Bilinear Transformation

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Problem Statement

Given Differential Equation:

$$\frac{d^2y}{dx^2} + 1 = 0 (1)$$

Initial Conditions:

$$y(0) = 0, \quad y'(0) = 0$$
 (2)

Laplace Transform Method

Laplace Transform:

$$\mathcal{L}\{f(t)\} = \int_0^\infty e^{-st} f(t) dt$$
 (3)

Properties:

$$\mathcal{L}\{y''\} = s^2 \mathcal{L}\{y\} - sy(0) - y'(0) \tag{4}$$

(5)

$$\mathcal{L}\{1\} = \frac{1}{s} \tag{6}$$

$$\mathcal{L}^{-1}\left(\frac{2}{s^3}\right) = x^2 u(x) \tag{7}$$

Substituting the initial conditions gives

$$y'' + 1 = 0 (8)$$

Inverse Laplace Transform

$$s^{2}\mathcal{L}\{y\} - sy(0) - y'(0) + \frac{1}{s} = 0$$
 (10)

$$\mathcal{L}\{y\} = \frac{-1}{s^3} \tag{11}$$

$$y = \frac{-x^2}{2}u(x) \tag{12}$$

Bilinear Transform

Mapping to z-domain:

$$s = \frac{2}{h} \left(\frac{1 - z^{-1}}{1 + z^{-1}} \right) \tag{13}$$

Substituting:

$$Y(z) = -\left(\frac{h}{2}\right)^3 \left(\frac{1+3z^{-1}+3z^{-2}+z^{-3}}{1-3z^{-1}+3z^{-2}-z^{-3}}\right)$$
(14)

$$Y(z)\left(1-3z^{-1}+3z^{-2}-z^{-3}\right) = -\left(\frac{h}{2}\right)^{3}\left(1+3z^{-1}+3z^{-2}+z^{-3}\right)$$
(15)

Multiply the above equation by z^3 and taking the inverse z-transform yields the difference equation:

ROC: $z \neq 0$

$$Y(z)z^{3} - zy[2] - z^{2}y[1] - z^{3}y[0] - 3Y(z)z^{2} + 3zy[1] + z^{2}y[0] + 3Y(z)z$$
$$-3zy[0] - Y(z) = -\left(\frac{h}{2}\right)^{3} \left[\delta(n+3) + 3\delta(n+2) + 3\delta(n+1) + \delta(n)\right]$$
(16)

Difference Equation:

$$y(n+3) = -3y(n+1) + y(n) + 3y(n+2) + h^2\delta(n) - \left(\frac{h}{2}\right)^3\delta(n)$$
 (17)

Finite Difference Approximation

Second Derivative Approximation:

$$\frac{d^2y}{dx^2} \approx \frac{y_{n+1} - 2y_n + y_{n-1}}{h^2} \tag{18}$$

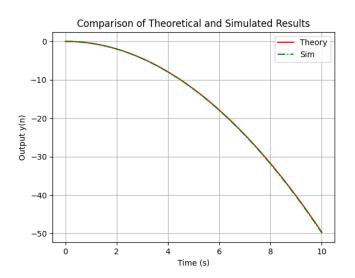
Substituting:

$$y_{n+1} = 2y_n - y_{n-1} - h^2 (19)$$

Initial Conditions:

$$y_0 = 0, \quad y_1 = 0$$
 (20)

Plot of the Solution



Conclusion

- Laplace Transform provides an analytical solution.
- Bilinear Transform maps it to the z-domain for digital processing.
- Finite Difference Method allows computational approximation.
- Reference : https://github.com/nithin769/EE1030/sciprogramming/question-9.3.11.3/codes