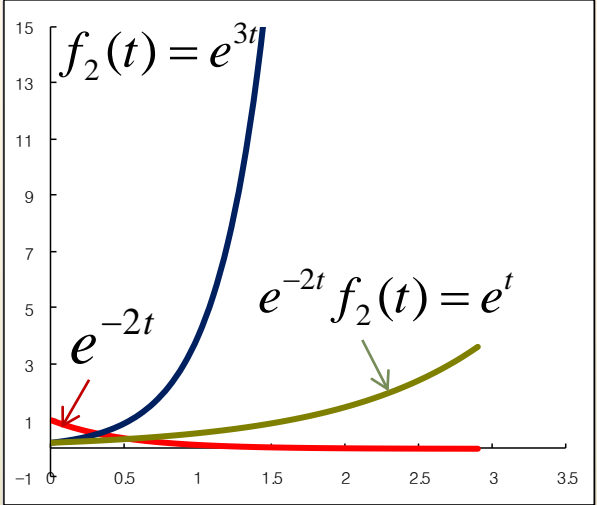
$f(t)$: be of exponential order for $t > T$



t^2 Increase as $t \rightarrow \infty$

$e^{-st} t^2$ Converge to 0 as $t \rightarrow \infty$

$$\int_0^{\infty} e^{-st} t^2 dt \rightarrow \text{The integral exists}$$



e^{3t} Increase as $t \rightarrow \infty$

$e^{-st} t^2$ Diverge to infinite as $t \rightarrow \infty$

$$\int_0^{\infty} e^{-st} t^2 dt \rightarrow \text{The integral does not exist}$$



Laplace Transform

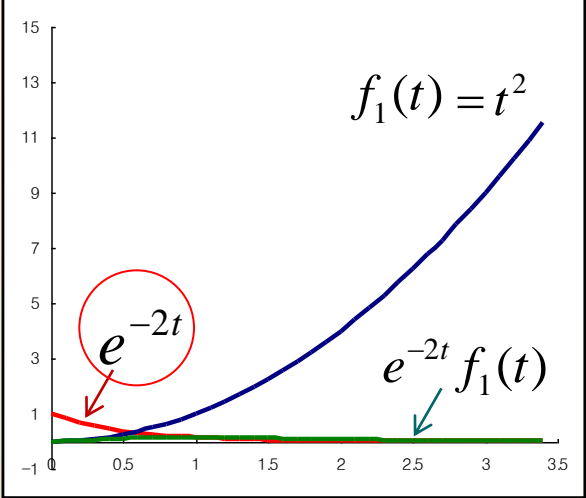
$$\mathcal{L}\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt$$

Definition

sufficient conditions for existence

$f(t)$: be of exponential order for $t > T$

Playing an important role in cooling $f(t)$ down to be convergent on $[0, \infty)$



t^2 Increase as $t \rightarrow \infty$

$e^{-st} t^2$ Converge to 0 as $t \rightarrow \infty$

$\int_0^{\infty} e^{-st} t^2 dt \rightarrow$ The integral exists

Let $g(t) = Me^{kt}$ and prove the existence of Laplace transform

$$\begin{aligned} \int_0^{\infty} e^{-st} g(t) dt &= \int_0^{\infty} e^{-st} Me^{kt} dt = \int_0^{\infty} Me^{-(s-k)t} dt \\ &= \left[-\frac{M}{s-k} e^{-(s-k)t} \right]_0^{\infty} = \begin{cases} \frac{M}{s-k}, & (s > k) \\ \infty, & (s \leq k) \end{cases} \end{aligned}$$

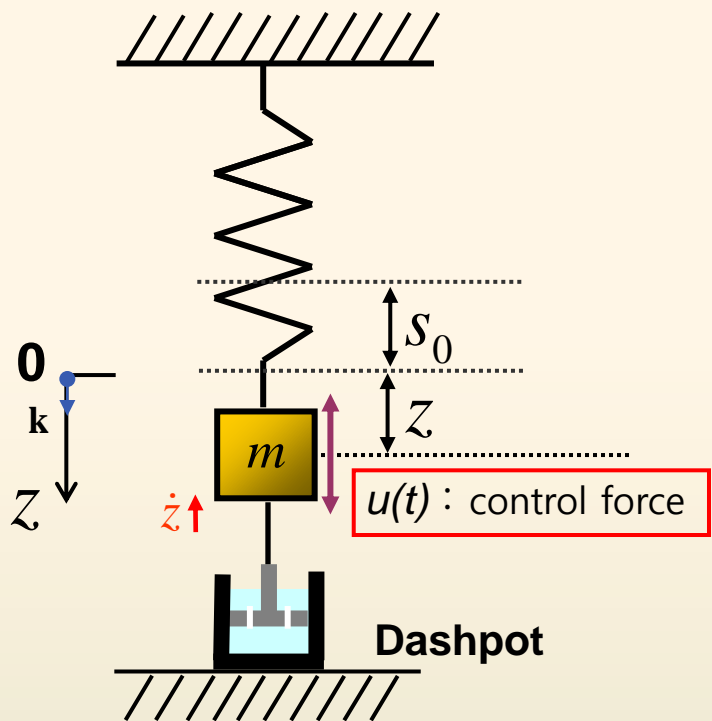
A function of which absolute value is smaller than exponential function $g(t)$ has Laplace transform.

$$|f(t)| \leq Me^{kt}$$

The Laplace transform exists for all $s > k$.



Dynamic System Modeling : Linear ODE

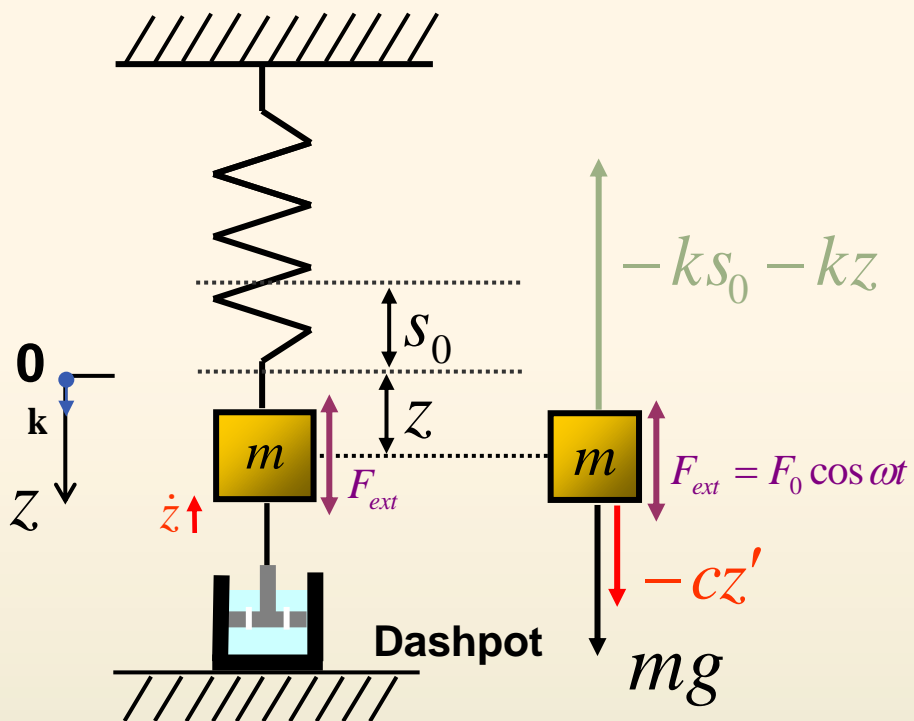


$$mz'' = F$$

$$= mg - k(s_0 + z) - cz' + u(t)$$

$$= -kz - cz' + u(t)$$

$$mz'' + cz' + kz = u(t)$$



$$mZ'' = F$$

Physical Phenomenon

$$= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} - cz'\mathbf{k} + F_0 \cos \omega t$$

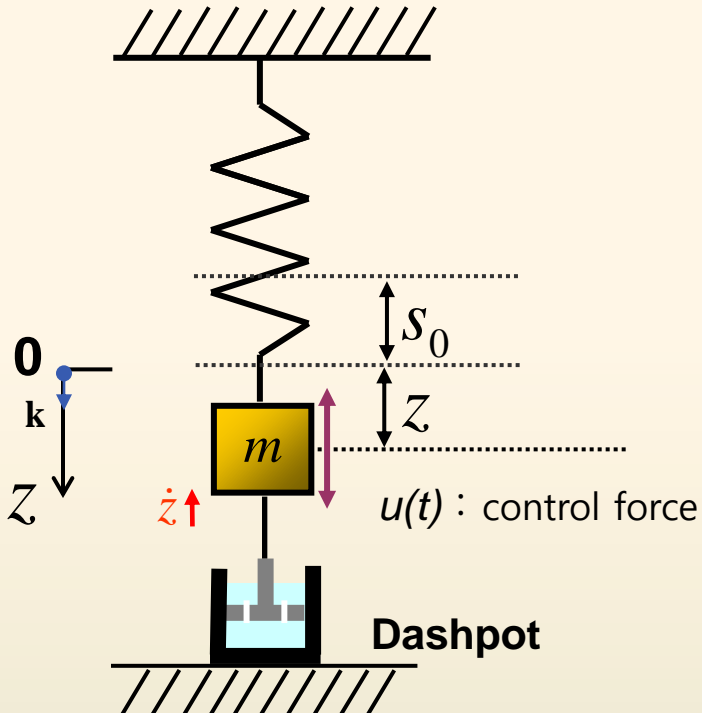
$$= -kz\mathbf{k} - cz'\mathbf{k} + F_0 \cos \omega t$$

Mathematical Equation

$$mZ'' + cZ' + kZ = F_0 \cos \omega t$$

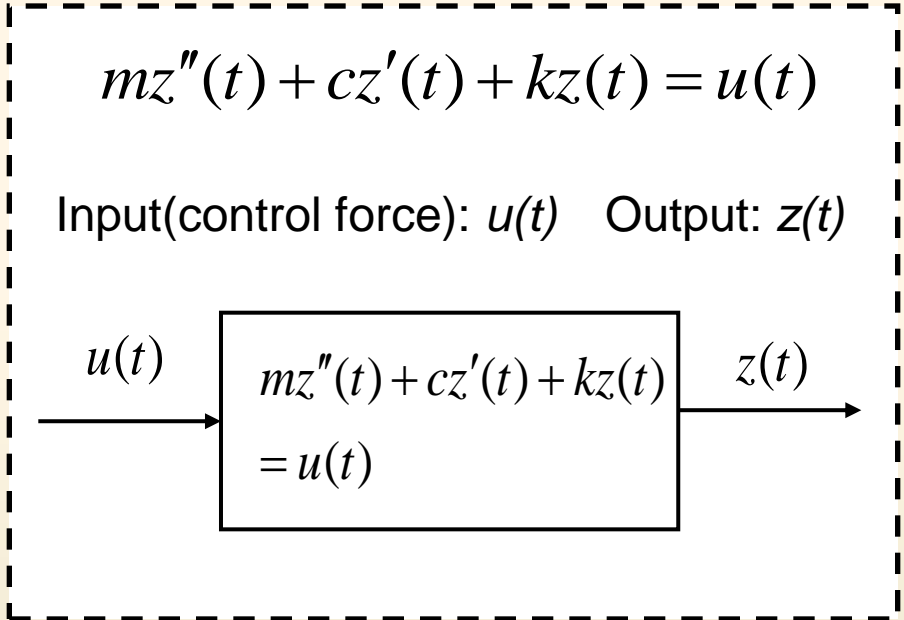


Dynamic System Modeling : Linear ODE



$$\begin{aligned}
 mz'' &= F \\
 &= mg - k(s_0 + z) - cz' + u(t) \\
 &= -kz - cz' + u(t)
 \end{aligned}$$

$$mz'' + cz' + kz = u(t)$$



Method to find the solution of the 2nd-order O.D.E

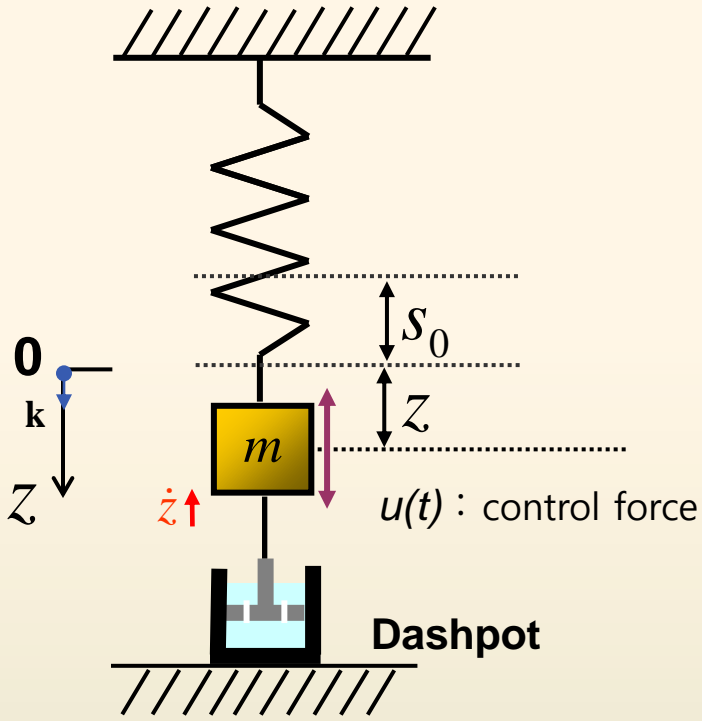
Laplace Transform

$$\mathcal{L}\{z(t)\}$$

$$z(t) = e^{\lambda t}$$



Solution of Linear ODE by Laplace Transform



$$\begin{aligned}
 mz'' &= F \\
 &= mg - k(s_0 + z) - cz' + u(t) \\
 &= -kz - cz' + u(t)
 \end{aligned}$$

$$mz'' + cz' + kz = u(t)$$

Laplace Transform

Find unknown $z(t)$ that satisfies a D.E. and initial condition

Laplace transform \mathcal{L}

Transformed DE becomes an **algebraic equation** in $Z(s)$

Solve transformed **algebraic equation** for $Z(s)$

inverse transform \mathcal{L}^{-1}

Solution $z(t)$ of original D.E



Solution of Linear ODE by Laplace Transform

$$mz''(t) + cz'(t) + kz(t) = u(t)$$

Laplace Transform

$$\mathcal{L}(mz''(t) + cz'(t) + kz(t)) = \mathcal{L}(u(t))$$

Linearity

$$\mathcal{L}(mz''(t)) + \mathcal{L}(cz'(t)) + \mathcal{L}(kz(t)) = \mathcal{L}(u(t))$$

$$m[s^2Z(s) - sz(0) - z'(0)] + c[sZ(s) - z(0)] + kZ(s) = U(s)$$

$$\mathcal{L}\{u(t)\} = U(s)$$

$$\mathcal{L}\{z(t)\} = Z(s)$$

Integrating by Part

$$\int_a^b u(x)v'(x)dx = [u(x)v(x)]_a^b - \int_a^b u'(x)v(x)dx$$

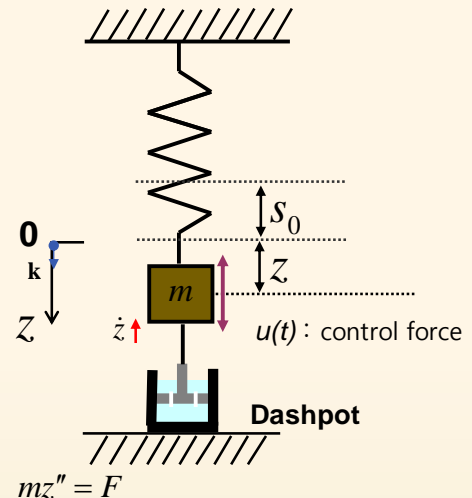
$$\mathcal{L}\{z'(t)\} = \int_0^\infty e^{-st} z'(t)dt = e^{-st} z(t) \Big|_0^\infty - \int_0^\infty (-s)e^{-st} z(t)dt = -z(0) + s\mathcal{L}\{z(t)\}$$

$$\therefore \mathcal{L}\{z'(t)\} = sZ(s) - z(0)$$

$$\mathcal{L}\{z''(t)\} = \int_0^\infty e^{-st} z''(t)dt = e^{-st} z'(t) \Big|_0^\infty + s \int_0^\infty e^{-st} z'(t)dt = -z'(0) + s\mathcal{L}\{z'(t)\}$$

$$= s[sZ(s) - z(0)] - z'(0)$$

$$\therefore \mathcal{L}\{z''(t)\} = s^2Z(s) - sz(0) - z'(0)$$



$$mz'' = F$$

$$= mg - k(s_0 + z) - cz' + u(t)$$

$$= -kz - cz' + u(t)$$

$$mz'' + cz' + kz = u(t)$$

Solution of Linear ODE by Laplace Transform

$$mz''(t) + cz'(t) + kz(t) = u(t)$$

D.E.

Laplace Transform

$$\mathcal{L}(mz''(t) + cz'(t) + kz(t)) = \mathcal{L}(u(t))$$

Linearity

$$\mathcal{L}(mz''(t)) + \mathcal{L}(cz'(t)) + \mathcal{L}(kz(t)) = \mathcal{L}(u(t))$$

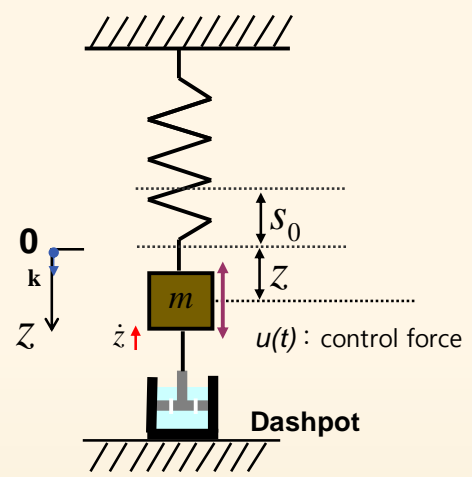
$$m[s^2Z(s) - sz(0) - z'(0)] + c[sZ(s) - z(0)] + kZ(s) = U(s)$$

$$ms^2Z(s) - msz(0) - mz'(0) + csZ(s) - cz(0) + kZ(s) = U(s)$$

$$(ms^2 + cs + k)Z(s) = msz(0) + mz'(0) + cz(0) + U(s)$$

$$Z(s) = \frac{1}{(ms^2 + cs + k)} [Q(s) + U(s)]$$

algebraic equation



$$\begin{aligned}
 mz'' &= F \\
 &= mg - k(s_0 + z) - cz' + u(t) \\
 &= -kz - cz' + u(t)
 \end{aligned}$$

$$mz'' + cz' + kz = u(t)$$



Solution of Linear ODE by Laplace Transform

$$mz''(t) + cz'(t) + kz(t) = u(t)$$

Laplace Transform

$$\mathcal{L}(mz''(t) + cz'(t) + kz(t)) = \mathcal{L}(u(t))$$

$$(ms^2 + cs + k)Z(s) = msz(0) + mz'(0) + cz(0) + U(s)$$

$$Z(s) = \frac{1}{(ms^2 + cs + k)} [Q(s) + U(s)]$$

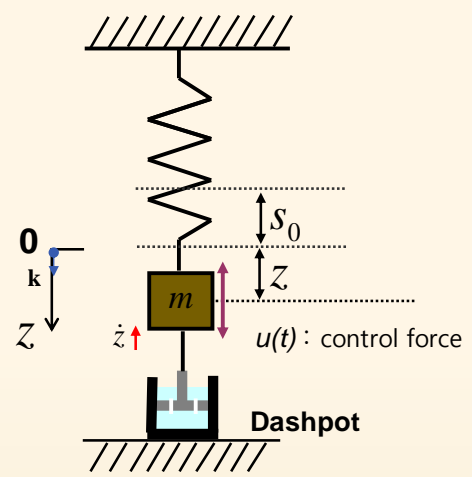
$$Z(s) = W(s)[Q(s) + U(s)] = W(s)Q(s) + W(s)U(s)$$

$$Z(s) = W(s)Q(s) + W(s)U(s)$$

$W(s)$: transfer function

$W(s)Q(s)$: the effect on the response that are due to the initial condition

$W(s)U(s)$: the effect on the response that are due to the input function



$$mz'' = F$$

$$= mg - k(s_0 + z) - cz' + u(t)$$

$$= -kz - cz' + u(t)$$

$$mz'' + cz' + kz = u(t)$$



Solution of Linear ODE by Laplace Transform

$$mz''(t) + cz'(t) + kz(t) = u(t)$$

Laplace Transform

$$\mathcal{L}(mz''(t) + cz'(t) + kz(t)) = \mathcal{L}(u(t))$$

$$Z(s) = W(s)Q(s) + W(s)U(s)$$

$$\therefore z(t) = \mathcal{L}^{-1}\{W(s)Q(s)\} + \mathcal{L}^{-1}\{W(s)U(s)\} = z_0(t) + z_1(t)$$

If the input $u(t) = 0$

$$Z(s) = W(s)Q(s)$$

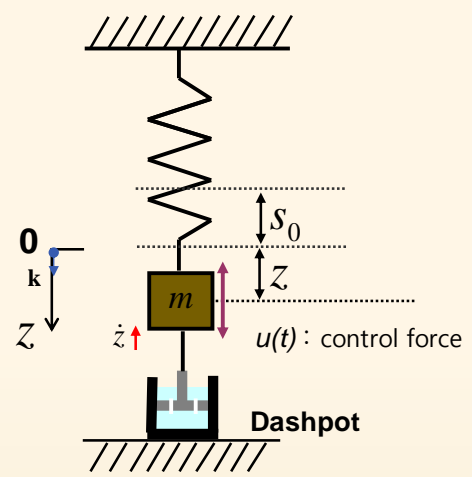
$$\therefore z(t) = z_0(t) = \mathcal{L}^{-1}\{W(s)Q(s)\} \quad \text{Zero-input response}$$

If all the initial conditions are zero, $Q(s) = msz(0) + mz'(0) + cz(0) = 0$

$$Z(s) = W(s)U(s)$$

$$\therefore z(t) = z_1(t) = \mathcal{L}^{-1}\{W(s)U(s)\} \quad \text{Zero-state response}$$

→ To see the response due to control force only



$$mz'' = F$$

$$= mg - k(s_0 + z) - cz' + u(t)$$

$$= -kz - cz' + u(t)$$

$$mz'' + cz' + kz = u(t)$$

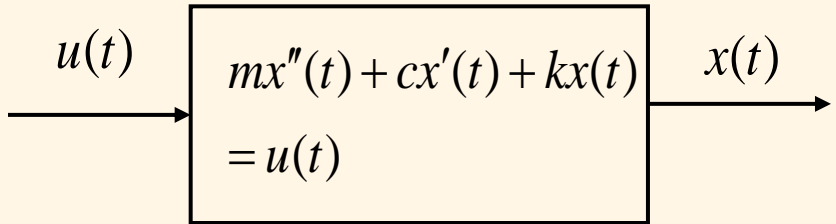
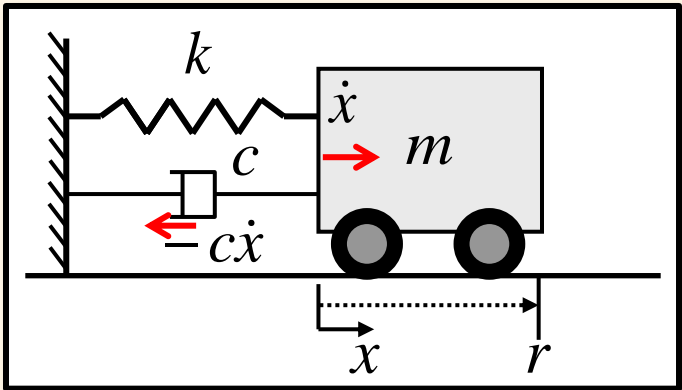


Table of Laplace Transform

$f(t)$	$L(f)$	$f(t)$	$L(f)$
1	$\frac{1}{s}$	$\cos \omega t$	$\frac{s}{s^2 + \omega^2}$
t	$\frac{1}{s^2}$	$\sin \omega t$	$\frac{\omega}{s^2 + \omega^2}$
t^2	$\frac{2!}{s^3}$	$\cosh at$	$\frac{s}{s^2 - a^2}$
t^n	$\frac{n!}{s^{n+1}}$	$\sinh at$	$\frac{a}{s^2 - a^2}$
t^a	$\frac{\Gamma(a+1)}{s^{a+1}}$	$e^{at} \cos \omega t$	$\frac{s-a}{(s-a)^2 + \omega^2}$
e^{at}	$\frac{1}{s-a}$	$e^{at} \sin \omega t$	$\frac{\omega}{(s-a)^2 + \omega^2}$



Mass-Spring-Damper Linear Mechanical System*



☑ 수레와 지면의 사이의 마찰을 무시함

☑ 초기 상태

- 수레의 초기 위치 : $x = 0$
- 수레의 초기 속도 : $x' = 0$
- 수레의 초기 가속도 : $x'' = 0$

☑ 목표

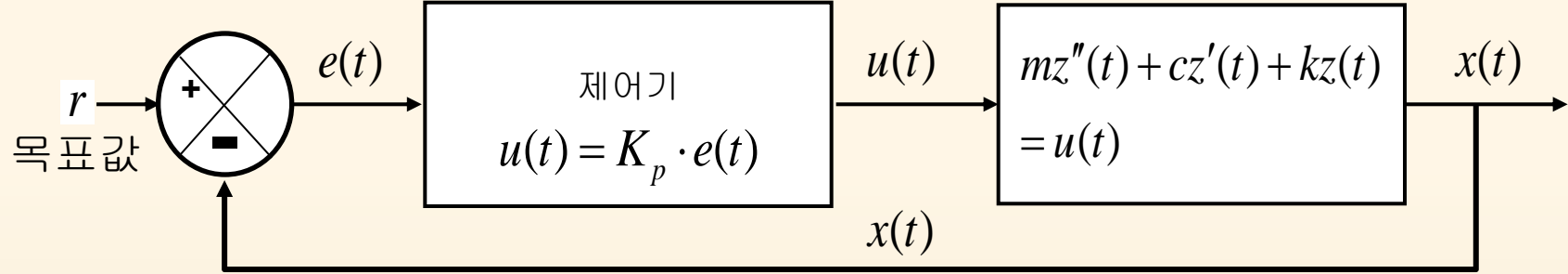
- 수레의 거동 특성을 변경시키는 것
- 수레의 위치를 r 로 유지시키는 것
- 수레의 위치를 변화시키기 위해서 수레에 가하는 제어력 u 의 크기를 결정해야 함

Formulation of Linear Control System by Laplace Transform

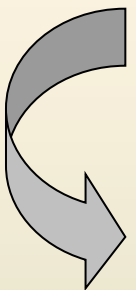
Transform - Proportional Controller(비례 제어기)

$$mx''(t) + cx'(t) + kx(t) = u(t) \quad \leftarrow u(t) = K_p e(t) = K_p (r - x(t))$$

$$e(t) = r - x(t)$$



Laplace Transform

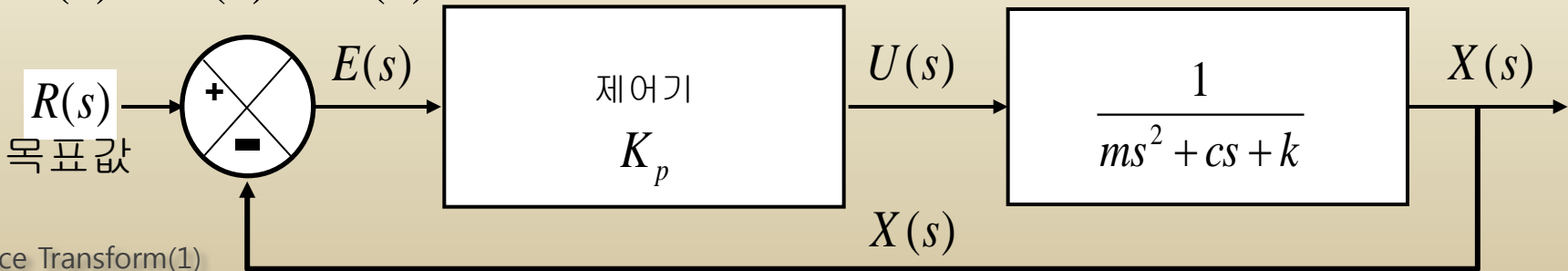


$$U(s) = K_p \cdot E(s)$$

$$K_p \cdot E(s) = U(s)$$

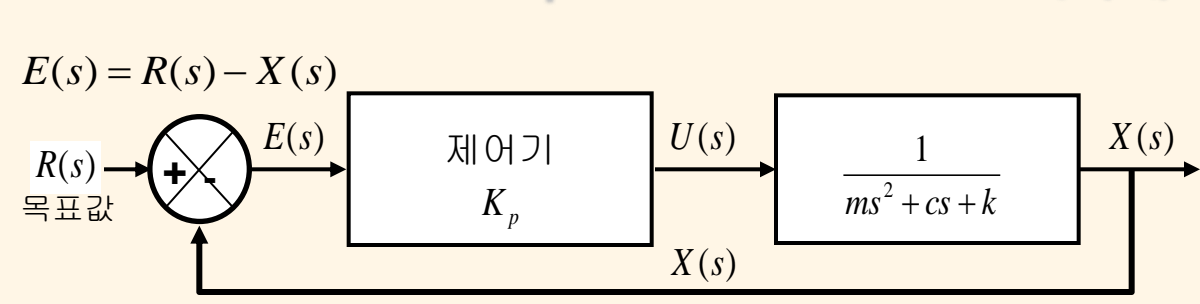
$$U(s) \cdot \frac{1}{ms^2 + cs + k} = X(s)$$

$$E(s) = R(s) - X(s)$$



Formulation of Linear Control System by Laplace Transform

Proportional Controller(비례 제어기)



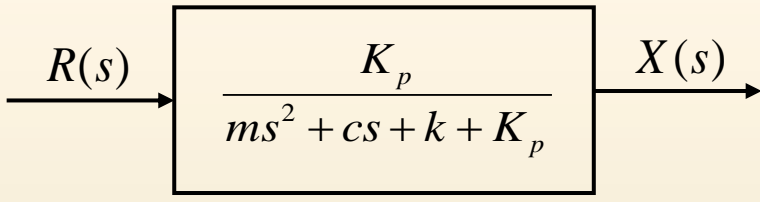
$$mx''(t) + cx'(t) + (k + K_p)x(t) = K_p r$$

전체 거동을 살펴보기 위하여
 페루프 전달함수를 이용하여
 미분 방정식을 풀어보자

$$E(s) = R(s) - X(s)$$

$$\{R(s) - X(s)\}K_p = U(s)$$

$$\{R(s) - X(s)\}K_p \frac{1}{ms^2 + cs + k} = X(s)$$



$$X(s) = \frac{R(s)K_p}{ms^2 + cs + k + K_p} = \frac{rK_p}{s(ms^2 + cs + k + K_p)}$$

$$R(s) = \mathcal{L}(r(t)) = \frac{r}{s}, (\because r(t) = r)$$

$$x(t) = \mathcal{L}^{-1}(X(s)) = \mathcal{L}^{-1}\left(\frac{rK_p}{s(ms^2 + cs + k + K_p)}\right) = rK_p \times \mathcal{L}^{-1}\left(\frac{1}{s(ms^2 + cs + k + K_p)}\right)$$

Formulation of Linear Control System by Laplace Transform - Proportional Controller(비례 제어기)

$$x(t) = \mathcal{L}^{-1}(X(s)) = rK_p \times \mathcal{L}^{-1}\left(\frac{1}{s(ms^2 + cs + k + K_p)}\right)$$

$$\frac{1}{s(ms^2 + cs + k + K_p)} = \frac{1}{s(ms^2 + cs + K^*)}, \quad k + K_p = K^*$$

$$= \frac{1}{ms(s - \alpha)(s - \beta)}, \quad \alpha, \beta = \frac{-c \pm \sqrt{c^2 - 4mK^*}}{2m}$$

$$= \frac{A}{s} + \frac{B}{s - \alpha} + \frac{C}{s - \beta}$$

$$A = \frac{1}{K^*}, \quad B = -\frac{c + \sqrt{c^2 - 4mK^*}}{2K^* \cdot \sqrt{c^2 - 4mK^*}}, \quad C = \frac{c - \sqrt{c^2 - 4mK^*}}{2K^* \cdot \sqrt{c^2 - 4mK^*}}$$

cf. 2nd ODE의 해

$$mx''(t) + cx'(t) + (k + K_p)x(t) = K_p r$$

$$x(t) = x_h(t) + x_p(t)$$

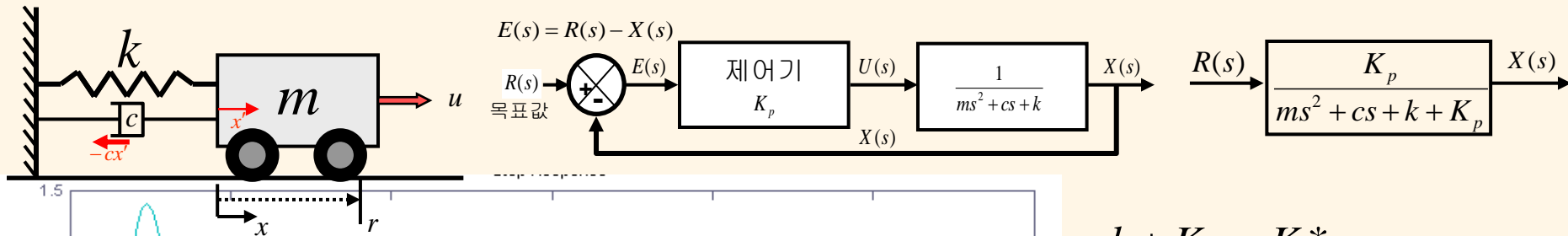
$$= Ae^{\lambda_1 t} + Be^{\lambda_2 t} + C$$

$$\mathcal{L}^{-1}(X(s)) = rK_p \times L^{-1}\left(\frac{A}{s} + \frac{B}{s - \alpha} + \frac{C}{s - \beta}\right)$$

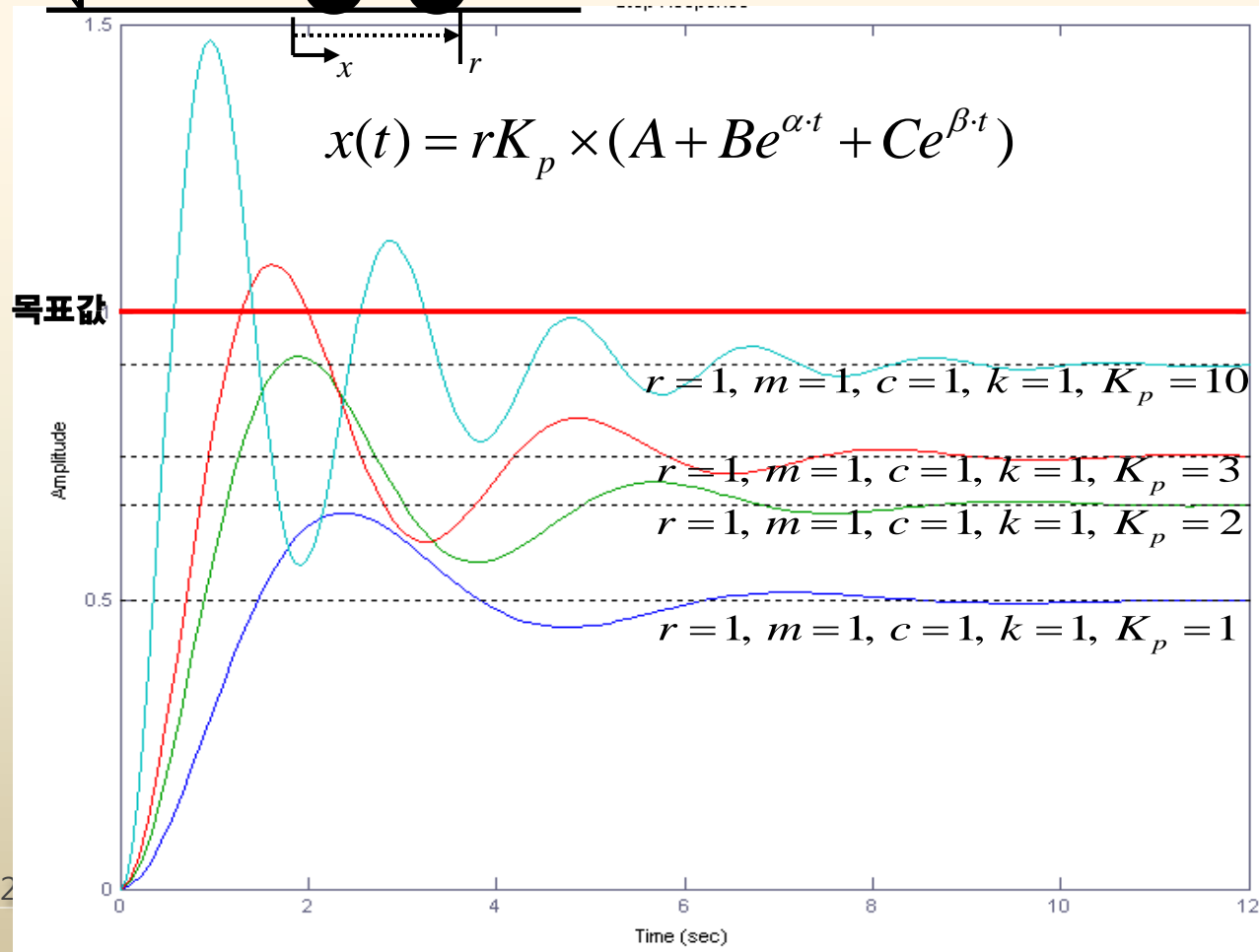
$$= rK_p \times (A + Be^{\alpha t} + Ce^{\beta t})$$

Formulation of Linear Control System by Laplace Transform - Proportional Controller(비례 제어기)

$$mx''(t) + cx'(t) + (k + K_p)x(t) = K_p r$$



$$x(t) = rK_p \times (A + Be^{\alpha \cdot t} + Ce^{\beta \cdot t})$$



$$k + K_p = K^*$$

$$\alpha, \beta = \frac{-c \pm \sqrt{c^2 - 4mK^*}}{2m}$$

$$A = \frac{1}{K^*}$$

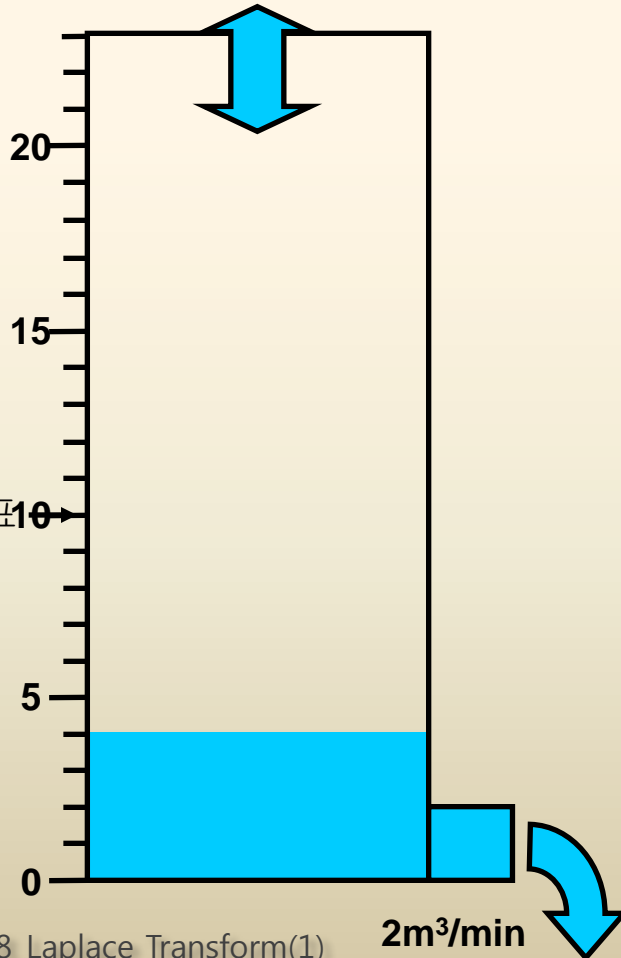
$$B = -\frac{c + \sqrt{c^2 - 4mK^*}}{2K^* \sqrt{c^2 - 4mK^*}}$$

$$C = \frac{c - \sqrt{c^2 - 4mK^*}}{2K^* \sqrt{c^2 - 4mK^*}}$$

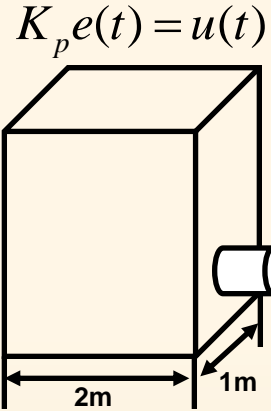
Example of Linear Control System

- Proportional Controller(비례 제어기)

$$u(t) = K_p e(t) = 1 \cdot e(t) \text{ m}^3/\text{min}$$



문제 : 목표 수위를 유지하기 위하여 수조에 물 몇 m³/min을 넣어야 하는가?
 Given: - 수조의 밑 넓이 2m²
 - 물이 수조에서 2m³/min씩 흘러나간다.



다음과 같이 가정한다.

$$e(t) = \text{목표 물의 높이 } r(t) - \text{현재 물의 높이 } c(t)$$

$$1\text{분당 넣는 물의 양 } u(t): K_p e(t)$$

$$K_p = 1, r = 10$$

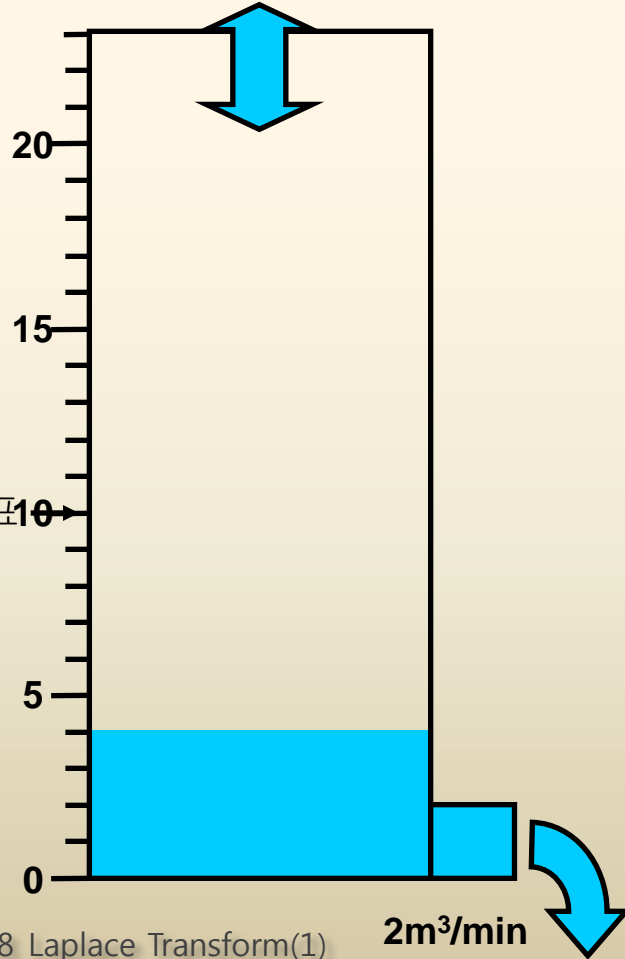
분	$c(t)$	r	$e(t)$	$u(t)=K_p e(t)$	물 증가량($u(t)-2$)	수위 증가 [물증가량/밑넓이]



Example of Linear Control System

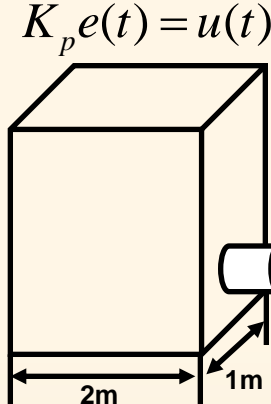
- Proportional Controller(비례 제어기)

$$u(t) = K_p e(t) = 1 \cdot e(t) \text{ m}^3/\text{min}$$



문제 : 목표 수위를 유지하기 위하여 수조에 물 몇 m^3/min 을 넣어야 하는가?
 Given: - 수조의 밑 넓이 2m^2
 - 물이 수조에서 $2\text{m}^3/\text{min}$ 씩 흘러나간다.

다음과 같이 가정한다.
 $e(t) =$ 목표 물의 높이 $r(t) -$ 현재 물의 높이 $c(t)$
 1분당 넣는 물의 양 $u(t): K_p e(t)$
 $K_p = 1, r = 10$



분	$c(t)$	r	$e(t)$	$u(t)=K_p e(t)$	물 증가량($u(t)-2$)	수위 증가 (물증가량/밑넓이)
0	4	10	6	6	4	2
1	6	10	4	4	2	1
2	7	10	3	3	1	0.5
3	7.5	10	2.5	2.5	0.5	0.25
4	7.75	10	2.25	2.25	0.25	0.125
...	...					
...	8	10	2	2	0	0
...	8	10	2	2	0	0



The Laplace Transform

1) Comparison

- 1) Homogeneous & Nonhomogeneous Solutions.
- 2) Transient & Steady-state Solutions
- 3) Zero-Input & Zero_initial Solutions

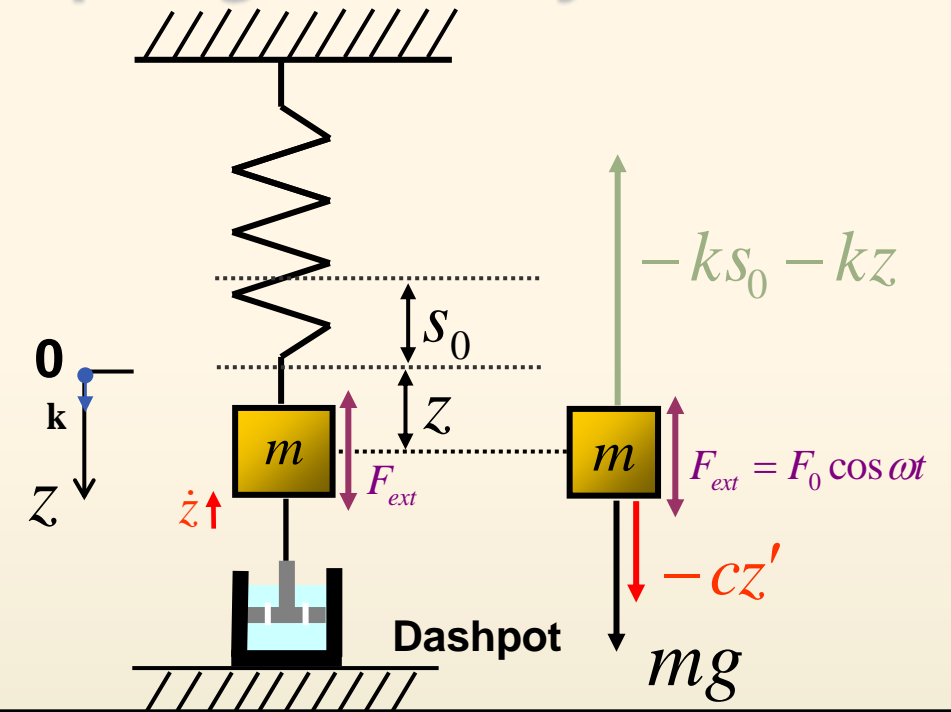


Linear Model

Spring/Mass Systems: Driven Motion

$$z = z(t), \quad z'' = \frac{d^2 z}{dt^2}$$

- Solution of 2nd O.E.D. ▶



$$mz'' = \mathbf{F}$$

$$= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} - cz'\mathbf{k} + \mathbf{F}_0 \cos \omega t$$

$$= -kz\mathbf{k} - cz'\mathbf{k} + \mathbf{F}_0 \cos \omega t$$

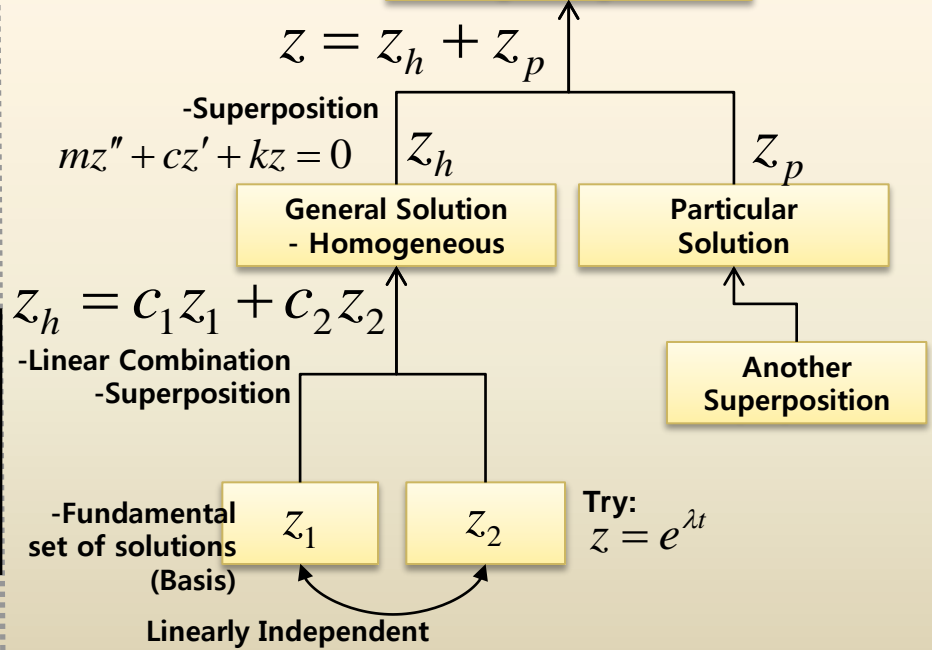
$$mz'' + cz' + kz = \mathbf{F}_0 \cos \omega t$$

$$mz'' + cz' + kz = F_0 \cos \omega t \quad (z \text{ component})$$

Linear Model
(Linear Equation)

$$mz'' + cz' + kz = F_0 \cos \omega t$$

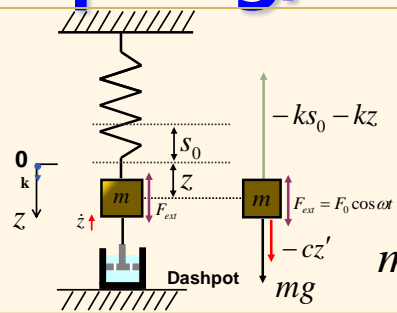
General Solution
-Nonghomogeneous



Linear Model

Spring/Mass Systems: Driven Motion

$$z = z(t), \quad z'' = \frac{d^2 z}{dt^2}$$



**Linear Model
(Linear Equation)**

$$mz'' + cz' + kz = F_0 \cos \omega t$$

**General Solution
-Nonghomogeneous**

$$z = z_h + z_p$$

-Superposition

$$mz'' + cz' + kz = 0$$

**General Solution
- Homogeneous**

Particular Solution

$$z_h = c_1 z_1 + c_2 z_2$$

-Linear Combination
-Superposition

**Another
Superposition**

-Fundamental
set of solutions
(Basis)

z_1

z_2

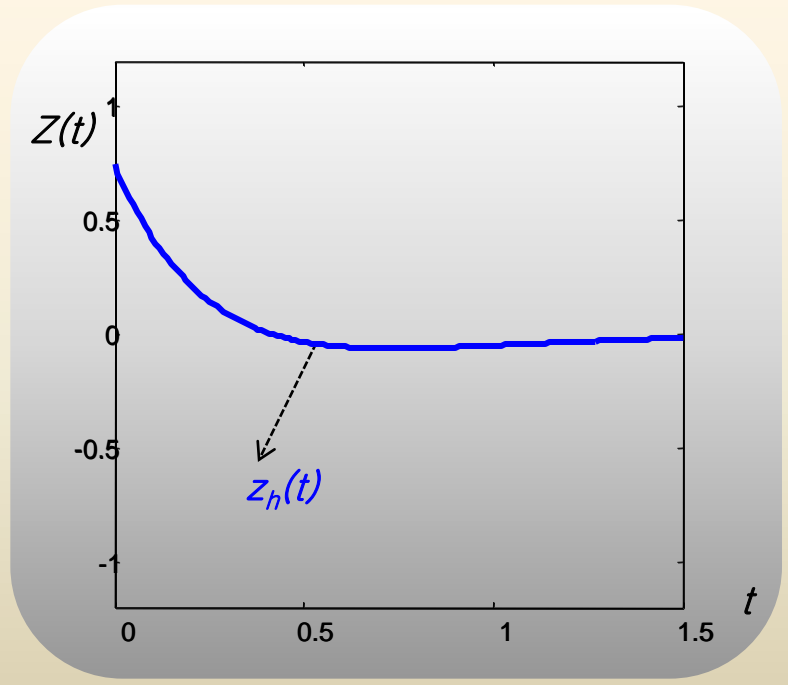
Try:
 $z = e^{\lambda t}$

Linearly Independent

$$mz'' + cz' + kz = F_0 \cos \omega t$$

$$0.2z'' + 1.2z' + 2z = 5 \cos 4t$$

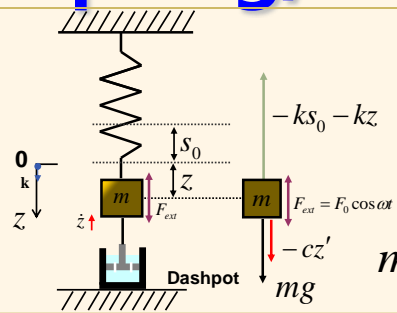
$$z(0) = \frac{1}{2}, \quad z'(0) = 0$$



Linear Model

Spring/Mass Systems: Driven Motion

$$z = z(t), \quad z'' = \frac{d^2 z}{dt^2}$$



Linear Model
(Linear Equation)

$$mz'' + cz' + kz = F_0 \cos \omega t$$

General Solution
-Nonghomogeneous

$$z = z_h + z_p$$

-Superposition

$$mz'' + cz' + kz = 0$$

z_h

z_p

General Solution
- Homogeneous

Particular Solution

$$z_h = c_1 z_1 + c_2 z_2$$

-Linear Combination
-Superposition

Another Superposition

-Fundamental set of solutions (Basis)

z_1

z_2

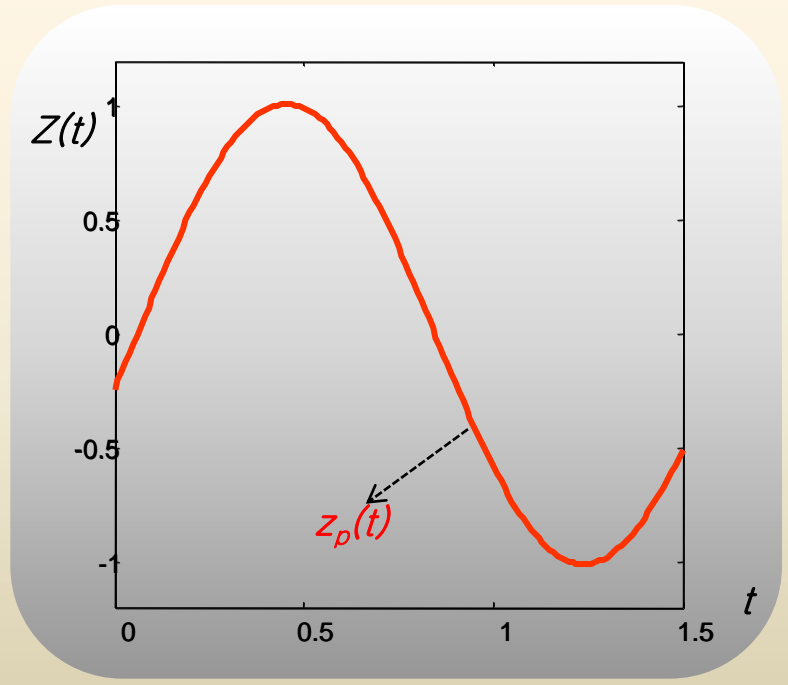
Try:
 $z = e^{\lambda t}$

Linearly Independent

$$mz'' + cz' + kz = F_0 \cos \omega t$$

$$0.2z'' + 1.2z' + 2z = 5 \cos 4t$$

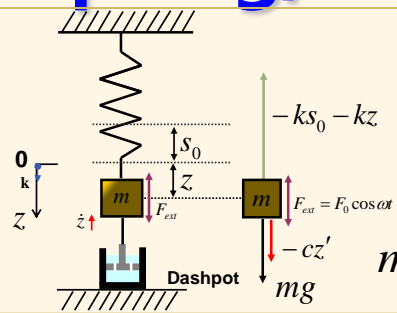
$$z(0) = \frac{1}{2}, \quad z'(0) = 0$$



Linear Model

Spring/Mass Systems: Driven Motion

$$z = z(t), \quad z'' = \frac{d^2 z}{dt^2}$$



Linear Model
(Linear Equation)

$$mz'' + cz' + kz = F_0 \cos \omega t$$

General Solution
-Nonghomogeneous

$$z = z_h + z_p$$

-Superposition

$$mz'' + cz' + kz = 0$$

z_h

z_p

General Solution
- Homogeneous

Particular Solution

$$z_h = c_1 z_1 + c_2 z_2$$

-Linear Combination
-Superposition

Another Superposition

-Fundamental set of solutions (Basis)

z_1

z_2

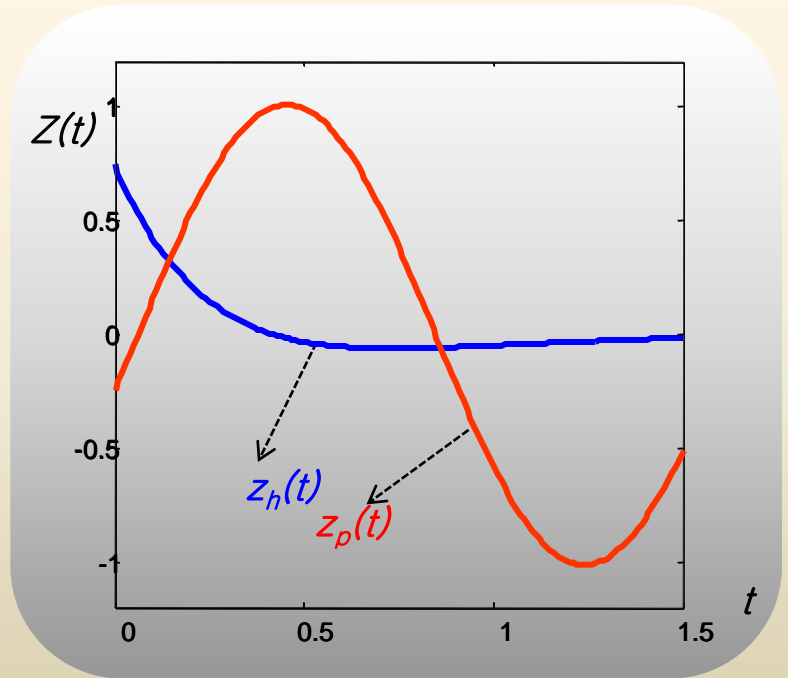
Try:
 $z = e^{\lambda t}$

Linearly Independent

$$mz'' + cz' + kz = F_0 \cos \omega t$$

$$0.2z'' + 1.2z' + 2z = 5 \cos 4t$$

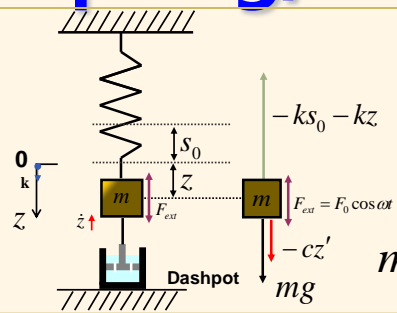
$$z(0) = \frac{1}{2}, \quad z'(0) = 0$$



Linear Model

Spring/Mass Systems: Driven Motion

$$z = z(t), \quad z'' = \frac{d^2 z}{dt^2}$$



**Linear Model
(Linear Equation)**

$$mz'' + cz' + kz = F_0 \cos \omega t$$

**General Solution
-Nonghomogeneous**

$$z = z_h + z_p$$

-Superposition

$$mz'' + cz' + kz = 0$$

z_h

z_p

**General Solution
- Homogeneous**

Particular Solution

$$z_h = c_1 z_1 + c_2 z_2$$

-Linear Combination
-Superposition

**Another
Superposition**

-Fundamental
set of solutions
(Basis)

z_1

z_2

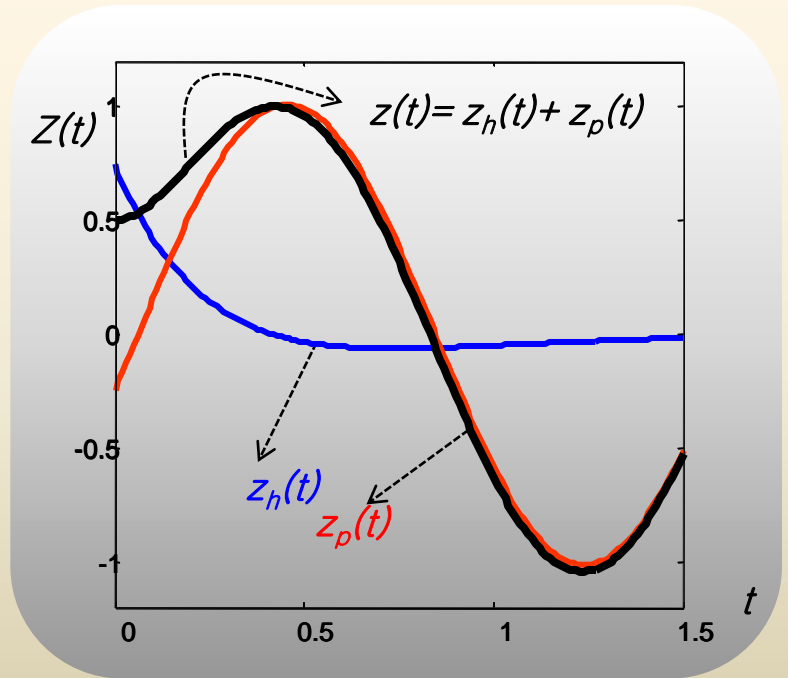
Try:
 $z = e^{\lambda t}$

Linearly Independent

$$mz'' + cz' + kz = F_0 \cos \omega t$$

$$0.2z'' + 1.2z' + 2z = 5 \cos 4t$$

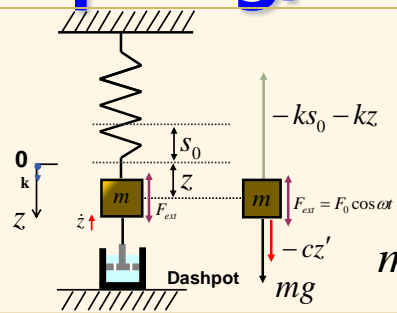
$$z(0) = \frac{1}{2}, \quad z'(0) = 0$$



Linear Model

Spring/Mass Systems: Driven Motion

$$z = z(t), \quad z'' = \frac{d^2 z}{dt^2}$$



Linear Model
(Linear Equation)

$$mz'' + cz' + kz = F_0 \cos \omega t$$

General Solution
-Nonghomogeneous

$$z = z_h + z_p$$

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$$mz'' + cz' + kz = 0$$

z_h

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$$z_h = c_1 z_1 + c_2 z_2$$

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Another Superposition

-Fundamental set of solutions
(Basis)

z_1

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Try:
 $z = e^{\lambda t}$

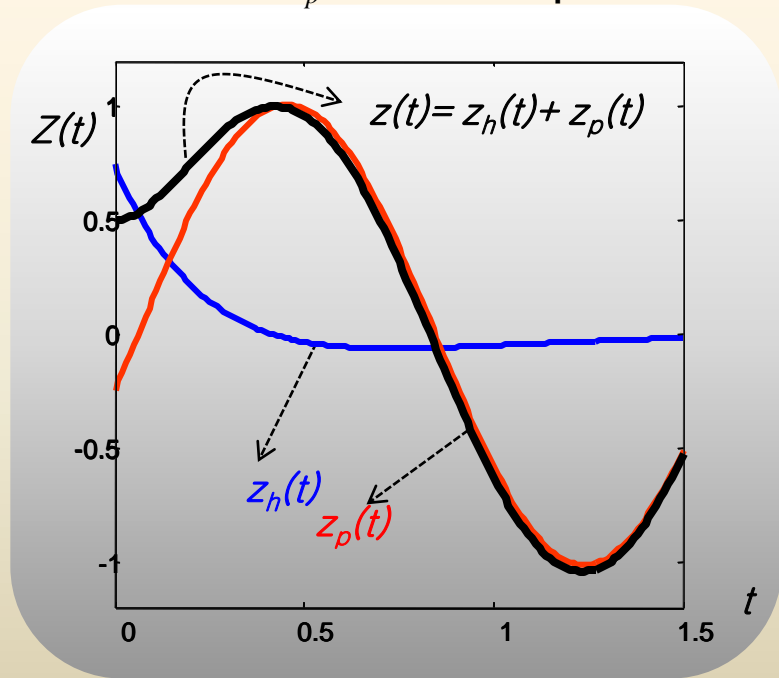
Linearly Independent

$$mz'' + cz' + kz = F_0 \cos \omega t$$

Transient and Steady-State Terms

When $F(t)$ is periodic function, general solution have

- $z_h(t)$ nonperiodic function
- $z_p(t)$ and periodic function

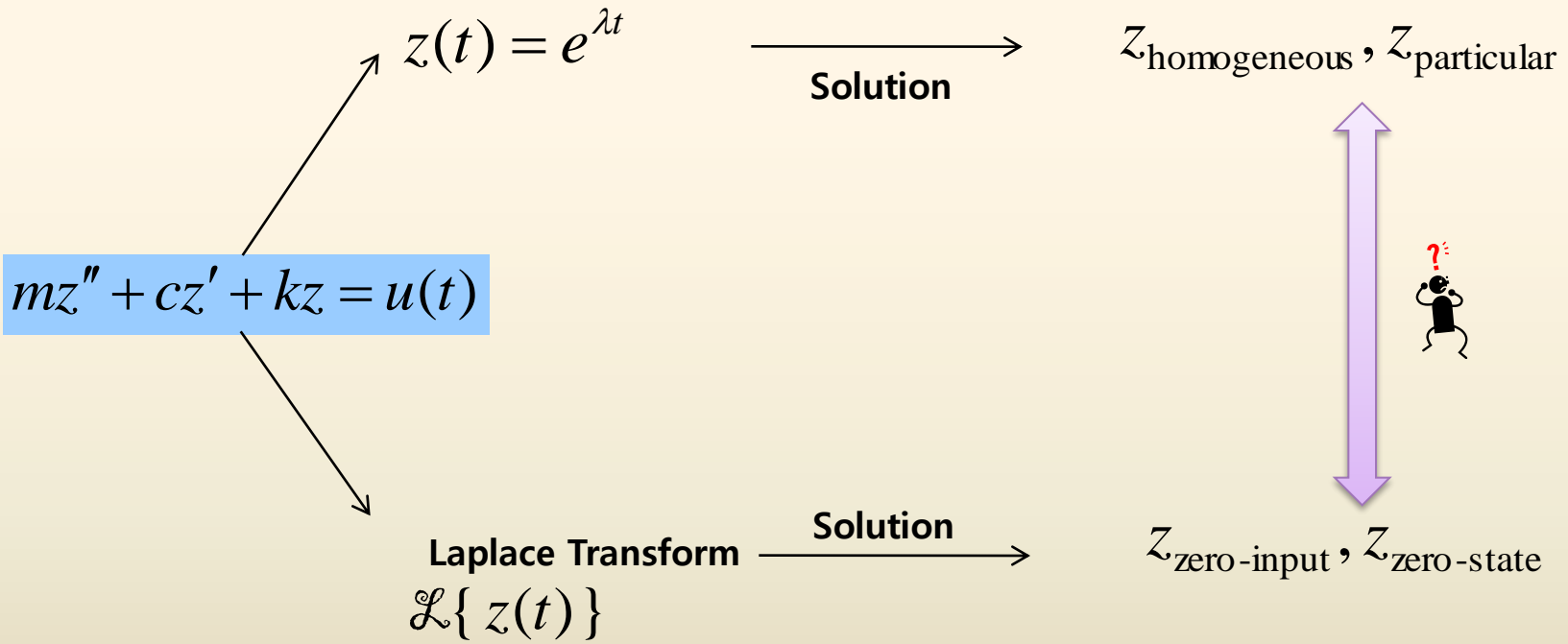


- $z_h(t)$: transient solution
- $z_p(t)$: steady-state solution



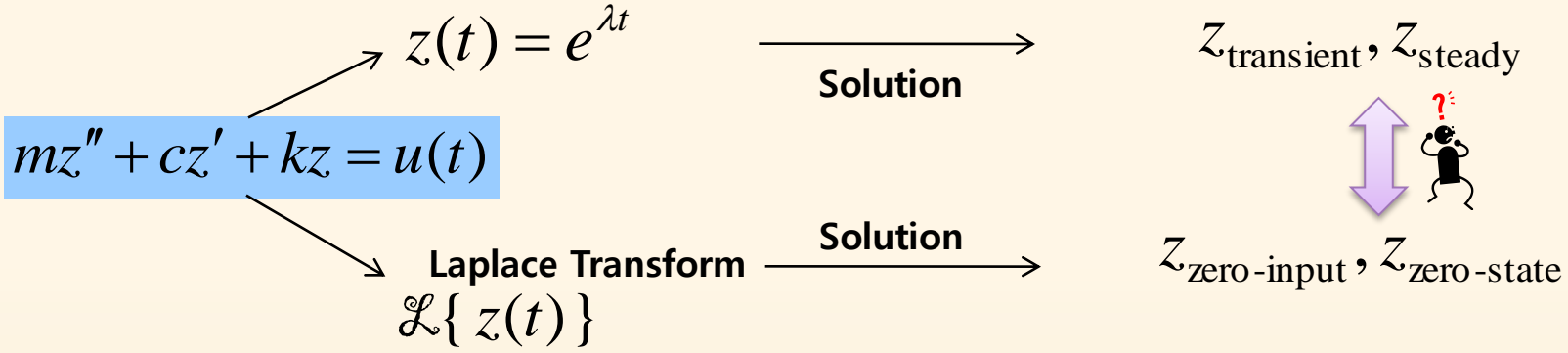
Comparison

Method to find the solution of the 2nd-order O.D.E



Comparison

Method to find the solution of the 2nd-order O.D.E



$z_{\text{general}} = z_{\text{transient}} + z_{\text{steady}}$
Example

$\parallel \parallel \parallel$

$z_{\text{zero-input}} = z_{\text{transient of zero-input}} + z_{\text{steady of zero-input}}$

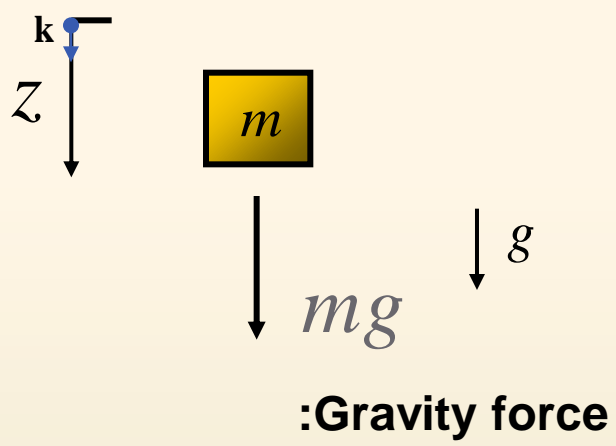
$+ \quad \quad \quad + \quad \quad \quad +$

$z_{\text{zero-state}} = z_{\text{transient of zero-state}} + z_{\text{steady of zero-state}}$



Action/Reaction, Equilibrium

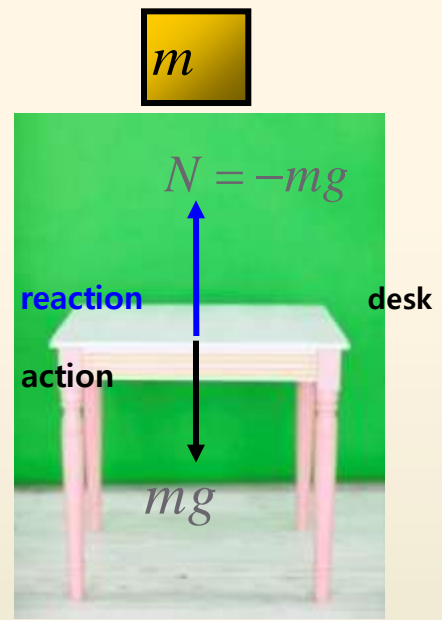
①



By Newton's second law,

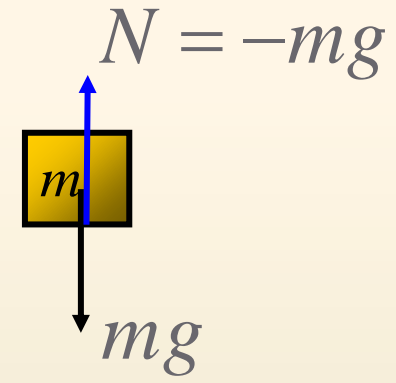
$$mz'' = F = mgk$$

②



③

Free body diagram



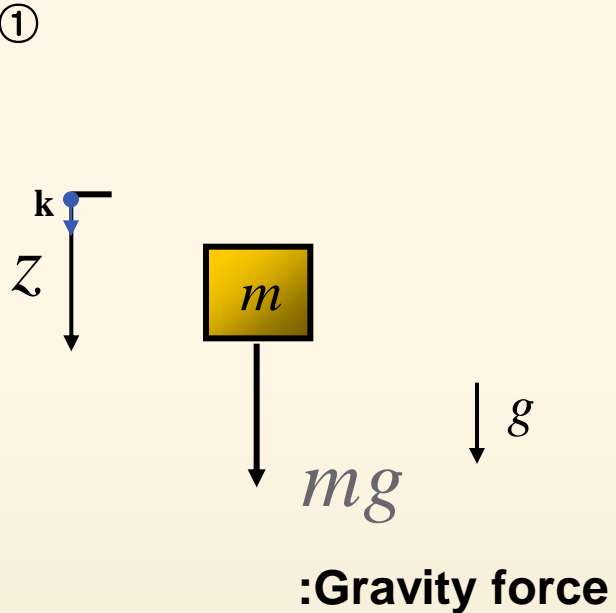
By Newton's second law,

$$mz'' = F = mgk - mgk = 0$$

: Static equilibrium



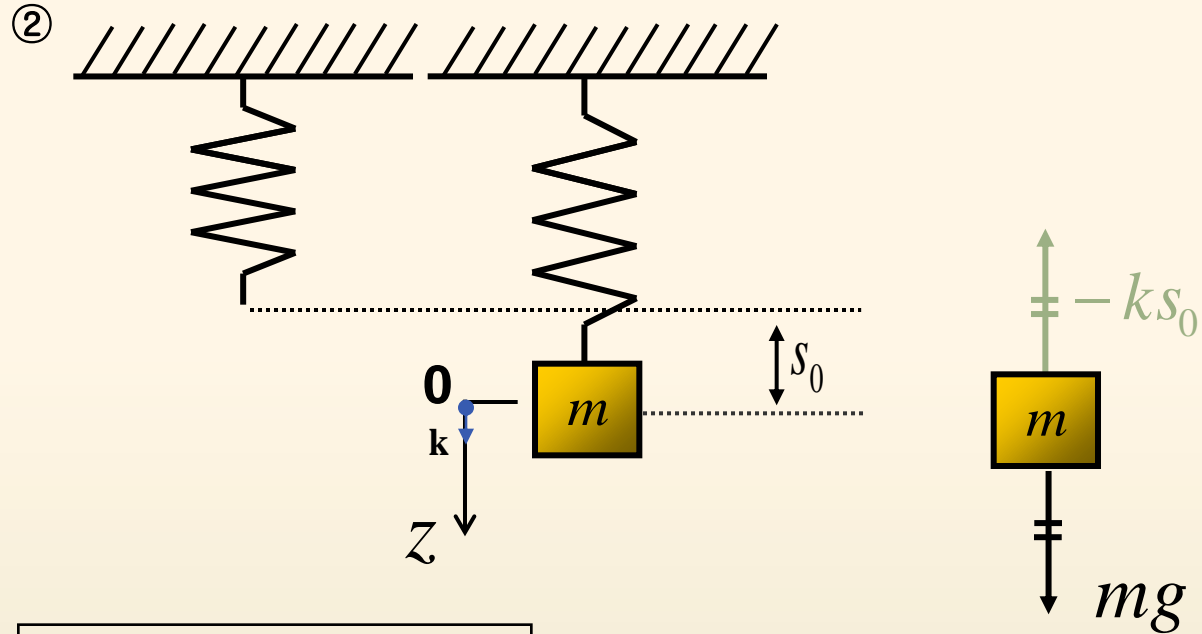
Spring/Mass Systems: Driven Motion $z = z(t), z'' = \frac{d^2z}{dt^2}$



By Newton's 2nd law,

$$mz'' = \mathbf{F}$$

$$= mg\mathbf{k}$$



Nonlinearity of spring
 $\mathbf{F}(z) = \ominus kz \ominus k_1 z^3$
 linearize
 Hooke's law
 $F \propto z$
 $\mathbf{F}_{spring} = \ominus kz$
 k : spring constant

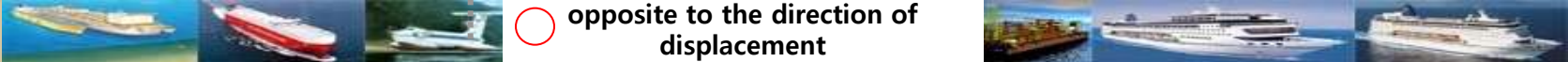
$$mz'' = \mathbf{F}$$

$$= mg\mathbf{k} - ks_0\mathbf{k}$$

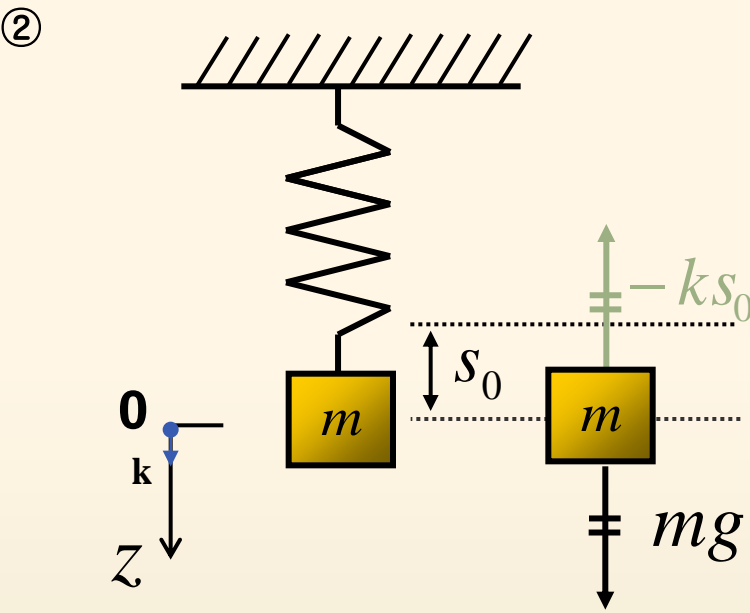
$$= 0 \quad (\because z'' = 0)$$

: static equilibrium

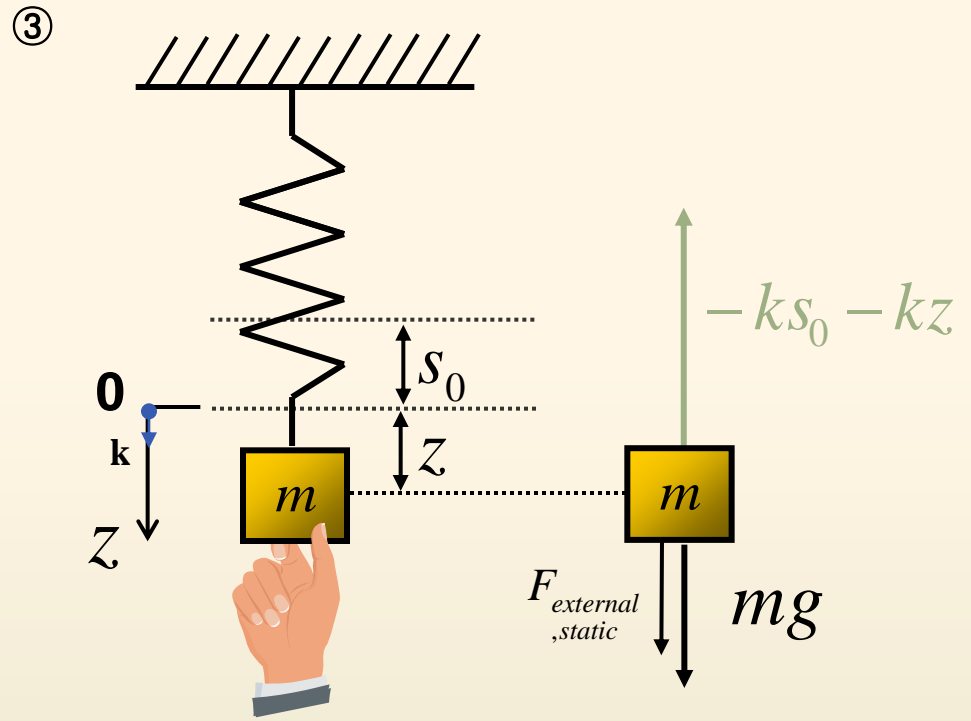
○ opposite to the direction of displacement



Spring/Mass Systems: Driven Motion $z = z(t)$, $z'' = \frac{d^2 z}{dt^2}$



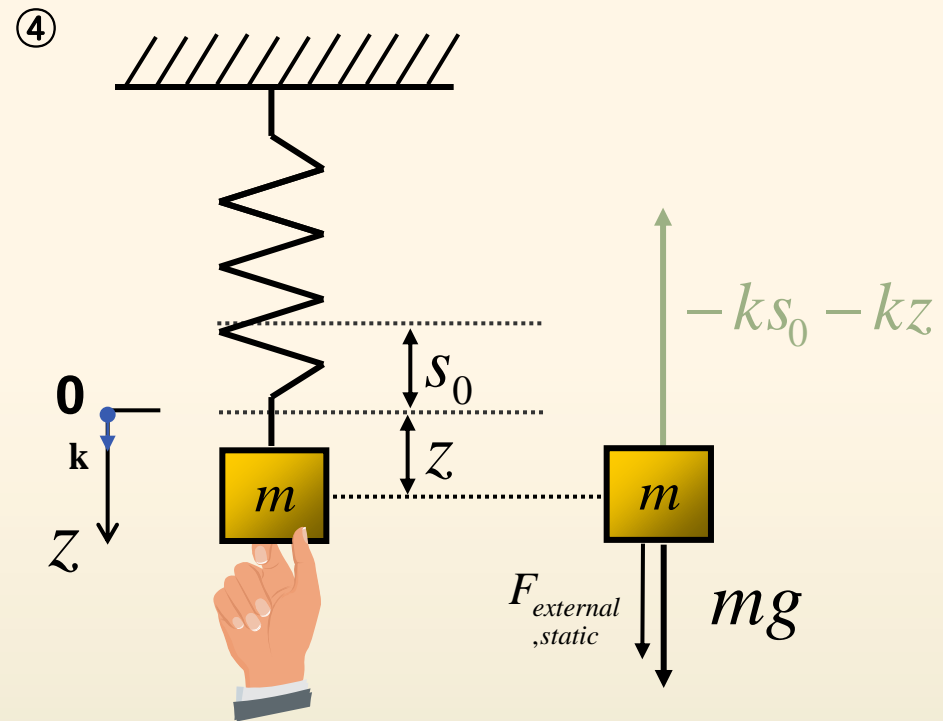
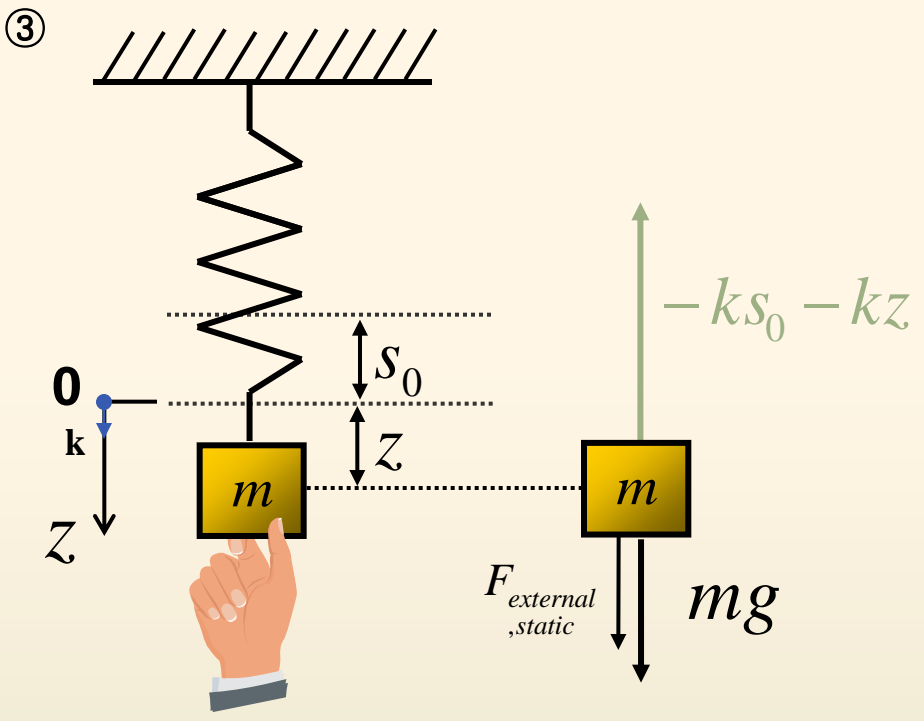
$$\begin{aligned}
 mz'' &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} \\
 &= 0 \quad (\because z'' = 0) \\
 &\text{: static equilibrium}
 \end{aligned}$$



$$\begin{aligned}
 mz'' &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} + \mathbf{F}_{external,static} \\
 &= -kz\mathbf{k} + \mathbf{F}_{external,static} \\
 &= 0 \quad (\because z'' = 0)
 \end{aligned}$$



Spring/Mass Systems: Driven Motion $z = z(t)$, $z'' = \frac{d^2z}{dt^2}$



$$\begin{aligned}
 m\mathbf{z}'' &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} + \mathbf{F}_{external,static} \\
 &= -kz\mathbf{k} + \mathbf{F}_{external,static} \\
 &= 0 \quad (\because z'' = 0)
 \end{aligned}$$

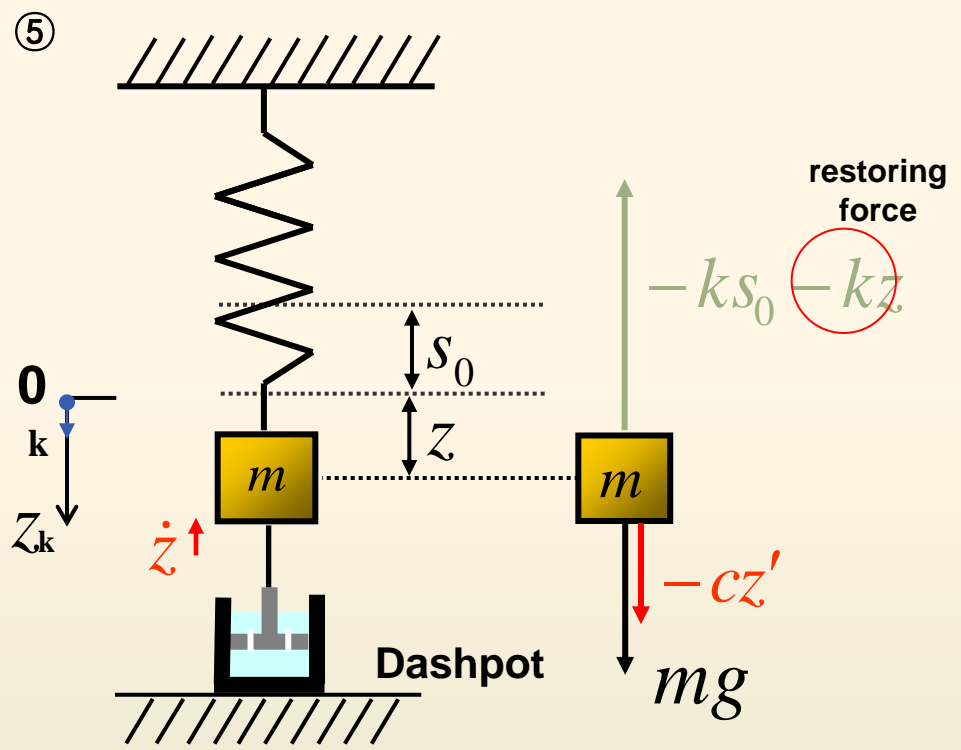
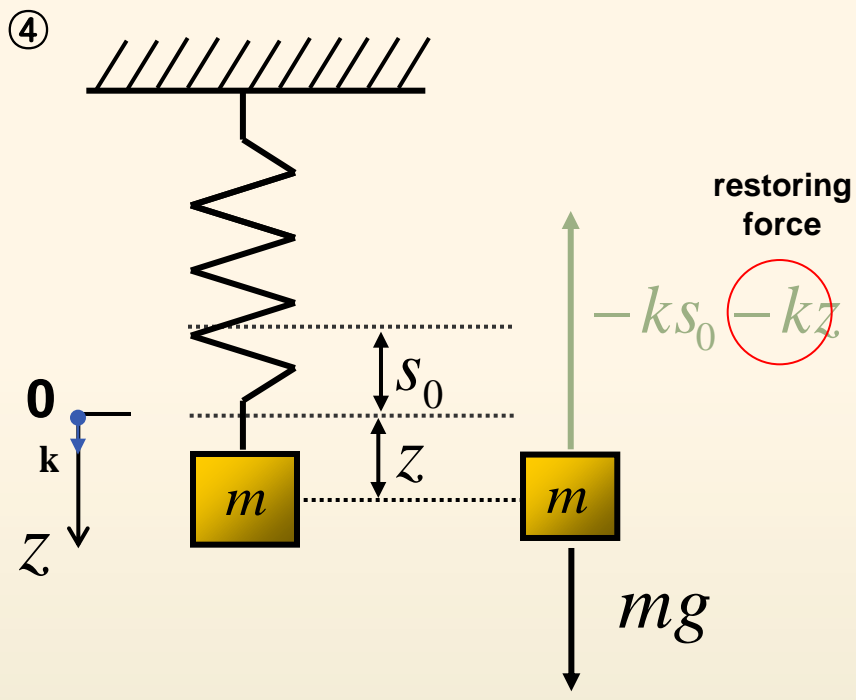
$$\begin{aligned}
 m\mathbf{z}'' &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} + \mathbf{F}_{external,static} \\
 &= \underbrace{-kz\mathbf{k}}_{\text{restoring force}} + \mathbf{F}_{external,static}
 \end{aligned}$$

$m\mathbf{z}'' + k\mathbf{z} = 0$ Oscillation by the restoring force

Physical Phenomenon ↔ Mathematical Equation



Spring/Mass Systems: Driven Motion $z = z(t), z'' = \frac{d^2z}{dt^2}$



$$\begin{aligned}
 mz'' &= F \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} \\
 &= -kz\mathbf{k}
 \end{aligned}$$

$$\begin{aligned}
 mz'' &= F \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} - cz'\mathbf{k} \\
 &= -kz\mathbf{k} - cz'\mathbf{k}
 \end{aligned}$$

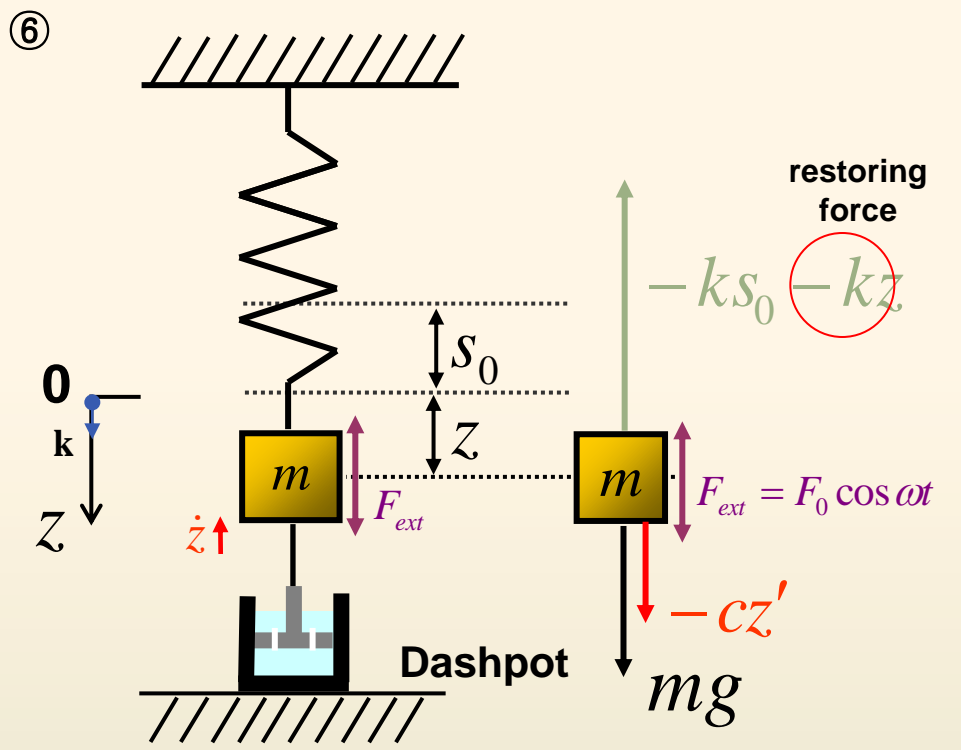
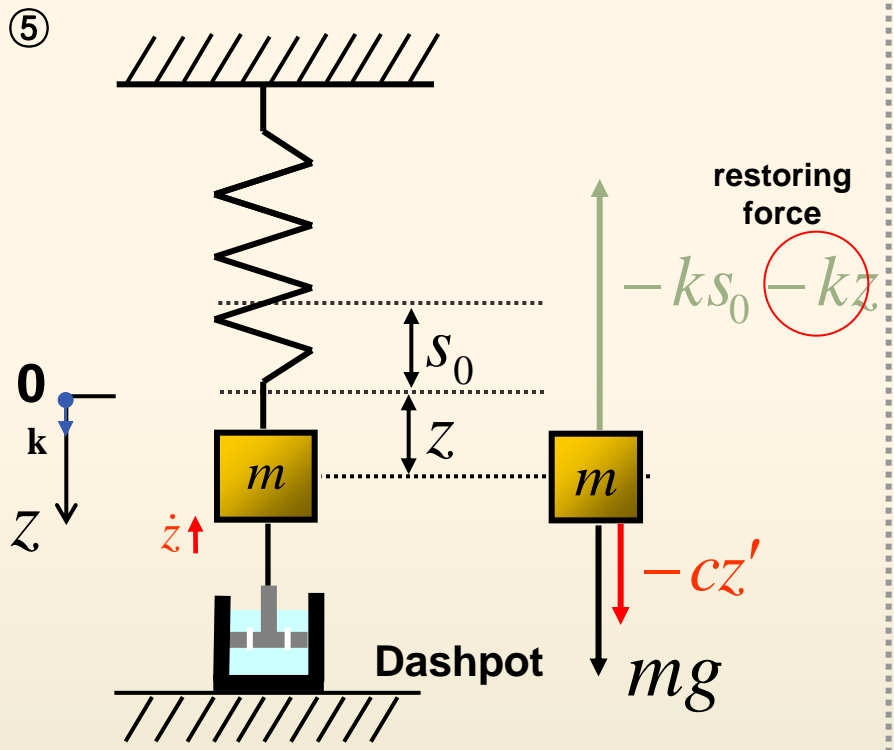
Physical Phenomenon ↔ Mathematical Equation

$$mz'' + kz = 0 \quad \text{oscillation by the restoring force}$$

$$mz'' + cz' + kz = 0$$



Spring/Mass Systems: Driven Motion $z = z(t)$, $z'' = \frac{d^2z}{dt^2}$



$$mz'' = F$$

$$= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} - cz'\mathbf{k}$$

$$= -kz\mathbf{k} - cz'\mathbf{k}$$

$$mz'' = F$$

$$= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} - cz'\mathbf{k} + F_0 \cos \omega t$$

$$= -kz\mathbf{k} - cz'\mathbf{k} + F_0 \cos \omega t$$

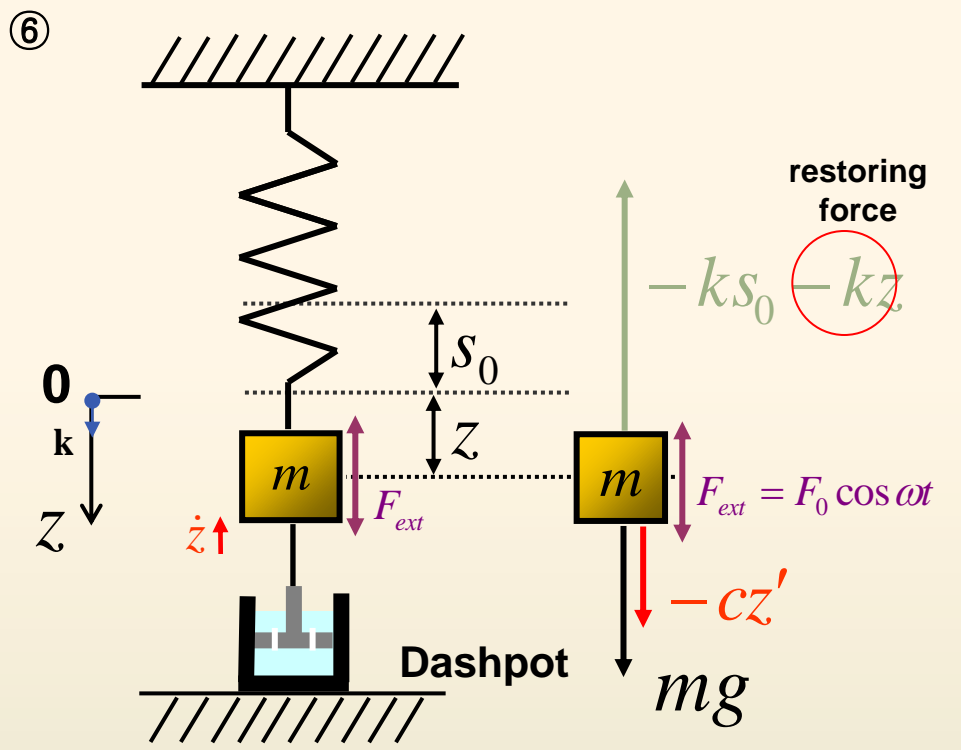
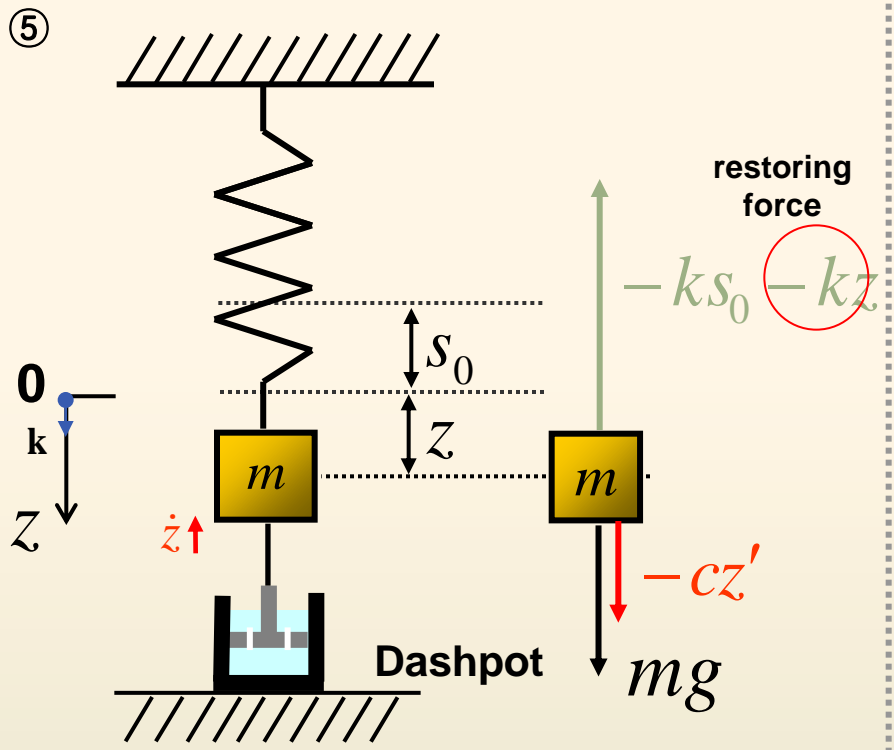
Physical Phenomenon
 Mathematical Equation

$$mz'' + cz' + kz = 0$$

$$mz'' + cz' + kz = F_0 \cos \omega t$$



Spring/Mass Systems: Driven Motion $z = z(t)$, $z'' = \frac{d^2 z}{dt^2}$



$$\begin{aligned}
 m\ddot{z} &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} - cz'\mathbf{k} \\
 &= -kz\mathbf{k} - cz'\mathbf{k}
 \end{aligned}$$

$$\begin{aligned}
 m\ddot{z} &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} - cz'\mathbf{k} + F_0 \cos \omega t \\
 &= -kz\mathbf{k} - cz'\mathbf{k} + F_0 \cos \omega t
 \end{aligned}$$

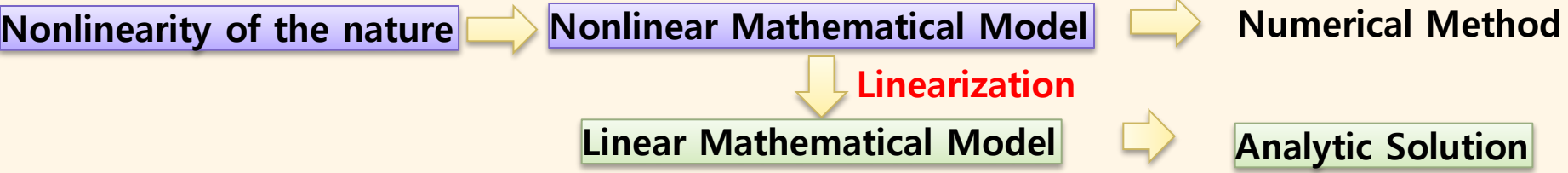
Physical Phenomenon
 Mathematical Equation

$$m\ddot{z} + cz' + kz = 0$$

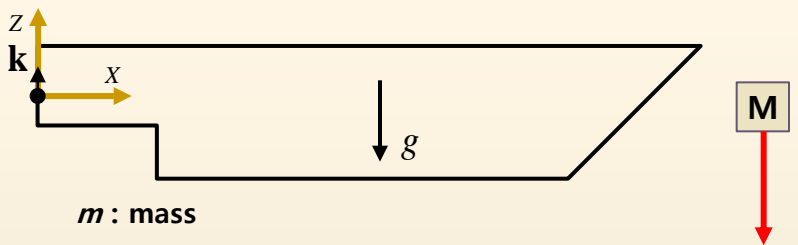
$$m\ddot{z} + cz' + kz = F_0 \cos \omega t$$



Nonlinearity



Ex) Heave Motion of a Ship – step 1



$$\begin{aligned}
 m\ddot{\mathbf{z}} &= \mathbf{F} \\
 &= \mathbf{F}_{gravity} \\
 &= -mg\mathbf{k}
 \end{aligned}$$

✓ Mass-Spring-Damper system

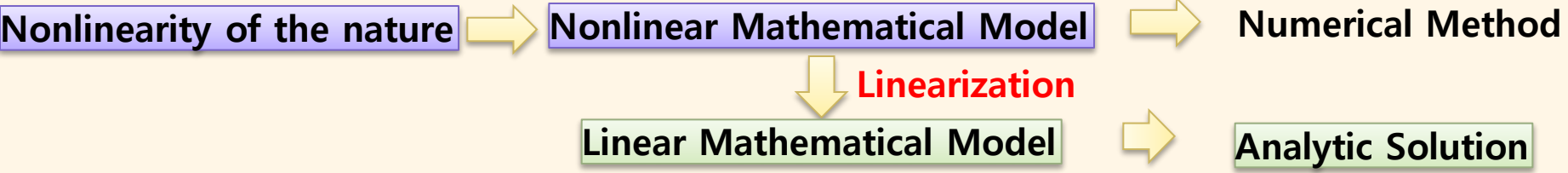
①

Diagram showing a mass m suspended from a fixed point. A spring with constant k is attached to the mass. A coordinate z is shown pointing downwards. Gravity g is indicated by a downward arrow. The force mg is shown acting on the mass.

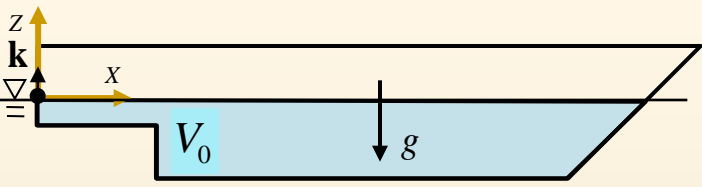
By Newton's 2nd law,

$$\begin{aligned}
 m\mathbf{z}'' &= \mathbf{F} \\
 &= mg\mathbf{k}
 \end{aligned}$$


Nonlinearity



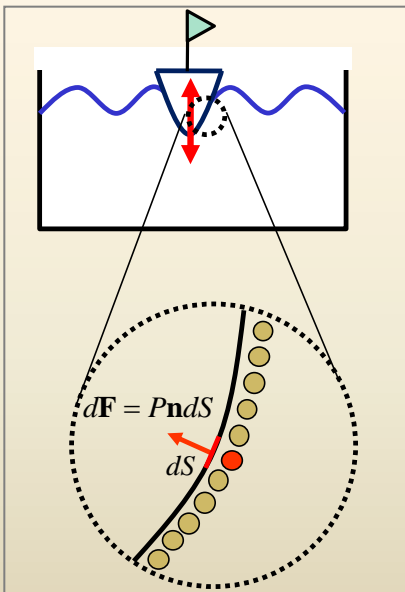
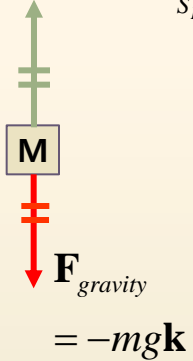
Ex) Heave Motion of a Ship – step 2



m : mass ρ : density of sea water
 V_0 : submerged volume
 S_B : submerged surface area

$$\begin{aligned}
 m\ddot{z} &= \mathbf{F} \\
 &= \mathbf{F}_{gravity} + \mathbf{F}_{static} \\
 &= -mg\mathbf{k} + \rho g V_0 \mathbf{k} \\
 &= 0 \quad (\because \ddot{z} = 0) \quad : \text{static equilibrium}
 \end{aligned}$$

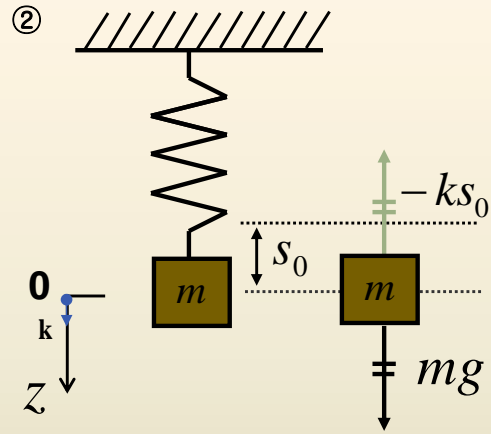
$$\mathbf{F}_{static} = \iint_{S_B} P_{static} \mathbf{n} dS = \rho g V_0 \mathbf{k}$$



dS : infinitesimal submerged surface area
 $d\mathbf{F}$: force exerted by the infinitesimal fluid element on dS
 \mathbf{n} : normal vector of dS

✓ Archimedes' Principle $\mathbf{F}_{static} = \rho g V_0 \mathbf{k}$

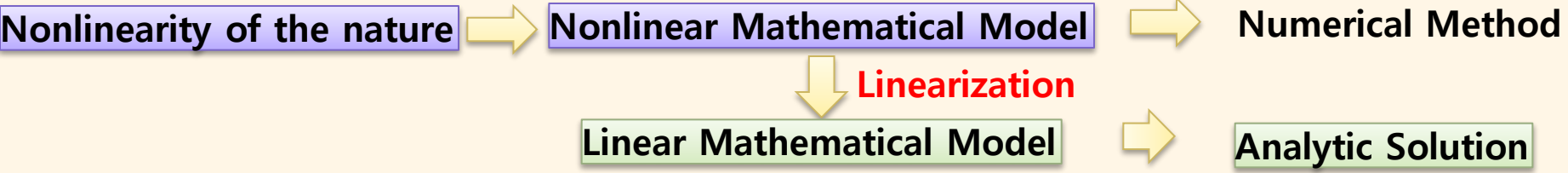
✓ Mass-Spring-Damper system



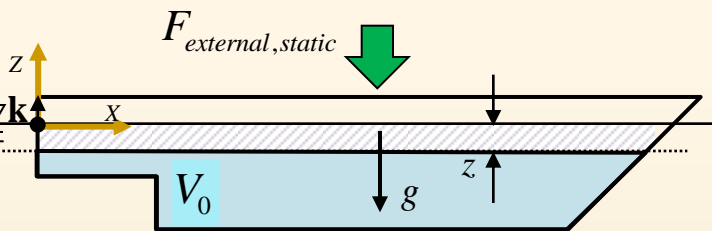
$$\begin{aligned}
 mz'' &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} \\
 &= 0 \quad (\because z'' = 0) \\
 &: \text{static equilibrium}
 \end{aligned}$$



Nonlinearity



Ex) Heave Motion of a Ship – step 3



m : mass ρ : density of sea water
 V_0 : submerged volume
 S_B : submerged surface area
 A_{wp} : waterplane area

$$\begin{aligned}
 m\ddot{\mathbf{z}} &= \mathbf{F} \\
 &= \mathbf{F}_{gravity} + \mathbf{F}_{static} + \mathbf{F}_{external,static} \\
 &= -mg\mathbf{k} + \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} + \mathbf{F}_{external,static} \\
 &= -\rho g A_{wp} \mathbf{z} + \mathbf{F}_{external,static} \\
 &= -k\mathbf{z} + \mathbf{F}_{external,static} \\
 &= 0 \quad (\because \ddot{\mathbf{z}} = 0)
 \end{aligned}$$

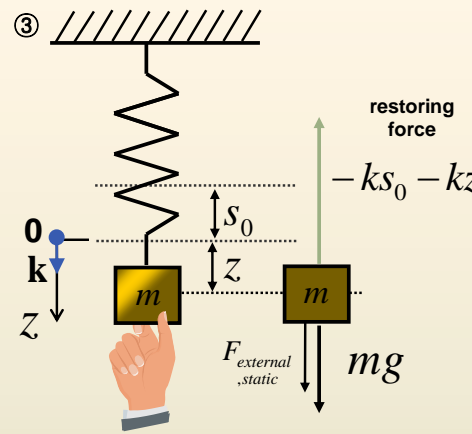
$$\begin{aligned}
 \mathbf{F}_{static} &= \iint_{S_B} P_{static} \mathbf{n} dS \\
 &= \rho g V_0 \mathbf{k} + \mathbf{F}_{additional\ buoyancy} \\
 &= -mg\mathbf{k} \\
 &= -\rho g A_{wp} \mathbf{z} \\
 &= -k\mathbf{z} \\
 &= -\rho g A_{wp} \mathbf{z}
 \end{aligned}$$

additional buoyancy caused by additional displacement \mathbf{z}

if, \mathbf{z} is small
 $\mathbf{F}_{additional\ buoyancy}$
 $= -\rho g A_{wp} \mathbf{z}$
 $= -k\mathbf{z}$
 $, k = \rho g A_{wp}$

✓ Archimedes' Principle $\mathbf{F}_{static} = \rho g V_0 \mathbf{k}$

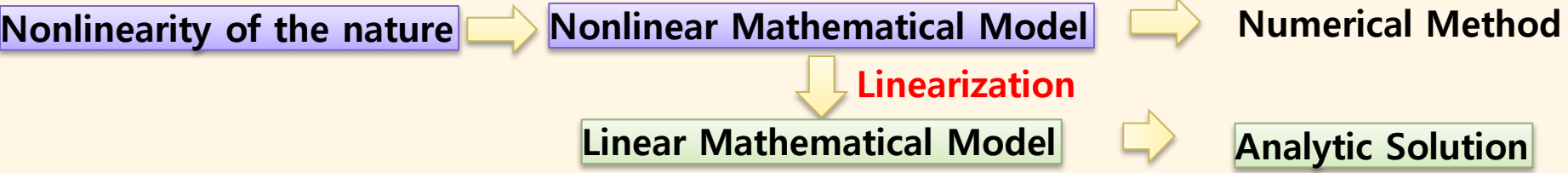
✓ Mass-Spring-Damper system



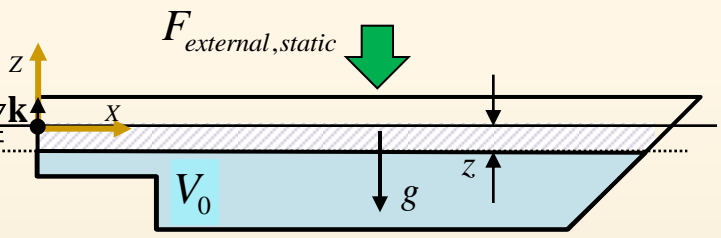
$$\begin{aligned}
 m\mathbf{z}'' &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} + \mathbf{F}_{external,static} \\
 &= -kz\mathbf{k} + \mathbf{F}_{external,static} \\
 &= 0 \quad (\because \mathbf{z}'' = 0)
 \end{aligned}$$



Nonlinearity



Ex) Heave Motion of a Ship – step 4



m : mass ρ : density of sea water
 V_0 : submerged volume
 S_B : submerged surface area
 A_{wp} : waterplane area

$$\begin{aligned}
 \mathbf{F}_{static} &= \iint_{S_B} P_{static} \mathbf{n} dS \\
 &= \rho g V_0 \mathbf{k} + \mathbf{F}_{additional\ bouyancy} \\
 \mathbf{F}_{gravity} &= -mg\mathbf{k}
 \end{aligned}$$

additional bouyancy caused by additional displacement z

if, z is small

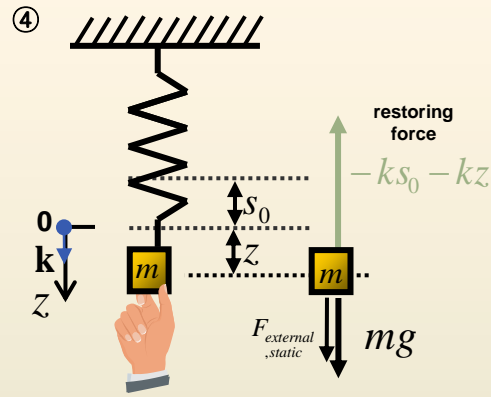
$$\begin{aligned}
 \mathbf{F}_{additional\ bouyancy} &= -\rho g A_{WP} \mathbf{z} \\
 &= -k\mathbf{z} \\
 , k &= \rho g A_{WP}
 \end{aligned}$$

Linearized Restoring Force

$$\begin{aligned}
 m\ddot{\mathbf{z}} &= \mathbf{F} \\
 &= \mathbf{F}_{gravity} + \mathbf{F}_{static} + \mathbf{F}_{external,static} \\
 &= -mg\mathbf{k} + \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} + \mathbf{F}_{external,static} \\
 &= -\rho g A_{wp} \mathbf{z} + \mathbf{F}_{external,static} \\
 &= -k\mathbf{z} + \mathbf{F}_{external,static} , k = \rho g A_{WP} \\
 &= 0 \quad (\because \ddot{\mathbf{z}} = 0)
 \end{aligned}$$

✓ Archimedes' Principle $\mathbf{F}_{static} = \rho g V_0 \mathbf{k}$

✓ Mass-Spring-Damper system

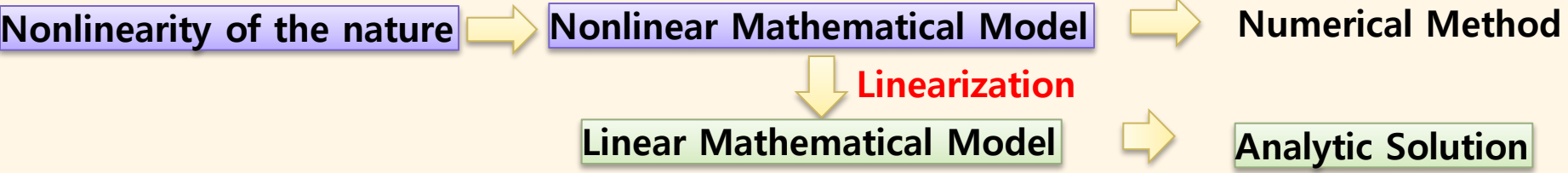


$$\begin{aligned}
 m\mathbf{z}'' &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - k\mathbf{z}\mathbf{k} + \mathbf{F}_{external,static} \\
 &= -k\mathbf{z}\mathbf{k} + \mathbf{F}_{external,static}
 \end{aligned}$$

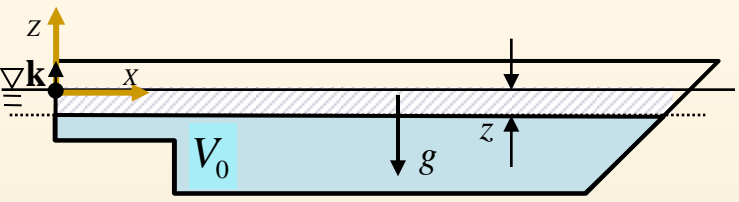
$$m\mathbf{z}'' + k\mathbf{z} = 0 \quad \text{Oscillation by the restoring force}$$



Nonlinearity



Ex) Heave Motion of a Ship – step 4



m : mass ρ : density of sea water
 V_0 : submerged volume
 S_B : submerged surface area
 A_{wp} : waterplane area

$$\begin{aligned}
 m\ddot{\mathbf{z}} &= \mathbf{F} \\
 &= \mathbf{F}_{gravity} + \mathbf{F}_{static} \\
 &= -mg\mathbf{k} + \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} \\
 &= -\rho g A_{wp} \mathbf{z} \\
 &= -k\mathbf{z}
 \end{aligned}$$



Ship will oscillate forever?

Energy is dissipated by radiation wave →

$$\begin{aligned}
 \mathbf{F}_{static} &= \iint_{S_B} P_{static} \mathbf{n} dS \\
 &= \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} \\
 &= \rho g V_0 \mathbf{k} - k\mathbf{z}
 \end{aligned}$$

$$\begin{aligned}
 \mathbf{F}_{gravity} &= -mg\mathbf{k}
 \end{aligned}$$

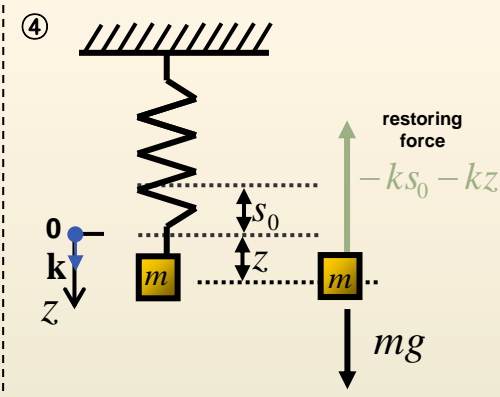
정수 중 선박의 강제 운동에 의해 발생한 힘

Radiation Force

$$\mathbf{F}_{radiation} = \iint_{S_B} P_{radiation} \mathbf{n} dS$$

✓ Archimedes' Principle $\mathbf{F}_{static} = \rho g V_0 \mathbf{k}$

✓ Mass-Spring-Damper system

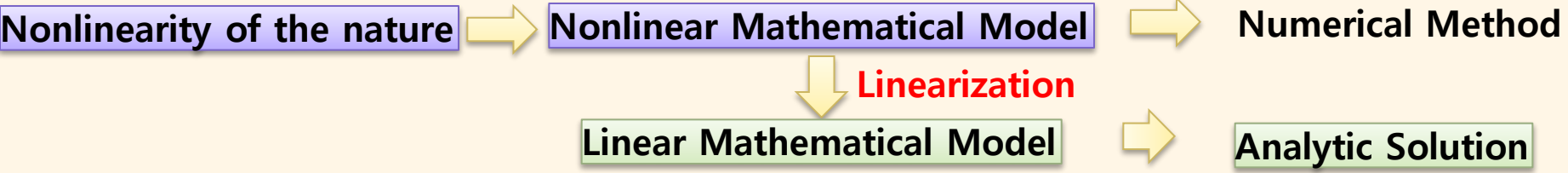


$$\begin{aligned}
 m\mathbf{z}'' &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - k\mathbf{z}\mathbf{k} \\
 &= -k\mathbf{z}\mathbf{k}
 \end{aligned}$$

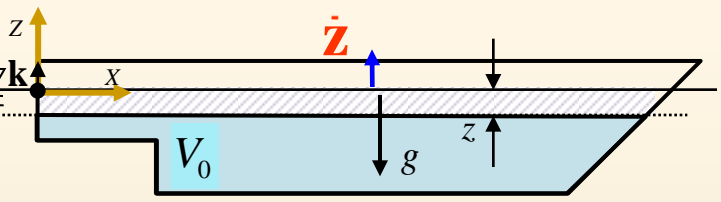
$$m\mathbf{z}'' + k\mathbf{z} = 0 \quad \text{Oscillation by the restoring force}$$



Nonlinearity



Ex) Heave Motion of a Ship – step 5



m : mass ρ : density of sea water
 V_0 : submerged volume
 S_B : submerged surface area
 A_{wp} : waterplane area

$$\begin{aligned}
 m\ddot{\mathbf{z}} &= \mathbf{F} \\
 &= \mathbf{F}_{gravity} + \mathbf{F}_{static} + \mathbf{F}_{radiation} \\
 &= -mg\mathbf{k} + \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} - c\dot{\mathbf{z}} \\
 &= -\rho g A_{wp} \mathbf{z} - c\dot{\mathbf{z}} \\
 &= -k\mathbf{z} - c\dot{\mathbf{z}}
 \end{aligned}$$

$$\begin{aligned}
 \mathbf{F}_{static} &= \iint_{S_B} P_{static} \mathbf{n} dS \\
 &= \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} \\
 &= \rho g V_0 \mathbf{k} - k\mathbf{z} \\
 \mathbf{F}_{radiation} &= -c\dot{\mathbf{z}} \\
 \mathbf{F}_{gravity} &= -mg\mathbf{k}
 \end{aligned}$$

정수 중 선박의 강제 운동에 의해 발생한 힘

Radiation Force

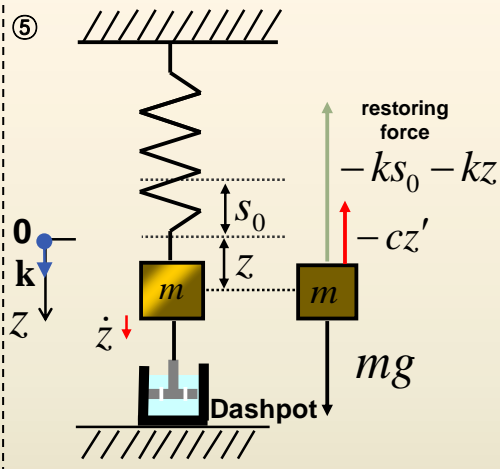
$$\mathbf{F}_{radiation} = \iint_{S_B} P_{radiation} \mathbf{n} dS = -c\dot{\mathbf{z}}$$

c : damping coefficient

opposite to velocity

✓ Archimedes' Principle $\mathbf{F}_{static} = \rho g V_0 \mathbf{k}$

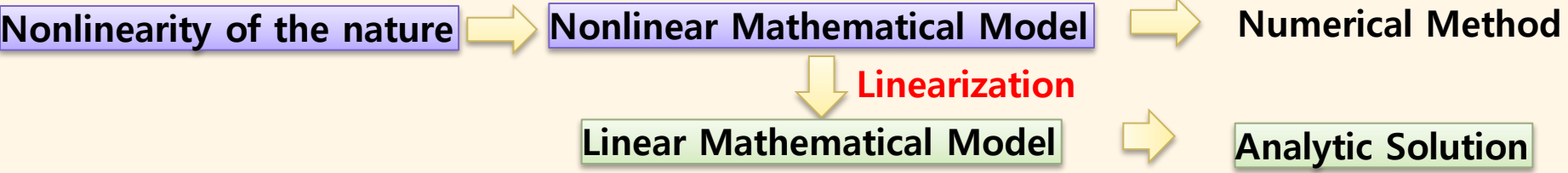
✓ Mass-Spring-Damper system



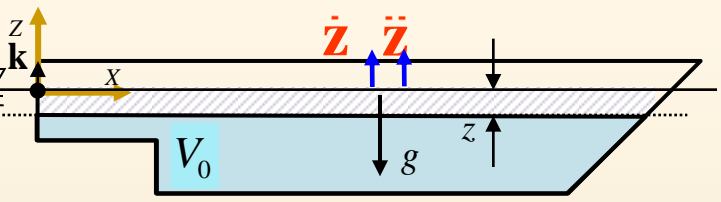
$$\begin{aligned}
 m\mathbf{z}'' &= \mathbf{F} \\
 &= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} - cz'\mathbf{k} \\
 &= -kz\mathbf{k} - cz'\mathbf{k}
 \end{aligned}$$



Nonlinearity



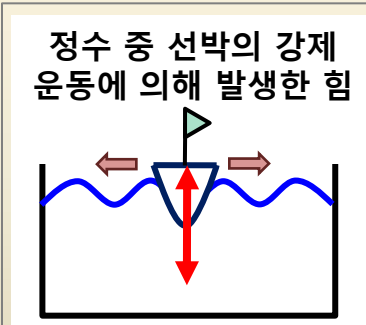
Ex) Heave Motion of a Ship – step 5



m : mass ρ : density of sea water
 V_0 : submerged volume
 S_B : submerged surface area
 A_{wp} : waterplane area

$$\begin{aligned}
 \mathbf{F}_{static} &= \iint_{S_B} P_{static} \mathbf{n} dS \\
 &= \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} \\
 &= \rho g V_0 \mathbf{k} - k \mathbf{z} \\
 \mathbf{F}_{radiation} &= -c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} \\
 \mathbf{F}_{gravity} &= -m g \mathbf{k}
 \end{aligned}$$

$$\begin{aligned}
 m \ddot{\mathbf{z}} &= \mathbf{F} \\
 &= \mathbf{F}_{gravity} + \mathbf{F}_{static} + \mathbf{F}_{radiation} \\
 &= -m g \mathbf{k} + \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} - c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} \\
 &= -\rho g A_{wp} \mathbf{z} - c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} \\
 &= -k \mathbf{z} - c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}}
 \end{aligned}$$



Radiation Force

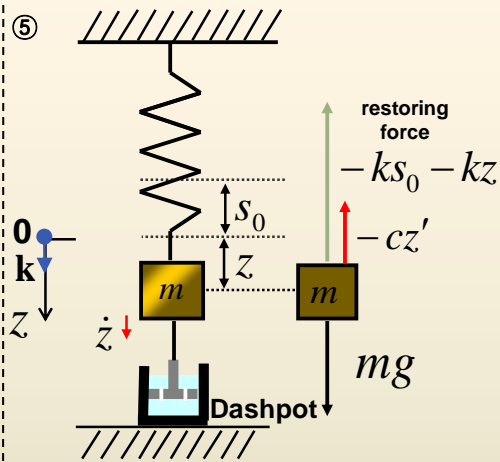
$$\begin{aligned}
 \mathbf{F}_{radiation} &= \iint_{S_B} P_{radiation} \mathbf{n} dS \\
 &= -c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}}
 \end{aligned}$$

c : damping coefficient
 m_a : added mass

opposite to velocity
 opposite to acceleration

✓ Archimedes' Principle $\mathbf{F}_{static} = \rho g V_0 \mathbf{k}$

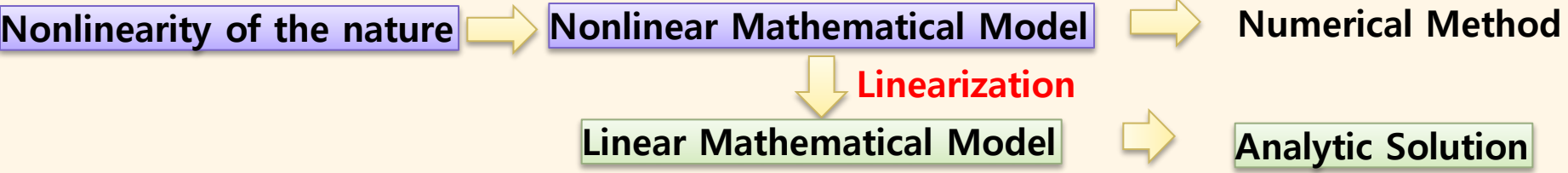
✓ Mass-Spring-Damper system



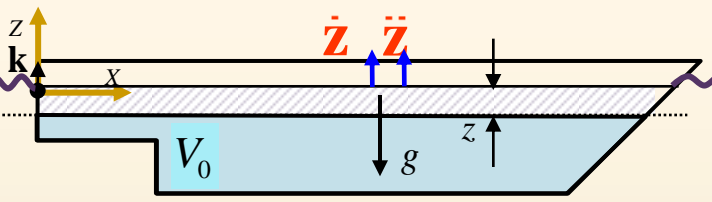
$$\begin{aligned}
 m z'' &= \mathbf{F} \\
 &= m g \mathbf{k} - k s_0 \mathbf{k} - k z \mathbf{k} - c z' \mathbf{k} \\
 &= -k z \mathbf{k} - c z' \mathbf{k}
 \end{aligned}$$



Nonlinearity



Ex) Heave Motion of a Ship – step 6



m : mass ρ : density of sea water
 V_0 : submerged volume
 S_B : submerged surface area
 A_{wp} : waterplane area

$$\begin{aligned}
 \mathbf{F}_{static} &= \iint_{S_B} P_{static} \mathbf{n} dS \\
 &= \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} \\
 &= \rho g V_0 \mathbf{k} - k \mathbf{z} \\
 \mathbf{F}_{radiation} &= -c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} \\
 \mathbf{F}_{gravity} &= -m g \mathbf{k}
 \end{aligned}$$

$$\begin{aligned}
 m \ddot{\mathbf{z}} &= \mathbf{F} \\
 &= \mathbf{F}_{gravity} + \mathbf{F}_{static} + \mathbf{F}_{radiation} + \mathbf{F}_{exciting} \\
 &= -m g \mathbf{k} + \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} - c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} + \mathbf{F}_{exciting} \\
 &= -\rho g A_{wp} \mathbf{z} - c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} + \mathbf{F}_{exciting} \\
 &= -k \mathbf{z} - c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} + \mathbf{F}_{exciting}
 \end{aligned}$$

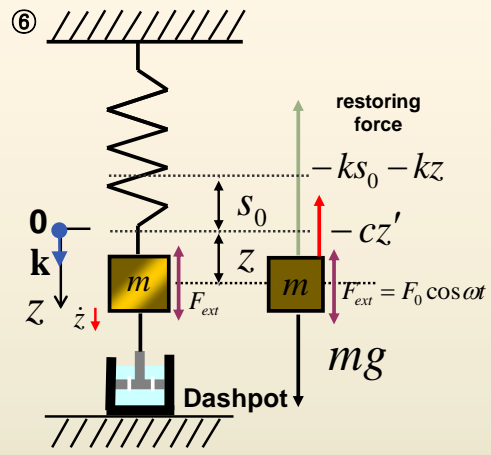
c : damping coefficient
 m_a : added mass

Wave force

$\mathbf{F}_{wave\ exciting}$
 $= \iint_{S_B} P_{wave\ exciting} \mathbf{n} dS$
 $(= \mathbf{F}_{exciting})$

✓ Archimedes' Principle $\mathbf{F}_{static} = \rho g V_0 \mathbf{k}$

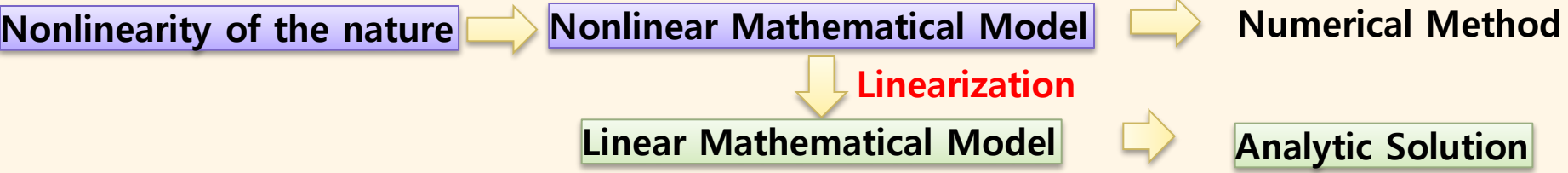
✓ Mass-Spring-Damper system



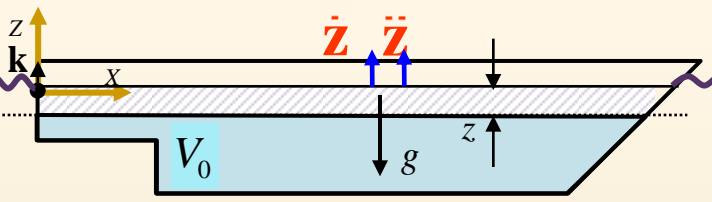
$$\begin{aligned}
 m z'' &= \mathbf{F} \\
 &= m g \mathbf{k} - k s_0 \mathbf{k} - k z \mathbf{k} - c \dot{z} \mathbf{k} + F_0 \cos \omega t \\
 &= -k z \mathbf{k} - c \dot{z} \mathbf{k} + F_0 \cos \omega t
 \end{aligned}$$



Nonlinearity



Ex) Heave Motion of a Ship – step 6



m : mass ρ : density of sea water
 V_0 : submerged volume
 S_B : submerged surface area
 A_{wp} : waterplane area

$$\begin{aligned}
 \mathbf{F}_{static} &= \iint_{S_B} P_{static} \mathbf{n} dS \\
 &= \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} \\
 &= \rho g V_0 \mathbf{k} - k \mathbf{z} \\
 \mathbf{F}_{radiation} &= -c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} \\
 \mathbf{F}_{gravity} &= -m g \mathbf{k}
 \end{aligned}$$

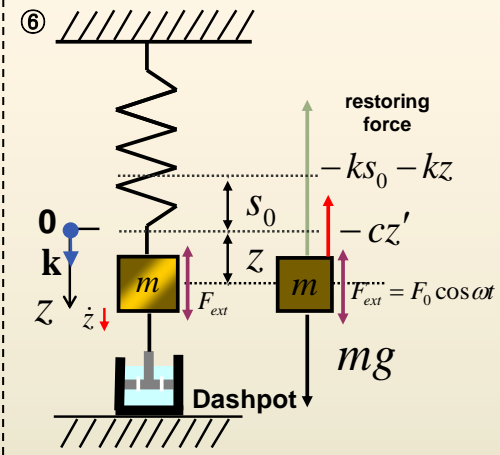
$$\begin{aligned}
 m \ddot{\mathbf{z}} &= \mathbf{F} \\
 &= \mathbf{F}_{gravity} + \mathbf{F}_{static} + \mathbf{F}_{radiation} + \mathbf{F}_{exciting} \\
 &= -m g \mathbf{k} + \rho g V_0 \mathbf{k} - \rho g A_{wp} \mathbf{z} - c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} + \mathbf{F}_{exciting} \\
 &= -\rho g A_{wp} \mathbf{z} - c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} + \mathbf{F}_{exciting} \\
 &= -k \mathbf{z} - c \dot{\mathbf{z}} - m_a \ddot{\mathbf{z}} + \mathbf{F}_{exciting}
 \end{aligned}$$

$$(m + m_a) \ddot{\mathbf{z}} + c \dot{\mathbf{z}} + k \mathbf{z} = \mathbf{F}_{exciting}$$

c : damping coefficient
 m_a : added mass

✓ Archimedes' Principle $\mathbf{F}_{static} = \rho g V_0 \mathbf{k}$

✓ Mass-Spring-Damper system



$$\begin{aligned}
 m \mathbf{z}'' &= \mathbf{F} \\
 &= m g \mathbf{k} - k S_0 \mathbf{k} - k z \mathbf{k} - c z' \mathbf{k} + F_0 \cos \omega t \\
 &= -k z \mathbf{k} - c z' \mathbf{k} + F_0 \cos \omega t
 \end{aligned}$$

$$m z'' + c z' + k z = F_0 \cos \omega t$$

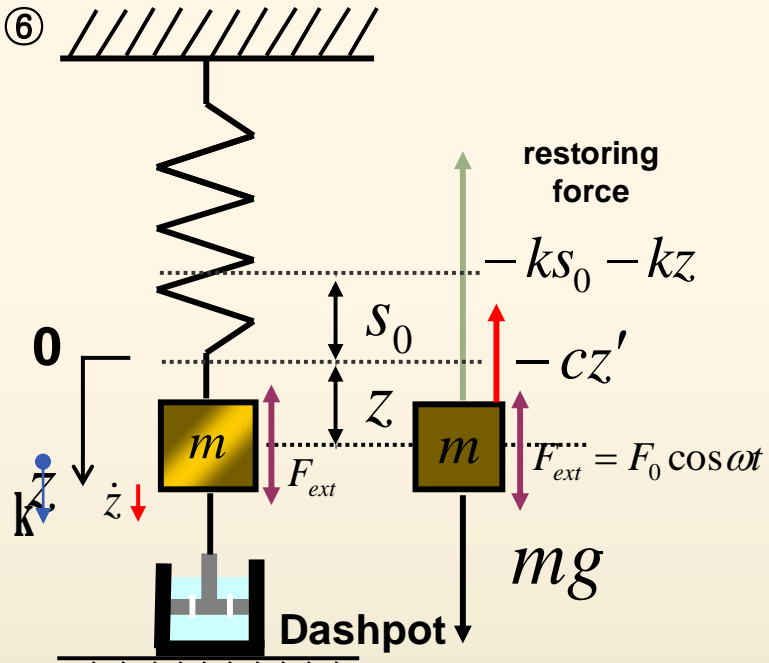


Linear Model

Spring/Mass Systems: Driven Motion

$$z = z(t), \quad z'' = \frac{d^2 z}{dt^2}$$

✓ Mass-Spring-Damper system

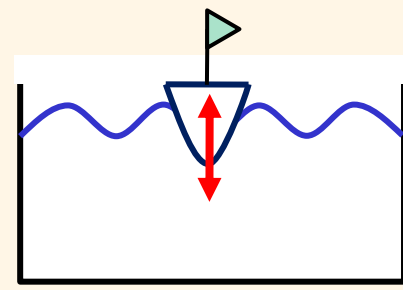


$$mz''' = F$$

$$= mg\mathbf{k} - ks_0\mathbf{k} - kz\mathbf{k} - cz'\mathbf{k} + F_0 \cos \omega t$$

$$= -kz\mathbf{k} - cz'\mathbf{k} + F_0 \cos \omega t$$

$$mz'' + cz' + kz = F_0 \cos \omega t$$



✓ 선박의 6자유도 운동 방정식

- ① Coordinate system 정의 (Global & Body-fixed coordinate)
- ② Newton's 2nd Law

$$M\ddot{\mathbf{x}} = \sum \mathbf{F} = \mathbf{F}_{body} + \mathbf{F}_{surface}$$

$$= \mathbf{F}_{gravity} + \mathbf{F}_{static} + \mathbf{F}_{F.K} + \mathbf{F}_D + \mathbf{F}_R$$

$$= \mathbf{F}_{restoring} + \mathbf{F}_{exciting} - \mathbf{A}\ddot{\mathbf{x}} - \mathbf{B}\dot{\mathbf{x}}$$

$$(\mathbf{M} + \mathbf{A})\ddot{\mathbf{x}} + \mathbf{B}\dot{\mathbf{x}} = \mathbf{F}_{restoring} + \mathbf{F}_{exciting}$$

cf) 선형화 된 복원력 ($\mathbf{F}_{restoring} = -\mathbf{C}\mathbf{x}$)

$$(\mathbf{M} + \mathbf{A})\ddot{\mathbf{x}} + \mathbf{B}\dot{\mathbf{x}} + \mathbf{C}\mathbf{x} = \mathbf{F}_{exciting}$$

Identical



$$z = e^{\lambda t}$$

Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step1. homogeneous solution

$$mz'' + cz' + kz = 0 \quad \text{try: } z = e^{\lambda t}$$

$$z = c_1 z_1 + c_2 z_2 (= c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}) \quad \text{where, } \lambda_{1,2} = \frac{-c \pm \sqrt{c^2 - 4mk}}{2m}$$



are you sure z_1, z_2 are linearly independent?

There could be **three cases** depending on the condition



$$z = e^{\lambda t}$$

Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step1. homogeneous solution



are you sure z_1, z_2 are linearly independent?

$$mz'' + cz' + kz = 0 \quad \text{try: } z = e^{\lambda t}$$

$$z = c_1 z_1 + c_2 z_2 (= c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}) \quad \text{where, } \lambda_{1,2} = \frac{-c \pm \sqrt{c^2 - 4mk}}{2m}$$

There could be **three cases** depending on the condition

cases	$c^2 - 4mk$	Root
Case I	$c^2 - 4mk > 0$	Distinct Real Roots λ_1, λ_2
Case II	$c^2 - 4mk = 0$	Repeated Real Roots λ_1
Case III	$c^2 - 4mk < 0$	Conjugated Complex Roots $\lambda_1 = \alpha + i\beta$ $\lambda_2 = \alpha - i\beta$



$$z = e^{\lambda t}$$

Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step1. homogeneous solution

$$mz'' + cz' + kz = 0 \quad \text{try: } z = e^{\lambda t}$$

$$\lambda_{1,2} = \frac{-c \pm \sqrt{c^2 - 4mk}}{2m}$$

cases	$c^2 - 4mk$	Root
Case I	$c^2 - 4mk > 0$ Distinct Real Roots	$\lambda_1 \neq \lambda_2$

Solution
$z = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}$

$$\lambda_1 = \frac{-b + \sqrt{b^2 - 4ac}}{2a}$$



$$z = e^{\lambda_1 t}$$

Linearly independent

$$\lambda_2 = \frac{-b - \sqrt{b^2 - 4ac}}{2a}$$



$$z = e^{\lambda_2 t}$$

Linear combination

Recall the example

$$c_1 e^t + c_2 e^{2t} = 0$$

Satisfied only when $c_1 = c_2 = 0$

Linearly Independent



$$z = e^{\lambda t}$$

Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step1. homogeneous solution

$$mz'' + cz' + kz = 0 \quad \text{try: } z = e^{\lambda t}$$

$$\lambda_{1,2} = \frac{-c \pm \sqrt{c^2 - 4mk}}{2m}$$

cases	$c^2 - 4mk$	Root
Case II	$c^2 - 4mk = 0$	Repeated Real Roots λ_1

Solution

$$\lambda_1 = \frac{-b + \sqrt{b^2 - 4ac}}{2a} = -\frac{b}{2a} \quad \Rightarrow \quad z_1 = e^{\lambda_1 t}$$

To create another linearly independent solution, multiply t to $z_1 \Rightarrow z_2 = te^{\lambda_1 t}$

 Reduction of order



$$z = e^{\lambda t}$$

Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step1. homogeneous solution

$$mz'' + cz' + kz = 0 \quad \text{try: } z = e^{\lambda t} \quad \lambda_{1,2} = \frac{-c \pm \sqrt{c^2 - 4mk}}{2m}$$

cases	$c^2 - 4mk$	Root
Case II	$c^2 - 4mk = 0$	Repeated Real Roots λ_1

Solution
$z = c_1 e^{\lambda_1 t} + c_2 t e^{\lambda_1 t}$

$$\lambda_1 = \frac{-b + \sqrt{b^2 - 4ac}}{2a} = -\frac{b}{2a}$$



$$z_1 = e^{\lambda_1 t}$$

$$z_2 = t e^{\lambda_2 t}$$

Linearly independent

Linear combination



$$z = e^{\lambda t}$$

Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step1. homogeneous solution

$$mz'' + cz' + kz = 0 \quad \text{try: } z = e^{\lambda t} \quad \lambda_{1,2} = \frac{-c \pm \sqrt{c^2 - 4mk}}{2m}$$

cases	$c^2 - 4mk$	Root	Solution
Case III	$c^2 - 4mk < 0$	Conjugated Complex Roots $\lambda_1 = \alpha + i\beta$ $\lambda_2 = \alpha - i\beta$	

$$\lambda_1 = \frac{-b}{2a} + \frac{\sqrt{b^2 - 4ac}}{2a} = \frac{-b}{2a} + i \frac{\sqrt{4ac - b^2}}{2a} = \alpha + i\beta \quad \Rightarrow \quad z_1 = e^{(\alpha + i\beta)t}$$

$$\lambda_2 = \frac{-b}{2a} - \frac{\sqrt{b^2 - 4ac}}{2a} = \frac{-b}{2a} - i \frac{\sqrt{4ac - b^2}}{2a} = \alpha - i\beta \quad \Rightarrow \quad z_2 = e^{(\alpha - i\beta)t}$$

$z = C_1 z_1 + C_2 z_2$
 Linearly independent \rightarrow Linear combination



$$z = e^{\lambda t}$$

Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step1. homogeneous solution

$$mz'' + cz' + kz = 0 \quad \text{try: } z = e^{\lambda t}$$

$$\lambda_{1,2} = \frac{-c \pm \sqrt{c^2 - 4mk}}{2m}$$

cases	$c^2 - 4mk$	Root	Solution
Case III	$c^2 - 4mk < 0$	Conjugated Complex Roots $\lambda_1 = \alpha + i\beta$ $\lambda_2 = \alpha - i\beta$	

Linear combination

$$z = C_1 e^{(\alpha+i\beta)t} + C_2 e^{(\alpha-i\beta)t}$$

Two solutions by the choices

$$C_1 = 1, C_2 = 1$$

$$z_1 = e^{(\alpha+i\beta)t} + e^{(\alpha-i\beta)t}$$

$$C_1 = 1, C_2 = -1$$

$$z_2 = e^{(\alpha+i\beta)t} - e^{(\alpha-i\beta)t}$$



$$z = e^{\lambda t}$$

Euler's formular

$$e^{it} = \cos t + i \sin t$$

Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step1. homogeneous solution

$$mz'' + cz' + kz = 0 \quad \text{try: } z = e^{\lambda t} \quad \lambda_{1,2} = \frac{-c \pm \sqrt{c^2 - 4mk}}{2m}$$

cases	$c^2 - 4mk$	Root
Case III	$c^2 - 4mk < 0$	Conjugated Complex Roots $\lambda_1 = \alpha + i\beta$ $\lambda_2 = \alpha - i\beta$

Solution

$$z_1 = e^{(\alpha+i\beta)t} + e^{(\alpha-i\beta)t} = e^{\alpha t} (\cos \beta t + i \sin \beta t) + e^{\alpha t} (\cos \beta t - i \sin \beta t) = 2e^{\alpha t} \cos \beta t$$

$$z_2 = e^{(\alpha+i\beta)t} - e^{(\alpha-i\beta)t} = e^{\alpha t} (\cos \beta t + i \sin \beta t) - e^{\alpha t} (\cos \beta t - i \sin \beta t) = 2e^{\alpha t} \sin \beta t$$

New fundamental set of solution



$$z = e^{\lambda t}$$

Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

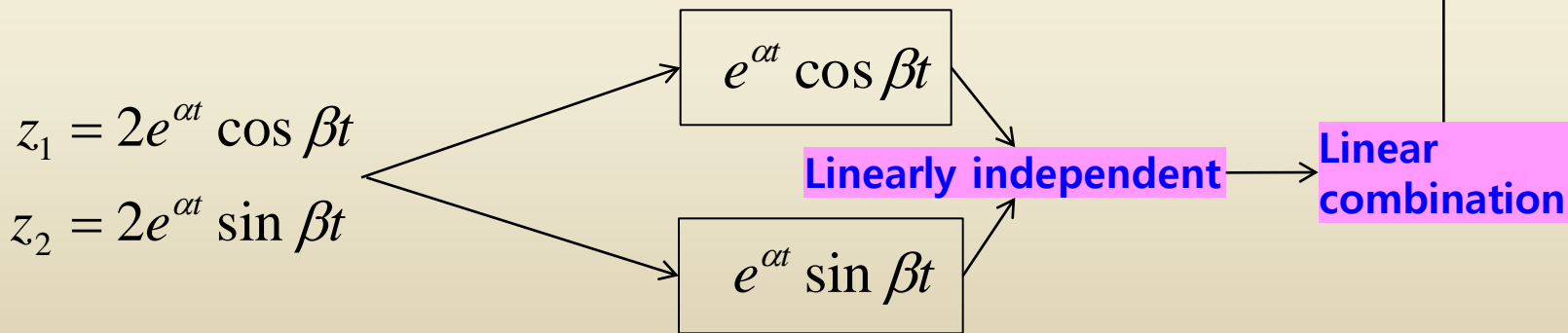
• Step1. homogeneous solution

$$mz'' + cz' + kz = 0 \quad \text{try: } z = e^{\lambda t}$$

$$\lambda_{1,2} = \frac{-c \pm \sqrt{c^2 - 4mk}}{2m}$$

cases	$c^2 - 4mk$	Root
Case III	$c^2 - 4mk < 0$	Conjugated Complex Roots $\lambda_1 = \alpha + i\beta$ $\lambda_2 = \alpha - i\beta$

Solution
$y = e^{\alpha t} (c_1 \cos \beta t + c_2 \sin \beta t)$



$$z = e^{\lambda t}$$

Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step1. homogeneous solution

$$mz'' + cz' + kz = 0 \quad \text{try: } z = e^{\lambda t} \rightarrow a\lambda^2 + b\lambda + c = 0$$

Case 1 $c^2 - 4mk > 0$

$$z_h = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}, \left(\lambda_{1,2} = \frac{-c \pm \sqrt{c^2 - 4mk}}{2m} \right), (\lambda_1, \lambda_2 < 0)$$

Case 2 $c^2 - 4mk = 0$

$$z_h = (c_1 + c_2 \cdot t) \cdot e^{\frac{-c}{2m} \cdot t}, \left(\frac{-c}{2m} < 0 \right)$$

Case 3 $c^2 - 4mk < 0$

$$z_h = e^{\frac{-c}{2m} t} \cdot (A \cdot \cos(\omega_0 t) + B \cdot \sin(\omega_0 t)), \left(\omega_0 = \sqrt{\left(\frac{k}{m}\right) - \frac{1}{4} \cdot \left(\frac{c}{m}\right)^2} = \frac{1}{2m} \sqrt{4mk - c^2} \right)$$



Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step2. particular solution

By the method of Undetermined Coefficient, we choose that

$$z_p(t) = a \cos \omega t + b \sin \omega t$$

$$z_p'(t) = -a\omega \sin \omega t + b\omega \cos \omega t$$

$$z_p''(t) = -a\omega^2 \cos \omega t - b\omega^2 \sin \omega t$$

$y'' + ay' + by = r(x)$	
Term in $r(x)$	Choice for $y_p(x)$
$ke^{\alpha x}$	$Ce^{\alpha x}$
$kx^n (n = 0, 1, \dots)$	$K_n x^n + K_{n-1} x^{n-1} + \dots + K_1 x + K_0$
$k \cos \omega x$ $k \sin \omega x$	$K \cos \omega x + M \sin \omega x$
$ke^{\alpha x} \cos \omega x$ $ke^{\alpha x} \sin \omega x$	$e^{\alpha x} (K \cos \omega x + M \sin \omega x)$

$$m(-\omega^2 a \cos \omega t - \omega^2 b \sin \omega t) + c(-\omega a \sin \omega t + \omega b \cos \omega t) + k(a \cos \omega t + b \sin \omega t) = F_0 \cos \omega t$$



Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

$$z_p(t) = a \cos \omega t + b \sin \omega t$$

$$m(-\omega^2 a \cos \omega t - \omega^2 b \sin \omega t) + c(-\omega a \sin \omega t + \omega b \cos \omega t) + k(a \cos \omega t + b \sin \omega t) = F_0 \cos \omega t$$

$$\boxed{[(k - m\omega^2)a + \omega cb]} \cos \omega t + \boxed{[-\omega ca + (k - m\omega^2)b]} \sin \omega t = \boxed{F_0} \cos \omega t$$

$$\begin{cases} (k - m\omega^2)a + \omega cb = F_0 \\ -\omega ca + (k - m\omega^2)b = 0 \end{cases}$$

$$\therefore a = F_0 \frac{m(\omega_0^2 - \omega^2)}{m^2(\omega_0^2 - \omega^2)^2 + \omega^2 c^2}, \quad b = F_0 \frac{\omega c}{m^2(\omega_0^2 - \omega^2)^2 + \omega^2 c^2}$$

$$z_p(t) = a \cos \omega t + b \sin \omega t$$



Spring/Mass Systems: Driven Motion

$$mz'' + cz' + kz = F_0 \cos \omega t$$

• Step3. general solution

$$z(t) = z_h(t) + z_p(t)$$

$$z_h(t) = \begin{cases} c_1 e^{-\left(\frac{c}{2m} - \frac{1}{2m}\sqrt{c^2 - 4mk}\right)t} + c_2 e^{-\left(\frac{c}{2m} + \frac{1}{2m}\sqrt{c^2 - 4mk}\right)t}, & (c^2 - 4mk > 0) \\ (c_1 + c_2 t) e^{-\frac{c}{2m}t}, & (c^2 - 4mk = 0) \\ e^{-\frac{c}{2m}t} (A \cos \omega_0 t + B \sin \omega_0 t) = C e^{-\frac{c}{2m}t} \cos(\omega_0 t - \delta), & (c^2 - 4mk < 0) \end{cases}$$

$$z_p(t) = a \cos \omega t + b \sin \omega t, \quad \left(a = F_0 \frac{m(\omega_0^2 - \omega^2)}{m^2(\omega_0^2 - \omega^2)^2 + \omega^2 c^2}, \quad b = F_0 \frac{\omega c}{m^2(\omega_0^2 - \omega^2)^2 + \omega^2 c^2} \right)$$

as $t \rightarrow \infty$, $z_h(t) \rightarrow 0$, so $z(t) \rightarrow z_p(t)$



Spring/Mass Systems: Driven Motion

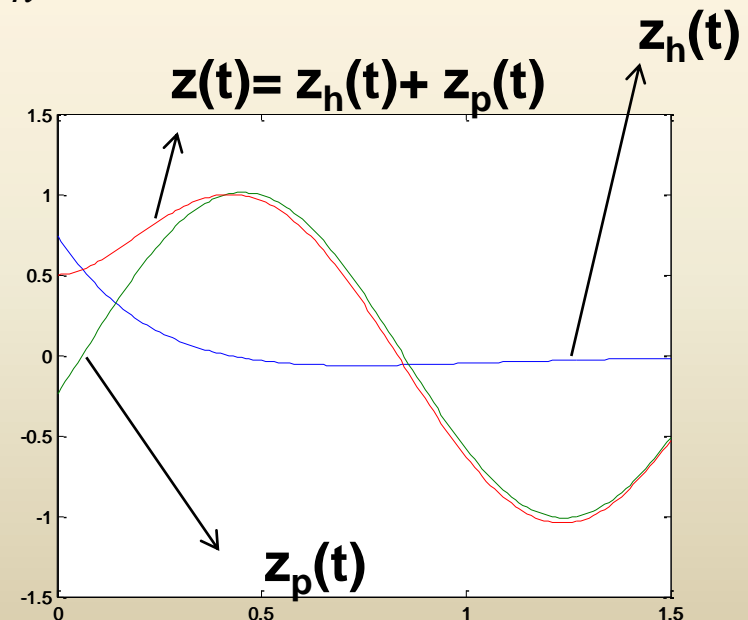
☑ Transient and Steady-State Terms

$$mz'' + cz' + kz = F(t) = F_0 \cos \omega t$$

- When F is periodic function, general solution have nonperiodic function $z_h(t)$ and periodic function $z_p(t)$

$z_h(t)$: transient solution

$z_p(t)$: steady-state solution



Comparison : example

$$y(t) = y_h(t) + y_p(t)$$

example*

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t \quad y(0) = 1, \dot{y}(0) = 5$$

solution

1) Homogeneous Solution

Homogeneous

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

Try : $y_h(t) = e^{mt}$

$$(\ddot{m} + 3\dot{m} + 2)e^{mt} = 0$$

$$(m+1)(m+2) = 0$$

$$\therefore m = -1, m = -2$$

$$y_h(t) = e^{mt}$$

e^{-t} and e^{-2t} : linearly independent

$$\therefore y_h(t) = c_1 e^{-t} + c_2 e^{-2t}$$

! Notation changed in the example

$$z(t) \longrightarrow y(t)$$

$$z'(t), z''(t) \longrightarrow y'(t), y''(t)$$

$$z_{\text{transient}}, z_{\text{steady}} \longrightarrow y_h(t), y_p(t)$$

$$z_{\text{zero-input}}, z_{\text{zero-state}} \longrightarrow y_0(t), y_1(t)$$



Comparison : example

$$y(t) = y_h(t) + y_p(t)$$

example

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t \quad y(0) = 1, \dot{y}(0) = 5$$

Solution

2) Particular Solution

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$\text{Try : } y_p(t) = A \sin 2t + B \cos 2t$$

$$\ddot{y}_p = -4A \sin 2t - 4B \cos 2t$$

$$\dot{y}_p = 2A \cos 2t - 2B \sin 2t$$

$$\text{L.H.S.: } -4(A \sin 2t + B \cos 2t) + 6(A \cos 2t - B \sin 2t) + 2(A \sin 2t + B \cos 2t) = (-2A - 6B) \sin 2t + (6A - 2B) \cos 2t$$

$$\text{R.H.S.: } \sin 2t$$

$$\text{L.H.S.} = \text{R.H.S.}$$

$$\begin{aligned} -2A - 6B &= 1 \\ 6A - 2B &= 0 \end{aligned} \quad \Rightarrow \quad A = -\frac{1}{20}, B = -\frac{3}{20}$$

$$\therefore y_p = -\frac{1}{20} \sin 2t - \frac{3}{20} \cos 2t$$



Comparison : example

$$y(t) = y_h(t) + y_p(t)$$

example

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t \quad y(0) = 1, \dot{y}(0) = 5$$

solution

3) General Solution

$$y_h(t) = c_1 e^{-t} + c_2 e^{-2t}$$

$$y_p = -\frac{1}{20} \sin 2t - \frac{3}{20} \cos 2t$$

$$y(t) = c_1 e^{-t} + c_2 e^{-2t} - \frac{1}{20} \sin 2t - \frac{3}{20} \cos 2t$$

Initial condition : $y(0) = 1, \dot{y}(0) = 5$

$$y(0) : c_1 + c_2 - \frac{3}{20} = 1$$

$$\dot{y}(0) : -c_1 - 2c_2 - \frac{2}{20} = 5$$



$$c_1 = \frac{37}{5}$$

$$c_2 = -\frac{25}{4}$$

$$y_h(t) = \frac{37}{5} e^{-t} - \frac{25}{4} e^{-2t}, \quad y_p(t) = -\frac{1}{20} \sin 2t - \frac{3}{20} \cos 2t$$

$$y(t) = \frac{37}{5} e^{-t} - \frac{25}{4} e^{-2t} - \frac{1}{20} \sin 2t - \frac{3}{20} \cos 2t$$



Comparison : example

example

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t \quad y(0) = 1, \dot{y}(0) = 5$$

$$y(t) = \frac{37}{5}e^{-t} - \frac{25}{4}e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

Zero Input

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$y(0) = 1, \dot{y}(0) = 5$$

Zero State

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$y(0) = 0, \dot{y}(0) = 0$$

1)
Homogeneous
Solution

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$y_{0_h}(t) = e^{mt}$$

$$(m+1)(m+2)e^{mt} = 0$$

$$y_{0_h}(t) = c_1e^{-t} + c_2e^{-2t}$$

$$\ddot{y}(t) - 3\dot{y}(t) + 2y(t) = 0$$

$$y_{1_h}(t) = e^{mt}$$

$$(m+1)(m+2)e^{mt} = 0$$

$$y_{1_h}(t) = c_1e^{-t} + c_2e^{-2t}$$



Comparison : example

example

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t \quad y(0) = 1, \dot{y}(0) = 5$$

$$y(t) = \frac{37}{5}e^{-t} - \frac{25}{4}e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

Zero Input

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$y(0) = 1, \dot{y}(0) = 5$$

Zero State

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$y(0) = 0, \dot{y}(0) = 0$$

1)
Homogeneous
Solution

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$\ddot{y}(t) - 3\dot{y}(t) + 2y(t) = 0$$

$$y_{0_h}(t) = c_1e^{-t} + c_2e^{-2t}$$

$$y_{1_h}(t) = c_1e^{-t} + c_2e^{-2t}$$

2) Particular
Solution

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$\ddot{y}(t) - 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$y_{1_p} = A \sin 2t + B \cos 2t$$

L.H.S.: $(-2A - 6B)\sin 2t + (6A - 2B)\cos 2t$

R.H.S.: $\sin 2t$

L.H.S. = R.H.S. $A = -\frac{1}{20}, B = -\frac{3}{20}$

$$y_{0_p}(t) = 0$$

$$y_{1_p} = -\frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$



Comparison : example

예제

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t \quad y(0) = 1, \dot{y}(0) = 5$$

$$y(t) = \frac{37}{5}e^{-t} - \frac{25}{4}e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

Zero Input

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$y(0) = 1, \dot{y}(0) = 5$$

Zero State

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$y(0) = 0, \dot{y}(0) = 0$$

1) Homogeneous Solution

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$y_{0_h}(t) = c_1e^{-t} + c_2e^{-2t}$$

$$\ddot{y}(t) - 3\dot{y}(t) + 2y(t) = 0$$

$$y_{1_h}(t) = c_1e^{-t} + c_2e^{-2t}$$

2) Particular Solution

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$y_{0_p}(t) = 0$$

$$\ddot{y}(t) - 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$y_{1_p} = -\frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

3) General Solution

$$y_{0_g}(t) = c_1e^{-t} + c_2e^{-2t}$$

$$y(0) = 1, \dot{y}(0) = 5$$

$$\begin{aligned} c_1 + c_2 &= 1 \\ -c_1 - 2c_2 &= 5 \end{aligned} \quad \rightarrow \quad \begin{aligned} c_1 &= 7 \\ c_2 &= -6 \end{aligned}$$

$$y_{1_g}(t) = c_1e^{-t} + c_2e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

$$y(0) = 0, \dot{y}(0) = 0$$

$$\begin{aligned} y(0) : c_1 + c_2 - \frac{3}{20} &= 1 \\ \dot{y}(0) : -c_1 - 2c_2 - \frac{2}{20} &= 5 \end{aligned} \quad \rightarrow \quad \begin{aligned} c_1 &= \frac{2}{5} \\ c_2 &= -\frac{1}{4} \end{aligned}$$



Comparison : example

example

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t \quad y(0) = 1, \dot{y}(0) = 5$$

$$y(t) = \frac{37}{5}e^{-t} - \frac{25}{4}e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

Zero Input

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$y(0) = 1, \dot{y}(0) = 5$$

Zero State

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$y(0) = 0, \dot{y}(0) = 0$$

1) Homogeneous Solution

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$\ddot{y}(t) - 3\dot{y}(t) + 2y(t) = 0$$

$$y_{0_h}(t) = c_1e^{-t} + c_2e^{-2t}$$

$$y_{1_h}(t) = c_1e^{-t} + c_2e^{-2t}$$

2) Particular Solution

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$\ddot{y}(t) - 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$y_{0_p}(t) = 0$$

$$y_{1_p} = -\frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

3) General Solution

$$y_{0_g}(t) = c_1e^{-t} + c_2e^{-2t}$$

$$y_{1_g}(t) = c_1e^{-t} + c_2e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

Initial condition

$$y(0) = 1, \dot{y}(0) = 5$$

$$y(0) = 0, \dot{y}(0) = 0$$

General Solution

$$y_{0_g}(t) = 7e^{-t} - 6e^{-2t}$$

$$y_{1_g}(t) = \frac{2}{5}e^{-t} - \frac{1}{4}e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$



Comparison : example

example

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t \quad y(0) = 1, \dot{y}(0) = 5$$

$$y(t) = \frac{37}{5}e^{-t} - \frac{25}{4}e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

Zero Input

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$y(0) = 1, \dot{y}(0) = 5$$

Zero State

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$y(0) = 0, \dot{y}(0) = 0$$

- 1) Homogeneous Solution
- 2) Particular Solution
- 3) General Solution

$$y_{0_h}(t) = 7e^{-t} - 6e^{-2t}$$

$$y_{0_p}(t) = 0$$

$$y_{0_g}(t) = y_0(t) = 7e^{-t} - 6e^{-2t}$$

$$y_{1_h}(t) = \frac{2}{5}e^{-t} - \frac{1}{4}e^{-2t}$$

$$y_{1_p} = -\frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

$$y_{1_g}(t) = y_1(t) = \frac{2}{5}e^{-t} - \frac{1}{4}e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$



Comparison : example

example

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t \quad y(0) = 1, \dot{y}(0) = 5$$

$$y(t) = \left(\frac{37}{5}e^{-t} - \frac{25}{4}e^{-2t}\right) - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

Zero Input

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$y(0) = 1, \dot{y}(0) = 5$$

Zero State

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$y(0) = 0, \dot{y}(0) = 0$$

- 1) Homogeneous Solution
- 2) Particular Solution
- 3) General Solution

$$y_{0_h}(t) = 7e^{-t} - 6e^{-2t}$$

$$y_{1_h}(t) = \frac{2}{5}e^{-t} - \frac{1}{4}e^{-2t}$$

$$y_{0_p}(t) = 0$$

$$y_{1_p} = -\frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

$$y_{0_g}(t) = y_0(t) = (7e^{-t} - 6e^{-2t}) \quad y_{1_g}(t) = y_1(t) = \left(\frac{2}{5}e^{-t} - \frac{1}{4}e^{-2t}\right) - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

$$\begin{array}{ccccccc}
 y(t) & = & & + & & & \\
 || & & || & & || & & \\
 y_0(t) & = & & + & & & \\
 + & & + & & + & & \\
 y_1(t) & = & & + & & &
 \end{array}$$



Comparison : example

example

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t \quad y(0) = 1, \dot{y}(0) = 5$$

$$y(t) = \frac{37}{5}e^{-t} - \frac{25}{4}e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

Zero Input

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = 0$$

$$y(0) = 1, \dot{y}(0) = 5$$

Zero State

$$\ddot{y}(t) + 3\dot{y}(t) + 2y(t) = \sin 2t$$

$$y(0) = 0, \dot{y}(0) = 0$$

- 1) Homogeneous Solution
- 2) Particular Solution
- 3) General Solution

$$y_{0_h}(t) = 7e^{-t} - 6e^{-2t}$$

$$y_{1_h}(t) = \frac{2}{5}e^{-t} - \frac{1}{4}e^{-2t}$$

$$y_{0_p}(t) = 0$$

$$y_{1_p} = -\frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

$$y_{0_g}(t) = y_0(t) = 7e^{-t} - 6e^{-2t}$$

$$y_{1_g}(t) = y_1(t) = \frac{2}{5}e^{-t} - \frac{1}{4}e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$

$$y(t) = \left(\frac{37}{5}e^{-t} - \frac{25}{4}e^{-2t}\right) + \left(-\frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t\right)$$

$$y_0(t) = (7e^{-t} - 6e^{-2t}) + (0)$$

$$y_1(t) = \left(\frac{2}{5}e^{-t} - \frac{1}{4}e^{-2t}\right) + \left(-\frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t\right)$$



Comparison : example-proof

$$y(t) = y_0(t) + y_1(t)$$

$$m\ddot{y}(t) + c\dot{y}(t) + ky(t) = u(t), u(t) \neq 0 \dots(1)$$

$$y(0) = a, \dot{y}(0) = b, a \neq 0, b \neq 0 \dots(2)$$

Zero Input solution : $y_0(t)$

$$m\ddot{y}_0(t) + c\dot{y}_0(t) + ky_0(t) = 0$$

$$y_0(0) = a, \dot{y}_0(0) = b$$

Zero state solution : $y_1(t)$

$$m\ddot{y}_1(t) + c\dot{y}_1(t) + ky_1(t) = u(t)$$

$$y_1(0) = 0, \dot{y}_1(0) = 0$$

assum. : $y(t) = y_0(t) + y_1(t)$

$\therefore y(t) = y_0(t) + y_1(t)$

$y_t \rightarrow (1) :$

L.H.S.:

$$m\ddot{y}(t) + c\dot{y}(t) + ky(t)$$

$$= m(\ddot{y}_0(t) + \ddot{y}_1(t)) + c(\dot{y}_0(t) + \dot{y}_1(t)) + k(y_0(t) + y_1(t))$$

$$= [m\ddot{y}_0(t) + c\dot{y}_0(t) + ky_0(t)] + [m\ddot{y}_1(t) + c\dot{y}_1(t) + ky_1(t)]$$

$$= 0 + u(t)$$

R.H.S.: $u(t)$

\therefore L.H.S. = R.H.S. “(1) satisfied”

$y_t \rightarrow (2) :$

$$y(0) = y_0(0) + y_1(0) = a + 0$$

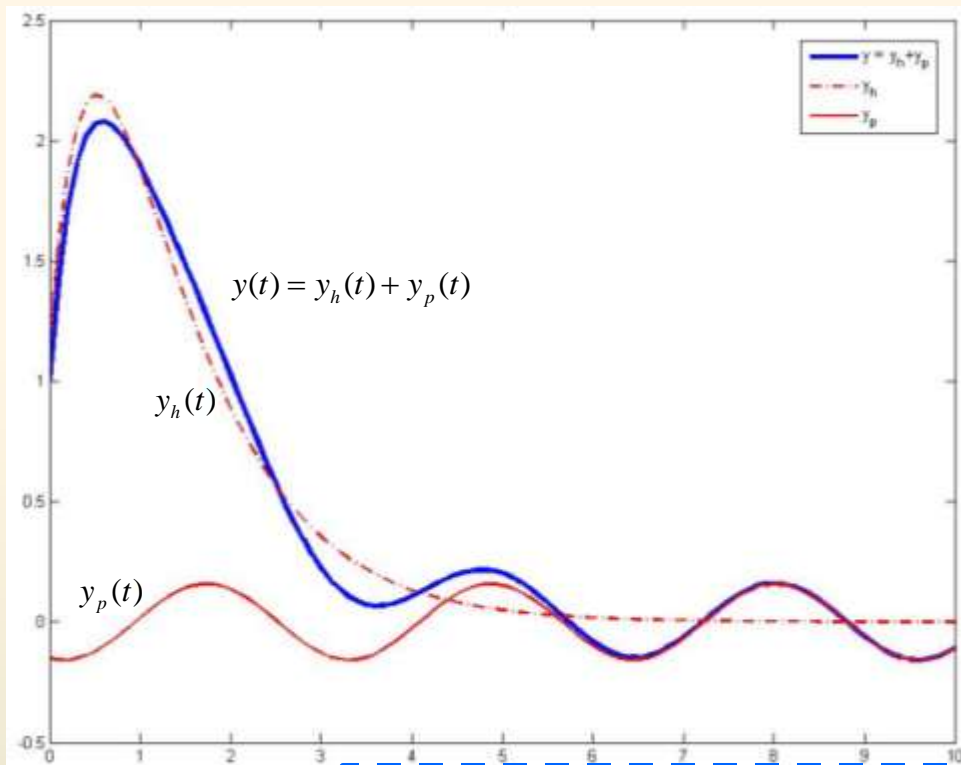
$$\dot{y}(0) = \dot{y}_0(0) + \dot{y}_1(0) = b + 0$$

$\therefore y(0) = a$ “(2) satisfied”

$\dot{y}(0) = b$



Comparison : graph

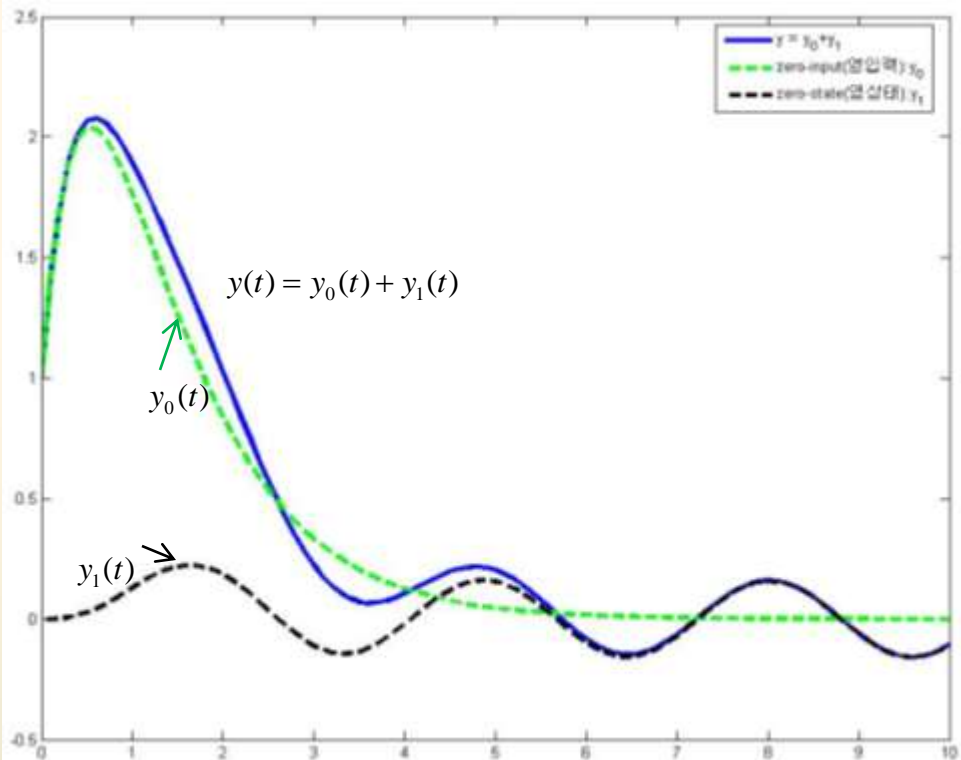


$$y(t) = y_h(t) + y_p(t)$$

$$y(t) = \frac{37}{5}e^{-t} - \frac{25}{4}e^{-2t} - \frac{1}{20}\sin 2t - \frac{3}{20}\cos 2t$$



Comparison : graph



$$\begin{aligned}
 y(t) &= y_h(t) + y_p(t) \\
 &\parallel \\
 &y_0(t) \\
 &+ \\
 &y_1(t)
 \end{aligned}$$

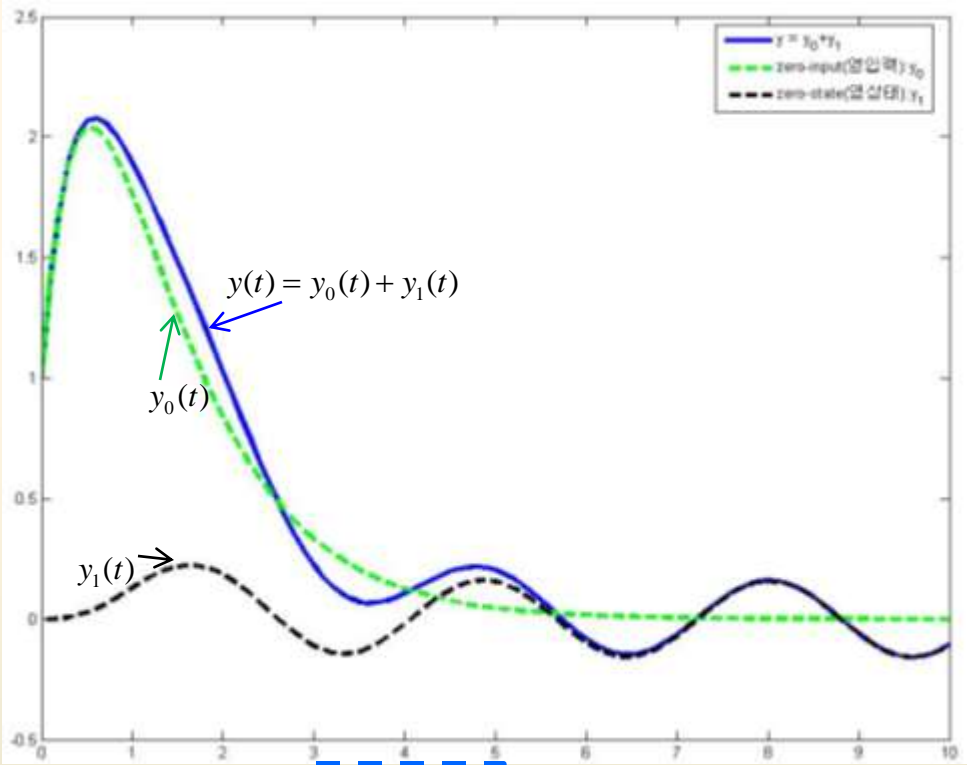
Zero input solution
 $u(t)=0$

Zero state solution
 $y(0)=0, \dot{y}(0)=0$

$$\begin{aligned}
 y(t) &= \frac{37}{5} e^{-t} - \frac{25}{4} e^{-2t} - \frac{1}{20} \sin 2t - \frac{3}{20} \cos 2t \\
 &\parallel \\
 y_0(t) &= 7e^{-t} - 6e^{-2t} \\
 &+ \\
 y_1(t) &= \frac{2}{5} e^{-t} - \frac{1}{4} e^{-2t} - \frac{1}{20} \sin 2t - \frac{3}{20} \cos 2t
 \end{aligned}$$



Comparison : graph



$$\begin{aligned}
 y(t) &= y_h(t) + y_p(t) \\
 &\parallel \\
 &y_0(t) \\
 &+ \\
 &y_1(t)
 \end{aligned}$$

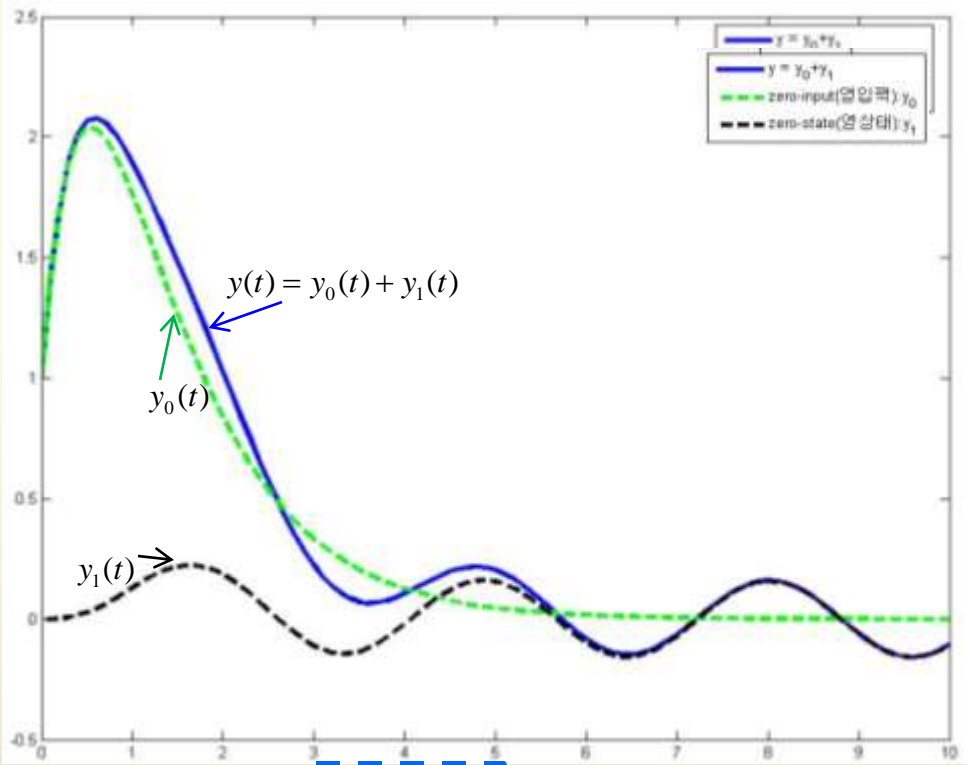
Zero input solution
 $u(t)=0$

Zero state solution
 $y(0)=0, \dot{y}(0)=0$

$$\begin{aligned}
 y(t) &= \frac{37}{5} e^{-t} - \frac{25}{4} e^{-2t} - \frac{1}{20} \sin 2t - \frac{3}{20} \cos 2t \\
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Comparison : graph



$$y(t) = y_h(t) + y_p(t)$$

$$\parallel$$

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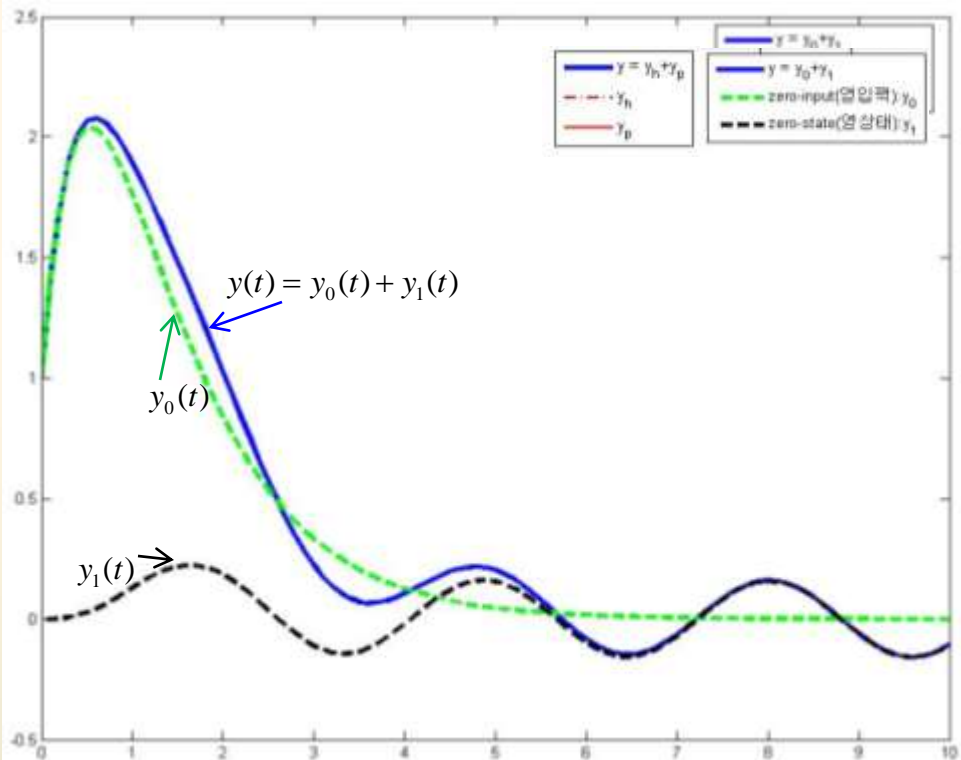
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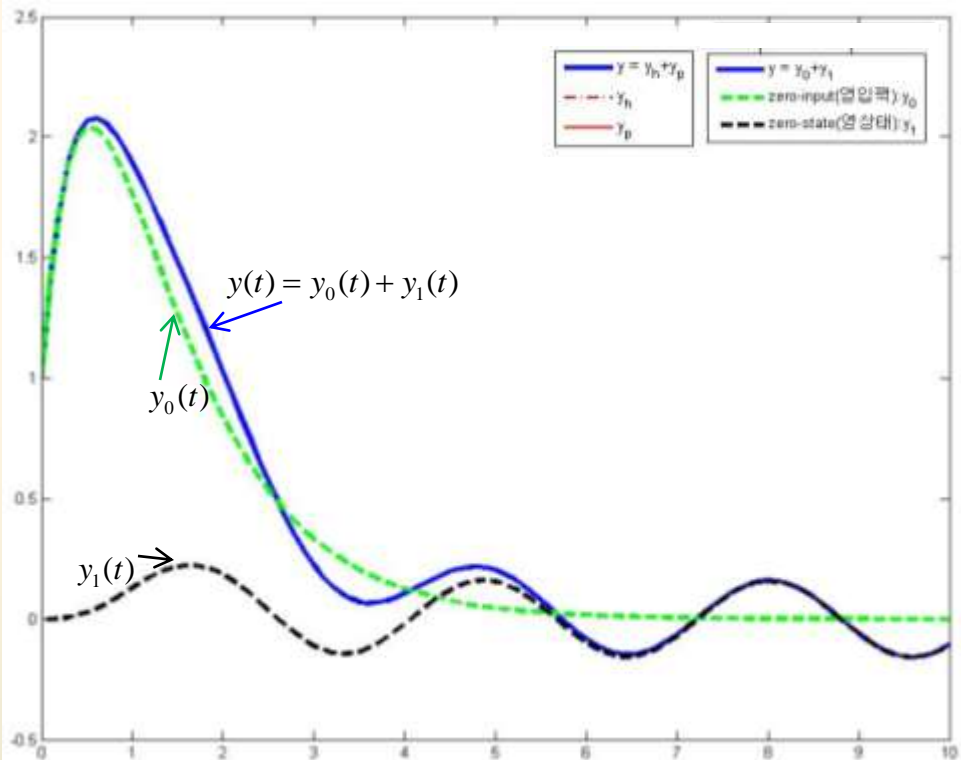
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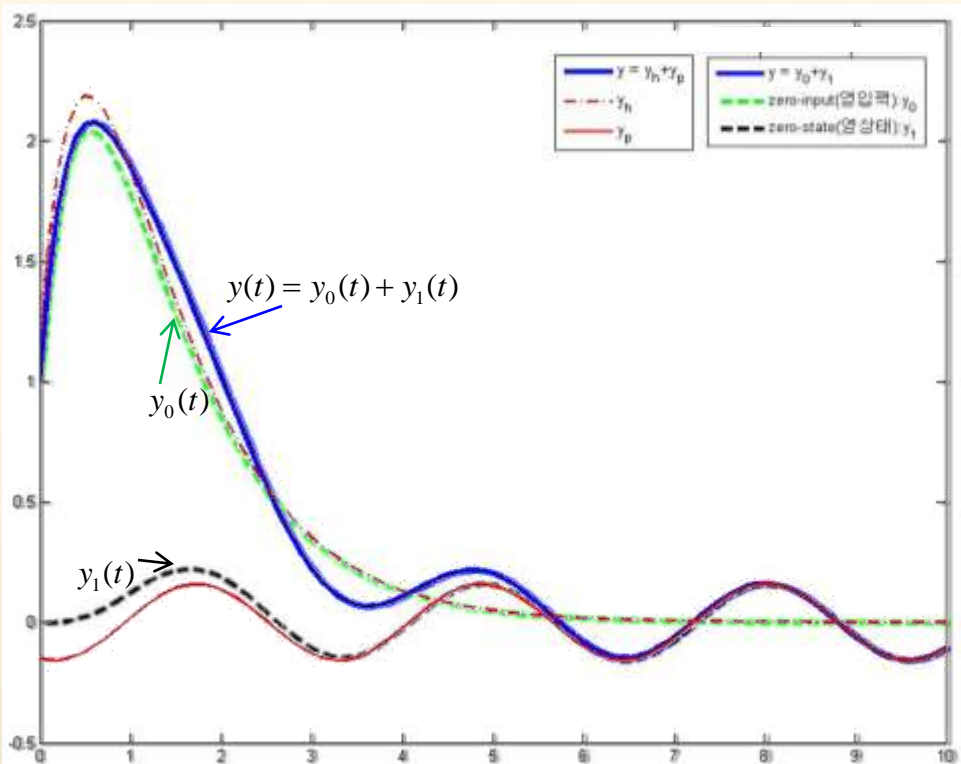
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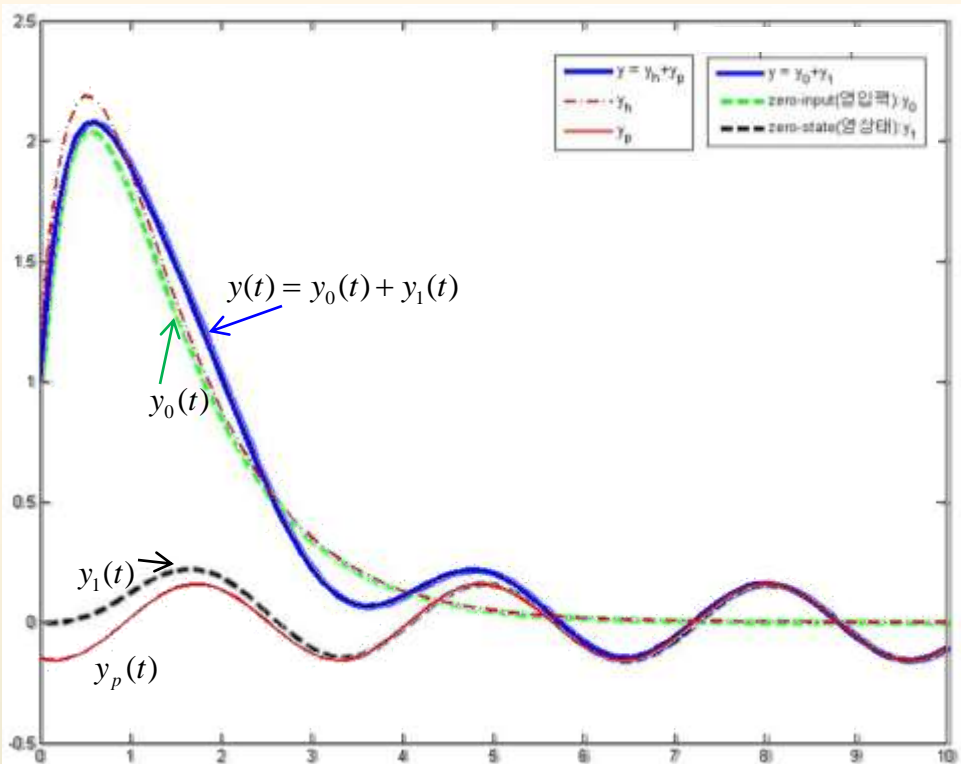
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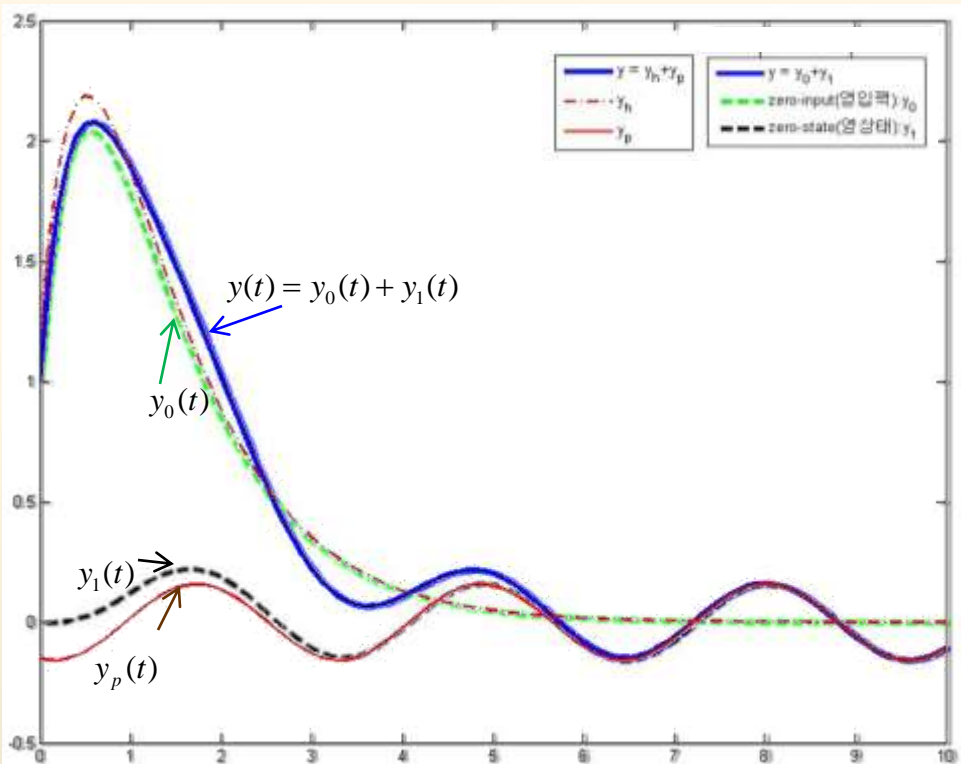
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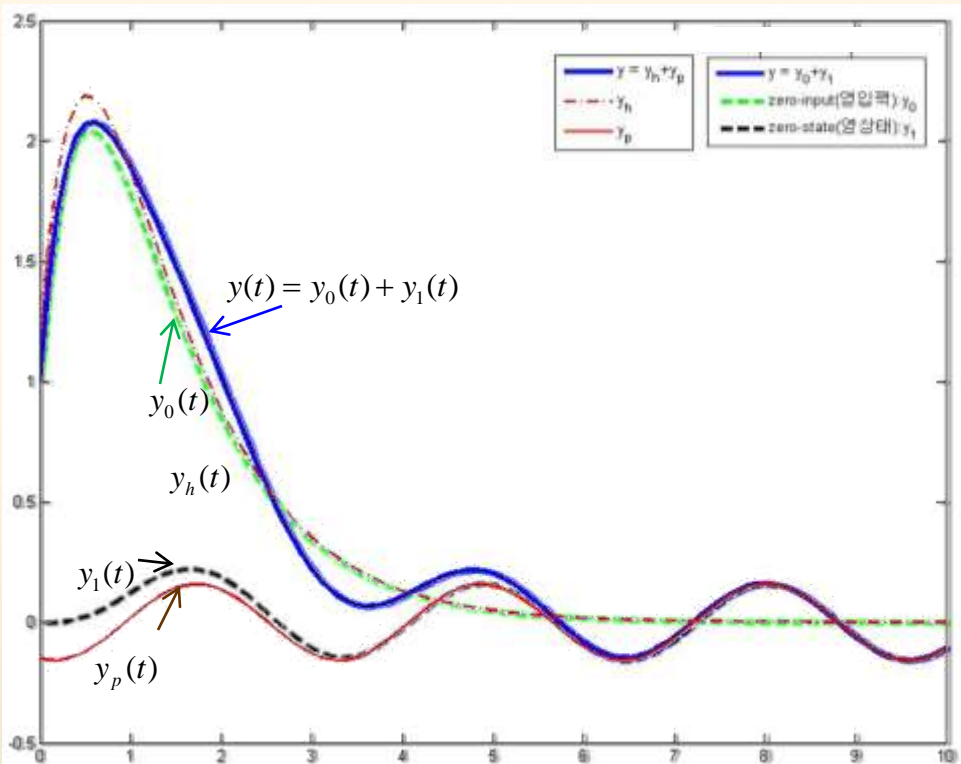
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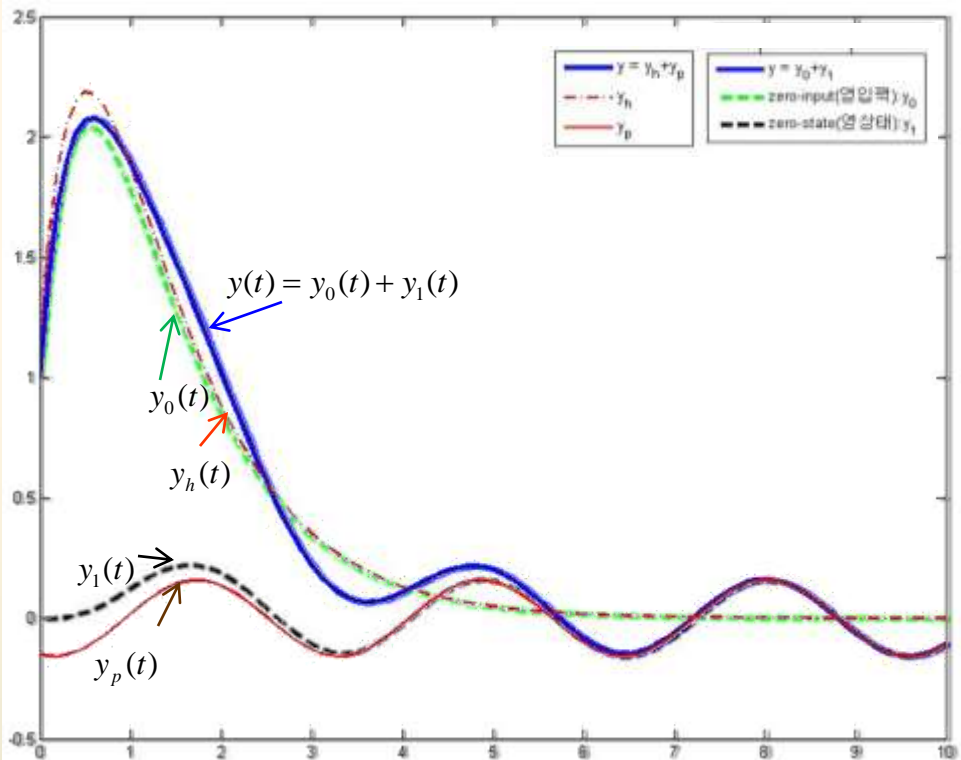
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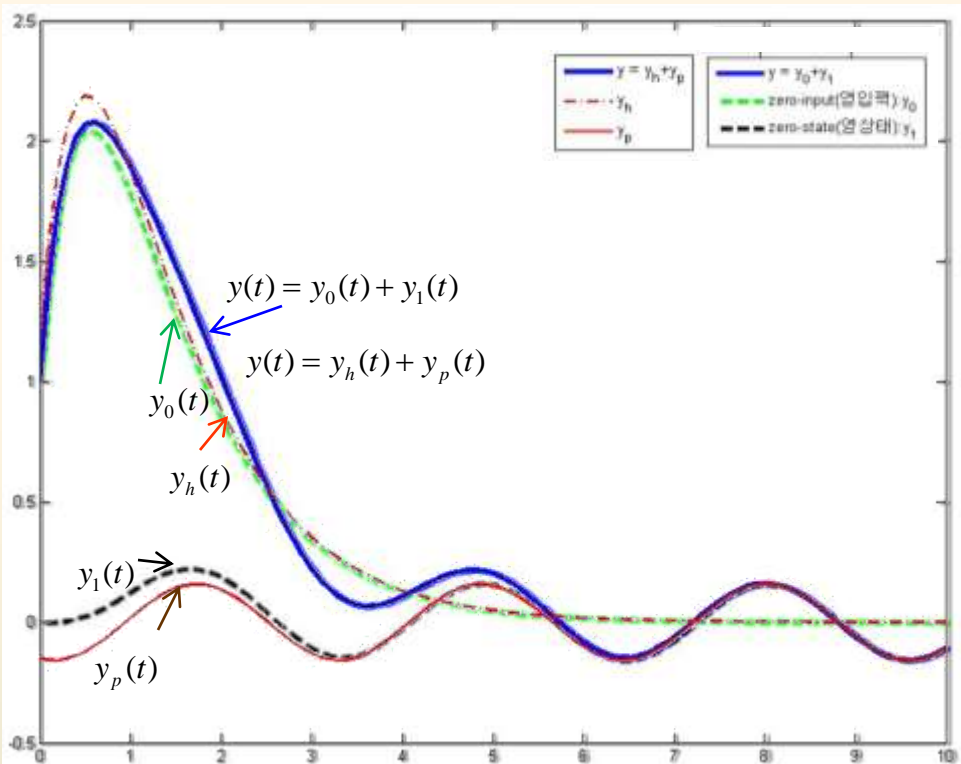
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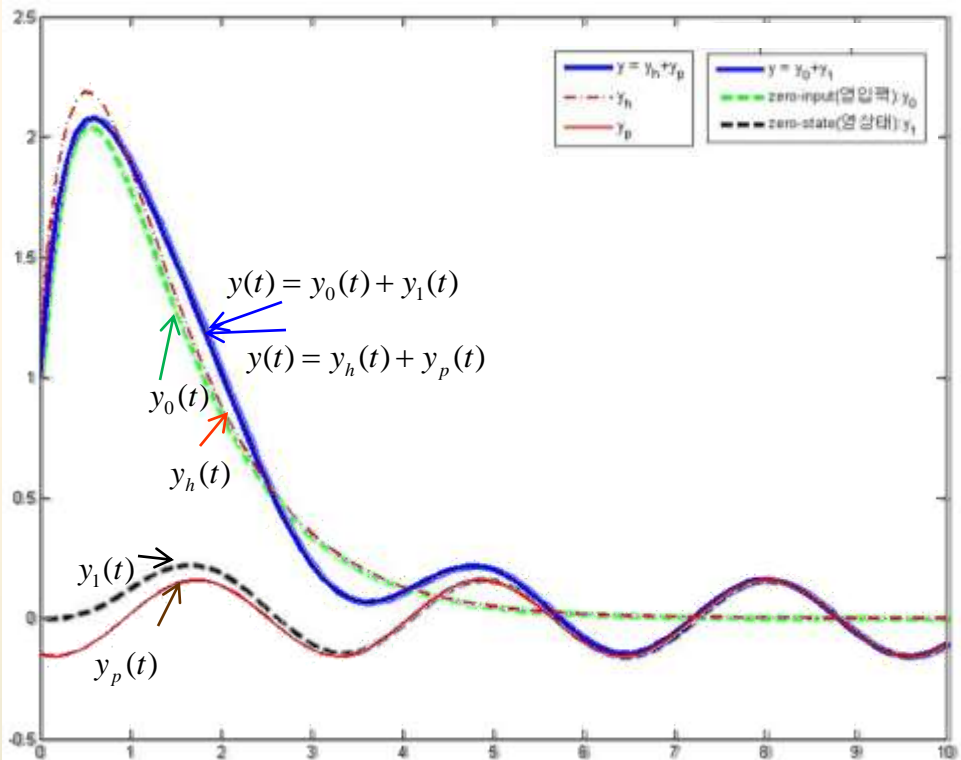
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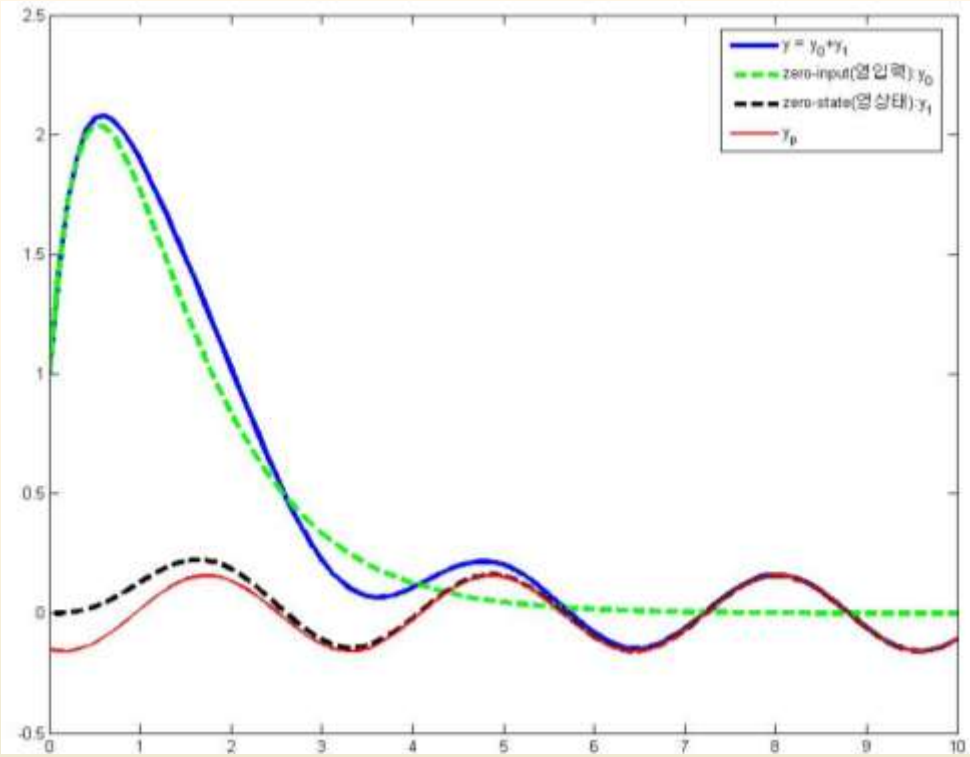
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|| || ||

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+ + +

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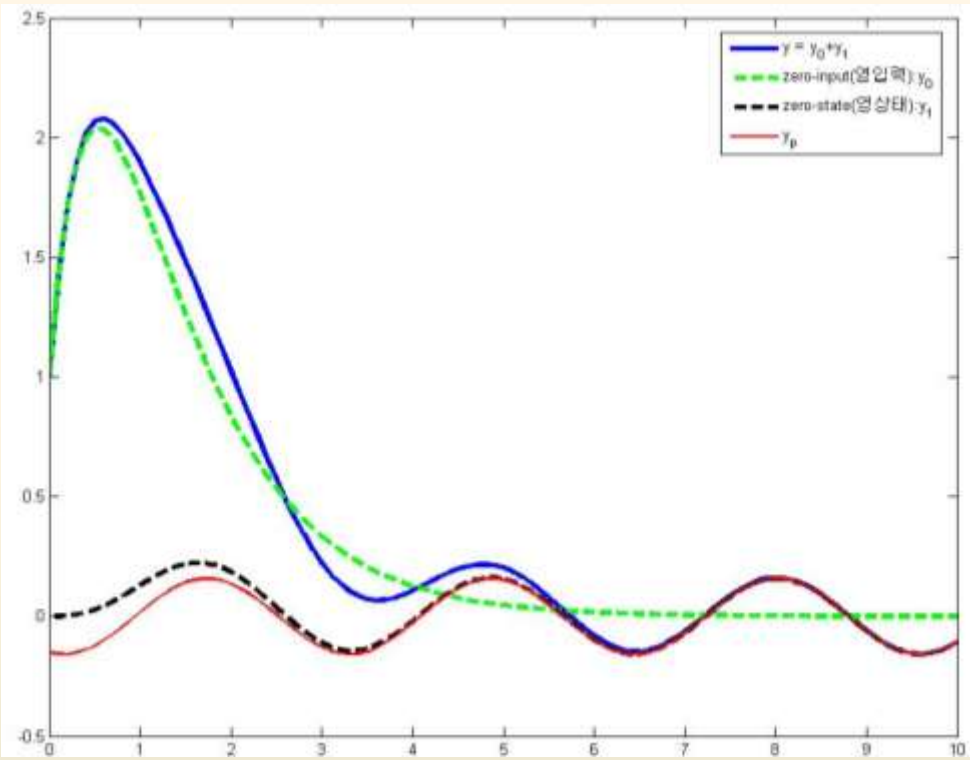
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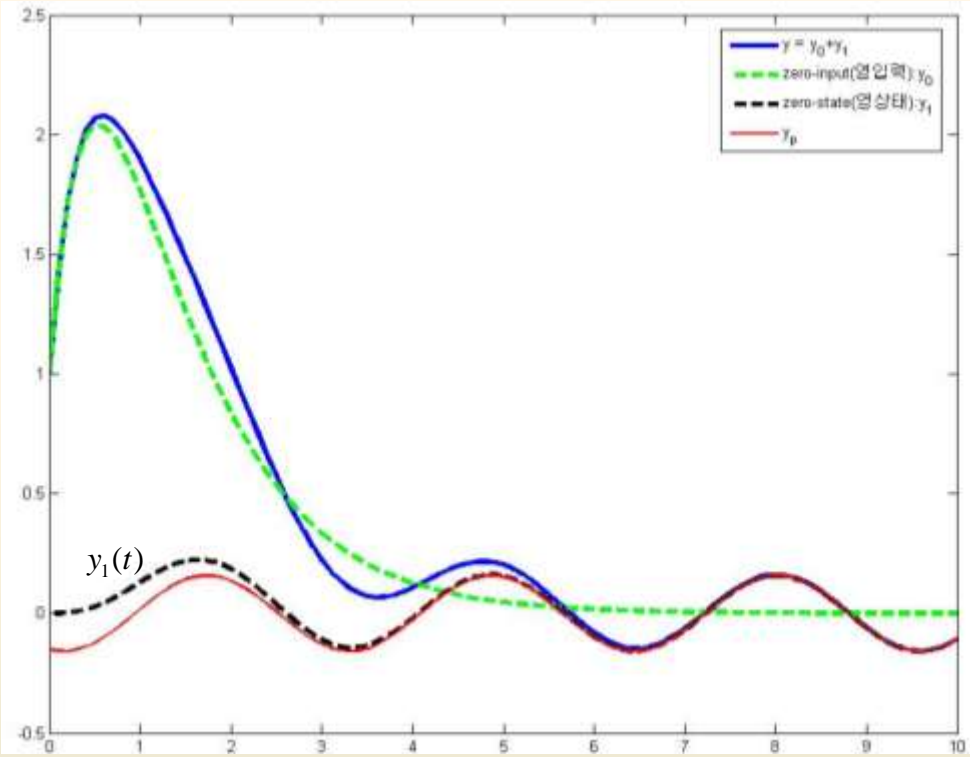
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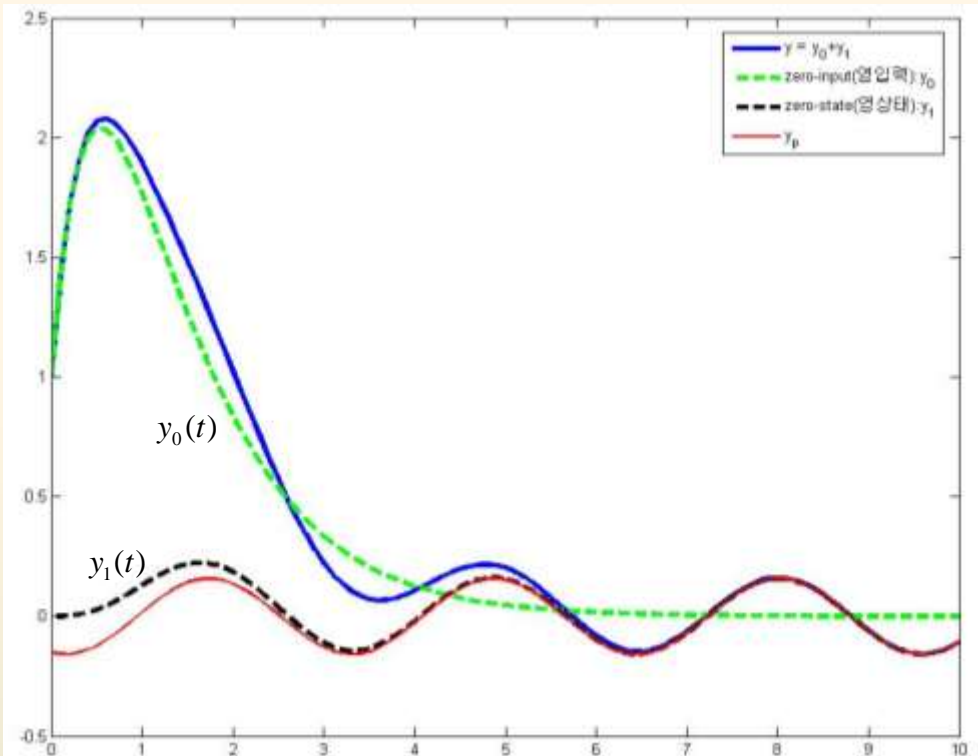
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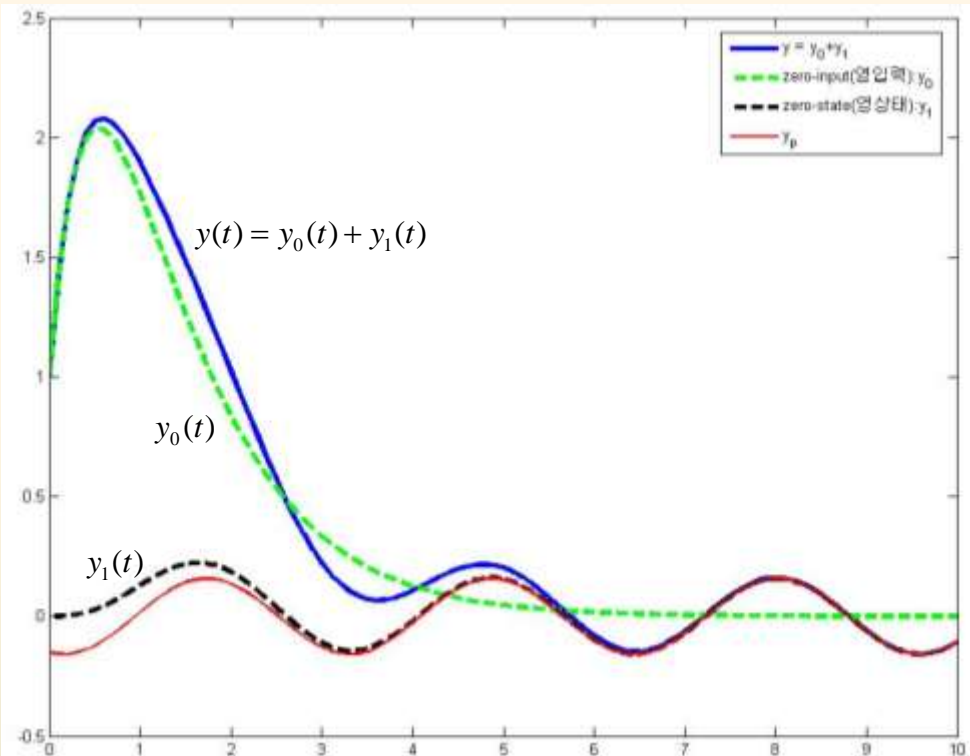
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Comparison : graph



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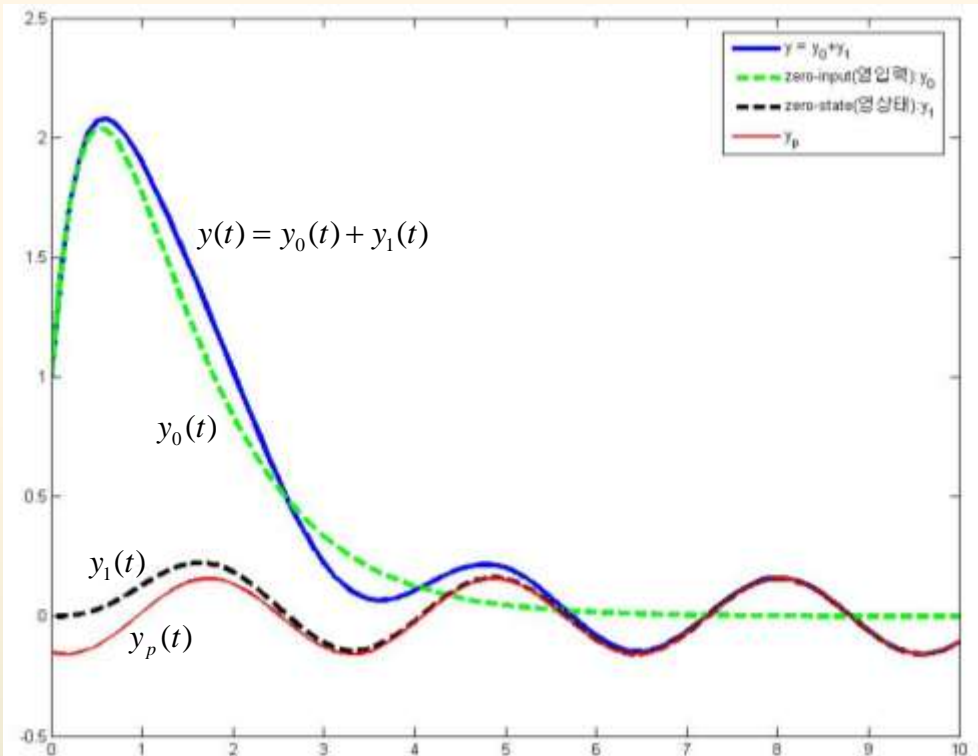
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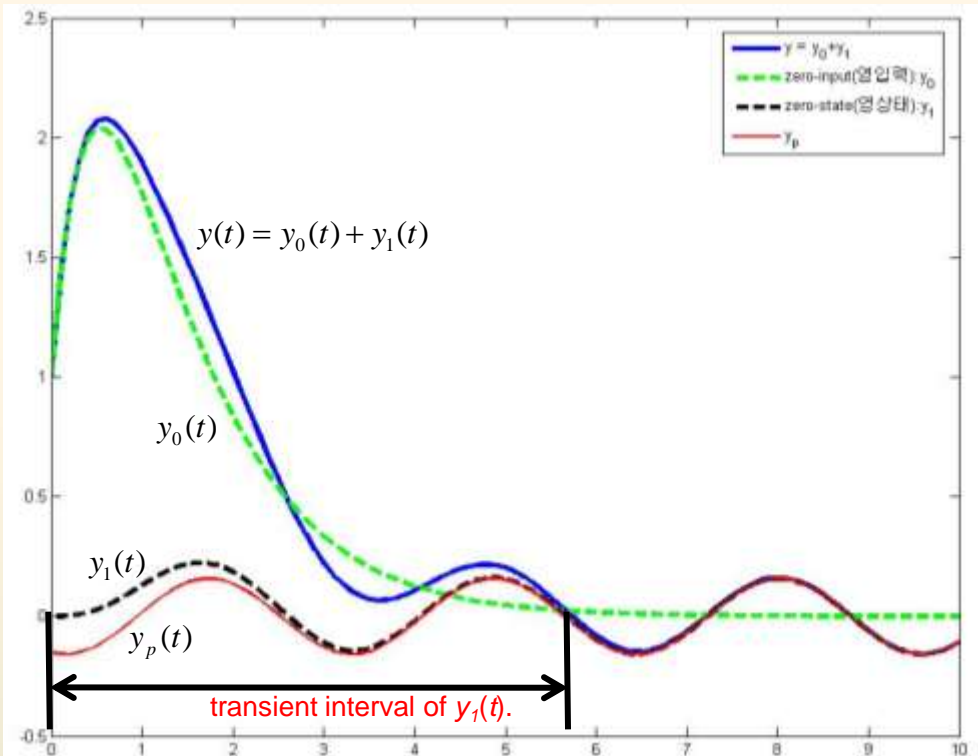
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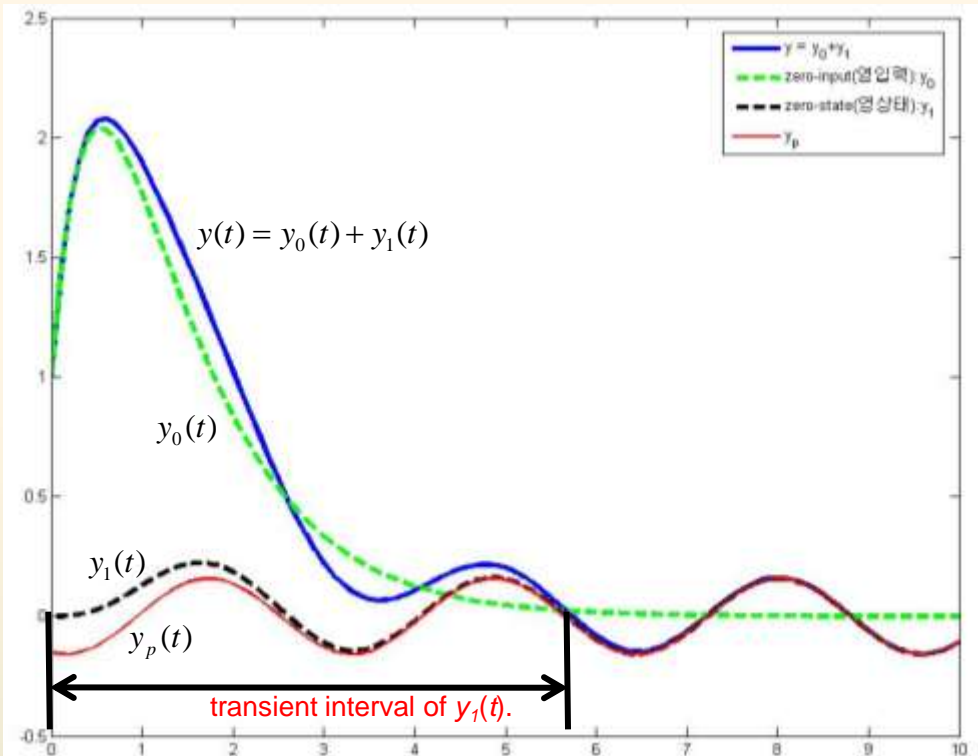
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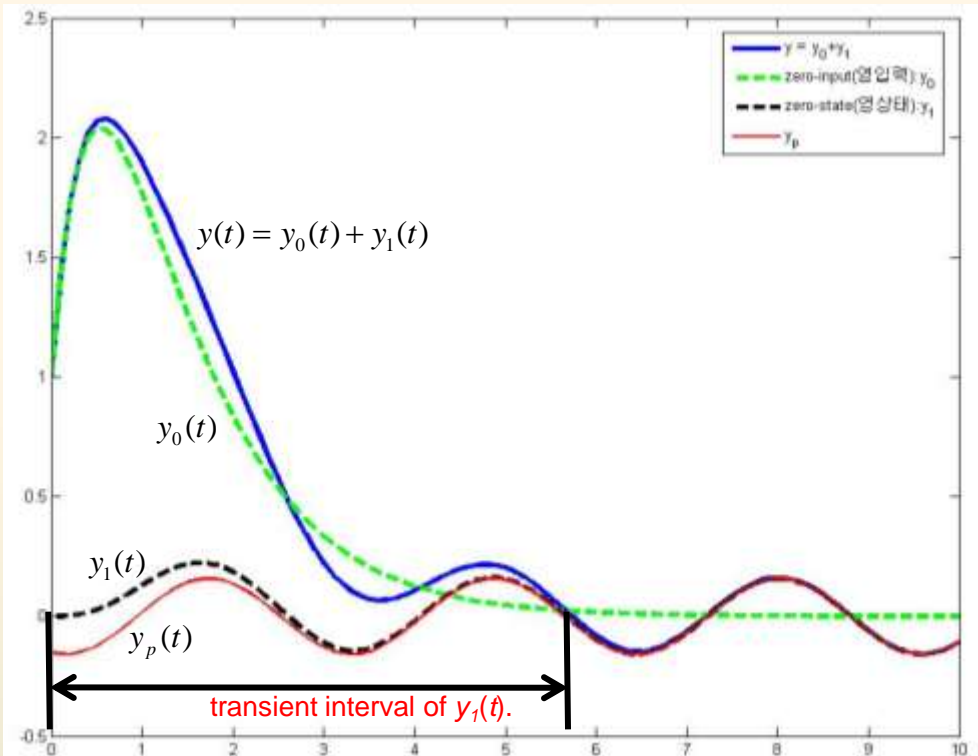
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Reference slides

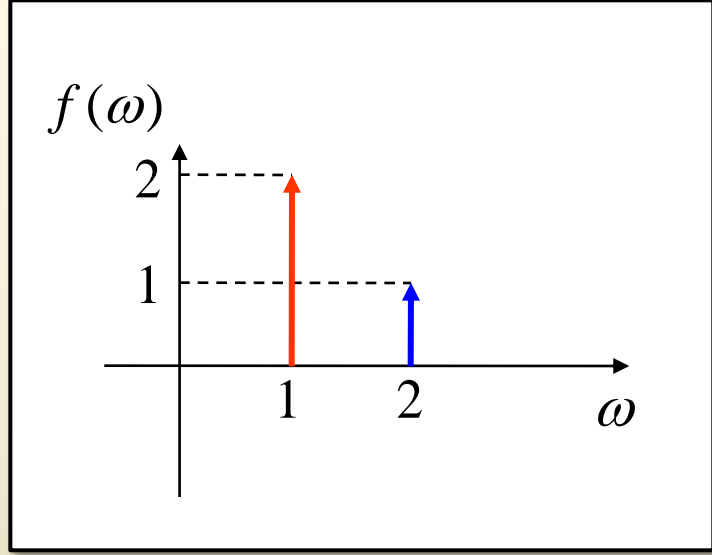
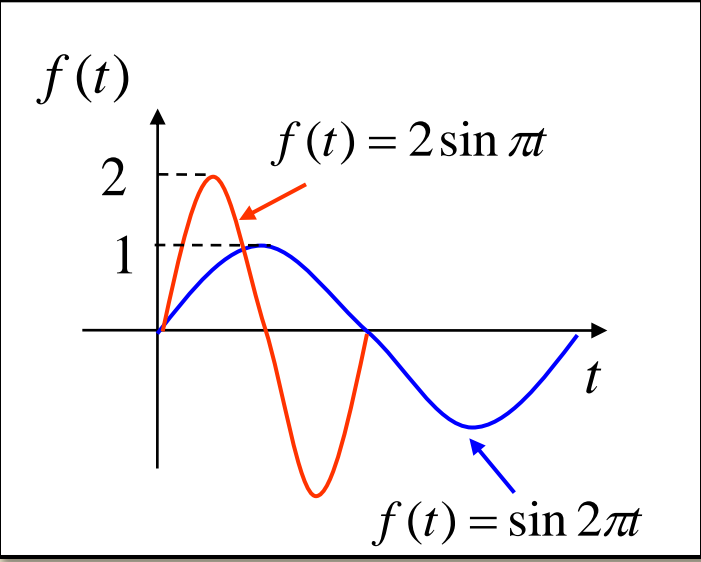
Fourier Transform



Fourier Transform

Transform between time domain and frequency domain.

ex) Interpretation of the Fourier transform



Frequency와 Amplitude로 표현됨
=> 시계열의 운동 복원 가능

