

# ***Xilinx Zynq FPGA, TI DSP, MCU기반의 프로그래밍 및 회로 설계 전문가 과정***

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21-2

2계 미분방정식 - 2

2, 3계 미분 방정식!

특정해

$$ay'' + by' + cy = 0$$

$$y = e^{rx}$$

why?

$$\begin{aligned} y &= e^{rx} \\ y' &= r e^{rx} \\ y'' &= r^2 e^{rx} \end{aligned}$$

Find a, b, c that satisfy

$$a r^2 e^{rx} + b r e^{rx} + c e^{rx} = 0$$

$$e^{rx} (a r^2 + b r + c) = 0$$

$$a r^2 + b r + c = 0$$

$$y_1 = e^{rx} \quad y_2 = e^{rx}$$

$$y_1 = e^{rx}$$

$$y'' + \frac{b}{a} y' + \frac{c}{a} y = 0$$

$$y_2 = y_1 \cdot u$$

$$u' = \frac{y_2}{y_1} = e^{-\int \frac{b}{a} dx}$$

$$(\because r = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a})$$

$$u' = \frac{1}{y_1} e^{\int \frac{b}{a} dx} = \frac{1}{e^{rx}} \cdot e^{rx} = 1$$

$$u = x$$

$$y_2 = x e^{rx}$$

$$y = C_1 e^{rx} + C_2 x e^{rx}$$

특정해

오일러 공식

$$e^{ix} = \cos x + i \sin x$$

$$x^2 + y^2 = r^2$$

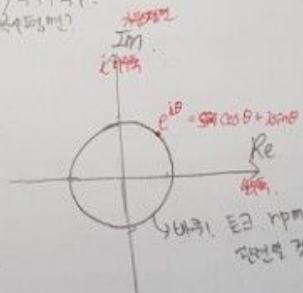
$$\cos \theta \hat{i} + \sin \theta \hat{j} = \vec{r}$$

2.  $e^{-ix}$

$$e^{-ix} = \cos x - i \sin x$$

$$1+2 \Rightarrow e^{ix} + e^{-ix} = 2 \cos x \Rightarrow \cos x = \frac{e^{ix} + e^{-ix}}{2}$$

$$1-2 \Rightarrow e^{ix} - e^{-ix} = 2i \sin x \Rightarrow \sin x = \frac{e^{ix} - e^{-ix}}{2i}$$



정확하게 하기 E 공식  
sin, cos 에는 항상 정해진 값이 있다.  
복소수

exponential?  $e^{ix}$   $e^{-ix}$   $e^{ix} + e^{-ix}$   
기타?  $e^{ix} + e^{-ix}$   $e^{ix} - e^{-ix}$   
이름?

programming of  $\sin, \cos$   $e^{ix}$   
= E 공식

3. 복소수인 경우

$$r_1 = \lambda + i\mu, r_2 = \lambda - i\mu$$

$$y_1 = e^{(\lambda + i\mu)x} = e^{\lambda x} e^{i\mu x} = e^{\lambda x} (\cos \mu x + i \sin \mu x)$$

$$y_2 = e^{(\lambda - i\mu)x} = e^{\lambda x} e^{-i\mu x} = e^{\lambda x} (\cos \mu x - i \sin \mu x)$$

$$y_1 + y_2 = e^{\lambda x} (\cos \mu x + i \sin \mu x) + e^{\lambda x} (\cos \mu x - i \sin \mu x)$$

$$ex) 1. y'' + 5y' + 6y = 0 \quad y(0) = 1 \quad y'(0) = 3$$

$$2. 3y'' - 12y' + 12y = 0 \quad y(0) = 3 \quad y'(0) = 9$$

$$3. 4y'' + y' + 5y = 0 \quad y(0) = 1 \quad y'(0) = 2$$

$$\Rightarrow e^{\lambda x} \cos \mu x = \frac{y_1 + y_2}{2}$$

$$e^{\lambda x} \sin \mu x = \frac{y_1 - y_2}{2i}$$

$$\therefore y = C_1 e^{\lambda x} \cos \mu x + C_2 e^{\lambda x} \sin \mu x$$

x1)

$$y'' + 5y' + 6y = 0, y(0) = 1, y'(0) = 3$$

$$y = e^{rx} \rightarrow +6$$

$$r^2 e^{rx} + 5 \cdot r \cdot e^{rx} + 6 e^{rx} = 0$$

$$e^{rx} (r^2 + 5r + 6) = 0$$

$$r = -2, -3$$

$$y = C_1 e^{-2x} + C_2 e^{-3x}$$

$$C_1 + C_2 = 1$$

$$-2C_1 - 3C_2 = 3 \quad \therefore C_1 = 6, C_2 = -5$$

$$\therefore y = 6e^{-2x} - 5e^{-3x}$$

ex2)

$$3y'' - 12y' + 12y = 0, y(0) = 3, y'(0) = 7$$

$$r^2 e^{rx} - 4r \cdot e^{rx} + 4 e^{rx} = 0$$

$$e^{rx} (r^2 - 4r + 4) = 0$$

$$r = 2$$

$$y = C_1 e^{2x} + C_2 e^{2x} \cdot x$$

$$y' = 2C_1 e^{2x} + 2C_2 e^{2x} x + C_2 e^{2x}$$

$$C_1 = 3, 2C_1 + C_2 = 7$$

$$C_2 = 1$$

$$\therefore y = 3e^{2x} + e^{2x} \cdot x$$

ex3)  $y'' + 4y' + 5y = 0, y(0) = 1, y'(0) = 2$

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

$$r = \frac{-4 \pm \sqrt{16 - 20}}{2} = -2 \pm i$$

$$e^{rx} e^{2x \pm xi}, e^{-2x - xi}$$

$$y = C_1 e^{-2x} \cos x + C_2 e^{-2x} \sin x$$

$$C_1 e^{-2x} \frac{e^{xi} + e^{-xi}}{2} + C_2 e^{-2x} \frac{e^{xi} - e^{-xi}}{2i}$$

$$y' = -2C_1 e^{-2x} \cos x - C_1 e^{-2x} \sin x - 2C_2 e^{-2x} \sin x + C_2 e^{-2x} \cos x$$

$$C_1 = 1, C_2 = 4 \quad -2 + C_2 = 2$$

$$\therefore y = e^{-2x} \cos x + 4e^{-2x} \sin x$$

$$y_1 = e^{rx} \quad y_2 = x e^{rx}$$

$$y_1 = e^{rx} \quad y_2 = x e^{rx}$$

$$y = C_1 e^{rx} + C_2 x e^{rx}$$

$$0 \leq x \leq 2\pi \quad 2\pi \leq x \leq 4\pi \quad 4\pi \leq x \leq 6\pi \quad 6\pi \leq x \leq 8\pi$$

$$y_1 = e^{(2+i)x} = e^{-2x} e^{-ix} = e^{-2x} (\cos x + i \sin x)$$

$$y_2 = e^{(-2-i)x} = e^{-2x} e^{-ix} = e^{-2x} (\cos x - i \sin x)$$

$$\frac{y_1 + y_2}{2} = e^{-2x} \cos x$$

$$y = C_1 e^{-2x} \cos x + C_2 e^{-2x} \sin x$$

$$\frac{y_1 - y_2}{2i} = e^{-2x} \sin x$$



Cauchy-Euler 방정식

라플라스 푸리에 차이?

$$ax^2y'' + a_1xy' + a_2y = 0$$

$$x^2y'' + \frac{a_1}{x}xy' + \frac{a_2}{x^2}y = 0$$

$y''$  개수 1 또는 2  $\Rightarrow$  3항 방정식

( $y = x^m$  가정) (why?) 왜 그럴까?

$$y = x^m, y' = mx^{m-1}, y'' = m(m-1)x^{m-2}$$

$$m(m-1)x^m + a \cdot mx^m + bx^m = 0$$

$$\Rightarrow x^m(m^2 - m + a + b) = 0$$

$$m^2 + (a-1)m + b = 0 \Rightarrow \text{2차 공식}$$

$$m = \frac{-(a-1) \pm \sqrt{(a-1)^2 - 4b}}{2}$$

$$y'' + \frac{a}{x}y' + \frac{b}{x^2}y = 0$$

$$y_2 = u y_1$$

$$y_2 = \frac{1}{y_1}$$

1) 2차 다항식 2개

$$m = m_1, m_2$$

$$y = C_1 x^{m_1} + C_2 x^{m_2}$$

2) 2개

$$y_1 = C_1 x^m, y_2 = y_1 \cdot u \Rightarrow y = C_1 x^m + C_2 x^m \ln x$$

$$m = -\frac{(a-1)}{2}$$

$$y'' + a x^{-1} y' + b x^{-2} y = 0 \Rightarrow u' = \frac{1}{y_1^2} e^{\int \frac{a}{x} dx} = \frac{1}{x^m} e^{a \ln x}$$

$$\Rightarrow \int u' = \int x^{-2m} e^{-a \ln x} dx \Rightarrow \int x^{-2m-a} dx = \int x^{-1} dx = \ln x \Rightarrow y_2 = x^m \ln x$$

$$y = C_1 x^m + C_2 x^m \ln x$$

3) 복소수

$$m = \lambda \pm i\mu$$

$$y_1 = x^\lambda x^{i\mu} = x^\lambda \cdot e^{i\mu \ln x}$$

$$= x^\lambda (\cos(\mu \ln x) + i \sin(\mu \ln x))$$

$$\therefore y = C_1 x^\lambda \cos(\mu \ln x) + C_2 x^\lambda \sin(\mu \ln x)$$