## 目录

## 第1章 分离变量

## Example 1.1

$$u_{tt} = a^2 u_{xx}, \ u(x,0) = \sin \frac{3\pi x}{l}, \ u_t(x,0) = x(l-x), \ u(0,t) = u(l,t) = 0$$

$$X'' + \lambda X = 0$$
,  $T'' + a^2 \lambda T = 0$   
 $X(0) T(t) = X(l) T(t) = 0$ 

故

$$X\left(0\right) = X\left(l\right) = 0$$

若方程有界, 则  $\lambda > 0$ , 设  $\lambda = k^2$ , 则

$$X(x) = C_1 \cos kx + C_2 \sin kx$$

则  $C_1 = 0$ , 取  $C_2 = 1$ , 则

$$\sin kl = 0 \implies k = \frac{n\pi}{l}, n = 1, 2, \cdots$$

令

$$X_n(x) = \sin \frac{n\pi}{l} x$$
$$T_n(t) = A_n \cos \frac{n\pi a}{l} t + B_n \sin \frac{n\pi a}{l} t$$

则

$$u = \sum_{n=1}^{\infty} \left( A_n \cos \frac{n\pi a}{l} t + B_n \sin \frac{n\pi a}{l} t \right) \sin \frac{n\pi}{l} x$$

带入初值, 得到

$$\sin \frac{3\pi x}{l} = \sum_{n=1}^{\infty} A_n \sin \frac{n\pi}{l} x$$

恰好是它的正弦展开, 于是

$$A_n = \frac{2}{l} \int_0^l \sin \frac{3\pi x}{l} \sin \frac{n\pi}{l} x \, \mathrm{d}x = \begin{cases} 0, & n \neq 3 \\ 2, & n = 3 \end{cases}$$

此外

$$x(l-x) = \sum_{n=1}^{\infty} \frac{n\pi a}{l} B_n \sin \frac{n\pi a}{l} x$$

于是

$$\frac{n\pi a}{l}B_n = \frac{2}{l} \int_0^l x (l-x) \sin\frac{n\pi}{l} x \, dx$$

$$\frac{2}{l} \int_0^l x (l-x) \sin\frac{n\pi}{l} x \, dx = -\frac{l}{n\pi} \frac{2}{l} \int_0^l x (l-x) \, d\cos\frac{n\pi}{l} x$$

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

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

$$= \frac{-4l}{n^2 \pi^2} \int_0^l x \, d\sin\frac{n\pi x}{l} \, dx$$

$$= \frac{4l}{n^2 \pi^2} \int_0^l \sin\frac{n\pi x}{l} \, dx$$

$$= \frac{4l}{n^2 \pi^2} \frac{l}{n\pi} \left( -\cos\frac{n\pi x}{l} \right) \Big|_{x=0}^{x=l}$$

$$= \frac{4l^2}{n^3 \pi^3} (1 - (-1)^n)$$

于是

$$B_n = \frac{l}{n\pi} \frac{4l^2}{n^3 \pi^3} \left[ 1 - (-1)^n \right] = \frac{4l^3}{n^4 \pi^4 a} \left[ 1 - (-1)^n \right]$$

于是

$$u(x,t) = \sum_{n=1}^{\infty} \frac{4l^3}{n^4 \pi^4 a} \left[ 1 - (-1)^n \right] \sin \frac{n\pi a}{l} t \sin \frac{n\pi}{l} x + \left( 2\cos \frac{2\pi a}{l} t + \frac{4l^3}{2^4 \pi^4 a} \cdot 2 \right) \sin \frac{3\pi}{l} x$$