

УРАВНЕНИЯ МАТЕМАТИЧЕСКОЙ ФИЗИКИ

КОНТРОЛЬНАЯ РАБОТА №1

ВАРИАНТ 10

Задача 1.

Решить смешанную задачу.

1	2	3	4	5	Σ
+	+	+	+	+	4

$$\begin{cases} u_t = u_{xx}, & 0 < x < 1, \quad t > 0, \\ u(0; t) = 0; \\ u(1; t) = 0; \\ u(x; 0) = x(1 - x). \end{cases}$$

Задача 2.

Решить смешанную задачу.

$$\begin{cases} u_t = u_{xx} + 4xt + 2 - 2\pi t, & 0 < x < \frac{\pi}{2}, \quad t > 0, \\ u_x(0; t) = 2t^2; \\ u\left(\frac{\pi}{2}; t\right) = 2t; \\ u(x; 0) = \cos 3x. \end{cases}$$

Задача 3.

Решить задачу Коши на бесконечной прямой.

$$\begin{cases} u_t = u_{xx}, & -\infty < x < +\infty, \quad t > 0 \\ u(x; 0) = \begin{cases} e^{-x}, & x \geq 0, \\ 0, & x < 0. \end{cases} \\ |u| < M. \end{cases}$$

Задача 4.

Решить задачу на полубесконечной прямой.

$$\begin{cases} u_t = u_{xx}, & 0 < x < +\infty, \quad t > 0, \\ u(0; t) = 0; \\ u(x; 0) = \begin{cases} U_0, & 1 < x < 2, \\ 0, & x \leq 1 \text{ и } x \geq 2. \end{cases} \end{cases}$$

Задача 5.

Решить задачу Дирихле.

$$\begin{cases} \Delta u = 0, & r < 2, \\ u|_{r=2} = \cos^2 \varphi. \end{cases}$$

Алгебра Варьянт 10.

$$\begin{cases} u_t = u_{xx}, & 0 < x < 1, t > 0 \\ u(0, t) = 0 \\ u(1, t) = 0 \\ u(x, 0) = x(1-x) \end{cases} \quad u = X(x)T(t) \quad \frac{X''}{X} = \frac{T'}{T} = -\lambda$$

$$X = c_1 \cos \sqrt{\lambda} x + c_2 \sin \sqrt{\lambda} x$$

$$X|_{(0,t)} = c_1 = 0 \quad X|_{(1,t)} = c_2 \sin \sqrt{\lambda} = 0$$

$$\Rightarrow \sqrt{\lambda} = \pi n \quad \lambda_n = \pi^2 n^2 \quad X_n = \sin \pi n x$$

$$T_n = c_n e^{-\lambda_n t}$$

$$c_n = 2 \int_0^1 x(1-x) \sin \pi n x dx = \left\{ \begin{array}{l} f = (1-x)x \\ g' = \sin \pi n x \\ f' = 1-2x \\ g = -\frac{\cos \pi n x}{\pi n} \end{array} \right\} =$$

$$= 2 \int_0^1 \frac{(1-2x) \cos \pi n x}{\pi n} dx$$

$$= 2 \left(\frac{(1-x)x \cos \pi n x}{\pi n} \Big|_0^1 + \int_0^1 \frac{(1-2x) \cos \pi n x}{\pi n} dx \right) =$$

$$= 2 \left(0 + \int_0^1 \frac{(1-2x) \cos \pi n x}{\pi n} dx \right) = \left\{ \begin{array}{l} f = 1-2x \\ g' = \cos \pi n x \\ f' = -2 \\ g = \frac{\sin \pi n x}{\pi n} \end{array} \right\} =$$

$$= \frac{2}{\pi n} \left(\frac{(1-2x) \sin \pi n x}{\pi n} \Big|_0^1 + \int_0^1 \frac{2 \sin \pi n x}{\pi n} dx \right) = \frac{4}{\pi^2 n^2} \int_0^1 \sin \pi n x dx =$$

$$= \frac{4}{\pi^2 n^2} (-\cos \pi n x) \Big|_0^1 = \frac{4}{\pi^2 n^2} (-(-1)^n + 1) = \frac{4(1 - (-1)^n)}{(\pi n)^2}$$

$$u(x, t) = \sum_{n=1}^{\infty} \sin \pi n x \cdot e^{-\pi^2 n^2 t} \cdot \frac{4(1 - (-1)^n)}{(\pi n)^2} \quad \text{⊕}$$

Анастасия Вариант 10

$$\begin{cases} u_t = u_{xx} + 4x + 2 - 2t, & 0 < x < \frac{\pi}{2}, t > 0 \\ u_x(0, t) = 2t^2 \\ u(\frac{\pi}{2}, t) = 2t \\ u(x, 0) = \cos 3x \end{cases}$$

$$u(x, t) = v(x, t) + ax + b$$

$$\underbrace{v_x(0, t)}_0 + a = 2t^2 \Rightarrow a = 2t^2$$

$$\underbrace{v(\frac{\pi}{2}, t)}_0 + \frac{a\pi}{2} + b = 0 + t^2\pi + b = 2t$$

$$b = 2t - t^2\pi$$

$$u(x, t) = v(x, t) + 2t^2x + 2t - t^2\pi$$

$$v_t + 4x + 2 - 2t = v_{xx} + 4x + 2 - 2t$$

$$v_t = v_{xx}$$

$$v_x(0, t) = 0$$

$$v(\frac{\pi}{2}, t) = 0$$

$$v(x, 0) = \cos 3x$$

$$v = X(x)T(t)$$

$$X = c_1 \cos \sqrt{\lambda} x + c_2 \sin \sqrt{\lambda} x$$

$$X' = -c_1 \sqrt{\lambda} \sin \sqrt{\lambda} x + c_2 \sqrt{\lambda} \cos \sqrt{\lambda} x$$

$$X'(0) = c_2 \sqrt{\lambda} = 0 \quad c_2 = 0$$

$$X = c_1 \cos \sqrt{\lambda} x$$

$$X(\frac{\pi}{2}) = c_1 \cos \frac{\sqrt{\lambda}\pi}{2} = 0 \Rightarrow \frac{\sqrt{\lambda}\pi}{2} = \frac{\pi}{2} + \pi n$$

$$\sqrt{\lambda_n} = 2n+1$$

$$X_n(x) = \cos(2n+1)x$$

$$T_n = c_n e^{-\lambda_n t}$$

$$v(x, 0) = \cos 3x = \sum_{n=1}^{\infty} X_n T_n = \sum_{n=1}^{\infty} \cos(2n+1)x c_n$$

$$\Rightarrow c_n = 0, n \neq 1 \quad c_1 = 1$$

$$v(x, t) = \cos 3x e^{-9t}$$

Проверка: $-9e^{-9t} \cos 3x = e^{-9t} \cdot (-9) \cos 3x$ - верно.

$u(x, t) = \cos 3x e^{-9t} + 2t^2x + 2t - t^2\pi$ - Ответ.

Проверка 2:

$-9e^{-9t} \cos 3x + 4x + 2 - 2t = -9 \cos 3x e^{-9t} + 4x + 2 - 2t$ - верно.

$u(\frac{\pi}{2}, t) = 2t - t^2\pi + 2t - t^2\pi = 2t$ - верно.

$u(x, 0) = \cos 3x + 0$ - верно.

$u'_x = -3 \sin 3x e^{-9t} + 2t^2$

$u'_x(0, t) = 2t^2$ - верно.

$$\sqrt{5.} \quad \begin{cases} \Delta u = 0, & r < 2 \\ u|_{r=2} = \cos^2 \varphi \end{cases}$$

$$\cos 2\varphi = \cos^2 \varphi - \sin^2 \varphi = 2\cos^2 \varphi - 1$$

$$\cos^2 \varphi = \frac{\cos 2\varphi + 1}{2}$$

$$u(r, \varphi) = c + \sum_{n=1}^{\infty} \left(\frac{r}{2}\right)^n (A_n \cos n\varphi + B_n \sin n\varphi), \quad R=2$$

$$u(2, \varphi) = c + \sum_{n=1}^{\infty} (A_n \cos n\varphi + B_n \sin n\varphi) = \frac{1}{2} + \frac{1}{2} \cos 2\varphi$$

$$c = \frac{1}{2}, \quad A_2 = \frac{1}{2}, \quad B_n = 0, \quad A_k = 0, \quad k \neq 2$$

$$u(r, \varphi) = \frac{1}{2} + \frac{1}{2} \cdot \frac{r^2}{2^2} \cos 2\varphi = \frac{1}{2} + \frac{r^2}{8} \cos 2\varphi \quad (+)$$

$$\sqrt{4.} \quad \begin{cases} u_t = u_{xx}, & 0 < x < +\infty, t > 0 \\ u(0, t) = 0 \\ u(x, 0) = \begin{cases} u_0, & 1 < x < 2 \\ 0, & x \leq 1 \text{ or } x \geq 2 \end{cases} \end{cases}$$

$$G(x, \xi, t) = \frac{1}{2\sqrt{\pi t}} e^{-\frac{(x-\xi)^2}{4t}}$$

$$u(x, t) = \int_{-\infty}^{+\infty} G(x, \xi, t) \varphi(\xi) d\xi = \int_1^2 u_0 G(x, \xi, t) d\xi =$$

$$= \frac{u_0}{2\sqrt{\pi t}} \int_1^2 e^{-\frac{(x-\xi)^2}{4t}} d\xi = \left\{ \begin{aligned} \xi - x &= p \\ \xi &= 2\sqrt{t}p + x \end{aligned} \right. \quad d\xi = 2\sqrt{t} dp$$

$$= \frac{u_0}{2\sqrt{\pi t}} \int_a^b e^{-p^2} 2\sqrt{t} dp = \frac{u_0}{\sqrt{\pi}} \int_a^b e^{-p^2} dp = \begin{cases} a: \xi=1 \Rightarrow p = \frac{1-x}{2\sqrt{t}} \\ b: \xi=2 \Rightarrow p = \frac{2-x}{2\sqrt{t}} \end{cases}$$

$$= \frac{u_0}{\sqrt{\pi}} \left(\int_0^b e^{-p^2} dp - \int_0^a e^{-p^2} dp \right) = \frac{u_0}{\sqrt{\pi}} \left(\Phi(b) - \Phi(a) \right) \frac{\sqrt{\pi}}{2} =$$

$$= \frac{u_0}{2} \left(\Phi(b) - \Phi(a) \right) = \frac{u_0}{2} \left(\Phi\left(\frac{2-x}{2\sqrt{t}}\right) - \Phi\left(\frac{1-x}{2\sqrt{t}}\right) \right)$$

13. $u_t = u_{xx}$, $-\infty < x < +\infty, t > 0$
 $u(x, 0) = \begin{cases} e^{-x}, & x \geq 0 \\ 0, & x < 0 \end{cases}$ $G(x, \xi, t) = \frac{1}{2\sqrt{\pi t}} e^{-\frac{(x-\xi)^2}{4t}}$

$u(x, t) = \int_{-\infty}^{+\infty} G(x, \xi, t) \varphi(\xi) d\xi = \int_0^{+\infty} e^{-x} G(x, \xi, t) d\xi =$
 $= \frac{1}{2\sqrt{\pi t}} \int_0^{+\infty} e^{-\frac{(x-\xi)^2}{4t}} d\xi = \left\{ \begin{aligned} \frac{\xi-x}{2\sqrt{t}} = p \\ \xi = 2\sqrt{t}p + x \end{aligned} \right\} =$
 $= \frac{e^{-x}}{2\sqrt{\pi t}} \int_0^{+\infty} e^{-p^2} 2\sqrt{t} dp \quad \ominus$

$\left\{ \begin{aligned} a: \xi=0 \Rightarrow p = -\frac{x}{2\sqrt{t}} \\ b: \xi \rightarrow +\infty \Rightarrow p \rightarrow +\infty \end{aligned} \right\} \quad \ominus \frac{e^{-x}}{2\sqrt{\pi t}} \cdot 2\sqrt{t} \int_{-\frac{x}{2\sqrt{t}}}^{+\infty} e^{-p^2} dp =$

$= \frac{e^{-x}}{\sqrt{\pi}} \left(\int_0^{+\infty} e^{-p^2} dp + \int_0^{\frac{x}{2\sqrt{t}}} e^{-p^2} dp \right) = \quad \ominus$

$= \frac{e^{-x}}{\sqrt{\pi}} \left(\frac{\sqrt{\pi}}{2} + \frac{\sqrt{\pi}}{2} \cdot \Phi\left(\frac{x}{2\sqrt{t}}\right) \right) = \frac{e^{-x}}{2} \left(1 + \Phi\left(\frac{x}{2\sqrt{t}}\right) \right) //$

14. ~~Программируем нечетные образы~~ *задача*

$u(x, t) = \int_0^{+\infty} \left(e^{-\frac{(x-\xi)^2}{4t}} \frac{1}{2\sqrt{\pi t}} - e^{-\frac{(x+\xi)^2}{4t}} \frac{1}{2\sqrt{\pi t}} \right) \varphi(\xi) d\xi =$
 $= \frac{u_0}{2\sqrt{\pi t}} \int_0^{+\infty} \left(e^{-\frac{(x-\xi)^2}{4t}} - e^{-\frac{(x+\xi)^2}{4t}} \right) d\xi = u_0 \left(\frac{\Phi\left(\frac{x-1}{2\sqrt{t}}\right) - \Phi\left(\frac{x-2}{2\sqrt{t}}\right)}{2} - \right.$
 $\left. - \left(\frac{\Phi\left(\frac{x+2}{2\sqrt{t}}\right) - \Phi\left(\frac{x+1}{2\sqrt{t}}\right)}{2} \right) \right) =$

$= \frac{u_0}{2} \left(\Phi\left(\frac{x-1}{2\sqrt{t}}\right) + \Phi\left(\frac{x+1}{2\sqrt{t}}\right) - \Phi\left(\frac{x-2}{2\sqrt{t}}\right) - \Phi\left(\frac{x+2}{2\sqrt{t}}\right) \right) //$