

第七章

微分方程

(习题课)

题组一、一阶微分方程

1.求下列方程的通解.

$$(1) (x + 2y - 4)dx + (2x + y - 5)dy = 0$$

解: 令 $x = X + h, y = Y + k$, 则 $dx = dX, dy = dY$

代入原方程得
$$\frac{dY}{dX} = -\frac{X + 2Y + h + 2k - 4}{2X + Y + 2h + k - 5}$$

解方程组
$$\begin{cases} h + 2k - 4 = 0 \\ 2h + k - 5 = 0 \end{cases} \text{得: } h = 2, k = 1$$

令 $x = X + 2, y = Y + 1$, 原方程成为
$$\frac{dY}{dX} = -\frac{1 + 2\frac{Y}{X}}{2 + \frac{Y}{X}}$$

令 $\frac{Y}{X} = u$, 则 $Y = uX$, $\frac{dY}{dX} = u + X \frac{du}{dX}$, 于是方程变为:

$$X \frac{du}{dX} = -\frac{u^2 + 4u + 1}{2 + u}$$

$$1 (2). \quad y^2 dx - (y^2 + 2xy - x) dy = 0$$

解: $y^2 dx - (y^2 + 2xy - x) dy = 0$

↓

$$\frac{dx}{dy} - \frac{2y-1}{y^2} x = 1 \quad (\text{一阶线性微分方程})$$

↓

$$P(y) = -\frac{2y-1}{y^2}, Q(y) = 1$$

$$\begin{aligned} x &= e^{-\int P(y) dy} \left[\int Q(y) e^{\int P(y) dy} dy + C \right] \\ &= e^{\int \frac{2y-1}{y^2} dy} \left[\int e^{\int -\frac{2y-1}{y^2} dy} dy + C \right] = y^2 (1 + C e^{\frac{1}{y}}) \end{aligned}$$

↓

$$x = y^2 (1 + C e^{\frac{1}{y}})$$

$$1 (3). \quad x(2x^3 + y)y' - 6y^2 = 0$$

解: $x(2x^3 + y)y' - 6y^2 = 0$

$$\frac{dx}{dy} - \frac{1}{6y}x = \frac{1}{3y^2}x^4 \quad (n=4 \text{ 的伯努利方程})$$

$$\downarrow \quad \boxed{\text{令 } z = x^{1-4} = x^{-3}}$$

$$\frac{dz}{dy} + \frac{1}{2y}z = -\frac{1}{y^2}$$

$$z = e^{-\int \frac{1}{2y} dy} \left[\int \left(-\frac{1}{y^2}\right) e^{\int \frac{1}{2y} dy} dy + C \right] = \frac{2}{y} + \frac{C}{\sqrt{y}}$$

$$\downarrow \quad x^{-3} = \frac{2}{y} + \frac{C}{\sqrt{y}}$$

$$1(4). \quad \tan y \cdot y' - \ln \cos y = xe^x$$

解: $\tan y \cdot y' - \ln \cos y = xe^x \rightarrow -\frac{d \ln \cos y}{dx} - \ln \cos y = xe^x$

$\boxed{\text{令 } z = -\ln \cos y}$ $\rightarrow \frac{dz}{dx} + z = xe^x$ (一阶线性微分方程)

$$z = e^{-\int P(x) dx} \left[\int Q(x) e^{\int P(x) dx} dx + C \right]$$
$$= e^{-\int dx} \left[\int xe^x e^{\int dx} dx + C \right] = e^{-x} \left[x \frac{e^{2x}}{2} - \frac{e^{2x}}{4} + C \right]$$

$$-\ln \cos y = e^{-x} \left[x \frac{e^{2x}}{2} - \frac{e^{2x}}{4} + C \right]$$

$$1(5). \quad xdy = y(xy - 1)dx$$

解:

$$xdy = y(xy - 1)dx \rightarrow \frac{dy}{dx} + \frac{1}{x}y = y^2 \quad (n=2 \text{ 的贝努利方程})$$

$$\boxed{\text{令 } z = y^{1-2} = y^{-1}} \rightarrow \frac{dz}{dx} - \frac{1}{x}z = -1 \rightarrow z = -(\ln |x| + c)x$$

$$\rightarrow y^{-1} = -(\ln |x| + c)x$$

2.求下列方程的特解.

$$(1) (1+y^2)dx - x(1+x)ydy = 0 \quad y|_{x=1} = 0.$$

解: $(1+y^2)dx - x(1+x)ydy = 0$ 分离
变量 $\longrightarrow \frac{dx}{x(1+x)} = \frac{y}{1+y^2} dy$

$$\longrightarrow \ln \frac{x}{1+x} = \frac{1}{2} \ln(1+y^2) + \ln C_1$$

$$\longrightarrow \left(\frac{x}{1+x} \right)^2 = (1+y^2) C_1^2 \quad \left. \begin{array}{l} y|_{x=1} = 0 \end{array} \right\} \longrightarrow C_1 = \frac{1}{2}$$

$$\longrightarrow \left(\frac{x}{1+x} \right)^2 = \frac{1}{4} (1+y^2)$$

$$2(2). \quad x \cdot y' + x + \sin(x + y) = 0, \quad y|_{x=\frac{\pi}{2}} = 0.$$

解: $x \cdot y' + x + \sin(x + y) = 0$, $\boxed{\text{令 } z = x + y}$ $\longrightarrow x \frac{dz}{dx} + \sin z = 0$

$\boxed{\text{分离变量}}$ $\longrightarrow \frac{dz}{\sin z} = -\frac{1}{x} dx \longrightarrow \ln |\csc z - \cot z| = -\ln x + \ln C$ $\left. \begin{array}{l} y|_{x=\frac{\pi}{2}} = 0. \end{array} \right\}$

$\longrightarrow C = \frac{\pi}{2}$ $\left. \ln |\csc z - \cot z| = -\ln x + \ln C \right\} \longrightarrow \frac{1 - \cos(x + y)}{\sin(x + y)} = \frac{\pi}{2x}$

$$2(3). \quad 2yy' + 2xy^2 = xe^{-x^2}, \quad y(0) = 1.$$

解: $2yy' + 2xy^2 = xe^{-x^2}, \longrightarrow \frac{dy^2}{dx} + 2xy^2 = xe^{-x^2}$

$\boxed{\text{令 } z = y^2}$
 $\longrightarrow \frac{dz}{dx} + 2xz = xe^{-x^2} \longrightarrow z = e^{-\int 2x dx} \left[\int xe^{-x^2} e^{\int 2x dx} + C \right]$

$\longrightarrow y^2 = e^{-x^2} \left[\frac{x^2}{2} + C \right]$
 $y(0) = 1. \quad \left. \begin{array}{l} y^2 = e^{-x^2} \left[\frac{x^2}{2} + C \right] \\ y(0) = 1. \end{array} \right\} \longrightarrow C = 1$
 $y^2 = e^{-x^2} \left[\frac{x^2}{2} + C \right] \left. \vphantom{\frac{x^2}{2} + C} \right\}$

$\longrightarrow y^2 = e^{-x^2} \left(\frac{x^2}{2} + 1 \right) \longrightarrow y = \sqrt{e^{-x^2} \left(\frac{x^2}{2} + 1 \right)}$

(2) 已知 $\int_0^1 f(tx)dt = \frac{1}{2}f(x) - 1$, 试在 $x \neq 0$ 条件下求 $f(x)$

解: $\int_0^1 f(tx)dt = \frac{1}{x} \int_0^1 f(tx)d(tx) = \frac{1}{x} \int_0^x f(u)du$

$\int_0^1 f(tx)dt = \frac{1}{2}f(x) - 1$

$$\rightarrow \frac{1}{x} \int_0^x f(u)du = \frac{1}{2}f(x) - 1 \rightarrow \int_0^x f(u)du = \frac{x}{2}f(x) - x$$

两边关于 x 求导

$$\rightarrow f(x) = \frac{1}{2}f(x) + \frac{x}{2}f'(x) - 1$$

$$\rightarrow f'(x) - \frac{1}{x}f(x) = \frac{2}{x} \rightarrow f(x) = -2 + Cx$$

(一阶线性微分方程)

4. 设 $y_1(x), y_2(x)$ 是微分方程 $y' + p(x)y = q(x)$ 的两个不同的解, 求证: 对于该方程的任意一个解 $y(x)$ 都满足: $\frac{y(x) - y_1(x)}{y_2(x) - y_1(x)} = c$ (c 为任意常数).

解: 由微分方程解的结构知 $y_2(x) - y_1(x)$ 是方程所对应齐次方程的解. 于是非齐次方程的通解为

$$y(x) = C(y_2(x) - y_1(x)) + y_1(x) \longrightarrow \frac{y(x) - y_1(x)}{y_2(x) - y_1(x)} = C$$

题组二、高阶微分方程

1. 解初值问题 $y'' = 3\sqrt{y}$, $y(0) = 1$, $y'(0) = 2$.

解: 令 $y' = p(y)$

$$y'' = p \frac{dp}{dy}$$

$$y'' = 3\sqrt{y}$$

$$p \frac{dp}{dy} = 3\sqrt{y} \rightarrow \frac{1}{2} p^2 = 2y^{\frac{3}{2}} + C_1$$

$$y(0) = 1$$

$$y'(0) = 2$$

$$\rightarrow C_1 = 0$$

$$y'(0) = 2$$

$$p = \pm 2y^{\frac{3}{4}}$$

$$p = 2y^{\frac{3}{4}}$$

$$\frac{1}{2} p^2 = 2y^{\frac{3}{2}} + C_1$$

$$\rightarrow \frac{dy}{dx} = 2y^{\frac{3}{4}} \rightarrow$$

$$4y^{\frac{1}{4}} + C_2 = 2x$$

$$y(0) = 1$$

$$x = 2y^{\frac{1}{4}} - 2$$

2. 解初值问题 $y''(x + y'^2) = y'$ 初始条件 $y(1) = y'(1) = 1$.

解: 令 $y' = p(x)$

$$y'' = p'(x)$$

$$y''(x + y'^2) = y'$$

$$\left. \begin{array}{l} y' = p(x) \\ y'' = p'(x) \\ y''(x + y'^2) = y' \end{array} \right\} \rightarrow p'(x + p^2) = p \rightarrow \frac{dx}{dp} - \frac{1}{p}x = p$$

$$\rightarrow x = e^{\int \frac{1}{p} dp} \left[\int p e^{-\int \frac{1}{p} dp} dp + C_1 \right] \rightarrow x = C_1 p + p^2 \left. \begin{array}{l} y'(1) = p(1) = 1 \end{array} \right\} \rightarrow C_1 = 0$$

$$\rightarrow x = p^2 \rightarrow p = \pm \sqrt{x} \left. \begin{array}{l} y'(1) = p(1) = 1 > 0 \end{array} \right\} \rightarrow p = \sqrt{x} \rightarrow \frac{dy}{dx} = \sqrt{x}$$

$$\rightarrow y = \frac{2}{3} x^{\frac{3}{2}} + C_2 \left. \begin{array}{l} y(1) = 1 \end{array} \right\} \rightarrow C_2 = \frac{1}{3} \rightarrow y = \frac{2}{3} x^{\frac{3}{2}} + \frac{1}{3}$$

3. 写出下列方程的特解

(1) $y'' - (a+b)y' + aby = x^2 e^{3x}$, 其中 a, b 为常数.

解: 方程的特征方程为 $r^2 - (a+b)r + ab = 0 \rightarrow \begin{cases} r_1 = a \\ r_2 = b \end{cases}$

(1) 若 $a \neq 3, b \neq 3$, 则 $\lambda = 3$ 不是特征根.

于是原方程特解为: $y^* = x^0 (Ax^2 + Bx + C)e^{3x}$

将其代入方程比较系数得

$$A = \frac{1}{(3-a)(3-b)}, B = \frac{2(a+b)-12}{(3-a)^2(3-b)^2},$$

$$C = \frac{2(a^2 + ab - 9a + b^2 - 9b + 27)}{(3-a)^3(3-b)^3}. \quad \text{所以}$$

$$y^* =$$

(2) 若 a 和 b 中有一个等于3, 则 $\lambda = 3$ 是单根.

接3(1).

于是原方程特解为: $y^* = x(Ax^2 + Bx + C)e^{3x}$

将其代入方程比较系数得

$$A = \frac{1}{3(3-b)}, B = -\frac{1}{(b-3)^2}, C = -\frac{2}{(b-3)^3}$$

所以 $y^* = \dots$

(3) 若 $a = b = 3$ 则 $\lambda = 3$ 是二重特征根.

于是原方程特解为: $y^* = x^2(Ax^2 + Bx + C)e^{3x}$

将其代入方程比较系数得

$$A = \frac{1}{12}, B = 0, C = 0$$

所以 $y^* = \dots$

$$3(2). \quad y'' + 2y' + 5y = xe^{-x} \sin 2x + \sin^2 x + \sin \frac{x}{2} \cos \frac{x}{2}$$

解: 方程的特征方程为 $r^2 + 2r + 5 = 0 \rightarrow r_{1,2} = -1 \pm 2i$.

对于 $f_1(x) = xe^{-x} \sin 2x$, $\lambda \pm i\omega = -1 \pm 2i$ 是特征根. 所以

$$y_1^* = x[(A_1 x + B_1) \cos 2x + (C_1 x + D_1) \sin 2x]e^{-x}$$

$$\text{对于 } f_2(x) = \sin^2 x = \frac{1 - \cos 2x}{2} = \frac{1}{2} - \frac{1}{2} \cos 2x$$

$\lambda \pm i\omega = 0 \pm 2i$ 不是特征根. $P_n(x) = -\frac{1}{2}$, 所以

$$y_2^* = A_3 + (A_4 \cos 2x + A_5 \sin 2x)$$

接3(2).

对于 $f_3(x) = \sin \frac{x}{2} \cos \frac{x}{2} = \frac{1}{2} \sin x$,

$\lambda \pm i\omega = 0 \pm i$ 不是特征根. $P_n(x) = \frac{1}{2}$,

所以 $y_3^* = A_6 \cos x + A_7 \sin x$

因此 $y^* = y_1^* + y_2^* + y_3^*$

4. 求方程 $y'' - 2y' + y = e^x$ 的通解.

解: 方程的特征方程为 $r^2 - 2r + 1 = 0 \rightarrow r_{1,2} = 1$

\rightarrow 齐次方程的通解 $Y = (C_1 + C_2x)e^x$

设非齐次方程的特解 $y^* = x^2 Ae^x$

代入原方程并比较系数得 $A = \frac{1}{2}$

$$y^* = \frac{1}{2}x^2e^x$$

\rightarrow 非齐次方程的通解 $y = (C_1 + C_2x)e^x + \frac{1}{2}x^2e^x$

5. 求方程 $y'' + y = \cos^2 x$ 在原点处与直线 $y = 2x$ 相切的特解。

解: 方程的特征方程为 $r^2 + 1 = 0 \rightarrow r_{1,2} = \pm i$

\rightarrow 齐次方程的通解 $Y = C_1 \cos x + C_2 \sin x$

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

所以设 $y^* = A + (B \cos 2x + C \sin 2x)$ 代入原方程得

$$A = \frac{1}{2}, B = -\frac{1}{6}, C = 0 \rightarrow y^* = \frac{1}{2} - \frac{1}{6} \cos 2x$$

$$\text{因此 } y = C_1 \cos x + C_2 \sin x + \frac{1}{2} - \frac{1}{6} \cos 2x \quad \left. \begin{array}{l} y(0) = 0, \quad y'(0) = 2 \end{array} \right\} \rightarrow \begin{cases} C_1 = -\frac{1}{3} \\ C_2 = 2 \end{cases}$$

$$\rightarrow y = -\frac{1}{3} \cos x + 2 \sin x + \frac{1}{2} - \frac{1}{6} \cos 2x$$

6. 设 $f(x)$ 为二阶可导函数, 且

$$f(x) = \sin x + \int_0^x (x-t)f(t)dt \quad \text{试求 } f(x)。$$

解: 原方程可化为 $f(x) = \sin x + x \int_0^x f(t)dt - \int_0^x tf(t)dt$
 $\longrightarrow f'(x) = \cos x + \int_0^x f(t)dt \longrightarrow f''(x) - f(x) = -\sin x$

$$\longrightarrow r^2 - 1 = 0 \longrightarrow r_{1,2} = \pm 1 \longrightarrow Y = C_1 e^{-x} + C_2 e^x$$

设 $y^* = A \cos x + B \sin x$ 代入原方程得 $y^* = \frac{1}{2} \sin x$

$$\longrightarrow y = C_1 e^{-x} + C_2 e^x + \frac{1}{2} \sin x$$
$$f(0) = 0, \quad f'(0) = 1 \longrightarrow C_1 = -\frac{1}{4}, C_2 = \frac{1}{4}$$

$$\longrightarrow y = -\frac{1}{4} e^{-x} + \frac{1}{4} e^x + \frac{1}{2} \sin x$$

7. 设函数 $y = f(x)$ 满足方程 $y'' + m^2 y = 0$ ($m > 0$)

试证: $F(x) = [f''(x)]^2 + m^2 [f'(x)]^2$ 与 x 无关。

解: 方程的特征方程为 $r^2 + m^2 = 0 \longrightarrow r_{1,2} = \pm mi$

\longrightarrow 齐次方程的通解 $y = C_1 \cos mx + C_2 \sin mx$

$$\longrightarrow y' = -mC_1 \sin mx + mC_2 \cos mx$$

$$\longrightarrow y'' = -m^2 C_1 \cos mx - m^2 C_2 \sin mx$$

$$F(x) = [f''(x)]^2 + m^2 [f'(x)]^2$$

$$\longrightarrow F(x) = m^4 (C_1^2 + C_2^2)$$

因此 $F(x) = [f''(x)]^2 + m^2 [f'(x)]^2$ 与 x 无关。

8. 已知函数 $y = e^{2x} + (x+1)e^x$ 是二阶常系数非齐次线性方程 $y'' + ay' + by = ce^x$ 的一个特解, 试确定常数 a, b, c 并求方程的通解.

解: 将 $y = e^{2x} + (x+1)e^x$ 代入 $y'' + ay' + by = ce^x$ 得:

$$\left. \begin{array}{l} a = -3, b = 2, c = -1 \\ y'' + ay' + by = ce^x \end{array} \right\} \longrightarrow y'' - 3y' + 2y = -e^x$$

$$\text{特征方程为 } r^2 - 3r + 2 = 0 \longrightarrow r_1 = 2, r_2 = 1$$

$$\left. \begin{array}{l} \longrightarrow Y = C_1 e^{2x} + C_2 e^x \\ y^* = e^{2x} + (x+1)e^x \end{array} \right\} \longrightarrow y = C_1 e^{2x} + C_2 e^x + e^{2x} + (x+1)e^x$$

$$\longrightarrow y = C_3 e^{2x} + C_4 e^x + x e^x$$

题组三、应用题

1. 曲线上点 (x,y) 在 x 轴上垂足为 $M(x,0)$,曲线上点 (x,y) 处的切线为 T ,已知 M 到 T 垂线之长等于1,试求曲线族的方程,并求一曲线使之与 y 轴正交。

(曲线在 $x=0$ 处的切线与 y 轴垂直)

解: 根据题意作图如右. 设曲线方程为 $y=f(x)$,

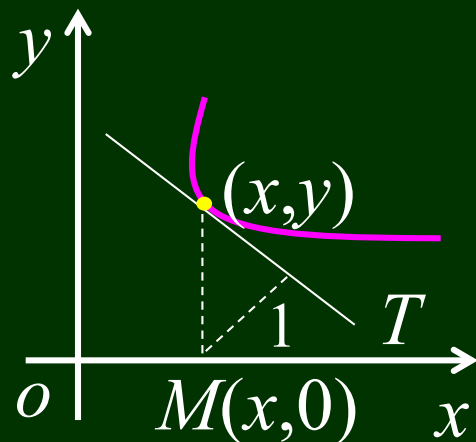
则过点 (x,y) 的切线方程为 $Y-y=y'(X-x)$. 由题设可知

$$|y|/\sqrt{1+(y')^2}=1 \longrightarrow y'=\pm\sqrt{y^2-1}$$

$$\longrightarrow \operatorname{arch} y = \pm(x+C) \longrightarrow y = \operatorname{ch}(x+C)$$

$$\longrightarrow y' = \operatorname{sh}(x+C) \longrightarrow y'(0) = 0$$

$$\longrightarrow C = 0 \longrightarrow y = \operatorname{ch} x \text{ 与 } y \text{ 轴正交.}$$



2. 设一容器内有100升溶液，其中含有10升净盐，若每分钟向容器内以匀速注入3升净水，同时以每分钟2升的速率放出浓度均匀的溶液，问过程开始一小时后，溶液中还有多少净盐？

解： 设 t 时刻容器内含盐量为 x kg，则 $x = x(t)$. 假设 t 到 $t + dt$ ($dt > 0$) 内容器中含盐量由 x 变到 $x + dx$ ($dx < 0$). 又设 $P(t)$ 为 t 时刻容器内盐的浓度，若 dt 很小，则在 $[t, t + dt]$ 内 $P(t)$ 的变化也很小. 因此可以近似认为 $P(t)$ 在 $[t, t + dt]$ 内是不变化的. 且 $P(t)$ 就等于 t 时刻的值. 于是在 $[t, t + dt]$ 内流出的盐量是

接2.

$$2P(t)dt = 2 \cdot \frac{x}{100 + 3t - 2t} dt$$

又因在 $[t, t + dt]$ 内盐减少了 $-dx$ ，所以有

$$-dx = \frac{2x}{100 + (3 - 2)t} dt$$

又知 $x(0) = 10$ ，解之得 $x = \frac{10^5}{(100 + t)^2}$

所以 $x(60) \approx 3.9$

3. 设 $y = y(x)$ 是一条向上凸的连续曲线, 其上任一点 (x, y) 处的曲率为 $1/\sqrt{1+y'^2}$, 且此曲线上点 $(0, 1)$ 处的切线方程为 $y = x + 1$, 求该曲线的方程。

解: 已知 $y'' < 0$

$$\left. \begin{array}{l} k = |y''| / (\sqrt{1+y'^2})^3 \\ y'' < 0 \end{array} \right\} \rightarrow y'' = -(1+y'^2)$$

$$\left. \begin{array}{l} y'' = -(1+y'^2) \\ \text{设 } y' = p(x) \end{array} \right\} \rightarrow p' + p^2 + 1 = 0$$

$$\left. \begin{array}{l} \rightarrow \arctan p = -x + C_1 \\ y'(0) = 1 \end{array} \right\} \rightarrow C_1 = \frac{\pi}{4} \rightarrow y' = \tan\left(\frac{\pi}{4} - x\right)$$

$$\left. \begin{array}{l} \rightarrow y = \int \tan\left(\frac{\pi}{4} - x\right) dx \rightarrow y = \ln |\cos\left(\frac{\pi}{4} - x\right)| + C_2 \\ y(0) = 1 \end{array} \right\}$$

$$\rightarrow C_2 = 1 - \ln \frac{\sqrt{2}}{2} \rightarrow y = \ln \cos\left(\frac{\pi}{4} - x\right) + 1 - \ln \frac{\sqrt{2}}{2}$$