

第十章 微分方程

作业 20 微分方程基本概念

1. 写出下列条件所确定的微分方程:

(1) 曲线在点 $M(x, y)$ 处的法线与 x 轴的交点为 Q , 且线段 MQ 被 y 轴平分;

解: 法线方程为 $Y - y = -\frac{1}{y'}(X - x)$, 法线与 x 轴的交点 $Y = 0, \Rightarrow X = x + y'y$

由已知 $0 = \frac{x + X}{2} = \frac{x + x + y'y}{2} \Rightarrow y'y + 2x = 0$

(2) 曲线上任意点 $M(x, y)$ 处的切线与线段 OM 垂直;

解: 切线的斜率为 y' , 线段 OM 的斜率为 $k = \frac{y}{x}$

由已知 $y' \cdot \frac{y}{x} = -1, \Rightarrow yy' = -x$

(3) 曲线上任意点 $M(x, y)$ 处的切线, 以及 M 点与原点的连线, 和 x 轴所围成的

三角形的面积为常数 a^2 .

解: 切线方程为 $Y - y = y'(X - x)$, M 点与原点的连线为 $Y = \frac{y}{x}X$

切线与 x 轴即直线 $Y = 0$ 的交点, $Y = 0, \Rightarrow X = x - \frac{y}{y'}$

由已知 $\frac{1}{2} \left| y \cdot \left(x - \frac{y}{y'} \right) \right| = a^2, \Rightarrow xy - \frac{y^2}{y'} = \pm 2a^2, (xy \pm 2a^2) y' = y^2$

2.. 求曲线簇 $xy = C_1 e^x + C_2 e^{-x}$ (C_1, C_2 为任意常数) 所满足的微分方程.

解: 由已知, 两边对自变量 x 求导 $y + xy' = C_1 e^x - C_2 e^{-x}$

两边再对自变量 x 求导 $2y' + xy'' = C_1 e^x + C_2 e^{-x} \Rightarrow 2y' + xy'' = xy$

3. 潜水艇垂直下沉时所遇到的阻力和下沉的速度成正比, 如果潜水艇的质量为 m , 且是在水面由静止开始下沉, 求下沉的速度所满足的微分方程和初始条件.

解: 由已知, $m \frac{dv}{dt} = mg - kv, v(0) = 0$

作业 21 可分离变量的微分方程

1. 解微分方程 $y - xy' = a(y^2 + y')$.

解: 微分方程即 $y - ay^2 = (x + a) \frac{dy}{dx}$

分离变量 $\frac{dy}{y - ay^2} = \frac{dx}{x + a}$

两边积分 $\int \frac{dx}{x + a} = \int \frac{ady}{ay(1 - ay)} = \int \left(\frac{1}{ay} - \frac{1}{ay - 1} \right) d(ay)$

从而 $\ln(x + a) = \ln \frac{ay}{ay - 1} + \ln c = \ln \frac{acy}{ay - 1} \Rightarrow x + a = \frac{acy}{ay - 1}$

2. 求解初值问题: $(1 + e^{-x})y' \tan y + 1 = 0, y|_{x=0} = \pi$.

解: 微分方程即 $(1 + e^{-x}) \tan y \frac{dy}{dx} = -1$

分离变量 $\frac{\sin y dy}{\cos y} = -\frac{dx}{1 + e^{-x}}$

两边积分 $-\int \frac{d \cos y}{\cos y} = -\int \frac{dx}{1 + e^{-x}} = -\int \frac{e^x dx}{1 + e^x} = -\int \frac{d(1 + e^x)}{1 + e^x}$

从而 $-\ln \cos y = -\ln(1 + e^x) - \ln c \Rightarrow \cos y = c(1 + e^x)$

由 $y|_{x=0} = \pi, \cos \pi = c(1 + e^0) = 2c \Rightarrow c = -\frac{1}{2}, \cos y = -\frac{1}{2}(1 + e^x)$

3. 当 $\Delta x \rightarrow 0$ 时, α 是比 Δx 高阶的无穷小量, 函数 $y(x)$ 在任意点处的增量

$\Delta y = \frac{y \Delta x}{1 + x^2} + \alpha$, 且 $y(0) = \pi$, 求 $y(1)$.

解: 由已知 $\frac{\Delta y}{\Delta x} = \frac{y}{1 + x^2}$, 从而 $\frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x} = \frac{y}{1 + x^2}$

分离变量 $\frac{dy}{y} = \frac{dx}{1 + x^2}$

两边积分 $\int \frac{dy}{y} = \int \frac{dx}{1 + x^2} \Rightarrow \ln y = \arctan x + \ln c \Rightarrow y = ce^{\arctan x}$

由 $y|_{x=0} = \pi, \pi = ce^{\arctan 0} = c \Rightarrow c = \pi, y = \pi e^{\arctan x}$

4. 解微分方程 $xy' = y \ln y$.

解: 微分方程即 $x \frac{dy}{dx} = y \ln y$

分离变量 $\frac{dy}{y \ln y} = \frac{dx}{x}$

两边积分 $\int \frac{dy}{y \ln y} = \int \frac{d \ln y}{\ln y} = \int \frac{dx}{x} \Rightarrow \ln \ln y = \ln x + \ln c \Rightarrow \ln y = cx, y = e^{cx}$

5. 一曲线通过点 $(2, 3)$, 它在两坐标轴之间的任意切线段均被切点所平分, 求这曲线方程.

解: 由已知 $y(2) = 3, Y - y = y'(X - x)$

当 $X = 0, Y = y - xy', \frac{Y + 0}{2} = y \Rightarrow y - xy' = 2y, x \frac{dy}{dx} = -y$

分离变量 $\frac{dy}{y} = -\frac{dx}{x}$

两边积分 $\int \frac{dy}{y} = -\int \frac{dx}{x} \Rightarrow \ln y = -\ln x + \ln c \Rightarrow y = \frac{c}{x}$

由 $y|_{x=2} = 3, 3 = \frac{c}{2}, \Rightarrow c = 6, y = \frac{6}{x}$

6. 设有连接 $O(0,0)$ 和 $A(1,1)$ 的一段向上凸的曲线弧 OA , 对于 OA 上任一点 $P(x, y)$,

曲线弧 OP 与直线段 \overline{OP} 所围成的面积为 x^2 , 求曲线弧 OA 的方程.

解: 设曲线为 $y = f(x)$

由已知 $\int_0^x y(t) dt - \frac{1}{2} xy = x^2, y(0) = 0, y(1) = 1 \Rightarrow y - \frac{y + xy'}{2} = 2x$

微分方程即 $xy' - y = -2x, \frac{xy' - y}{x^2} = \left(\frac{y}{x}\right)' = -\frac{2}{x}$

从而 $\frac{y}{x} = -\int \frac{2}{x} dx, y = -x(2 \ln x - c) = x(c - 2 \ln x)$

由 $y|_{x=1} = 1, 1 = c - 2 \ln 1, \Rightarrow c = 1, y = x(1 - 2 \ln x),$

作业 22 齐次方程

1. 解微分方程 $xy' = y \ln \frac{y}{x}$.

解: 令 $u = \frac{y}{x}$, 则 $y = ux, y' = u + xu'$

微分方程 $xy' = y \ln \frac{y}{x}$, 即 $y' = \frac{y}{x} \ln \frac{y}{x} = u \ln u = u + xu'$

$u(\ln u - 1) = x \frac{du}{dx}$, 分离变量 $\frac{du}{u(\ln u - 1)} = \frac{dx}{x}$

两边积分 $\int \frac{du}{u(\ln u - 1)} = \int \frac{d(\ln u - 1)}{\ln u - 1} = \int \frac{dx}{x}$

$\ln(\ln u - 1) = \ln x + \ln c, \ln \frac{y}{x} = 1 + cx, y = xe^{1+cx}$

2. 求解初值问题 $(y + \sqrt{x^2 + y^2})dx - xdy = 0 (x > 0), y(1) = 0$.

解: 令 $u = \frac{y}{x}$, 则 $y = ux, y' = u + xu'$

微分方程 $\frac{dy}{dx} = \frac{y + \sqrt{x^2 + y^2}}{x}$, 即 $y' = \frac{y}{x} + \sqrt{1 + \left(\frac{y}{x}\right)^2} = u + \sqrt{1 + u^2} = u + xu'$

$\sqrt{1 + u^2} = x \frac{du}{dx}$, 分离变量 $\frac{du}{\sqrt{1 + u^2}} = \frac{dx}{x}$, 两边积分 $\int \frac{du}{\sqrt{1 + u^2}} = \int \frac{dx}{x}$

$\ln(u + \sqrt{1 + u^2}) = \ln x + \ln c, y + \sqrt{x^2 + y^2} = cx^2$

由 $y(1) = 0, 0 + \sqrt{1 + 0} = c, \Rightarrow c = 1, y + \sqrt{x^2 + y^2} = x^2$

3. 作适当的变量代换, 求下列方程的通解:

$$(1) \quad \frac{dy}{dx} = (x + y)^2;$$

解: 令 $u = x + y, \Rightarrow \frac{du}{dx} = 1 + y' = 1 + u^2, \Rightarrow \frac{du}{1 + u^2} = dx, \int \frac{du}{1 + u^2} = \int dx$

$\arctan u = x + c, y = \tan(x + c) - x$

$$(2) \quad y' = \frac{y - x + 1}{y + x + 5};$$

解: 令 $x = X + a, y = Y + b$, 则 $y' = \frac{dY}{dX} = \frac{Y - X + b - a + 1}{Y + X + b + a + 5}$

再令 $b - a + 1 = 0, b + a + 5 = 0 \Rightarrow b = -3, a = -2, x = X - 2, y = Y - 3$

再令 $Y = uX, \Rightarrow Xu' + u = \frac{u-1}{u+1}, Xu' = \frac{u-1}{u+1} - u = \frac{-1-u^2}{u+1}$

从而 $\int \frac{(u+1)du}{1+u^2} = \int \left(\frac{u}{1+u^2} + \frac{1}{1+u^2} \right) du = -\int \frac{dX}{X},$

$$\frac{1}{2} \ln(1+u^2) + \arctan u = -\ln X - \frac{1}{2} \ln c, e^{-2\arctan u} = cX^2(1+u^2)$$

$$e^{-2\arctan \frac{y+3}{x+2}} = c \left[(x+2)^2 + (y+3)^2 \right]$$

(3) $(x+2y)^2 y' = 1.$

解: 令 $u = x+2y$, 则 $u' = 1+2y' = 1 + \frac{2}{u^2} = \frac{u^2+2}{u^2}$, 分离变量 $\frac{u^2}{u^2+2} du = dx$,

两边积分 $\int \frac{u^2+2-2}{u^2+2} du = \int dx \Rightarrow u - \sqrt{2} \arctan \frac{u}{\sqrt{2}} = x+c$

$$x+2y - \sqrt{2} \arctan \frac{x+2y}{\sqrt{2}} = x+c, 2y-c = \sqrt{2} \arctan \frac{x+2y}{\sqrt{2}}$$

4. 求曲线 $y = y(x)$, 使它正交于圆心在 x 轴上且过原点的任何圆 (注: 两曲线正交是指在交点处两曲线的切线互相垂直).

解: 可设在 x 轴上且过原点的任何圆为 $(x-a)^2 + y^2 = a^2$,

则 $x^2 + y^2 = 2ax, a = \frac{x^2 + y^2}{2x}, 2(x-a) + 2yy' = 0, y' = \frac{a-x}{y}$

由已知曲线 $y = y(x)$ 应满足 $y' = -\frac{y}{a-x} = -\frac{y}{\frac{x^2+y^2}{2x}-x} = -\frac{2xy}{y^2-x^2}$

令 $u = \frac{y}{x}$, 则 $y = ux, y' = u + xu' = \frac{2u}{1-u^2}, xu' = \frac{u+u^3}{1-u^2}, \frac{(1-u^2)du}{u(1+u^2)} = \frac{dx}{x}$,

$$\int \frac{1+u^2-2u^2}{u(1+u^2)} du = \int \frac{dx}{x}, \ln u - \ln(1+u^2) = \ln x + \ln c$$

$$\frac{u}{1+u^2} = cx, \frac{y}{x} = cx \left(1 + \frac{y^2}{x^2} \right), y = c(x^2 + y^2)$$

作业 23 一阶线性微分方程

1. 解微分方程 $\frac{dy}{dx} + \frac{y}{x} = \frac{\sin x}{x}$.

解: 对照标准的一阶线性微分方程 $\frac{dy}{dx} + P(x)y = Q(x)$,

$$\Rightarrow P(x) = \frac{1}{x}, Q(x) = \frac{\sin x}{x}, y = e^{-\int P(x)dx} \left[\int Q(x) e^{\int P(x)dx} dx + C \right]$$

$$y = e^{-\int \frac{1}{x} dx} \left[\int \frac{\sin x}{x} e^{\int \frac{1}{x} dx} dx + C \right] = e^{-\ln x} \left[\int \frac{\sin x}{x} e^{\ln x} dx + C \right] = e^{\ln \frac{1}{x}} \left[\int \frac{\sin x}{x} x dx + C \right]$$

$$= \frac{1}{x} \left[\int \sin x dx + C \right] = \frac{C - \cos x}{x}$$

2. 解微分方程 $x \frac{dy}{dx} + y = x^2 + 3x + 2$.

解: 微分方程即 $\frac{d(xy)}{dx} = x^2 + 3x + 2$,

$$xy = \int (x^2 + 3x + 2) dx = \frac{1}{3}x^3 + \frac{3}{2}x^2 + 2x + c, y = \frac{1}{3}x^2 + \frac{3}{2}x + 2 + \frac{c}{x}$$

3. 解微分方程 $(y^2 - 6x) \frac{dy}{dx} + 2y = 0$.

解: 观察发现, 微分方程等价于 $y^2 - 6x + 2y \frac{dx}{dy} = 0, \frac{dx}{dy} - \frac{3}{y}x = -\frac{y}{2}$,

$$\Rightarrow P(y) = \frac{-3}{y}, Q(y) = \frac{-y}{2}, x = e^{-\int P(y)dy} \left[\int Q(y) e^{\int P(y)dy} dy + C \right]$$

$$x = e^{-\int \frac{-3}{y} dy} \left[\int \frac{-y}{2} e^{\int \frac{-3}{y} dy} dy + C \right] = e^{3 \ln y} \left[\int \frac{-y}{2} e^{-3 \ln y} dy + C \right]$$

$$= y^3 \left(-\int \frac{1}{2y^2} dy + C \right) = y^3 \left(\frac{1}{2y} + C \right) = \frac{y^2}{2} + Cy^3$$

4. 求解初值问题 $\frac{dy}{dx} - y \tan x = \sec x, y|_{x=0} = 0$.

解: 对照标准的一阶线性微分方程 $\frac{dy}{dx} + P(x)y = Q(x)$,

$$\Rightarrow P(x) = -\tan x, Q(x) = \sec x, y = e^{-\int -\tan x dx} \left[\int \sec x \cdot e^{\int -\tan x dx} dx + C \right]$$

$$y = e^{-\ln \cos x} \left[\int \sec x \cdot e^{\ln \cos x} dx + C \right] = \frac{x + C}{\cos x}, \text{ 由 } y|_{x=0} = 0, y = \frac{x}{\cos x}$$

5. 设曲线积分 $\int_L yf(x)dx + [2xf(x) - x^2]dy$ 在右半平面 ($x > 0$) 内与路径无关,

其中 $f(x)$ 可导, 且 $f(1) = 1$, 求 $f(x)$.

解: 由曲线积分在右半平面 ($x > 0$) 内与路径无关可知,

$$f'(x) = 2xf(x) - 2x, \frac{1}{2x} f'(x) = 1 - f(x)$$

$$\Rightarrow P(x) = \frac{1}{2x}, Q(x) = 1, y = e^{-\int \frac{1}{2x} dx} \left[\int 1 \cdot e^{\int \frac{1}{2x} dx} dx + C \right] = e^{-\frac{1}{2} \ln x} \left[\int e^{\frac{1}{2} \ln x} dx + C \right]$$

$$y = \frac{1}{\sqrt{x}} \left(\frac{2}{3} x^{\frac{3}{2}} + c \right) = \frac{2}{3} x + \frac{c}{\sqrt{x}} = f(x)$$

$$\text{由 } f(1) = 1, 1 = \frac{2}{3} + c, \Rightarrow c = \frac{1}{3}, f(x) = \frac{2}{3} x + \frac{1}{3\sqrt{x}}$$

6. 解微分方程 $\frac{dy}{dx} - 3xy = xy^2$.

解: 微分方程化为 $\frac{1}{y^2} \frac{dy}{dx} - 3 \frac{x}{y} = x, -\frac{d}{dx} \left(\frac{1}{y} \right) - 3 \frac{x}{y} = x, \frac{d}{dx} \left(\frac{1}{y} \right) + 3 \frac{x}{y} = -x,$

令 $u = \frac{1}{y}, \Rightarrow \frac{du}{dx} + 3xu = -x$, 为一阶线性微分方程

$$P(x) = 3x, Q(x) = -x, u = e^{-\int 3x dx} \left[\int (-x) \cdot e^{\int 3x dx} dx + C \right] = e^{-\frac{3}{2} x^2} \left[-\int x e^{\frac{3}{2} x^2} dx + C \right]$$

$$u = \frac{1}{y} = e^{-\frac{3}{2} x^2} \left[-\int \frac{1}{3} e^{\frac{3}{2} x^2} d\left(\frac{3}{2} x^2\right) x + C \right] = e^{-\frac{3}{2} x^2} \left[-\frac{1}{3} e^{\frac{3}{2} x^2} + C \right] = C e^{-\frac{3}{2} x^2} - \frac{1}{3}$$

作业 24 全微分方程

1. 判别下列方程中哪些是全微分方程, 并求全微分方程的通解:

$$(1) (3x^2 + 6xy^2)dx + (6x^2y + 4y^2)dy = 0;$$

解: 因为 $\frac{\partial(3x^2 + 6xy^2)}{\partial y} = 12xy = \frac{\partial(6x^2y + 4y^2)}{\partial x}$ 且连续, 从而该方程是全微分方程

$$0 = 3x^2dx + 6xy^2dx + 6x^2ydy + 4y^2dy = dx^3 + 3y^2dx^2 + 3x^2dy^2 + \frac{4}{3}dy^3$$

$$= d\left(x^3 + 3x^2y^2 + \frac{4}{3}y^3\right), \text{ 从而 } x^3 + 3x^2y^2 + \frac{4}{3}y^3 = c$$

$$(2) (x\cos y + \cos x)y' - y\sin x + \sin y = 0;$$

解: 方程即 $(x\cos y + \cos x)dy + (-y\sin x + \sin y)dx = 0$

因为 $\frac{\partial(-y\sin x + \sin y)}{\partial y} = -\sin x + \cos y = \frac{\partial(x\cos y + \cos x)}{\partial x}$ 且连续, 从而该方程

是全微分方程, 方程右边为某个函数 $u(x, y)$ 的全微分,

$$\text{即 } \exists u, u_x = -y\sin x + \sin y, u_y = x\cos y + \cos x$$

$$u = y\cos x + x\sin y + g(y), u_y = x\cos y + \cos x = \cos x + x\cos y + g'(y)$$

$$\Rightarrow g'(y) = 0, g(y) = c_1$$

从而微分方程的通解为 $y\cos x + x\sin y = c$

$$(3) e^y dx + (xe^y - 2y)dy = 0.$$

解: 因为 $\frac{\partial e^y}{\partial y} = e^y = \frac{\partial(xe^y - 2y)}{\partial x}$ 且连续, 从而该方程是全微分方程, 从而该方程是

全微分方程, 方程右边为某个势函数 $u(x, y)$ 的全微分, 可用曲线积分法求一个来。

$$u = \int_{(0,0)}^{(x,y)} e^y dx + (xe^y - 2y)dy = \int_0^x e^0 dx + \int_0^y (xe^y - 2y)dy = xe^y - y^2$$

从而微分方程的通解为 $xe^y - y^2 = c$

作业 25 可降阶的高阶微分方程

1. 求下列微分方程的通解

$$(1) \quad y'' = x + \sin x;$$

$$\text{解: } y' = \int (x + \sin x) dx = \frac{1}{2}x^2 - \cos x + c_1,$$

$$y = \int \left(\frac{1}{2}x^2 - \cos x + c_1 \right) dx = \frac{1}{6}x^3 - \sin x + c_1x + c_2$$

$$(2) \quad y''(e^x + 1) + y' = 0;$$

$$\text{解: 令 } p = y', \Rightarrow y'' = \frac{dp}{dx}, (e^x + 1) \frac{dp}{dx} + p = 0$$

$$\text{分离变量 } \frac{dp}{p} = -\frac{dx}{e^x + 1},$$

$$\text{两边积分 } \int \frac{dp}{p} = -\int \frac{e^x + 1 - e^x}{e^x + 1} dx = -x + \ln(e^x + 1) + \ln c_1, \quad p = c_1 \frac{e^x + 1}{e^x} = \frac{dy}{dx}$$

$$\text{分离变量 } dy = c_1 \frac{e^x + 1}{e^x} dx, \quad \text{两边积分 } y = c_1 \int \frac{e^x + 1}{e^x} dx = c_1 \int (1 + e^{-x}) dx$$

$$y = c_2 + c_1(x - e^{-x})$$

$$(3) \quad y'' + \frac{2}{1-y} y'^2 = 0;$$

$$\text{解: 令 } p = y', \Rightarrow y'' = \frac{dp}{dx} = \frac{dp}{dy} \cdot \frac{dy}{dx} = p \frac{dp}{dy}, \quad p \frac{dp}{dy} + \frac{2}{1-y} p^2 = 0$$

$$\text{分离变量 } \frac{dp}{p} = \frac{2}{y-1} dy,$$

$$\text{两边积分 } \int \frac{dp}{p} = \int \frac{2}{y-1} dy, \ln p = 2 \ln(y-1) + \ln c_1, \quad p = c_1(y-1)^2 = \frac{dy}{dx}$$

$$\text{分离变量 } \frac{dy}{(y-1)^2} = c_1 dx, \quad \text{两边积分 } c_1 x + c_2 = \int \frac{dy}{(y-1)^2} = \frac{-1}{y-1}$$

$$y = 1 - \frac{1}{c_1 x + c_2}$$

$$(4) y'' = (y')^3 + y'.$$

$$\text{解: 令 } p = y', \Rightarrow y'' = \frac{dp}{dx} = \frac{dp}{dy} \cdot \frac{dy}{dx} = p \frac{dp}{dy}, p \frac{dp}{dy} = p^3 + p$$

$$\text{分离变量 } \frac{dp}{p^2 + 1} = dy,$$

$$\text{两边积分 } y = \int \frac{1}{p^2 + 1} dp = \arctan p - c_1, p = \tan(y + c_1) = \frac{dy}{dx},$$

$$\text{分离变量 } \cot(y + c_1) dy = dx,$$

$$\text{两边积分 } x + c_2 = \int \cot(y + c_1) dy = \ln |\sin(y + c_1)|, \sin(y + c_1) = \pm e^{x+c_2}$$

$$2. \text{ 求解初值问题 } \begin{cases} y^3 y'' + 1 = 0 \\ y|_{x=1} = 1, y'|_{x=1} = 0 \end{cases}.$$

$$\text{解: 令 } p = y', \Rightarrow y'' = \frac{dp}{dx} = \frac{dp}{dy} \cdot \frac{dy}{dx} = p \frac{dp}{dy}, y^3 p \frac{dp}{dy} + 1 = 0$$

$$\text{分离变量 } p dp = \frac{-1}{y^3} dy, \text{ 两边积分 } \frac{p^2}{2} = \int \frac{-1}{y^3} dy = \frac{1}{2y^2} + \frac{1}{2} c_1, p^2 = y^{-2} + c_1,$$

$$\text{由 } y|_{x=1} = 1, y'|_{x=1} = 0, 0 = 1 + c_1, \Rightarrow p^2 = y^{-2} - 1, p = \frac{dy}{dx} = \pm \sqrt{y^{-2} - 1}$$

$$\text{分离变量 } \frac{y dy}{\sqrt{1 - y^2}} = \pm dx, \text{ 两边积分 } -\int \frac{-2y dy}{2\sqrt{1 - y^2}} = \pm x - c = -\sqrt{1 - y^2},$$

$$\sqrt{1 - y^2} = \pm x + c, \text{ 由 } y|_{x=1} = 1, c = \mp 1, \text{ 从而 } \sqrt{1 - y^2} = \pm x \mp 1$$

3. 设第一象限内的曲线 $y = y(x)$ 对应于 $0 \leq x \leq a$ 一段的长在数值上等于曲边梯形:

$0 \leq y \leq y(x), 0 \leq x \leq a$ 的面积, 其中 $a > 0$ 是任意给定的, $y(0) = 1$, 求 $y(x)$.

$$\text{解: 由已知 } \int_0^a \sqrt{1 + [y'(x)]^2} dx = \int_0^a y(x) dx \Rightarrow 1 + y'^2 = y, y' = \pm \sqrt{y - 1}$$

$$\int \frac{dy}{\sqrt{y - 1}} = \pm \int dx = c \pm x, 2\sqrt{y - 1} = c \pm x, y = 1 + \frac{(c \pm x)^2}{4}$$

$$\text{由 } y(0) = 1, 1 = 1 + \frac{c^2}{4}, c = 0, y = 1 + \frac{x^2}{4}$$

作业 26 线性微分方程解的结构

1. 已知 $y_1(x) = e^x$ 是齐次线性方程

$(2x-1)y'' - (2x+1)y' + 2y = 0$ 的一个解, 求此方程的通解.

解: 方程即 $y'' - \frac{2x+1}{2x-1}y' + \frac{2}{2x-1}y = 0$, $p(x) = -\frac{2x+1}{2x-1}$, $q(x) = \frac{2}{2x-1}$

由刘维尔公式 $y_2 = y_1 \int \frac{1}{y_1^2} e^{-\int p(x)dx} dx = e^x \int \frac{1}{e^{2x}} e^{-\int \frac{2x+1}{2x-1} dx} dx$

$$y_2 = e^x \int e^{-2x} e^{\int \left(1 + \frac{2}{2x-1}\right) dx} dx = e^x \int e^{-2x} e^{x + \ln(2x-1)} dx = e^x \int (2x-1) e^{-x} dx$$

$$= -e^x \int (2x-1) de^{-x} = -e^x \left[(2x-1)e^{-x} + 2e^{-x} \right] = -2x-1$$

由解的结构定理可知, 方程的通解 $y = c_1 e^x - c_2 (2x+1)$

2. 若 y_1, y_2, y_3 是二阶非齐次线性微分方程 (1) 的线性无关的解, 试用 y_1, y_2 ,

y_3 表达方程 (1) 的通解.

解: 由解的结构定理可知, $y_2 - y_1, y_3 - y_1$ 均为对应的二阶齐次线性微分方程的解, 而且线性无关。

从而: 由解的结构定理方程 (1) 的通解为 $y = c_1 (y_2 - y_1) + c_2 (y_3 - y_1) + y_1$

3. 已知 $y_1 = x^2, y_2 = x + x^2, y_3 = e^x + x^2$ 都是二阶线性非齐次方程

$(x-1)y'' - xy' + y = -x^2 + 2x - 2$ 的解, 求此方程的通解.

解: 易知 $y_2 - y_1 = x, y_3 - y_1 = e^x$ 线性无关, 从而为二阶线性齐次方程

$(x-1)y'' - xy' + y = 0$ 的线性无关的特解, 由解的结构定理, 二阶线性非齐次方程

$(x-1)y'' - xy' + y = -x^2 + 2x - 2$ 的通解为 $y = x^2 + c_1 x + c_2 e^x$

作业 27 二阶常系数齐次线性微分方程

1. 求下列微分方程的通解

(1) $4y'' - 12y' + 9y = 0$;

解: 特征方程为

$$4r^2 - 12r + 9 = 0, r_{1,2} = \frac{-(-12) \pm \sqrt{(-12)^2 - 4 \cdot 4 \cdot 9}}{2 \cdot 4} = \frac{3 \pm \sqrt{9-9}}{2} = \frac{3}{2}$$

从而通解为 $y = (c_1 + c_2 x)e^{\frac{3}{2}x}$

(2) $\frac{d^2 s}{dt^2} + \frac{ds}{dt} = 0$;

解: 特征方程为 $r^2 + r = r(r+1) = 0, r_1 = 0, r_2 = -1$ 从而通解为 $y = c_1 + c_2 e^{-x}$

(3) $y'' + 6y' + 13y = 0$;

解: 特征方程为 $r^2 + 6r + 13 = 0, r_{1,2} = \frac{-6 \pm \sqrt{6^2 - 4 \cdot 1 \cdot 13}}{2} = -3 \pm 2i, \alpha = -3, \beta = 2$ 从而通解为 $y = (c_1 \cos 2x + c_2 \sin 2x)e^{-3x}$

(4) $y^{(5)} + 2y''' + y' = 0$.

解: 特征方程为 $r^5 + 2r^3 + 1 = r(r^2 + 1)^2 = 0, r_{1,2} = i, r_{3,4} = -i, r_5 = 0$ 从而通解为 $y = (c_1 + c_2 x) \cos 2x + (c_3 + c_4 x) \sin 2x + c_5$ 2. 求方程 $4y'' + 4y' + y = 0$ 满足所给初始条件 $y|_{x=0} = 2, y'|_{x=0} = 0$ 的特解.解: 特征方程为 $4r^2 + 4r + 1 = (2r+1)^2 = 0, r_{1,2} = -\frac{1}{2}$ 从而通解为 $y = (c_1 + c_2 x)e^{-\frac{1}{2}x}$, 由 $y|_{x=0} = 2$ 得 $2 = (c_1 + c_2 \cdot 0)e^0 \Rightarrow c_1 = 2$ 由 $y'|_{x=0} = 0, y' = c_2 e^{-\frac{1}{2}x} + (c_1 + c_2 x)e^{-\frac{1}{2}x} \cdot \left(-\frac{1}{2}\right)$ 得 $0 = c_2 + c_1 \cdot \left(-\frac{1}{2}\right), c_2 = \frac{1}{2}c_1 = 1$ 因此 $y = (2+x)e^{-\frac{1}{2}x}$

3. 设可微函数 $\varphi(x)$ 满足方程 $\varphi(x) = e - \int_0^x (x-u)\varphi(u)du$, 求 $\varphi(x)$.

解: 由已知 $\varphi(0) = e$, $\varphi(x) = e - x \int_0^x \varphi(u)du + \int_0^x u\varphi(u)du$

$$\Rightarrow \varphi'(x) = -\int_0^x \varphi(u)du, \varphi'(0) = 0, \Rightarrow \varphi''(x) = -\varphi(x), \varphi''(x) + \varphi(x) = 0$$

特征方程为 $r^2 + 1 = 0, r_{1,2} = \pm i$

从而通解为 $\varphi(x) = c_1 \cos x + c_2 \sin x$, 由 $\varphi(0) = e$ 得 $e = c_1 + c_2 \cdot 0 \Rightarrow c_1 = e$

由 $\varphi'(0) = 0$, $\varphi'(x) = -c_1 \sin x + c_2 \cos x$, 得 $0 = 0 + c_2, c_2 = 0$

因此 $\varphi(x) = e \cos x$

作业 28 二阶线性非齐次微分方程

1. 求下列各方程的通解

(1) $y'' + 5y' + 4y = 3 - 2x$;

解：对应齐次方程特征方程为 $r^2 + 5r + 4 = (r+4)(r+1) = 0, r_1 = -4, r_2 = -1$

非齐次项 $f(x) = 3 - 2x$ ，与标准式 $f(x) = P_n(x)e^{\lambda x}$ 比较得 $n=1, \lambda=0$

对比特征根，推得 $k=0$ ，从而 $y^* = x^k Q_n(x)e^{\lambda x} = ax + b, y^{*'} = a, y^{*''} = 0$

代入方程得 $0 + 5a + 4(ax + b) = 3 - 2x \Rightarrow 5a + 4b = 3, 4a = -2, a = -\frac{1}{2}, b = \frac{11}{8}$

从而通解为 $y = c_1 e^{-4x} + c_2 e^{-x} - \frac{1}{2}x + \frac{11}{8}$

(2) $2y'' + y' - y = 2e^x$;

解：对应齐次方程特征方程为

$$2r^2 + r - 1 = 0, r_{1,2} = \frac{-1 \pm \sqrt{1^2 - 4 \cdot 1 \cdot (-1)}}{2 \cdot 2} = \frac{-1 \pm 3}{4}, r_1 = \frac{1}{2}, r_2 = -1$$

非齐次项 $f(x) = 2e^x$ ，与标准式 $f(x) = P_n(x)e^{\lambda x}$ 比较得 $n=0, \lambda=1$

对比特征根，推得 $k=0$ ，从而 $y^* = x^k Q_n(x)e^{\lambda x} = ae^x, y^{*'} = ae^x, y^{*''} = ae^x$

代入方程得 $2a + a - a = 2 \Rightarrow a = 1$

从而通解为 $y = c_1 e^{\frac{x}{2}} + c_2 e^{-x} + e^x$

(3) $y'' + 3y' + 2y = 3xe^{-x}$;

解：对应齐次方程特征方程为 $r^2 + 3r + 2 = (r+2)(r+1) = 0, r_1 = -2, r_2 = -1$

非齐次项 $f(x) = 3xe^{-x}$ ，与标准式 $f(x) = P_n(x)e^{\lambda x}$ 比较得 $n=1, \lambda=-1$

对比特征根，推得 $k=1$ ，从而 $y^* = x^k Q_n(x)e^{\lambda x} = (ax^2 + bx)e^{-x}$,

$y^{*'} = (-ax^2 + 2ax - bx + b)e^{-x}, y^{*''} = (ax^2 - 4ax + bx + 2a - 2b)e^{-x}$

代入方程得 $(ax^2 - 4ax + bx + 2a - 2b) + 3(-ax^2 + 2ax - bx + b) + 2(ax^2 + bx) = 3x$

$\Rightarrow 2a + b = 0, 2a = 3, \Rightarrow a = \frac{3}{2}, b = -2a = -3, y = \left(\frac{3}{2}x^2 - 3x + c_1\right)e^{-x} + c_2 e^{-2x}$

$$(4) \quad y'' + 4y = x \cos x;$$

解：对应齐次方程特征方程为 $r^2 + 4 = 0, r_{1,2} = \pm 2i$

非齐次项 $f(x) = x \cos x$, 与标准式 $f(x) = e^{\alpha x} [P_m(x) \cos \beta x + P_l(x) \sin \beta x]$

比较得 $n = \max\{m, l\} = 1, \lambda = i$, 对比特征根, 推得 $k = 0$, 从而特解形式可设为

$$y^* = x^k [{}_1 Q_n(x) \cos \beta x + {}_2 Q_n(x) \sin \beta x] e^{\alpha x} = (ax + b) \cos x + (cx + d) \sin x,$$

$$y^{*'} = (-ax - b + c) \sin x + (cx + d + a) \cos x, y^{*''} = (-ax - b + 2c) \cos x - (cx + d + 2a) \sin x$$

$$\text{代入方程得 } 3ax + 3b + 2c = x, 3cx + 3d - 2a = 0 \Rightarrow a = \frac{1}{3}, c = 0, b = 0, d = \frac{2}{9}$$

$$y = c_1 \cos 2x + c_2 \sin 2x + \frac{1}{3} \cos x + \frac{2}{9} \sin x$$

$$(5) \quad y'' - y = \sin^2 x.$$

解：对应齐次方程特征方程为 $r^2 - 1 = 0, r_{1,2} = \pm 1$

非齐次项 $f(x) = \frac{1}{2} - \frac{1}{2} \cos 2x$, 利用解的结构定理知特解形式可设为

$$y^* = a + b \cos 2x + c \sin 2x,$$

$$y^{*'} = -2b \sin 2x + 2c \cos 2x, y^{*''} = -4b \cos 2x - 4c \sin 2x$$

$$\text{代入方程得 } -a - 5b \cos 2x - 5c \sin 2x = \frac{1}{2} - \frac{1}{2} \cos 2x \Rightarrow a = -\frac{1}{2}, b = \frac{1}{10}, c = 0$$

$$y = c_1 e^x + c_2 e^{-x} - \frac{1}{2} + \frac{1}{10} \cos 2x$$

2. 求方程 $y'' + 4y' + 4y = e^{-2x}$ 满足初始条件 $y(0) = 0, y'(0) = 1$ 的特解.

解：对应齐次方程特征方程为 $r^2 + 4r + 4 = (r + 2)^2 = 0, r_1 = r_2 = -2$

非齐次项 $f(x) = e^{-2x}$, 与标准式 $f(x) = P_n(x) e^{\lambda x}$ 比较得 $n = 0, \lambda = -2$

对比特征根, 推得 $k = 2$, 从而

$$y^* = x^k Q_n(x) e^{\lambda x} = ax^2 e^{-2x}, y^{*'} = (2ax - 2ax^2) e^{-2x}, y^{*''} = (2a - 8ax + 4ax^2) e^{-2x}$$

$$\text{代入方程得 } (2a - 8ax + 4ax^2) + 4(2ax - 2ax^2) + 4ax^2 = 1, 2a = 1, a = \frac{1}{2}$$

$$\text{从而通解为 } y = (c_1 + c_2 x + \frac{1}{2} x^2) e^{-2x}, y(0) = 0 \Rightarrow c_1 = 0$$

$$y' = (-2c_2x - x^2 + c_2 + x)e^{-2x}, \quad y'(0) = 1 \Rightarrow c_2 = 1 \text{ 要的特解为 } y = \left(x + \frac{1}{2}x^2\right)e^{-2x}$$

3. 已知二阶线性非齐次微分方程 $y'' + p(x)y' + q(x)y = f(x)$ 的三个特解为 $y_1 = x$,

$y_2 = e^x$, $y_3 = e^{2x}$. 试求方程满足初始条件 $y(0) = 1$, $y'(0) = 3$ 的特解.

解: 由这个三个解的线性无关性, 以及解的结构理论, 得通解为

$$y = c_1(e^x - x) + c_2(e^{2x} - x) + x, \quad \text{由 } y(0) = 1 \text{ 得 } c_1 + c_2 = 1$$

$$y' = c_1(e^x - 1) + c_2(2e^{2x} - 1) + 1 \text{ 及 } y'(0) = 3 \text{ 得 } c_2(2 - 1) + 1 = 3 \Rightarrow c_2 = 2, c_1 = -1$$

所要特解为 $y = x - e^x + 2e^{2x} - 2x + x = 2e^{2x} - e^x$

4. 设 $f(x) = \sin x - \int_0^x (x-t)f(t)dt$, 其中 $f(x)$ 连续, 求 $f(x)$.

$$\text{解: } f(x) = \sin x - x \int_0^x f(t)dt + \int_0^x tf(t)dt \Rightarrow f(0) = 0$$

$$f'(x) = \cos x - \int_0^x f(t)dt \Rightarrow f'(0) = \cos 0 = 1, \quad f''(x) + f(x) = -\sin x$$

对应齐次方程特征方程为 $r^2 + 1 = 0, r_{1,2} = \pm i$

非齐次项 $f(x) = -\sin x$, 与标准式 $f(x) = e^{\alpha x} [P_m(x)\cos \beta x + P_l(x)\sin \beta x]$

比较得 $n = \max\{m, l\} = 0, \lambda = i$, 对比特征根, 推得 $k = 1$, 从而特解形式可设为

$$y^* = x^k [{}_1Q_n(x)\cos \beta x + {}_2Q_n(x)\sin \beta x]e^{\alpha x} = ax\cos x + bx\sin x,$$

$$y^{*'} = (a + bx)\cos x + (b - ax)\sin x, \quad y^{*''} = (2b - ax)\cos x + (-2a - bx)\sin x$$

$$\text{代入方程得 } 2b\cos x - 2a\sin x = -\sin x \Rightarrow b = 0, a = \frac{1}{2}$$

$$f(x) = c_1\sin x + c_2\cos x + \frac{x}{2}\cos x, \quad \text{由 } f(0) = 0 \Rightarrow c_2 = 0$$

$$f'(x) = c_1\cos x - c_2\sin x - \frac{x}{2}\sin x + \frac{1}{2}\cos x, \quad \text{由 } f'(0) = 1 \Rightarrow c_1 = \frac{1}{2}$$

$$\text{因此 } f(x) = \frac{1}{2}\sin x + \frac{x}{2}\cos x$$

第十章《微分方程》测试题

1. 填空题

(1) 函数 $y = e^{rx}$ 是常系数线性微分方程 $y'' + py' + qy = 0$ 的解的充分必要条件是

$$\underline{r^2 + pr + q = 0};$$

(2) 曲线簇 $y = \cos(x+C)$ (C 为任意常数) 满足的一阶微分方程是 $\underline{y^2 + (y')^2 = 1};$

(3) 已知二阶线性齐次方程的两个解 $y_1 = e^x$, $y_2 = xe^x$, 则该方程为

$$\underline{y'' + 2y' + y = 0};$$

(4) 方程 $y' = \frac{y}{x} + \tan \frac{y}{x}$ 的通解 y 为 $\underline{\sin \frac{y}{x} = cx};$

(5) 设 $y_1 = 3$, $y_2 = 3 + x^2$, $y_3 = 3 + x^2 + e^x$ 都是方程

$$(x^2 - 2x)y'' - (x^2 - 2)y' + (2x - 2)y = 6x - 6$$

的解, 则方程的通解为 $\underline{y = 3 + c_1 x^2 + c_2 e^x}.$

2. 求下列各方程的通解

$$(1) (1 + e^{\frac{x}{y}})dx + e^{\frac{x}{y}}(1 - \frac{x}{y})dy = 0;$$

解: 令 $u = \frac{x}{y}$, 则 $x = yu, dx = ydu + udy$

原方程化为 $(1 + e^u)ydu + (u + e^u)dy = 0$, 分离变量 $\frac{(1 + e^u)du}{u + e^u} + \frac{dy}{y} = 0$,

$$\text{两边积分得 } \int \frac{(1 + e^u)du}{(u + e^u)} + \int \frac{dy}{y} = \ln(u + e^u) + \ln y = \ln c$$

$$\text{从而 } y(u + e^u) = c, x + ye^{\frac{x}{y}} = c$$

$$(2) \frac{dy}{dx} = \frac{y}{x + y^3};$$

解: 原方程化为 $\frac{dx}{dy} - \frac{x}{y} = y^2, ,$

$$\text{从而 } x = e^{-\int \frac{1}{y} dy} \left(\int y^2 e^{\int \frac{1}{y} dy} dy + c \right) = e^{\ln y} \left(\int y dy + c \right) = \frac{y^3}{2} + cy$$

$$(3) (1+x^2)y'' + 2xy' = 0;$$

解: 令 $y' = p$, 则 $y'' = p'$ 原方程化为 $(1+x^2)p' + 2xp = 0$,

$$\text{分离变量 } \frac{dp}{p} + \frac{2xdx}{1+x^2} = 0,$$

$$\text{两边积分得 } \int \frac{dp}{p} + \int \frac{2xdx}{1+x^2} = \ln p + \ln(1+x^2) = \ln c$$

$$\text{从而 } p = \frac{dy}{dx} = \frac{c}{1+x^2}, y = c \arctan x + c_1$$

$$(4) y'' = \frac{1}{x} y' + x e^x;$$

解: 令 $y' = p$, 则 $y'' = p'$ 原方程化为 $p' - \frac{1}{x} p = x e^x$,

$$\text{从而 } p = e^{-\int \frac{1}{x} dx} \left(\int x e^x e^{\int \frac{1}{x} dx} dx + c \right) = e^{\ln x} \left(\int e^x dx + 2c_1 \right) = x e^x + 2c_1 x = \frac{dy}{dx}$$

$$y = \int x e^x dx + c_1 x = (x-1)e^x + c_1 x^2 + c_2$$

$$(5) y'' + 9y = x \sin 3x;$$

解: 对应齐次方程特征方程为 $r^2 + 9 = 0, r_{1,2} = \pm 3i$

非齐次项 $f(x) = x \sin 3x$, 与标准式 $f(x) = e^{\alpha x} [P_m(x) \cos \beta x + P_l(x) \sin \beta x]$

比较得 $n = \max\{m, l\} = 1, \lambda = 3i$, 对比特征根, 推得 $k = 1$, 从而特解形式可设为

$$y^* = x^k [{}_1 Q_n(x) \cos \beta x + {}_2 Q_n(x) \sin \beta x] e^{\alpha x} = (ax^2 + bx) \cos 3x + (cx^2 + dx) \sin 3x,$$

$$y^{*'} = (3cx^2 + 3dx + 2ax + b) \cos 3x + (2cx + d - 3ax^2 - 3bx) \sin 3x$$

$$y^{*''} = (2c - 6b - 12ax - 9dx - 9cx^2) \sin 3x + (6d + 2a + 12cx - 9bx - 9ax^2) \cos 3x$$

代入方程得 $(2c - 6b - 12ax) \sin 3x + (6d + 2a + 12cx) \cos 3x = x \sin 3x$

$$2c - 6b - 12ax = x, 6d + 2a + 12cx = 0 \Rightarrow a = -\frac{1}{12}, c = b = 0, d = \frac{1}{36}$$

$$y = c_1 \cos 3x + c_2 \sin 3x - \frac{1}{12} x^2 \cos 3x + \frac{1}{36} x \sin 3x$$

$$(6) \quad xy'' - y' = x^2;$$

解：方程可化为 $\frac{xy'' - y'}{x^2} = \left(\frac{y'}{x}\right)' = 1$ ，从而 $\frac{y'}{x} = x + 2c_1, y' = x^2 + 2c_1x$

$$\text{因此 } y = \int (x^2 + 2c_1x) dx = \frac{1}{3}x^3 + c_1x + c_2$$

$$(7) \quad y'' + 4y' + 4y = 3e^{-2x};$$

解：对应齐次方程特征方程为 $r^2 + 4r + 4 = (r + 2)^2 = 0, r_1 = r_2 = -2$

非齐次项 $f(x) = 3e^{-2x}$ ，与标准式 $f(x) = P_n(x)e^{\lambda x}$ 比较得 $n=0, \lambda=-2$

对比特征根，推得 $k=2$ ，从而

$$y^* = x^k Q_n(x) e^{\lambda x} = ax^2 e^{-2x}, y^{*'} = (2ax - 2ax^2) e^{-2x}, y^{*''} = (2a - 8ax + 4ax^2) e^{-2x}$$

$$\text{代入方程得 } (2a - 8ax + 4ax^2) + 4(2ax - 2ax^2) + 4ax^2 = 3, 2a = 3, a = \frac{3}{2}$$

$$\text{从而通解为 } y = (c_1 + c_2x + \frac{3}{2}x^2)e^{-2x}$$

$$(8) \quad (2x - 5y + 3)dx - (2x + 4y - 6)dy = 0.$$

$$\text{解：令 } x = X + a, y = Y + b, \text{ 则 } y' = \frac{dY}{dX} = \frac{2X - 5Y + 2a - 5b + 3}{2X + 4Y + 2a + 4b - 6}$$

$$\text{再令 } 2a - 5b + 3 = 0, 2a + 4b - 6 = 0 \Rightarrow b = 1, a = 1, \quad x = X + 1, y = Y + 1$$

$$\text{再令 } Y = uX, \Rightarrow Xu' + u = \frac{2 - 5u}{2 + 4u}, Xu' = \frac{2 - 5u}{2 + 4u} - u = \frac{2 - 7u - 4u^2}{2 + 4u}$$

$$\text{从而 } \int \frac{2 + 4u}{(2 + u)(1 - 4u)} du = \int \left(\frac{-2/3}{2 + u} + \frac{4/3}{1 - 4u} \right) du = \int \frac{dX}{X},$$

$$-\frac{2}{3} \ln(2 + u) - \frac{1}{3} \ln(1 - 4u) = \ln X - \frac{1}{3} \ln c$$

$$2 \ln(2 + u) + \ln(1 - 4u) + 3 \ln X = \ln c, (2 + u)^2 (1 - 4u) X^3 = c$$

$$(2X + Y)^2 (X - 4Y) = c \text{ 即 } (2x + y - 3)^2 (x - 4y + 3) = c$$

3. 设 $f(x)$ 具有二阶连续导数，且 $f(0) = 0, f'(0) = 1$ ，并且

$$[xy(x + y) - f(x)y]dx + [f'(x) + x^2y]dy = 0$$

为一全微分方程，求 $f(x)$ 。

解: 由已知 $x(x+2y)-f(x)=f''(x)+2xy, \Leftrightarrow f''(x)+f(x)=x^2$

对应齐次方程特征方程为 $r^2+1=0, r_{1,2}=\pm i$

非齐次项 $f(x)=x^2$, 与标准式 $f(x)=P_n(x)e^{\lambda x}$

比较得 $n=2, \lambda=0$, 对比特征根, 推得 $k=0$, 从而特解形式可设为

$$y^*=ax^2+bx+c, y^{*'}=2ax+b, y^{*''}=2a$$

$$2a+ax^2+bx+c=x^2 \Rightarrow a=1, b=0, c=-2$$

从通解为 $f(x)=c_1 \cos x+c_2 \sin x+x^2-2, f'(x)=c_2 \cos x-c_1 \sin x+2x$,

由 $f(0)=0, f'(0)=1, c_1-2=0, c_2=1, c_1=2$

因此 $f(x)=2 \cos x+\sin x+x^2-2$

4. 已知方程 $\frac{\partial^2 z}{\partial x^2}+\frac{\partial^2 z}{\partial y^2}=ze^{2x}$ 有形如 $z=f(e^x \sin y)$ 的解, 试求出这个解.

解: 因为 $\frac{\partial z}{\partial x}=f'(u)e^x \sin y, \frac{\partial^2 z}{\partial x^2}=f''(u)(e^x \sin y)^2+f'(u)e^x \sin y$

$$\frac{\partial z}{\partial y}=f'(u)e^x \cos y, \frac{\partial^2 z}{\partial y^2}=f''(u)(e^x \cos y)^2+f'(u)e^x(-\sin y)$$

$$\frac{\partial^2 z}{\partial x^2}+\frac{\partial^2 z}{\partial y^2}=f''(u)e^{2x}=f(u)e^{2x}, \Rightarrow f''(u)-f(u)=0$$

特征方程为 $r^2-1=0, r_1=1, r_2=-1, f(u)=c_1 e^u+c_2 e^{-u}$

因而, 这个解为 $z=f(e^x \sin y)=c_1 e^{e^x \sin y}+c_2 e^{-e^x \sin y}$

5. 设函数 $f(x)$ 在 $(-\infty, +\infty)$ 内具有连续导数, 且满足

$$f(t)=2 \iint_{x^2+y^2 \leq t^2} (x^2+y^2)f(\sqrt{x^2+y^2})dx dy+t^4,$$

求 $f(x)$.

解: 由极坐标 $f(t)=2 \int_0^{2\pi} d\theta \int_0^t r^2 f(r) r dr+t^4=4\pi \int_0^t r^3 f(r) dr+t^4$

从而 $f'(t) = 4\pi t^3 f(t) + 4t^3, f(0) = 0$, 即 $f'(t) - 4\pi t^3 f(t) = 4t^3$,

$$f(t) = e^{-\int(-4\pi t^3)} \left(\int 4t^3 e^{\int(-4\pi t^3)} dt + c \right) = e^{\pi t^4} \left(-\frac{1}{\pi} e^{-\pi t^4} + c \right) = -\frac{1}{\pi} + ce^{\pi t^4}$$

由 $f(0) = 0$, 得 $c = \frac{1}{\pi}, f(t) = \frac{1}{\pi} e^{\pi t^4} - \frac{1}{\pi}, f(x) = \frac{1}{\pi} e^{\pi x^4} - \frac{1}{\pi}$

6. 设函数 $\varphi(x)$ 在实轴上连续, $\varphi'(0)$ 存在, 且具有性质 $\varphi(x+y) = \varphi(x)\varphi(y)$, 试求出 $\varphi(x)$.

解: 由已知 $\varphi(x+0) = \varphi(x)\varphi(0), \Rightarrow \varphi(0) = 1$

$$\varphi'(x) = \lim_{y \rightarrow 0} \frac{\varphi(x+y) - \varphi(x)}{y} = \lim_{y \rightarrow 0} \frac{\varphi(x)\varphi(y) - \varphi(x)}{y} = \varphi(x) \lim_{y \rightarrow 0} \frac{\varphi(y) - \varphi(0)}{y}$$

从而 $\varphi'(x) = \varphi(x)\varphi'(0), \int \frac{d\varphi(x)}{\varphi(x)} = \int \varphi'(0)dx = \varphi'(0)x + \ln c$

因此 $\varphi(x) = ce^{\varphi'(0)x}$, 由于 $\varphi(0) = 1$, 故 $c = 1, \varphi(x) = e^{\varphi'(0)x}$

7. 设函数 $y(x)$ ($x \geq 0$) 二阶可导, 且 $y'(x) > 0, y(0) = 1$, 过曲线 $y = y(x)$ 上任一点 $P(x, y)$ 作该曲线的切线及 x 轴的垂线, 上述两直线与 x 轴所围成的三角形面积记为 S_1 , 区间 $(0, x]$ 上以 $y = y(x)$ 为曲边的曲边梯形面积记为 S_2 , 并设 $2S_1 - S_2$ 恒为 1. 求此曲线 $y = y(x)$ 的方程.

解: 过曲线 $y = y(x)$ 上任一点 $P(x, y)$ 作该曲线的切线为 $Y - y = y'(X - x)$

$$\text{当 } Y = 0, X = x - \frac{y}{y'}, \text{ 从而 } S_1 = \frac{1}{2} y \left[x - \left(x - \frac{y}{y'} \right) \right] = \frac{y^2}{2y'}, S_2 = \int_0^x y(x) dx$$

由已知 $y(0) = 1, 2S_1 - S_2 = 1, \frac{y^2}{y'} - \int_0^x y(x) dx = 1, \Rightarrow y'(0) = 1, y(y')^2 - y^2 y'' = 0$

$$\text{令 } y' = p, \Rightarrow y'' = p \frac{dp}{dy}, yp^2 = y^2 p \frac{dp}{dy}, \int \frac{dp}{p} = \int \frac{dy}{y}, \ln p = \ln y + \ln c$$

$$\text{从而 } y' = p = cy, \int \frac{dy}{y} = \int c dx, \ln y = cx + \ln c_1, y = c_1 e^{cx},$$

由于 $y(0) = 1, y'(0) = 1$, 因此 $c = 1, c_1 = 1, y = e^x$