

# ¿Aporte para Agustín?

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Sea  $y$  una función continua de  $t$ .

Obedeciendo a Brook Taylor (1685-1731) y Colin Maclaurin (1698-1746):

$$y(t)\Big|_{t=(k+1)\cdot\Delta t} = y(t)\Big|_{t=k\cdot\Delta t} + \frac{dy(t)}{dt}\Big|_{t=k\cdot\Delta t} \cdot (\Delta t) + \frac{1}{2} \cdot \frac{d^2y(t)}{dt^2}\Big|_{t=k\cdot\Delta t} \cdot (\Delta t)^2 + \dots + \frac{1}{m!} \cdot \frac{d^m y(t)}{dt^m}\Big|_{t=k\cdot\Delta t} \cdot (\Delta t)^m + \dots \quad (1)$$

Si:

$$y(t) = y(0) + \int_0^t x(\tau) \cdot d\tau \quad (2)$$

entonces:

$$\begin{aligned} \frac{dy(t)}{dt} &= x(t) \\ \frac{d^2y(t)}{dt^2} &= \frac{dx(t)}{dt} \\ &\dots \\ \frac{d^m y(t)}{dt^m} &= \frac{d^{m-1}x(t)}{dt^{m-1}} \end{aligned} \quad (3)$$

...

e:

$$\begin{aligned} y(t)\Big|_{t=(k+1)\cdot\Delta t} &= y(t)\Big|_{t=k\cdot\Delta t} \\ &+ x(t)\Big|_{t=k\cdot\Delta t} \cdot (\Delta t) + \frac{1}{2} \cdot \frac{dx(t)}{dt}\Big|_{t=k\cdot\Delta t} \cdot (\Delta t)^2 + \dots + \frac{1}{m!} \cdot \frac{d^{m-1}x(t)}{dt^{m-1}}\Big|_{t=k\cdot\Delta t} \cdot (\Delta t)^m + \dots \end{aligned} \quad (4)$$

Si no se dispone de  $dx(t)/dt, dx^2(t)/dt^2, \dots, dx^{m-1}(t)/dt^{m-1}, \dots$ , se puede usar aproximaciones de Leonhard Paul Euler (1707-1783):

$$\frac{dx(t)}{dt} \approx \frac{x(t)|_{t=k \cdot \Delta t} - x(t)|_{t=(k-1) \cdot \Delta t}}{\Delta t}$$

$$\frac{d^2x(t)}{dt^2} \approx \frac{x(t)|_{t=k \cdot \Delta t} - 2 \cdot x(t)|_{t=(k-1) \cdot \Delta t} + x(t)|_{t=(k-2) \cdot \Delta t}}{(\Delta t)^2}$$

...

$$\frac{d^{m-1}x(t)}{dt^{m-1}} = \frac{\sum_{n=0}^{m-1} (-1)^n \cdot \frac{(m-1)!}{n! (m-1)!} \cdot x(t)|_{t=(k-n) \cdot \Delta t}}{(\Delta t)^{m-1}}$$

...

con lo cual:

$$y(t)|_{t=(k+1) \cdot \Delta t} \approx y(t)|_{t=k \cdot \Delta t} + \left( x(t)|_{t=k \cdot \Delta t} + \frac{1}{2} \cdot \left( x(t)|_{t=k \cdot \Delta t} - x(t)|_{t=(k-1) \cdot \Delta t} \right) + \dots + \frac{1}{m} \cdot \sum_{n=0}^{m-1} (-1)^n \cdot \frac{1}{n! (m-1)!} \cdot x(t)|_{t=(k-n) \cdot \Delta t} + \dots \right) \cdot (\Delta t)$$

(6)