

Analysis Übungsstunde 1

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Laplace Transformation

Definition

$$f(t) \xrightleftharpoons[\mathcal{L}^{-1}]{\mathcal{L}} \mathcal{L}(f)(s) = F(s) ;$$

Regeln:

→ Linearität :
konstanter
Addition/Subtraktion



→ Multiplikation !

$$\mathcal{L}(f \cdot g) \neq \mathcal{L}(f) \cdot \mathcal{L}(g)$$

→ s-Shifting



→ t-shifting

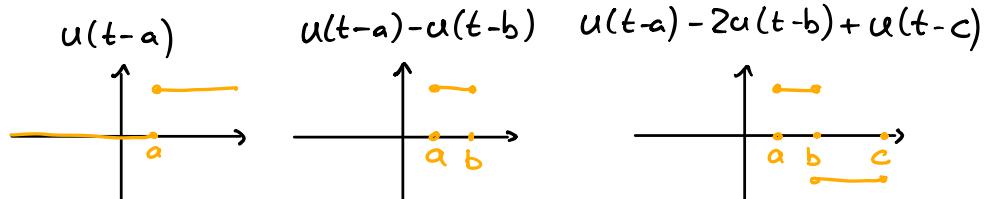


→ Was ist u?

Heavyside function : $u(t)$ (step function)

$$u(t-a) = \begin{cases} 1 & t > a \\ 0 & t < a \end{cases}$$

step bei a (nicht stetig)



Lösen & Rezept $\mathcal{L}$, $\mathcal{L}^{-1}$

Ziel $\rightarrow$ so in Form bringen, damit es mit Tabellierten $\mathcal{L}$ lösbar ist.

Anwenden von

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$$f(t) \xrightleftharpoons[\mathcal{L}^{-1}]{\mathcal{L}} F(s)$$

$$f(t) \xrightarrow{\mathcal{L}} F(s) \quad \mathcal{L}(f(t)) = F(s)$$

$$1 \xrightarrow{\mathcal{L}} \frac{1}{s}$$

$$e^{at} f(t) \xrightarrow{\mathcal{L}} F(s-a)$$

$$u(t-a) \xrightarrow{\mathcal{L}} \frac{e^{-as}}{s}$$

$$f(t-a)u(t-a) \xrightarrow{\mathcal{L}} e^{-as}F(s)$$

$$\delta(t) \xrightarrow{\mathcal{L}} 1$$

$$\delta(t-t_0) \xrightarrow{\mathcal{L}} e^{-st_0}$$

$$\frac{d^n}{dt^n} \delta(t) \xrightarrow{\mathcal{L}} s^n$$

$$t^n f(t) \xrightarrow{\mathcal{L}} (-1)^n \frac{d^n F(s)}{ds^n}$$

$$f'(t) \xrightarrow{\mathcal{L}} sF(s) - f(0)$$

$$f^n(t) \xrightarrow{\mathcal{L}} s^n F(s) - s^{n-1}f(0) - \dots - f^{n-1}(0)$$

$$f * g(t) \xrightarrow{\mathcal{L}} F(s) \cdot G(s)$$

$$t^n \quad (n = 0, 1, 2, \dots) \xrightarrow{\mathcal{L}} \frac{n!}{s^{n+1}}$$

$$\sin(kt) \xrightarrow{\mathcal{L}} \frac{k}{s^2 + k^2}$$

$$\sin^2(kt) \xrightarrow{\mathcal{L}} \frac{2k^2}{s(s^2 + 4k^2)}$$

$$\cos(kt) \xrightarrow{\mathcal{L}} \frac{s}{s^2 + k^2}$$

$$\cos^2(kt) \xrightarrow{\mathcal{L}} \frac{s^2 + 2k^2}{s(s^2 + 4k^2)}$$

$$e^{at} \xrightarrow{\mathcal{L}} \frac{1}{s-a}$$

$$\ln(at) \xrightarrow{\mathcal{L}} -\frac{1}{s} \left(\ln\left(\frac{s}{a}\right) + \gamma \right)$$

$$\sinh(kt) \xrightarrow{\mathcal{L}} \frac{k}{s^2 - k^2}$$

$$\cosh(kt) \xrightarrow{\mathcal{L}} \frac{s}{s^2 - k^2}$$

$$\frac{e^{at} - e^{bt}}{a-b} \xrightarrow{\mathcal{L}} \frac{1}{(s-a)(s-b)}$$

$$\frac{ae^{at} - be^{bt}}{a-b} \xrightarrow{\mathcal{L}} \frac{s}{(s-a)(s-b)}$$

$$f(t) \xrightleftharpoons[\mathcal{L}^{-1}]{\mathcal{L}} F(s)$$

$$te^{at} \xrightarrow{\mathcal{L}} \frac{1}{(s-a)^2}$$

$$t^n e^{at} \xrightarrow{\mathcal{L}} \frac{n!}{(s-a)^{n+1}}$$

$$-tf(t) \xrightarrow{\mathcal{L}} F'(s)$$

$$t^2 f(t) \xrightarrow{\mathcal{L}} F''(s)$$

$$(-t)^n f(t) \xrightarrow{\mathcal{L}} F^{(n)}(s)$$

$$\int_0^t f(u) du \xrightarrow{\mathcal{L}} \frac{1}{s} F(s)$$

$$\int_0^t \frac{(t-q)^{n-1} f(q)}{(n-1)!} dq, \quad n \leq 1 \xrightarrow{\mathcal{L}} \frac{1}{s^n} F(s), \quad n \geq 1$$

$$\frac{1}{t} f(t) \xrightarrow{\mathcal{L}} \int_s^\infty F(u) du$$

$$1 - e^{-at} \xrightarrow{\mathcal{L}} \frac{a}{s(s+a)}$$

$$e^{at} \sin(kt) \xrightarrow{\mathcal{L}} \frac{k}{(s-a)^2 + k^2}$$

$$e^{at} \cos(kt) \xrightarrow{\mathcal{L}} \frac{s-a}{(s-a)^2 + k^2}$$

$$e^{at} \sinh(kt) \xrightarrow{\mathcal{L}} \frac{k}{(s-a)^2 - k^2}$$

$$e^{at} \cosh(kt) \xrightarrow{\mathcal{L}} \frac{(s-a)}{(s-a)^2 - k^2}$$

$$t \sin(kt) \xrightarrow{\mathcal{L}} \frac{2ks}{(s^2 + k^2)^2}$$

$$t \cos(kt) \xrightarrow{\mathcal{L}} \frac{s^2 - k^2}{(s^2 + k^2)^2}$$

$$t \sin(t) \cos(t) \xrightarrow{\mathcal{L}} \frac{2s}{(s^2 + 4)^2}$$

$$t \sinh(kt) \xrightarrow{\mathcal{L}} \frac{2ks}{(s^2 - k^2)^2}$$

$$t \cosh(kt) \xrightarrow{\mathcal{L}} \frac{s^2 - k^2}{(s^2 - k^2)^2}$$

$$\sin(at) \cdot f(t) \xrightarrow{\mathcal{L}} \frac{1}{2i} \cdot (F(s-ia) - F(s+ia))$$

$$\cos(at) \cdot f(t) \xrightarrow{\mathcal{L}} \frac{1}{2} \cdot (F(s-ia) + F(s+ia))$$

$$\sinh(at) \cdot f(t) \xrightarrow{\mathcal{L}} \frac{1}{2} \cdot (F(s-a) - F(s+a))$$

$$\cosh(at) \cdot f(t) \xrightarrow{\mathcal{L}} \frac{1}{2} \cdot (F(s-a) + F(s+a))$$

$$\frac{1}{\sqrt{\pi t} e^{-a^2/4t}} \xrightarrow{\mathcal{L}} \frac{e^{-a\sqrt{s}}}{\sqrt{s}}$$

$$\frac{a}{2\sqrt{\pi t^3}} e^{-a^2/4t} \xrightarrow{\mathcal{L}} e^{-a\sqrt{s}}$$

Bsp 1 Linearität finde $\mathcal{L}$

$$f(t) = 1 + 2t^2$$

$$t^n \quad (n = 0, 1, 2, \dots) \quad \frac{n!}{s^{n+1}}$$

Bsp 2 PBZ, t -shift, Linearität finde $\mathcal{L}^{-1}$

$$F(s) = \frac{5s - 3}{s^2 - 3s + 2}$$

$$: \mathcal{Z}F \quad e^{at} \quad \xleftrightarrow{\mathcal{L}^{-1}} \quad \frac{1}{s-a}$$

Bsp 3 Erweitern: finde $\mathcal{L}^{-1}$

$$F(s) = \frac{1}{\underbrace{s^2 + 6s + 13}} =$$

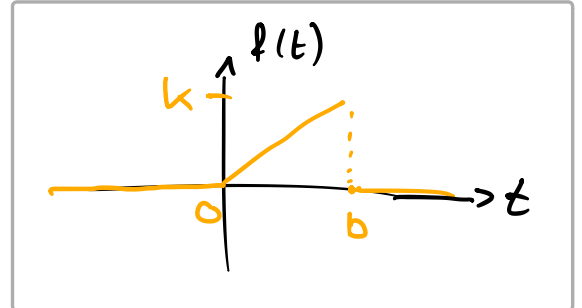
$$\sin(kt) \quad \xleftrightarrow{\mathcal{L}^{-1}} \quad \frac{k}{s^2 + k^2}$$

Bsp 4 erw. $\mathcal{L}^{-1}$?

$$F(s) = \frac{1}{s^4} =$$

Bsp 5 rechnen ohne Tabellen, $\mathcal{L}$

$$f(t) = \begin{cases} \frac{\kappa}{b} \cdot t & , t \in [0, b] \\ 0 & \text{else} \end{cases}$$



Bsp 6 $\mathcal{L}$

$$f(t) = \sin(\omega t)$$