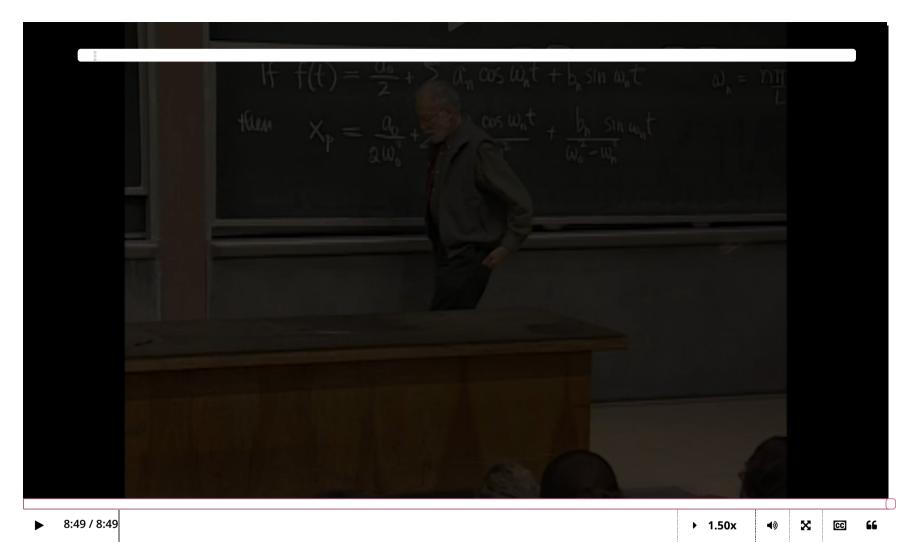


3. Solving ODEs with Fourier Series

<u>Course</u> > <u>Unit 1: Fourier Series</u> > <u>and Signal Processing</u>

> 7. Same example, but with period 2L

7. Same example, but with period 2L Solving ODEs with Fourier series



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We can solve the same differential equation in general for a periodic input signal of any frequency.

Solve the differential equation

$$\ddot{x}+\omega_{0}^{2}x=f\left(t
ight) ,$$

where $f\left(t\right)$ is 2L-periodic, and has Fourier series

$$f\left(t
ight) = rac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n\cos\left(\omega_n t
ight) + b_n\sin\left(\omega_n t
ight)
ight), \qquad ext{where } \omega_n = rac{n\pi}{L}.$$

A particular solution is given by

$$\left[x_{p}\left(t
ight) =rac{a_{0}}{2\omega_{0}^{2}}+\sum_{n\geq1}rac{a_{n}\cos\omega_{n}t}{\omega_{0}^{2}-\omega_{n}^{2}}+rac{b_{n}\sin\omega_{n}t}{\omega_{0}^{2}-\omega_{n}^{2}}
ight]$$

7. Same example, but with period 2L

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