## 微 分 方 程 式 2 ・演習問題

## ラプラス積分

$$F(s) = \mathcal{L}\left\{f(t)\right\} = \int_0^\infty e^{-st} f(t) dt$$

## ラプラス変換の例

(1) 
$$\mathcal{L}\{1\} = \frac{1}{s}$$
. (2)  $\mathcal{L}\{t\} = \frac{1}{s^2}$ . (3)  $\mathcal{L}\{t^{\alpha}\} = \frac{\Gamma(\alpha+1)}{s^{\alpha+1}}$  (Re  $s > 0$ ,  $\alpha > -1$ ).

$$(4) \mathcal{L}\left\{e^{at}\right\} = \frac{1}{s-a}. \quad (\operatorname{Re}(s-a) > 0 \ \mathcal{O} \ \xi \ \xi)$$

(5) 
$$\mathcal{L}\left\{\sin\omega t\right\} = \frac{\omega}{s^2 + \omega^2}$$
. (6)  $\mathcal{L}\left\{\cos\omega t\right\} = \frac{s}{s^2 + \omega^2}$ . (Re  $s > 0$   $\mathcal{O} \succeq \mathfrak{F}$ )

$$(4) \mathcal{L}\left\{e^{at}\right\} = \frac{1}{s-a}. \quad (\operatorname{Re}(s-a) > 0 \ \mathcal{O} \ \mathcal{E} \ \mathcal{E})$$

$$(5) \mathcal{L}\left\{\sin \omega t\right\} = \frac{\omega}{s^2 + \omega^2}. \quad (6) \mathcal{L}\left\{\cos \omega t\right\} = \frac{s}{s^2 + \omega^2}. \quad (\operatorname{Re}s > 0 \ \mathcal{O} \ \mathcal{E} \ \mathcal{E})$$

$$(7) \mathcal{L}\left\{\sinh at\right\} = \frac{a}{s^2 - a^2}. \quad (8) \mathcal{L}\left\{\cosh at\right\} = \frac{s}{s^2 - a^2}. \quad (\operatorname{Re}s > |a| \ \mathcal{O} \ \mathcal{E} \ \mathcal{E})$$

$$(9) \mathcal{L}\left\{\sinh at\right\} = \frac{\log s + C}{s^2 - a^2}. \quad (9) \mathcal{L}\left\{\cosh at\right\} = \frac{s}{s^2 - a^2}. \quad (1 + 1) \mathcal{E} \ \mathcal{E}$$

$$(9) \mathcal{L}\{\log t\} = -\frac{\log s + C}{s}. \quad (\operatorname{Re} s > 0 \text{ のとぎ}) \qquad \text{ただし} \quad C = \lim_{n \to \infty} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} - \log n\right)$$

## ラプラス変換の性質

[線型性]  $\mathcal{L}\{c_1f_1+c_2f_2\}=c_1\mathcal{L}\{f_1\}+c_2\mathcal{L}\{f_2\}$ 

[移動性]  $\mathcal{L}\left\{e^{at}f(t)\right\} = F(s-a)$ .

[相似性]  $\mathcal{L}\left\{f(at)\right\} = \frac{1}{a}F\left(\frac{s}{a}\right), \quad (\text{Re } s > \alpha \cdot a).$  [導関数] f(+0) が存在すれば  $\mathcal{L}\left\{f'(t)\right\} = s\mathcal{L}\left\{f\right\} - f(+0)$ 

[積分] 
$$\mathcal{L}\left\{\int_0^t f(u) du\right\} = \frac{1}{s}F(s).$$

$$[t^n \ominus] \mathcal{L}\{t^n f(t)\} = (-1)^n \frac{d^n}{ds^n} F(s) \quad (n = 1, 2, 3, ...)$$

$$[1/t$$
 倍]  $\lim_{t \to +0} \frac{f(t)}{t}$  が存在するならば  $\mathcal{L}\left\{\frac{f(t)}{t}\right\} = \int_{s}^{\infty} F(\sigma)d\sigma$ .

[合成積] 
$$f * g(t) = \int_0^t f(s)g(t-s) ds \to \mathcal{L}\left\{f * g\right\} = F(s)G(s).$$

[初期値定理]  $\lim_{t\to+0} f(t) = a$  が存在すれば  $\lim_{s\to\infty} sF(s) = a$ .

[最終値定理]  $\lim_{t\to\infty} f(t) = a$  が存在すれば  $\lim_{s\to+0} sF(s) = a$ .

[原関数の移動性]  $a \ge 0$  のとき  $\mathcal{L}\left\{f(t-a)Y(t-a)\right\} = e^{-as}F(s)$ .

[周期関数] 
$$f(t)$$
 が周期  $\omega>0$  の周期関数のとき  $\mathcal{L}\left\{f(t)\right\}=\frac{1}{1-e^{-\omega s}}\int_0^\omega e^{-st}f(t)\,dt$ 

#### 定理・部分分数分解

n次多項式 P(s) が相異なる n 個の零点  $a_1, ..., a_n$  を持つとき

$$\mathcal{L}^{-1}\left\{\frac{Q(s)}{P(s)}\right\} = \sum_{k=1}^{n} \frac{Q(a_k)}{P'(a_k)} e^{a_k t}.$$

双曲線函数  $\cosh z = \frac{e^z + e^{-z}}{2}$ ,  $\sinh z = \frac{e^z - e^{-z}}{2}$ ,  $\tanh z = \frac{\sinh z}{\cosh z} = \frac{e^z - e^{-z}}{e^z + e^{-z}}$ .

ガンマ函数  $\Gamma(s) = \int_0^\infty e^{-x} x^{s-1} dx \quad (s > 0).$ 

ベータ函数  $B(p,q) = \int_0^1 x^{p-1} (1-x)^{q-1} dx = \frac{\Gamma(p)\Gamma(q)}{\Gamma(p+q)}$  (p,q>0).

(1)  $\Gamma(s)$  は s > 0 で収束して  $\Gamma(s) > 0$  (2)  $\Gamma(s+1) = s\Gamma(s)$ 

(3) 
$$\Gamma(1) = 1$$
,  $\Gamma(n) = (n-1)!$   $n = 1, 2, 3, ...$  (4)  $\Gamma(\frac{1}{2}) = \sqrt{\pi}$ 

ガウス積分  $\int_0^\infty e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$ 

# 例題と演習

例  $A, \omega, \theta$  を定数とすると  $\mathcal{L}\left\{A\sin(\omega t + \theta)\right\} = \frac{A(\omega\cos\theta + s\sin\theta)}{s^2 + \omega^2}$ .

例 (1) 
$$\mathcal{L}\left\{e^{at}t\right\} = \frac{1}{(s-a)^2}$$
 (2)  $\mathcal{L}\left\{e^{at}\sin\omega t\right\} = \frac{\omega}{(s-a)^2 + \omega^2}$ 

問題. 次の関数のラプラス変換を求めよ.

(1)  $\cos(\omega t + \theta)$  (2)  $\sinh(\omega t + \theta)$  (3)  $e^{2t}\cos\omega t$  (4)  $e^{-t}\sinh t$  (5)  $e^{t}t^{2}$ .

[答] (1) 
$$\frac{s\cos\theta - \omega\sin\theta}{\omega^2 + s^2}$$
 (2)  $\frac{\omega\cosh\theta + s\sinh\theta}{s^2 - \omega^2}$ . (3)  $\frac{s - 2}{\omega^2 + (s - 2)^2}$  (4)  $\frac{1}{s^2 + 2s}$  (5)  $\frac{2}{(s - 1)^3}$ 

例. (1) 
$$\mathcal{L}\left\{ \int_0^t \sin \omega u \, du \right\} = \frac{1}{s} \frac{\omega}{s^2 + \omega^2}.$$
 (2)  $\mathcal{L}\left\{ \int_0^t \cos \omega u \, du \right\} = \frac{1}{s^2 + \omega^2}$  (3)  $\mathcal{L}\left\{ \int_0^t u e^{-2u} \, du \right\} = \frac{1}{s} \frac{1}{(s+2)^2}.$ 

例. (1) 
$$\mathcal{L}\left\{te^{at}\right\} = \frac{1}{(s-a)^2}$$
. (2)  $\mathcal{L}\left\{t\sin\omega t\right\} = \frac{2\omega s}{(s^2 + \omega^2)^2}$ .

問題. 次の関数のラプラス変換を求めよ

(1) 
$$t\cos\omega t$$
 (2)  $t\cosh at$  (3)  $t\sinh at$  (4)  $\int_0^t \tau\sin\omega\tau d\tau$  (5)  $\int_0^t \tau\cos\omega\tau d\tau$ 

[答] (1) 
$$\frac{s^2 - \omega^2}{(\omega^2 + s^2)^2}$$
 (2)  $\frac{a^2 + s^2}{(s^2 - a^2)^2}$  (3)  $\frac{2as}{(a^2 - s^2)^2}$  (4)  $\frac{2\omega}{(\omega^2 + s^2)^2}$  (5)  $\frac{s^2 - \omega^2}{s(\omega^2 + s^2)^2}$ 

例. 
$$s + i\omega = re^{i\theta} \ (r > 0, 0 < \theta < \pi/2)$$
 とおく

$$\mathcal{L}\left\{t^n\cos\omega t\right\} = \frac{n!\cos(n+1)\theta}{r^{n+1}}, \quad \mathcal{L}\left\{t^n\sin\omega t\right\} = \frac{n!\sin(n+1)\theta}{r^{n+1}}.$$

例. 
$$\mathcal{L}\left\{\frac{e^{-at} - e^{-bt}}{t}\right\} = \log \frac{s+b}{s+a}.$$

例. 
$$\mathcal{L}\left\{\frac{\sin \omega t}{t}\right\} = \frac{\pi}{2} - \tan^{-1}\frac{s}{\omega}, \quad \int_0^\infty \frac{\sin \omega t}{t} dt = \frac{\pi}{2}.$$

問題、次の関数のラプラス変換を求めよ

(1) 
$$\frac{1 - \cos at}{t}$$
 (2) 
$$\frac{\sinh at}{t}$$
 (3) 
$$\int_0^t \frac{\sin a\tau}{\tau} d\tau \quad (a > 0)$$

[答] (1) 
$$\frac{1}{2}\log\left(\frac{a^2}{s^2}+1\right)$$
 (2)  $\frac{1}{2}\log\left(\frac{s+1}{s-1}\right)$  (3)  $\frac{1}{s}\tan^{-1}\frac{a}{s}$ 

問題. 積分  $\int_0^\infty te^{-2t}\cos t\,dt$  の値を求めよ.

[答] 3/25

問題. 次の各式を証明せよ

$$(1) \mathcal{L}\left\{\frac{e^{at} - \cos bt}{t}\right\} = \log \frac{\sqrt{s^2 + b^2}}{s - a}. \quad (2) \mathcal{L}\left\{\int_0^t \frac{\sin^2 \tau}{\tau} d\tau\right\} = \frac{1}{2s} \log \frac{\sqrt{s^2 + 4}}{s}.$$

(2) 
$$\mathcal{L}\left\{ \int_0^t \sin a(t-\tau)\cos b\tau \,d\tau \right\} = \frac{a}{s^2 + a^2} \frac{s}{s^2 + b^2}$$

$$(2) \mathcal{L}\left\{ \int_0^t e^{-a(t-\tau)} \sinh \omega\tau \,d\tau \right\} = \frac{1}{s+a} \frac{\omega}{s^2 - \omega^2}$$

問題. 次の積分のラプラス変換を求めよ.

(1) 
$$\int_0^t e^{-2(t-\tau)} \cos \omega \tau \, d\tau$$
 (2) 
$$\int_0^t e^{-a(t-\tau)} \cosh \omega \tau \, d\tau$$

[答] (1) 
$$\frac{s}{(s+2)(\omega^2+s^2)}$$
 (2)  $\frac{s}{(a+s)(s^2-\omega^2)}$ 

例題. 
$$a > 0$$
 : (1)  $\mathcal{L}\left\{Y(t-a)\cos\omega(t-a)\right\} = \frac{e^{-as}s}{s^2 + \omega^2}$ , (2)  $\mathcal{L}\left\{Y(t-a)(t-a)^2\right\} = \frac{2e^{-as}}{s^3}$ 

問題. a>0 とする。次の関数のラプラス変換を求めよ.

(1) 
$$Y(t-a)(t-a)$$
, (2)  $Y(t-a)\sin\omega(t-a)$ 

[答] (1) 
$$\frac{e^{-as}}{s^2}$$
 (2)  $\frac{e^{-as}\omega}{s^2 + \omega^2}$ 

例題. 
$$a>0,\ n=0,1,2,\dots$$
 とする. 
$$f(t)=\begin{cases} 1 & (2na< t<(2n+1)a)\\ 0 & ((2n+1)a< t<(2n+2)a) \end{cases}$$
 
$$\mathcal{L}\left\{f(t)\right\}=\frac{1}{1-e^{-2as}}\frac{1}{s}(1-e^{-as})=\frac{1}{s(1+e^{-as})}.$$

例題. 
$$f(t) = \begin{cases} \cos t & (2n\pi < t < (2n+1)\pi) \\ 0 & ((2n+1)\pi < t < (2n+2)\pi) \end{cases}$$
$$\mathcal{L}\left\{f(t)\right\} = \frac{s}{(s^2+1)(1+e^{-\pi s})}.$$

問題. 次の関数のラプラス変換を求めよ. a > 0, n = 0, 1, 2, ... とする.

$$(1) f(t) = \begin{cases} 1 & (2na < t < (2n+1)a) \\ -1 & ((2n+1)a < t < (2n+2)a) \end{cases}$$

$$(2) f(t) = \begin{cases} \sin t & (2n\pi < t < (2n+1)\pi) \\ 0 & ((2n+1)\pi < t < (2n+2)\pi) \end{cases}$$

[答] (1) 
$$\frac{1}{s} \tanh \frac{as}{2}$$
 (2)  $\frac{1}{(s^2+1)(1-e^{-\pi s})}$ 

例

$$\mathcal{L}^{-1}\left\{\frac{1}{(s+1)(s-2)}\right\} = \frac{1}{3}(e^{2t} - e^{-t}) \quad \mathcal{L}^{-1}\left\{\frac{s+3}{s(s^2+4)}\right\} = \frac{3}{4} + \frac{1}{2}\sin 2t - \frac{3}{4}\cos 2t$$

$$\mathcal{L}^{-1}\left\{\frac{1}{s^2(s^2+\omega^2)}\right\} = \frac{1}{\omega^3}(\omega t - \sin \omega t) \quad \mathcal{L}^{-1}\left\{\frac{1}{s^2(s^2+\omega^2)}\right\} = \frac{1}{\omega^3}(\omega t - \sin \omega t)$$

$$\mathcal{L}^{-1}\left\{\frac{s-2}{s^2+4s+5}\right\} = e^{-2t}\cos t - 4e^{-2t}\sin t$$

$$\text{ GeV. } \mathcal{L}^{-1}\left\{\frac{e^{-as}}{s^4}\right\} = \frac{(t-a)^3}{6}Y(t-a). \quad \mathcal{L}^{-1}\left\{\frac{e^{-as}}{s^2+\omega^2}\right\} = \frac{1}{\omega}Y(t-a)\sin\omega(t-a).$$

問題. 次の関数の逆ラプラス変換を求めよ. a > 0 とする

$$(1) \frac{s+a}{(s+b)^2} \quad (2) \frac{1}{(s+3)(s+4)(s+5)} \quad (3) \frac{1}{s^2(s^2-\omega^2)} \quad (4) \frac{e^{-as}}{s^2} \quad (5) \frac{e^{-as}}{s(s-1)}$$

[答] (1) 
$$e^{-bt}((a-b)t+1)$$
 (2)  $\frac{e^{-5t}}{2} - e^{-4t} + \frac{e^{-3t}}{2}$  (3)  $\frac{\sinh \omega t}{\omega^3} - \frac{t}{\omega^2}$  (4)  $Y(t-a)(t-a)$  (5)  $Y(t-a)(e^{t-a}-1)$ 

例. 
$$\mathcal{L}^{-1}\left\{\frac{1}{(s-1)(s+1)^3}\right\} = \frac{1}{8}e^t - \frac{1}{8}e^{-t} - \frac{1}{4}e^{-t}t - \frac{1}{4}e^{-t}t^2$$
 例.  $\mathcal{L}^{-1}\left\{\frac{s+2}{s^2(s-1)^2}\right\} = 5 + 2t - 5e^t + 3e^t t$ 

問題. 次の関数の逆ラプラス変換を求めよ

(1) 
$$\frac{s+2}{s^3(s-1)^2}$$
 (2)  $\frac{s+2}{(s+1)^2(s+3)}$  (3)  $\frac{s^3+5}{s^3(s+1)}$ 

[答] 
$$(1)$$
  $8 + 5t + t^2 - 8e^t + 3te^t$   $(2)$   $\frac{1}{4}e^{-t} + \frac{1}{2}te^{-t} - \frac{1}{4}e^{-3t}$   $(3)$   $5 - 5t + \frac{5}{2}t^2 - 4e^{-t}$ 

### 問題. ラプラス変換を用いて次の微分方程式を解け

(1) 
$$y'' + 4y = \sin t$$
,  $y(0) = 0$ ,  $y'(0) = 0$ 

(2) 
$$y''' + y' = e^t$$
,  $y(0) = 0$ ,  $y'(0) = 0$ ,  $y''(0) = 0$ 

(3) 
$$y'' + y = t$$
,  $y(\pi) = 0$ ,  $y'(0) = 1$ 

(4) 
$$y'''' - 2y''' + 5y' = 0$$
,  $y(0) = 0$ ,  $y'(0) = 1$ ,  $y(\pi/4) = 0$ 

[答] (1) 
$$y = \frac{1}{3}\sin t - \frac{1}{6}\sin 2t$$
  
(2)  $y = -1 + \frac{1}{2}\left(e^t + \cos t - \sin t\right)$ 

(2) 
$$y = -1 + \frac{1}{2} \left( e^t + \cos t - \sin t \right)$$

(3) 
$$y = \pi \cos t + t$$

(4) 
$$y = \frac{c-2}{5} \left( 1 - \frac{1}{5} e^t \cos t \right) + \frac{c+3}{10} e^t \sin t \quad \left( c = \frac{14 - 3e^{\pi/4}}{2 + e^{\pi/4}} \right)$$

### 問題. 次の微分方程式を解け

(1) 
$$\begin{cases} \dot{y}_1 = 3y_1 + 4y_2 \\ \dot{y}_2 = 3y_1 + 2y_2 \end{cases}$$
 (2) 
$$\begin{cases} \dot{y}_1 = 4y_1 + y_2 \\ \dot{y}_2 = -y_1 + 2y_2 \end{cases}$$
 (3)  $y'' + 13y' + 42y = 0$  (4)  $y'' + 14y' + 49y = 0$ 

[答] (1) 
$$y_1 = c_1 (4e^{6x} + 3e^{-x}) + 4c_2 (e^{6x} - e^{-x}), y_2 = 3c_1 (e^{6x} - e^{-x}) + c_2 (3e^{6x} + 4e^{-x})$$

(2) 
$$y_1 = c_1 e^{3x}(x+1) + c_2 e^{3x}x$$
,  $y_2 = -c_1 x e^{3x} - c_2 e^{3x}(x-1)$ 

(3) 
$$y = c_1 e^{-7x} + c_2 e^{-6x}$$
 (4)  $y = c_1 e^{-7x} + c_2 x e^{-7x}$ 

## 問題. 次の微分方程式を解け

(1) 
$$y' = z + t$$
,  $z' = -y + t^2 + 1$  (2)  $y' = z + e^t(1 - t)$ ,  $z' = -y + e^t(t + 2)$ 

[答] (1) 
$$y = C_1 \sin t + C_2 \cos t + t^2$$
,  $z = C_1 \cos t - C_2 \sin t + t$ 

(2) 
$$y = C_1 \sin t + C_2 \cos t + e^t, z = C_1 \cos t - C_2 \sin t + te^t$$

### 問題. 次の微分方程式を解け

$$(1) y' = 2y - z, z' = 3y - 2z$$

(2) 
$$y' = y - 2z$$
,  $z' = y + 3z$ 

(3) 
$$y' = z$$
,  $z' = -y + 2z$ 

(4) 
$$y' = 2y + z + e^t$$
,  $z' = 2y + 3z + 5e^t$ 

(5) 
$$y' = z + w$$
,  $z' = y + w$ ,  $w' = y + z$ 

[答] 
$$(1)$$
  $y = c_1 (3e^x - e^{-x}) - c_2 (e^x - e^{-x}), z = 3c_1 (e^x - e^{-x}) - c_2 (e^x - 3e^{-x})$ 

(2) 
$$y = c_1 e^{2x} (\cos x - \sin x) - 2c_2 e^{2x} \sin x$$
,  $z = c_1 e^{2x} \sin x + c_2 e^{2x} (\sin x + \cos x)$ 

(3) 
$$y = c_2 e^x x - c_1 e^x (x - 1), \ z = c_2 e^x (x + 1) - c_1 e^x$$

$$(4) y = c_1 (e^{4x} + 2e^x) + c_2 e^{4x} - c_2 e^x - (3x + 2)e^x, \ z = 2c_1 (e^{4x} - e^x) + 2c_2 e^{4x} + c_2 e^x + (3x - 4)e^x.$$

(5) 
$$y = (c_1 + c_2 + c_3)e^{2x} + (2c_1 - c_2 - c_3)e^{-x}, \ z = (c_1 + c_2 + c_3)e^{2x} + (-c_1 + 2c_2 - c_3)e^{-x}, \ w = (c_1 + c_2 + c_3)e^{2x} + (-c_1 - c_2 + 2c_3)e^{-x}.$$

問題. 次の微分方程式を解け

(1) 
$$\begin{cases} (D^2 + 2)x + Dy + Dz = 0, \\ Dx + y = 0, \\ 2x - Dy - Dz = 0. \end{cases}$$
(2) 
$$\begin{cases} (D+1)x + (D^2 + D + 1)y = 0, \\ Dx + (D^2 + 1)y = 0. \end{cases}$$
(3) 
$$\begin{cases} (D^2 - 2)x + Dy = \cos t, \\ Dx + (D^2 - 2)y = e^t \sin t. \end{cases}$$

(3) 
$$\begin{cases} (D^2 - 2)x + Dy = \cos t, \\ Dx + (D^2 - 2)y = e^t \sin t. \end{cases}$$

[答] (1) 
$$x = c_1 e^{-4t}$$
,  $y = 4c_1 e^{-4t}$ ,  $z = \frac{1}{2}c_1 e^{-4t} + c_2$ 

(2) x = 0, y = 0

(3) 
$$x = c_1 e^{-2t} + c_2 e^{-t} + c_3 e^t + c_4 e^{2t} + \frac{1}{10} \left( e^t \sin t - e^t \cos t - 3 \cos t \right),$$
  
 $y = c_1 e^{-2t} - c_2 e^{-t} + c_3 e^t - c_4 e^{2t} + \frac{1}{10} \left( -2e^t \sin t + \sin t - 2e^t \cos t \right)$ 

問題. 次の行列の指数関数をもとめよ

$$(1) \begin{bmatrix} 5 & -6 \\ 3 & -4 \end{bmatrix} \quad (2) \begin{bmatrix} 0 & 1 \\ 8 & -2 \end{bmatrix} \quad (3) \begin{bmatrix} 0 & 1 \\ -9 & 6 \end{bmatrix} \quad (4) \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$\begin{bmatrix}
0 & 1 & 2 \\
0 & 0 & 3 \\
0 & 0 & 0
\end{bmatrix} 
\quad
(6) 
\begin{bmatrix}
2 & 0 & 0 \\
0 & 3 & 0 \\
0 & 1 & 3
\end{bmatrix} 
\quad
(7) 
\begin{bmatrix}
i & 0 \\
0 & -i
\end{bmatrix}$$

[答] (1) 
$$\begin{bmatrix} -\frac{1}{e} + 2e^2 & \frac{2}{e} - 2e^2 \\ -\frac{1}{e} + e^2 & \frac{2}{e} - e^2 \end{bmatrix}$$
 (2) 
$$\frac{1}{6} \begin{bmatrix} 4e^2 + 2e^{-4} & e^2 - e^{-4} \\ 8e^2 - 8e^{-4} & 2e^2 + 4e^{-4} \end{bmatrix}$$
 (3) 
$$e^3 \begin{bmatrix} -2 & 1 \\ -9 & 4 \end{bmatrix}$$

(7) 
$$\begin{bmatrix} \cos 1 + i \sin 1 & 0 \\ 0 & \cos 1 - i \sin 1 \end{bmatrix}$$

問題.  $e^{A+B} \neq e^A e^B$  となる行列 A, B の例を作れ

[答] 
$$A = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$$
,  $B = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$ .  $e^A = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$ ,  $e^B = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$  より  $e^A e^B = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}$ .  $e^{A+B}$  は前問(4).

問題. 3. 次の微分方程式を解け

(1) 
$$x' = 2x - y$$
,  $y' = 2y$  (2)  $x' = 2x - y$ ,  $y' = x + 2y$ 

(3) 
$$x' = y$$
,  $y' = x$  (4)  $x' = -2x$ ,  $y' = x - 2y$ ,  $z' = y - 2z$ 

(5) 
$$x' = y$$
,  $y' = 2 - x$  (6)  $x' = y$ ,  $y' = -4x + \sin 2t$ 

(7) 
$$x' = x + y + z$$
,  $y' = -2y + t$ ,  $z' = 2z + \sin t$ 

[答] (1) 
$$x = C_1 e^{2t} - C_2 t e^{2t}$$
,  $y = C_2 e^{2t}$ 

[答] (1) 
$$x = C_1 e^{2t} - C_2 t e^{2t}$$
,  $y = C_2 e^{2t}$   
(2)  $x = C_1 e^{2t} \cos t - C_2 e^{2t} \sin t$ ,  $y = C_1 e^{2t} \sin t + C_2 e^{2t} \cos t$ 

(3) 
$$x = C_1 \sinh t + C_2 \cosh t$$
,  $y = C_2 \sinh t + C_1 \cosh t$ 

(4) 
$$x = C_1 e^{-2t}$$
,  $y = C_1 e^{-2t} t + c_C e^{-2t}$ ,  $z = \frac{1}{2} C_1 e^{-2t} t^2 + C_2 e^{-2t} t + C_3 e^{-2t}$   
(5)  $x = C_2 \sin t + C_1 \cos t + 2$ ,  $y = C_2 \cos t - C_1 \sin t$ 

(5) 
$$x = C_2 \sin t + C_1 \cos t + 2$$
,  $y = C_2 \cos t - C_1 \sin t$ 

(6) 
$$x = \frac{1}{16} (8c_2 + 1) \sin 2t - \frac{1}{4} (t - 4c_1) \cos 2t, \ y = \left(c_2 - \frac{1}{8}\right) \cos 2t + \frac{1}{2} (t - 4c_1) \sin 2t$$

(7) 
$$x = -\frac{1}{3}c_2e^{-2t} + \frac{1}{3}(3c_1 + c_2 - 3c_3)e^t + c_3e^{2t} + \frac{1}{20}(-10t + 2\sin t + 6\cos t - 5), y = c_2e^{-2t} + \frac{t}{2} - \frac{1}{4}, z = c_3e^{2t} - \frac{2\sin t}{5} - \frac{\cos t}{5}$$