

Løsninger eksamen december 2023

A1 $P(\lambda) = \lambda(4\lambda^2 + 4\lambda + 1) = 4\lambda(\lambda^2 + \lambda + \frac{1}{4})$
 $= 4\lambda(\lambda + \frac{1}{2})^2$. Rødder $\lambda = 0$, $\lambda = -\frac{1}{2}$ (dobbel)

Fuldstændig løsning

$$y(t) = c_1 e^{0t} + c_2 e^{-\frac{1}{2}t} + c_3 t e^{-\frac{1}{2}t} = \underline{c_1 + c_2 e^{-\frac{1}{2}t} + c_3 t e^{-\frac{1}{2}t}}$$

(c)

A2 $\frac{d^2 y}{dt^2} + \frac{dy}{dt} - 2y = \frac{du}{dt} + 2u$

$$H(s) = \frac{s+2}{s^2+s-2} = \frac{s+2}{(s+2)(s-1)} = \frac{1}{s-1}$$

$H(s)$ er defineret for $s^2+s-2 \neq 0$, dvs $s \neq -2, 1$

(b)

A3 $\sum_{n=0}^{\infty} \frac{(-1)^n n}{3^n} x^n$. $\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{\frac{(-1)^{n+1} (n+1)}{3^{n+1}} x^{n+1}}{\frac{(-1)^n n}{3^n} x^n} \right|$

$$= \frac{n+1}{n} \cdot \frac{3^n}{3^{n+1}} |x| = \frac{n+1}{n} \cdot \frac{1}{3} |x| = \left(1 + \frac{1}{n}\right) \cdot \frac{1}{3} |x|$$

$\rightarrow \frac{1}{3} |x|$ for $n \rightarrow \infty$. Kootiantkriteriet:

$$\frac{1}{3} |x| < 1 \Rightarrow |x| < 3 \Rightarrow \rho = 3 \quad \underline{\underline{(a)}}$$

A4 $\sum_{n=0}^{\infty} \frac{(-1)^n n}{3n^3+8}$

$$|a_n| = \frac{n}{3n^3+8} < \frac{n}{3n^3} = \frac{1}{3} \frac{1}{n^2} \text{ for } n \geq 1$$

Da $\sum_{n=0}^{\infty} \frac{1}{3} \frac{1}{n^2}$ er konvergent, er $\sum_{n=0}^{\infty} |a_n|$ konvergent

i følge sammenligningskriteriet. Rækken er altså
absolut konvergent (c)

A5 $\sum_{n=0}^{\infty} \frac{a^{2n}}{e^{-3n}}$ $\frac{a^{2n}}{e^{-3n}} = \left(\frac{a^2}{e^{-3}}\right)^n = (e^3 a^2)^n$

Kvotientrække med kvotient $e^3 a^2$. Konvergent
når $|e^3 a^2| < 1 \Rightarrow a^2 < e^{-3} \Rightarrow |a| < e^{-3/2}$

(b)

A6 $f \sim \sum_{n=1}^{\infty} \frac{1}{n^2} \cos nx$

$$C_{-1} = \frac{1}{2} (a_1 + ib_1) = \frac{1}{2} \cdot \frac{1}{1^2} = \frac{1}{2} \quad \underline{\underline{(a)}}$$

A7 $\sum_{n=0}^{\infty} \frac{1}{x^{2n}}$ $\frac{1}{x^{2n}} = \left(\frac{1}{x^2}\right)^n$. Kvotientrække med

kvotient x^{-2} . Konvergent når $|x^{-2}| < 1$, dvs $|x| > 1$

med sum $\frac{1}{1-x^{-2}} = \frac{x^2}{x^2-1}$

$$\sum_{n=0}^{\infty} \frac{1}{x^{2n}} = x^2 \Leftrightarrow \frac{x^2}{x^2-1} = x^2 \Leftrightarrow x^2-1=1 \Leftrightarrow x^2=2$$

$$\Leftrightarrow x = \pm\sqrt{2} \text{ (som opfylder } |x| > 1) \quad \underline{\underline{(c)}}$$

B1 $\dot{\underline{x}} = \begin{pmatrix} 1 & -1 \\ 6 & -4 \end{pmatrix} \underline{x} + t \begin{pmatrix} 1 \\ 4 \end{pmatrix} + \begin{pmatrix} 1 \\ 7 \end{pmatrix}$

B1.1 $P(\lambda) = \begin{vmatrix} 1-\lambda & -1 \\ 6 & -4-\lambda \end{vmatrix} = (1-\lambda)(-4-\lambda) + 6$
 $= \lambda^2 + 3\lambda + 2$. Rødder $\lambda = \frac{-3 \pm \sqrt{3^2 - 4 \cdot 1 \cdot 2}}{2} = \begin{cases} -1 \\ -2 \end{cases}$

Egenvektorer hørende til $\lambda = -1$:

$$\begin{pmatrix} 1+1 & -1 & | & 0 \\ 6 & -4+1 & | & 0 \end{pmatrix} \sim \begin{pmatrix} 2 & -1 & | & 0 \\ 6 & -3 & | & 0 \end{pmatrix} \quad \underline{v} = s \cdot \begin{pmatrix} 1 \\ 2 \end{pmatrix}, s \in \mathbb{R} \setminus \{0\}$$

Egenvektorer hørende til $\lambda = -2$:

$$\begin{pmatrix} 1+2 & -1 & | & 0 \\ 6 & -4+2 & | & 0 \end{pmatrix} \sim \begin{pmatrix} 3 & -1 & | & 0 \\ 6 & -2 & | & 0 \end{pmatrix} \quad \underline{v} = s \cdot \begin{pmatrix} 1 \\ 3 \end{pmatrix}, s \in \mathbb{R} \setminus \{0\}$$

Fuldstændig løsning til homogen ligning:

$$\underline{x}(t) = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-2t}, \quad c_1, c_2 \in \mathbb{R}$$

B.1.2 Da egen værdierne har negativ realdel er systemet asymptotisk stabilt. Sætning 2.47 + 2.38

B.1.3 Skriv systemet som $\dot{\underline{x}} = \underline{A} \underline{x} + t \underline{a} + \underline{b}$

Antag løsning $\underline{x} = t \underline{v} + \underline{w}$: $\underline{v} = \underline{A}(t \underline{v} + \underline{w}) + t \underline{a} + \underline{b} \Leftrightarrow$

$$\underline{v} = t \underline{A} \underline{v} + \underline{A} \underline{w} + t \underline{a} + \underline{b} \Leftrightarrow t(\underline{A} \underline{v} + \underline{a}) + \underline{A} \underline{w} + \underline{b} - \underline{v} = \underline{0}$$

Da dette skal gælde for alle $t \in \mathbb{R}$ må

$$\underline{A}\underline{v} + \underline{a} = \underline{0} \quad \text{og} \quad \underline{A}\underline{w} + \underline{b} - \underline{v} = \underline{0}$$

Først findes \underline{v} : $\left(\begin{array}{cc|c} 1 & -1 & -1 \\ 6 & -4 & -4 \end{array}\right) \sim \left(\begin{array}{cc|c} 1 & -1 & -1 \\ 0 & 2 & 2 \end{array}\right) \sim$

$$\left(\begin{array}{cc|c} 1 & 0 & 0 \\ 0 & 1 & 1 \end{array}\right) \text{ dvs } \underline{v} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

Derefter \underline{w} : $\underline{b} - \underline{v} = \begin{pmatrix} 1 \\ 7 \end{pmatrix} - \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 6 \end{pmatrix}$

$$\left(\begin{array}{cc|c} 1 & -1 & -1 \\ 6 & -4 & -6 \end{array}\right) \sim \left(\begin{array}{cc|c} 1 & -1 & -1 \\ 0 & 2 & 0 \end{array}\right) \sim \left(\begin{array}{cc|c} 1 & 0 & -1 \\ 0 & 1 & 0 \end{array}\right)$$

$$\text{dvs } \underline{w} = \begin{pmatrix} -1 \\ 0 \end{pmatrix}.$$

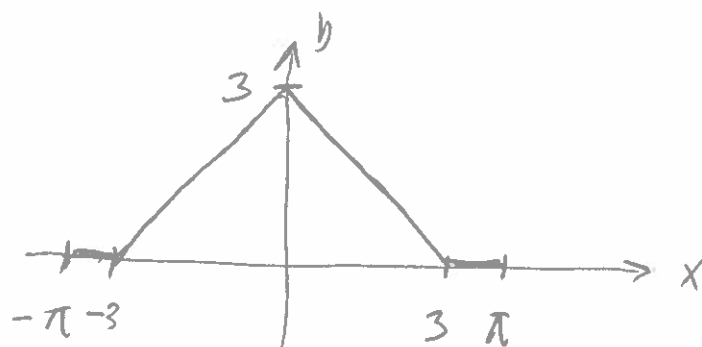
B.1.4.

$$\underline{x}(t) = \underline{x}_{\text{hom}}(t) + \underline{x}_{\text{part}}(t)$$

$$= c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-2t} + t \begin{pmatrix} 0 \\ 1 \end{pmatrix} + \begin{pmatrix} -1 \\ 0 \end{pmatrix}, c_1, c_2 \in \mathbb{R}$$

B.2 $f(x) = \begin{cases} 3-x & \text{for } x \in [0, 3] \\ 0 & \text{for } x \in]3, \pi] \end{cases}$ 2π -periodisk,
lige

B.2.1



B.2.2 Funktionen er stykkevis differentiablel og kontinuert. Korollar 6.17 viser, at Fourier-rækken konvergerer mod f for alle x , og at konvergenz er uniform.

B.2.3 f er lige $\Rightarrow b_n = 0$ for alle n .

$$a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx \, dx = \frac{2}{\pi} \int_0^3 (3-x) \cos nx \, dx =$$

$$\frac{2}{\pi} \frac{1 - \cos(3n)}{n^2} \text{ for } n \geq 1. \quad a_0 = \frac{2}{\pi} \int_0^{\pi} f(x) \, dx =$$

$$\frac{2}{\pi} \int_0^3 (3-x) \, dx = \frac{2}{\pi} \left[3x - \frac{1}{2}x^2 \right]_0^3 = \frac{2}{\pi} \left(9 - \frac{9}{2} \right) = \frac{9}{\pi}$$

$$f \sim \frac{9}{2\pi} + \sum_{n=1}^{\infty} \frac{2}{\pi} \frac{1 - \cos(3n)}{n^2} \cos nx$$

B.2.4. $\left| \frac{2}{\pi} \frac{1 - \cos(3n)}{n^2} \cos(nx) \right| \leq$

$$\left| \frac{2}{\pi} \frac{1 - \cos(3n)}{n^2} \right| = \frac{2}{\pi n^2} |1 - \cos(3n)| \leq \frac{2}{\pi n^2} \cdot 2$$

Rækken $\frac{9}{2\pi} + \sum_{n=1}^{\infty} \frac{4}{\pi} \cdot \frac{1}{n^2}$ er altså en majorant-række. Da $\sum_{n=1}^{\infty} \frac{1}{n^2}$ er konvergent, er majorant-rækken det også.