

3.6 ラプラス変換の微分方程式への応用

$$L \frac{d^n y}{dt^n} = s^n Y(s) - \left(y^{(n-1)}(0) + s y^{(n-2)}(0) + \dots + s^{n-1} y(0) \right)$$

[例 1]

$$\frac{d^2 y}{dt^2} + \omega^2 y = 0 \quad (\omega > 0)$$

を初期条件 $y(0) = A$, $y'(0) = B$ のもとに解け

(解)

$$\frac{d^2 y}{dt^2} \leftrightarrow s^2 Y(s) - y'(0) - s y(0) \text{より}$$

与式の両辺をラプラス変換すれば

$$s^2 Y(s) - B - sA + \omega^2 Y(s) = 0$$

$$(s^2 + \omega^2) Y(s) = sA + B$$

$$\therefore Y(s) = \frac{sA + B}{s^2 + \omega^2} = A \cdot \frac{s}{s^2 + \omega^2} + \frac{B}{\omega} \cdot \frac{\omega}{s^2 + \omega^2}$$

ここで

$$\frac{s}{s^2 + \omega^2} \leftrightarrow \cos \omega t, \quad \frac{\omega}{s^2 + \omega^2} \leftrightarrow \sin \omega t \text{より}$$

$$y(t) = A \cos \omega t + \frac{B}{\omega} \sin \omega t$$

[例 2]

$$\frac{d^2 y}{dt^2} - \frac{dy}{dt} - 6y = 2 \text{ を初期条件}$$

$$y(0) = 1, \quad y'(0) = 0 \text{ のもとに解け}$$

(解)

$$\frac{d^2 y}{dt^2} \leftrightarrow s^2 Y(s) - y'(0) - sy(0) = s^2 Y(s) - s$$

$$\frac{dy}{dt} \leftrightarrow sY(s) - y(0) = sY(s) - 1$$

与式の両辺をラプラス変換すれば

$$s^2 Y(s) - s - sY(s) + 1 - 6Y(s) = \frac{2}{s}$$

$$(s^2 - s - 6)Y(s) = s - 1 + \frac{2}{s} = \frac{s^2 - s + 2}{s}$$

$$\begin{aligned} \therefore Y(s) &= \frac{s^2 - s + 2}{s(s^2 - s - 6)} = \frac{s^2 - s + 2}{s(s-3)(s+2)} \\ &= \frac{A}{s} + \frac{B}{s-3} + \frac{C}{s+2} \end{aligned}$$

A, B, C を係数比較で求めると

$$A = -\frac{1}{3}, \quad B = \frac{8}{15}, \quad C = \frac{4}{5}$$

$$\therefore y(t) = -\frac{1}{3} + \frac{8}{15}e^{3t} + \frac{4}{5}e^{-2t}$$

[例 3]

$$\frac{d^2 y}{dt^2} + 4y = \sin t \text{ を } y(0) = y'(0) = 0$$

のもとに解け

(解)

$$\frac{d^2 y}{dt^2} \leftrightarrow s^2 Y(s)$$

$$\therefore s^2 Y(s) + 4Y(s) = \frac{1}{s^2 + 1}$$

$$\begin{aligned} Y(s) &= \frac{1}{(s^2 + 4)(s^2 + 1)} \\ &= \frac{A}{s^2 + 1} + \frac{B}{s^2 + 4} \\ &= \frac{A(s^2 + 4) + B(s^2 + 1)}{(s^2 + 1)(s^2 + 4)} \\ &= \frac{(A + B)s^2 + 4A + B}{(s^2 + 1)(s^2 + 4)} \end{aligned}$$

$$\therefore A + B = 0, \quad 4A + B = 1$$

$$A = \frac{1}{3}, \quad B = -\frac{1}{3}$$

$$\begin{aligned} Y(s) &= \frac{1}{3} \frac{1}{s^2 + 1} - \frac{1}{3} \frac{1}{s^2 + 4} \\ &= \frac{1}{3} \frac{1}{s^2 + 1} - \frac{1}{6} \frac{2}{s^2 + 4} \end{aligned}$$

$$\therefore y(t) = \frac{1}{3} \sin t - \frac{1}{6} \sin 2t$$

[例 4]

$\frac{d^2 y}{dt^2} + \omega^2 y = \cos \omega t$ を初期条件

$y(0) = y_0, y'(0) = y_1$ のもとに解け

(解)

$$\frac{d^2 y}{dt^2} \leftrightarrow s^2 Y(s) - y'(0) - sy(0)$$

$$= s^2 Y(s) - y_1 - sy_0$$

与式の両辺をラプラス変換すると

$$s^2 Y(s) - y_1 - sy_0 + \omega^2 Y(s) = \frac{s}{s^2 + \omega^2}$$

$$(s^2 + \omega^2) Y(s) = sy_0 + y_1 + \frac{s}{s^2 + \omega^2}$$

$$\therefore Y(s) = \frac{sy_0 + y_1}{s^2 + \omega^2} + \frac{s}{(s^2 + \omega^2)^2}$$

$$= y_0 \frac{s}{s^2 + \omega^2} + \frac{y_1}{\omega} \cdot \frac{\omega}{s^2 + \omega^2} + \frac{s}{(s^2 + \omega^2)^2}$$

$$\left[\begin{aligned} Ltf(t) &= \int_0^\infty tf(t)e^{-st} dt \\ &= -\frac{d}{ds} \int_0^\infty f(t)e^{-st} dt \\ &= -\frac{d}{ds} F(s) \\ tf(t) &\leftrightarrow -\frac{d}{ds} F(s) \end{aligned} \right]$$

$$t^n f(t) \leftrightarrow (-1)^n \frac{d^n F(s)}{ds^n} \quad \text{よ り}$$

$$\frac{d}{ds} \frac{\omega}{s^2 + \omega^2} = - \frac{\omega}{(s^2 + \omega^2)^2} \cdot 2s$$

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

$$\therefore (-1) \frac{d}{ds} \frac{\omega}{s^2 + \omega^2} = 2\omega \cdot \frac{s}{(s^2 + \omega^2)^2}$$

$$\therefore t \sin \omega t \leftrightarrow (-1) \frac{d}{ds} \frac{\omega}{s^2 + \omega^2}$$

$$= 2\omega \frac{s}{(s^2 + \omega^2)^2}$$

$$i.e. \quad \frac{s}{(s^2 + \omega^2)^2} \leftrightarrow \frac{t}{2\omega} \sin \omega t$$

$$\therefore y(t) = y_0 \cos \omega t + \frac{y_1}{\omega} \sin \omega t + \frac{t}{2\omega} \sin \omega t$$

[例 5]

$$\begin{cases} \frac{d^2 x}{dt^2} + 2x - \frac{dy}{dt} = 1 \\ \frac{dx}{dt} + \frac{d^2 y}{dt^2} + 2y = 0 \end{cases} \text{ を初期条件}$$

$$x(0) = 1, x'(0) = 0$$

$$y(0) = y'(0) = 0 \text{ のもとに解け}$$

(解)

$$\frac{d^2 x}{dt^2} \leftrightarrow s^2 X(s) - x'(0) - sx(0) = s^2 X(s) - s$$

$$\frac{d^2 y}{dt^2} \leftrightarrow s^2 Y(s) - y'(0) - sy(0) = s^2 Y(s)$$

$$\frac{dx}{dt} \leftrightarrow sX(s) - x(0) = sX(s) - 1$$

$$\frac{dy}{dt} \leftrightarrow sY(s) - y(0) = sY(s)$$

$$\begin{cases} s^2 X(s) - s + 2X(s) - sY(s) = \frac{1}{s} \\ sX(s) - 1 + s^2 Y(s) + 2Y(s) = 0 \end{cases}$$

$$\therefore \begin{cases} (s^2 + 2)X(s) - sY(s) = s + \frac{1}{s} \\ sX(s) + (s^2 + 2)Y(s) = 1 \end{cases}$$

これを $X(s), Y(s)$ について解くと

$$\begin{aligned} X(s) &= \frac{s^4 + 4s^2 + 2}{s(s^2 + 1)(s^2 + 4)} \\ &= \frac{A}{s} + \frac{Bs + C}{s^2 + 1} + \frac{Ds + E}{s^2 + 4} \\ &= \frac{1}{2} \cdot \frac{1}{s} + \frac{1}{3} \frac{s}{s^2 + 1} + \frac{1}{6} \frac{s}{s^2 + 4} \end{aligned}$$

$$\begin{aligned} Y(s) &= \frac{1}{(s^2 + 1)(s^2 + 4)} \\ &= \frac{As + B}{s^2 + 1} + \frac{Cs + D}{s^2 + 4} \\ &= \frac{1}{3} \frac{1}{s^2 + 1} - \frac{1}{6} \frac{2}{s^2 + 4} \end{aligned}$$

\therefore

$$x(t) = \frac{1}{2} + \frac{1}{3} \cos t + \frac{1}{6} \cos 2t$$

$$y(t) = \frac{1}{3} \sin t - \frac{1}{6} \sin 2t$$