

提要 184 : Laplace 反轉換的挑戰-迴積分定理的應用

以 Laplace 積分轉換方法解析問題之解時，其中之最大的挑戰就是 Laplace 反轉換無法順利完成。特別是當問題難以化簡為表 1 中之 17 個基本型式時，真的是很為難。通常，出題目的老師並不會將題目出得太難，以致於表 1 中之基本關係式不夠用。但在工程的實際應用上，確實有可能會發生表 1 中之基本關係式不夠用的情況。這裏擬舉幾個較麻煩的例子，說明如何引用表 1 中之迴積分定理 (Convolution Theorem) 進行 Laplace 反轉換的運算。

範例一

試完成以下問題之 Laplace 反轉換的解析：

$$(a) L^{-1}\left\{\frac{1}{(s^2+1)^2}\right\}; (b) L^{-1}\left\{\frac{1}{s^2(s-a)}\right\}。$$

解答：

(a) 已知迴積分定理為：

$$L^{-1}\{F(s)G(s)\} = \int_0^t f(\tau)g(t-\tau)d\tau$$

故可將 $F(s)$ 與 $G(s)$ 視為：

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

而 $F(s)$ 與 $G(s)$ 之 Laplace 反轉換為：

$$f(t) = L^{-1}\{F(s)\} = L^{-1}\left\{\frac{1}{s^2+1}\right\} = \sin t$$

$$g(t) = L^{-1}\{G(s)\} = L^{-1}\left\{\frac{1}{s^2+1}\right\} = \sin t$$

故：

$$\begin{aligned}L^{-1}\left\{\frac{1}{(s^2+1)^2}\right\} &= \int_0^t f(\tau)g(t-\tau)d\tau \\ &= \int_0^t \sin \tau \sin(t-\tau)d\tau\end{aligned}$$

因爲：

$$\begin{aligned}\cos(a+b) &= \cos a \cos b - \sin a \sin b \\ \cos(a-b) &= \cos a \cos b + \sin a \sin b\end{aligned}$$

所以：

$$\sin a \sin b = \frac{1}{2}[\cos(a+b) + \cos(a-b)]$$

因此：

$$\sin \tau \sin(t-\tau) = \frac{1}{2}[\cos(\tau + (t-\tau)) + \cos(\tau - (t-\tau))] = \frac{1}{2}[\cos(t) + \cos(2\tau - t)]$$

故 *Laplace* 反轉換問題 $L^{-1}\left\{\frac{1}{(s^2+1)^2}\right\}$ 可繼續改寫爲：

$$\begin{aligned}
L^{-1}\left\{\frac{1}{(s^2+1)^2}\right\} &= \int_0^t \sin \tau \sin(t-\tau) d\tau \\
&= \int_0^t \frac{1}{2} [\cos(t) + \cos(2\tau-t)] d\tau \\
&= \frac{1}{2} \int_0^t \cos(t) d\tau + \frac{1}{2} \int_0^t \cos(2\tau-t) d\tau \\
&= \frac{1}{2} \cos(t) \int_0^t d\tau + \frac{1}{2} \int_0^t \cos(2\tau-t) d\tau \\
&= \frac{\cos(t)}{2} [\tau]_0^t + \frac{1}{2} \left[\frac{1}{2} \sin(2\tau-t) \right]_0^t \\
&= \frac{\cos(t)}{2} [t-0] + \frac{1}{2} \left[\frac{1}{2} \sin(2t-t) - \frac{1}{2} \sin(0-t) \right] \\
&= \frac{t \cos(t)}{2} + \frac{1}{2} \left[\frac{1}{2} \sin(t) - \frac{1}{2} \sin(-t) \right] \\
&= \frac{t \cos(t)}{2} + \frac{1}{2} \left[\frac{1}{2} \sin(t) + \frac{1}{2} \sin(t) \right] \\
&= \frac{t \cos(t)}{2} + \frac{\sin(t)}{2}
\end{aligned}$$

亦即：

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

(b) $L^{-1}\left\{\frac{1}{s^2(s-a)}\right\}$ 之 Laplace 反轉換亦類似上題之計算過程。已知迴積分定理為：

$$L^{-1}\{F(s)G(s)\} = \int_0^t f(\tau)g(t-\tau)d\tau$$

故可將 $F(s)$ 與 $G(s)$ 視為：

$$F(s) = \frac{1}{s^2}, \quad G(s) = \frac{1}{s-a}$$

而 $F(s)$ 與 $G(s)$ 之 Laplace 反轉換為：

$$f(t) = L^{-1}\{F(s)\} = L^{-1}\left\{\frac{1}{s^2}\right\} = t$$

$$g(t) = L^{-1}\{G(s)\} = L^{-1}\left\{\frac{1}{s-a}\right\} = e^{at}$$

故：

$$\begin{aligned} L^{-1}\left\{\frac{1}{s^2(s-a)}\right\} &= \int_0^t f(\tau)g(t-\tau)d\tau \\ &= \int_0^t \tau e^{a(t-\tau)}d\tau \\ &= \int_0^t \tau e^{at}e^{-a\tau}d\tau \\ &= e^{at} \int_0^t \tau e^{-a\tau}d\tau \\ &= e^{at} \int_0^t \tau d\left(-\frac{e^{-a\tau}}{a}\right) \\ &= e^{at} \left[\tau \left(-\frac{e^{-a\tau}}{a}\right) - \int_0^t \left(-\frac{e^{-a\tau}}{a}\right) d\tau \right] \\ &= e^{at} \left[t \left(-\frac{e^{-at}}{a}\right) - 0 + \int_0^t \left(\frac{e^{-a\tau}}{a}\right) d\tau \right] \\ &= e^{at} \left[t \left(-\frac{e^{-at}}{a}\right) - 0 + \left(-\frac{e^{-a\tau}}{a^2}\right)_0^t \right] \\ &= e^{at} \left[-\frac{te^{-at}}{a} + \left(-\frac{e^{-at}}{a^2} + \frac{e^0}{a^2}\right) \right] \\ &= -\frac{t}{a} - \frac{1}{a^2} + \frac{e^{at}}{a^2} \end{aligned}$$

故 $L^{-1}\left\{\frac{1}{s^2(s-a)}\right\}$ 之 Laplace 反轉換結果為：

$$L^{-1}\left\{\frac{1}{s^2(s-a)}\right\} = \frac{e^{at} - 1 - at}{a^2}$$

範例二

$$\text{試求：(a) } L\left\{\int_0^t e^\tau \cos(t-\tau) d\tau\right\} \quad \text{(b) } L\left\{\int_0^t e^\tau \sin(t-\tau) d\tau\right\}$$

解答：

(a) 因爲已知 $L\left\{\int_0^t f(\tau)g(t-\tau)d\tau\right\} = F(s)G(s)$ ，所以

$$\begin{aligned} L\left\{\int_0^t e^\tau \cos(t-\tau) d\tau\right\} &= L\{e^t\} L\{\cos t\} \\ \Rightarrow L\left\{\int_0^t e^\tau \cos(t-\tau) d\tau\right\} &= \frac{1}{s-1} \frac{s}{s^2+1} \\ \Rightarrow L\left\{\int_0^t e^\tau \cos(t-\tau) d\tau\right\} &= \frac{s}{(s-1)(s^2+1)} \end{aligned}$$

即問題(a)之解爲 $L\left\{\int_0^t e^\tau \cos(t-\tau) d\tau\right\} = \frac{s}{(s-1)(s^2+1)}$ 。

(b) 因爲已知 $L\left\{\int_0^t f(\tau)g(t-\tau)d\tau\right\} = F(s)G(s)$ ，所以

$$\begin{aligned} L\left\{\int_0^t e^\tau \sin(t-\tau) d\tau\right\} &= L\{e^t\} L\{\sin t\} \\ \Rightarrow L\left\{\int_0^t e^\tau \sin(t-\tau) d\tau\right\} &= \frac{1}{s-1} \frac{1}{s^2+1} \\ \Rightarrow L\left\{\int_0^t e^\tau \sin(t-\tau) d\tau\right\} &= \frac{1}{(s-1)(s^2+1)} \end{aligned}$$

即問題(b)之解爲 $L\left\{\int_0^t e^\tau \sin(t-\tau) d\tau\right\} = \frac{1}{(s-1)(s^2+1)}$ 。

範例三

試求：(a) $L^{-1}\left\{\frac{1}{s^2(s-2)}\right\}$ (b) $L^{-1}\left\{\frac{1}{s^2(s+2)}\right\}$

解答：

(a) 因為已知 $L^{-1}\{F(s)G(s)\} = \int_0^t f(\tau)g(t-\tau)d\tau$ ，所以

$$\begin{aligned} L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} &= \int_0^t \left(L^{-1}\left\{\frac{1}{s^2}\right\}\right)_{t \text{換為 } \tau} \left(L^{-1}\left\{\frac{1}{s-2}\right\}\right)_{t \text{換為 } t-\tau} d\tau \\ &\Rightarrow L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = \int_0^t (t)_{t \text{換為 } \tau} (e^{2t})_{t \text{換為 } t-\tau} d\tau \\ &\Rightarrow L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = \int_0^t \tau e^{2(t-\tau)} d\tau \\ &\Rightarrow L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = \int_0^t \tau e^{2t} e^{-2\tau} d\tau \\ &\Rightarrow L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = e^{2t} \int_0^t \tau e^{-2\tau} d\tau \\ &\Rightarrow L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = e^{2t} \int_0^t \tau d\left(\frac{e^{-2\tau}}{-2}\right) \\ &\Rightarrow L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = e^{2t} \left[\tau \left(\frac{e^{-2\tau}}{-2}\right) - \int \frac{e^{-2\tau}}{-2} d\tau \right]_0^t \\ &\Rightarrow L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = e^{2t} \left[-\frac{\tau e^{-2\tau}}{2} - \frac{1}{4} e^{-2\tau} \right]_0^t \\ &\Rightarrow L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = e^{2t} \left[-\frac{te^{-2t}}{2} - \frac{1}{4} e^{-2t} + \frac{(0)e^{-2(0)}}{2} + \frac{1}{4} e^{-2(0)} \right] \\ &\Rightarrow L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = e^{2t} \left[-\frac{te^{-2t}}{2} - \frac{1}{4} e^{-2t} + \frac{1}{4} \right] \\ &\Rightarrow L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = -\frac{t}{2} - \frac{1}{4} + \frac{1}{4} e^{2t} \end{aligned}$$

即問題(a)之解為 $L^{-1}\left\{\frac{1}{s^2(s-2)}\right\} = -\frac{t}{2} - \frac{1}{4} + \frac{1}{4} e^{2t}$ 。

(b) 因爲已知 $L^{-1}\{F(s)G(s)\} = \int_0^t f(\tau)g(t-\tau)d\tau$ ，所以

$$\begin{aligned}
 L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= \int_0^t \left(L^{-1}\left\{\frac{1}{s^2}\right\}\right)_{t \text{ 換爲 } \tau} \left(L^{-1}\left\{\frac{1}{s+2}\right\}\right)_{t \text{ 換爲 } t-\tau} d\tau \\
 \Rightarrow L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= \int_0^t (t)_{t \text{ 換爲 } \tau} (e^{-2t})_{t \text{ 換爲 } t-\tau} d\tau \\
 \Rightarrow L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= \int_0^t \tau e^{-2(t-\tau)} d\tau \\
 \Rightarrow L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= \int_0^t \tau e^{-2t} e^{2\tau} d\tau \\
 \Rightarrow L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= e^{-2t} \int_0^t \tau e^{2\tau} d\tau \\
 \Rightarrow L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= e^{-2t} \int_0^t \tau d\left(\frac{e^{2\tau}}{2}\right) \\
 \Rightarrow L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= e^{-2t} \left[\tau \left(\frac{e^{2\tau}}{2}\right) - \int \frac{e^{2\tau}}{2} d\tau \right]_0^t \\
 \Rightarrow L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= e^{-2t} \left[\frac{\tau e^{2\tau}}{2} - \frac{1}{4} e^{2\tau} \right]_0^t \\
 \Rightarrow L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= e^{-2t} \left[\frac{te^{2t}}{2} - \frac{1}{4} e^{2t} - \frac{(0)e^{2(0)}}{2} + \frac{1}{4} e^{2(0)} \right] \\
 \Rightarrow L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= e^{-2t} \left[\frac{te^{2t}}{2} - \frac{1}{4} e^{2t} + \frac{1}{4} \right] \\
 \Rightarrow L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} &= \frac{t}{2} - \frac{1}{4} + \frac{1}{4} e^{-2t}
 \end{aligned}$$

即問題(b)之解爲 $L^{-1}\left\{\frac{1}{s^2(s+2)}\right\} = \frac{t}{2} - \frac{1}{4} + \frac{1}{4} e^{-2t}$ 。

表 1 應背下來的 17 個 *Laplace* 積分轉換公式

$f(t)$	$F(s)$
1	$1/s$
t	$1/s^2$
t^2	$2/s^3$
t^n	$n!/s^{n+1}$
e^{at}	$1/(s-a)$
$\cosh(at)$	$s/(s^2-a^2)$
$\sinh(at)$	$a/(s^2-a^2)$
$\cos(at)$	$s/(s^2+a^2)$
$\sin(at)$	$a/(s^2+a^2)$
$f'(t)$	$sL\{f(t)\}-f(0)$
$f''(t)$	$s^2L\{f(t)\}-sf(0)-f'(0)$
$f^{(n)}(t)$	$s^nL\{f(t)\}-s^{n-1}f(0)-\dots-sf^{(n-2)}(0)-f^{(n-1)}(0)$
$u(t-a)$	e^{-as}/s
$\delta(t-a)$	e^{-as}
$e^{at}f(t)$	$F(s-a)$
$f(t-a)u(t-a)$	$e^{-as}F(s)$
$\int_0^t f(\tau)g(t-\tau)d\tau$	$F(s)G(s)$