

系級：_____ 學號：_____ 姓名：_____

1. 試求下列 $f(t)$ 的拉普拉斯轉換為何? (20%)

(1) $f(t) = \sin t \cosh 2t$ (2) $f(t) = t \sinh 2t$ (3) $f(t) = \cos^2 t$ (4) $f(t) = \cos^3 t$

2. 試求下列 $F(s)$ 的拉普拉斯逆轉換為何? (25%)

(1) $F(s) = \frac{1}{s(s^2 + w^2)}$ (2) $F(s) = \frac{1}{s^2(s^2 + w^2)}$ (3) $F(s) = \frac{s}{(s^2 + w^2)^2}$

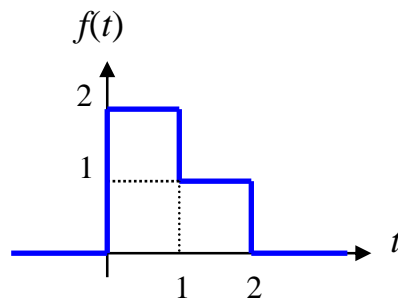
(4) $F(s) = \frac{1}{s^2 + w^2 + 2ws}$ (5) $F(s) = \frac{1}{s^2 + w^2 + ws}$

3. (1) 單位步階函數(unit step function)定義為

$$u(t-a) = \begin{cases} 1, & t > a \\ 0, & t < a \end{cases}$$

其中 a 為常數，試求 $u(t-5)$ 之拉普拉斯轉換。(5%)

(2) 試以單位步階函數之組合來表示下圖 $f(t)$ 之函數。(5%)



(3) 試求 $f(t)$ 之拉普拉斯轉換，即 $F(s) = ?$ (5%)

4. 試以拉普拉斯轉換法求解下述方程式。(20%)

(1) $y'(t) = \cos t + \int_0^t y(\tau) \cos(t-\tau) d\tau$ 且 $y(0) = 1$

(2) $y''(t) + 3y'(t) + 2y(t) = 3\delta(x-2)$ 且 $y'(0) = y(0) = 0$

5. 試求解下述聯立微分方程組 (10%)

$$\begin{cases} \frac{dy_1}{dt} = -y_1 - y_2 \\ \frac{dy_2}{dt} = y_1 - y_2 \end{cases} \quad \text{且 } y_1(0) = 0 \text{ 與 } y_2(0) = 1$$

6. 若 $f(t) = 2 \sin 2t$ ， $g(t) = \cos 2t$ ，試求 $f(t) * g(t)$ 。(10%)

拉普拉斯轉換： $F(s) = \mathcal{L}[f(t)] = \int_0^{\infty} f(t) e^{-st} dt$

第一平移定理： $\mathcal{L}[e^{at} f(t)] = F(s - a)$

第二平移定理： $\mathcal{L}[f(t - a)u(t - a)] = e^{-as} F(s)$

尺度變換： $\mathcal{L}[f(at)] = \frac{1}{a} F\left(\frac{s}{a}\right)$

微分函數的拉普拉斯轉換： $\mathcal{L}[f'(t)] = sF(s) - f(0)$

$$\mathcal{L}[f''(t)] = s^2 F(s) - sf(0) - f'(0)$$

積分函數的拉普拉斯轉換： $\mathcal{L}\left[\int_0^t f(x) dx\right] = \frac{F(s)}{s}$

$$\mathcal{L}\left[\int_0^t \int_0^t f(x) dx dx\right] = \frac{F(s)}{s^2}$$

拉普拉斯轉換的微分： $\mathcal{L}[tf(t)] = (-1) \frac{d}{ds} F(s)$

$$\mathcal{L}[t^2 f(t)] = (-1)^2 \frac{d^2}{ds^2} F(s)$$

拉普拉斯轉換的積分： $\mathcal{L}\left[\frac{f(t)}{t}\right] = \int_s^{\infty} f(\tau) d\tau$

$$\mathcal{L}\left[\frac{f(t)}{t^2}\right] = \int_s^{\infty} \int_{\gamma}^{\infty} f(\tau) d\tau d\gamma$$

摺積： $f(t) * g(t) = \int_0^t f(\tau) g(t - \tau) d\tau = \int_0^t f(t - \tau) g(\tau) d\tau$

雙曲函數： $\cosh at = \frac{e^{at} + e^{-at}}{2}$

$$\sinh at = \frac{e^{at} - e^{-at}}{2}$$

參考解答：

1. 試求下列 $f(t)$ 的拉普拉斯轉換為何? (20%)

(1) $f(t) = \sin t \cosh 2t$ (2) $f(t) = t \sinh 2t$ (3) $f(t) = \cos^2 t$ (4) $f(t) = \cos^3 t$

$$(1) f(t) = \sin t \cosh 2t = \sin t \cdot \frac{e^{2t} + e^{-2t}}{2} = \frac{1}{2}(e^{2t} \sin t + e^{-2t} \sin t)$$

$$\text{又 } \mathcal{L}[\sin t] = \frac{1}{s^2 + 1}$$

$$\therefore \mathcal{L}[e^{2t} \sin t] = \frac{1}{(s-2)^2 + 1} \quad \text{與} \quad \mathcal{L}[e^{-2t} \sin t] = \frac{1}{(s+2)^2 + 1}$$

$$\mathcal{L}[\sin t \cosh 2t] = \frac{1}{2} \left[\frac{1}{(s-2)^2 + 1} + \frac{1}{(s+2)^2 + 1} \right]$$

$$(2) \mathcal{L}[t] = \frac{1}{s^2}$$

$$\therefore \mathcal{L}[t \sinh 2t] = \frac{1}{2} \left[\frac{1}{(s-2)^2} - \frac{1}{(s+2)^2} \right] = \frac{4s}{(s^2 - 4)^2}$$

$$(3) f(t) = \cos^2 t = \frac{1 + \cos 2t}{2}$$

$$\therefore \mathcal{L}[\cos^2 t] = \frac{1}{2} \left(\frac{1}{s} + \frac{s}{s^2 + 4} \right) = \frac{s^2 + 2}{s(s^2 + 4)}$$

$$(4) \cos 3t = 4 \cos^3 t - 3 \cos t \Rightarrow \cos^3 t = \frac{\cos 3t + 3 \cos t}{4}$$

$$\therefore \mathcal{L}[\cos^3 t] = \frac{1}{4} \left(\frac{s}{s^2 + 9} + \frac{3s}{s^2 + 1} \right) = \frac{s^3 + 7s}{(s^2 + 1)(s^2 + 9)}$$

2. 試求下列 $F(s)$ 的拉普拉斯逆轉換為何? (25%)

(1) $F(s) = \frac{1}{s(s^2 + w^2)}$ (2) $F(s) = \frac{1}{s^2(s^2 + w^2)}$ (3) $F(s) = \frac{1}{(s^2 + w^2)^2}$

(4) $F(s) = \frac{1}{s^2 + w^2 + 2ws}$ (5) $F(s) = \frac{1}{s^2 + w^2 + ws}$

$$(1) F(s) = \frac{1}{s(s^2 + w^2)} = \frac{1}{w^2} \left(\frac{1}{s} - \frac{s}{s^2 + w^2} \right)$$

$$\therefore \mathcal{L}^{-1}[F(s)] = \frac{1}{w^2} (1 - \cos wt)$$

$$(2) F(s) = \frac{1}{s^2(s^2 + w^2)} = \frac{1}{w^2} \left(\frac{1}{s^2} - \frac{1}{s^2 + w^2} \right)$$

$$\therefore \mathcal{L}^{-1}[F(s)] = \frac{1}{w^2} (t - w \sin wt)$$

$$(3) F(s) = \frac{s}{(s^2 + w^2)^2} = -\frac{1}{2} \frac{d}{ds} \left(\frac{1}{s^2 + w^2} \right)$$

$$\therefore \mathcal{L}^{-1}[F(s)] = \frac{1}{2w} t \sin wt$$

$$(4) F(s) = \frac{1}{s^2 + w^2 + 2ws} = \frac{1}{(s+w)^2}$$

$$\therefore \mathcal{L}^{-1}[F(s)] = \mathcal{L}^{-1}\left[\frac{1}{(s+w)^2}\right] = e^{-wt} \cdot \mathcal{L}^{-1}\left[\frac{1}{s^2}\right] = te^{-wt}$$

$$(5) F(s) = \frac{1}{s^2 + w^2 + ws} = \frac{1}{\left(s + \frac{w}{2}\right)^2 + \left(\frac{\sqrt{3}}{2}w\right)^2}$$

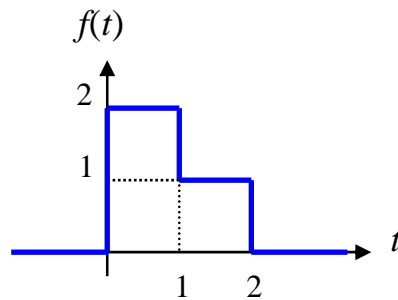
$$\begin{aligned} \therefore \mathcal{L}^{-1}[F(s)] &= \mathcal{L}^{-1}\left[\frac{1}{\left(s + \frac{w}{2}\right)^2 + \left(\frac{\sqrt{3}}{2}w\right)^2}\right] \\ &= e^{-\frac{1}{2}wt} \cdot \mathcal{L}^{-1}\left[\frac{1}{s^2 + \left(\frac{\sqrt{3}}{2}w\right)^2}\right] = \frac{2}{\sqrt{3}w} e^{-\frac{1}{2}wt} \cdot \sin \frac{\sqrt{3}}{2}wt \end{aligned}$$

3. (1) 單位步階函數(unit step function)定義為

$$u(t-a) = \begin{cases} 1, & t > a \\ 0, & t < a \end{cases}$$

其中 a 為常數，試求 $u(t-5)$ 之拉普拉斯轉換。(5%)

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(3) 試求 $f(t)$ 之拉普拉斯轉換，即 $F(s) = ?$ (5%)

$$(1) F(s) = \mathcal{L}[u(t-5)] = \int_0^{\infty} u(t-5) e^{-st} dt = \int_5^{\infty} e^{-st} dt = \frac{1}{s} e^{-5s}$$

$$(2) f(t) = 2[u(t) - u(t-1)] + [u(t-1) - u(t-2)] = 2u(t) - u(t-1) - u(t-2)$$

$$(3) \mathcal{L}[f(t)] = \frac{1}{s}(2e^{-0s} - e^{-1s} - e^{-2s}) = \frac{1}{s}(2 - e^{-s} - e^{-2s})$$

4. 試以拉普拉斯轉換法求解下述方程式。(20%)

(1) $y'(t) = \cos t + \int_0^t y(\tau) \cos(t-\tau) d\tau$ 且 $y(0) = 1$

(2) $y''(t) + 3y'(t) + 2y(t) = 3\delta(x-2)$ 且 $y'(0) = y(0) = 0$

(1) $\mathcal{L}[y(t)] = Y(s)$

又 $\mathcal{L}[\int_0^t y(\tau) \cos(t-\tau) d\tau] = \mathcal{L}[y(t) * \cos t] = Y(s) \cdot \frac{s}{s^2+1}$

$\therefore \mathcal{L}[y'(t)] = \mathcal{L}[\cos t + \int_0^t y(\tau) \cos(t-\tau) d\tau]$

$\Rightarrow sY(s) - y(0) = \frac{s}{s^2+1} + Y(s) \cdot \frac{s}{s^2+1}$

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

$\Rightarrow \frac{s^3}{s^2+1} Y(s) = \frac{s^2+s+1}{s^2+1}$

$\Rightarrow Y(s) = \frac{s^2+s+1}{s^3}$

$\Rightarrow y(t) = \mathcal{L}^{-1}[Y(s)] = \mathcal{L}^{-1}[\frac{1}{s} + \frac{1}{s^2} + \frac{1}{s^3}] = 1 + t + \frac{t^2}{2}$

(2) $\mathcal{L}[y''(t) + 3y'(t) + 2y(t)] = \mathcal{L}[3\delta(x-2)]$

$\Rightarrow [s^2Y(s) - sy(0) - y'(0)] + 3[sY(s) - y(0)] + 2Y(s) = 3e^{-2s}$

$\Rightarrow (s^2 + 3s + 2)Y(s) = 3e^{-2s}$

$\Rightarrow Y(s) = \frac{3e^{-2s}}{s^2 + 3s + 2}$

$\Rightarrow y(t) = \mathcal{L}^{-1}[Y(s)] = \mathcal{L}^{-1}[\frac{3e^{-2s}}{(s+1)(s+2)}] = 3\mathcal{L}^{-1}[e^{-2s}(\frac{1}{s+1} - \frac{1}{s+2})]$

$= 3[e^{-(t-2)} - e^{-2(t-2)}] \cdot u(t-2)$

5. 試求解下述聯立微分方程組 (10%)

$$\begin{cases} \frac{dy_1}{dt} = -y_1 - y_2 \\ \frac{dy_2}{dt} = y_1 - y_2 \end{cases} \quad \text{且 } y_1(0) = 0 \text{ 與 } y_2(0) = 1$$

$\mathcal{L}[y_1(t)] = Y_1(s)$ 與 $\mathcal{L}[y_2(t)] = Y_2(s)$

將聯立微分方程組 $\begin{cases} \frac{dy_1}{dt} = -y_1 - y_2 \\ \frac{dy_2}{dt} = y_1 - y_2 \end{cases}$ 做拉普拉斯轉換後可得

$$\begin{cases} sY_1(s) - y_1(0) = -Y_1(s) - Y_2(s) \\ sY_2(s) - y_2(0) = Y_1(s) - Y_2(s) \end{cases}$$

$$\Rightarrow \begin{cases} (s+1)Y_1(s) + Y_2(s) = 0 \\ -Y_1(s) + (s+1)Y_2(s) = 1 \end{cases}$$

$$\Rightarrow Y_1(s) = -\frac{1}{(s+1)^2 + 1}, \quad Y_2(s) = \frac{s+1}{(s+1)^2 + 1}$$

$$\Rightarrow y_1(t) = \mathcal{L}^{-1}[Y_1(s)] = -e^{-t} \sin t, \quad y_2(t) = \mathcal{L}^{-1}[Y_2(s)] = e^{-t} \cos t$$

6. 若 $f(t) = 2 \sin 2t$, $g(t) = \cos 2t$, 試由求 $f(t) * g(t)$ 。 (10%)

$$\text{由 } \mathcal{L}[f(t)] = \mathcal{L}[2 \sin 2t] = \frac{4}{s^2 + 4} = F(s)$$

$$\mathcal{L}[g(t)] = \mathcal{L}[\cos 2t] = \frac{s}{s^2 + 4} = G(s)$$

$$\Rightarrow \mathcal{L}[f(t) * g(t)] = F(s) \cdot G(s) = \frac{4}{s^2 + 4} \cdot \frac{s}{s^2 + 4} = \frac{4s}{(s^2 + 4)^2}$$

$$\Rightarrow f(t) * g(t) = \mathcal{L}^{-1}\left[\frac{4s}{(s^2 + 4)^2}\right] = \mathcal{L}^{-1}\left[-\frac{d}{ds}\left(\frac{2}{s^2 + 4}\right)\right] = t \sin 2t$$