

10-11学年冬季学期《偏微分方程》期末 试卷及答案

January 4, 2012

一. (20分) 判别下列二阶线性偏微分方程

$$\frac{\partial^2 u}{\partial x^2} + 2 \cos x \frac{\partial^2 u}{\partial x \partial y} - \sin^2 x \frac{\partial^2 u}{\partial y^2} - \sin x \frac{\partial u}{\partial y} = 0$$

的类型, 并求出满足条件

$$u|_{y=\sin x} = x, \quad \left. \frac{\partial u}{\partial y} \right|_{y=\sin x} = 1$$

的解。

解. $\Delta = \cos^2 x + \sin^2 x = 1 > 0$, 方程为双曲型方程。

特征方程为 $(dy)^2 - 2 \cos x dy dx - \sin^2 x (dx)^2 = 0$, 解得特征线为

$$y - x - \sin x = C_1, \quad y + x - \sin x = C_2.$$

令

$$\xi = y - x - \sin x, \quad \eta = y + x - \sin x, \quad u(x, y) = u(\xi, \eta),$$

则由原方程可得

$$-4 \frac{\partial^2 u}{\partial \xi \partial \eta} = 0$$

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从而有

$$u = F(\xi) + G(\eta) = F(y - x - \sin x) + G(y + x - \sin x)$$

F 和 G 是二个任意可微函数。由初值条件得

$$F(-x) + G(x) = x, \quad F'(-x) + G'(x) = 1$$

$$\Rightarrow F(-x) + G(x) = x, \quad -F(-x) + G(x) = x + C$$

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二. (20分) (1). 已知函数 e^{-x^2} 的Fourier变换是 $\sqrt{\pi}e^{-\frac{\lambda^2}{4}}$, 求函数 e^{-Ax^2} 的逆变换, 其中常数 $A > 0$.

(2). 利用等式 $\int_{-\infty}^{+\infty} |f(x)|^2 dx = \frac{1}{2\pi} \int_{-\infty}^{+\infty} |F(f)(\lambda)|^2 d\lambda$ (其中 $F(f)$ 表示函数 f 的Fourier变换) 及Fourier变换证明: 下列初值问题

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} - \frac{\partial^4 u}{\partial x^4} = 0, & x \in (-\infty, +\infty), t > 0 \\ u|_{t=0} = \varphi(x), & \frac{\partial u}{\partial t}|_{t=0} = \psi(x) \end{cases}$$

存在有限能量解 $u(t, x)$ (即存在依赖于函数 φ 和 ψ 的常数 M 使得 $\int_{-\infty}^{+\infty} |u(t, x)|^2 dx \leq M < +\infty$ 的充分必要条件

是 $\psi(x) = \frac{\partial^2 \varphi(x)}{\partial x^2}$).

(3). 在条件 $\psi(x) = \frac{\partial^2 \varphi(x)}{\partial x^2}$ 下求出上述初值问题的有限能量解 $u(t, x)$.

解. (1). $F^{-1}[e^{-Ax^2}](\lambda) = \frac{1}{2\sqrt{\pi A}} e^{-\frac{\lambda^2}{4A}}.$

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$$\hat{u}(t, \lambda) = C_1 e^{-\lambda^2 t} + C_2 e^{\lambda^2 t}$$

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$$C_1 = \frac{1}{2} \left(\hat{\varphi}(\lambda) - \frac{\hat{\psi}(\lambda)}{\lambda^2} \right), \quad C_2 = \frac{1}{2} \left(\hat{\varphi}(\lambda) + \frac{\hat{\psi}(\lambda)}{\lambda^2} \right).$$

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三. (20分) 利用对称延拓法求下列半无界初边值问题:

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} = x, & x > 0, t > 0 \\ \frac{\partial u}{\partial x}|_{x=0} = 2 \\ u|_{t=0} = -\frac{1}{6}x^3, \quad \frac{\partial u}{\partial t}|_{t=0} = 0 \end{cases}$$

解. 取函数 $w(x)$ 满足 $-\frac{d^2 w(x)}{dx^2} = x, \quad \frac{\partial w}{\partial x}|_{x=0} = 2 \Rightarrow$

$$w(x) = -\frac{1}{6}x^3 + 2x$$

令 $v(t, x) = u(t, x) - w(x), \Rightarrow$

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利用对称延拓法（偶延拓）我们先讨论初值问题

$$\begin{cases} \frac{\partial^2 U}{\partial t^2} - \frac{\partial^2 U}{\partial x^2} = 0, & x \in (-\infty, +\infty), t > 0 \\ U|_{t=0} = -2|x|, & \frac{\partial U}{\partial t}|_{t=0} = 0 \end{cases}$$

解得 $U(t, x) = -|x - t| - |x + t|$, 从而

$$v(t, x) = U(t, x)|_{x \geq 0} = \begin{cases} -2x, & x \geq t > 0, \\ -2t, & 0 \leq x < t. \end{cases}$$

$$u(t, x) = v(t, x) + w(x) = \begin{cases} -\frac{1}{6}x^3, & x \geq t > 0, \\ -\frac{1}{6}x^3 + 2x - 2t, & 0 \leq x < t. \end{cases}$$

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$$\begin{cases} \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, & 0 < x < 1, y > 0 \\ \frac{\partial u}{\partial x} \big|_{x=0} = 0, \frac{\partial u}{\partial x} \big|_{x=1} = 0 \\ u \big|_{y=0} = 1 - x, \quad \lim_{y \rightarrow +\infty} u = 0 \end{cases}$$

解. 令 $u(x, y) = X(x)Y(y)$ 代入方程和边值条件

$$\begin{cases} X''(x) + \lambda X(x) = 0, \\ X'(0) = 0, X'(1) = 0 \end{cases} \quad Y''(y) - \lambda Y(y) = 0.$$

得

$$\lambda_0 = 0, X_0(x) = c_0,$$

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$$B_0 + \sum_{n=1}^{\infty} (A_n + B_n) \cos n\pi x = 1 - x, \quad A_n = 0 \quad (n = 0, 1, 2, \dots).$$

$$\Rightarrow A_n = 0 \quad (n = 0, 1, 2, \dots),$$

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五. (20分) 利用分离变量法求解:

$$\begin{cases} \frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} + 2\frac{\partial u}{\partial x} = te^x \sin(2\pi x), & 0 < x < 1, t > 0 \\ u|_{x=0} = 0, u|_{x=1} = 0 \\ u|_{t=0} = e^x \sin(5\pi x) \end{cases}$$

解. 令 $u(x, y) = X(x)T(t)$ 代入相应地齐次线性方程和边值条件得本征值问题

$$\begin{cases} X''(x) - 2X'(x) + \lambda X(x) = 0, \\ X(0) = 0, X(1) = 0 \end{cases}$$

解得本征值和本征函数分别为 $(n = 1, 2, \dots)$

$$\lambda_n = 1 + n^2\pi^2, X_n(x) = a_n e^x \sin n\pi x.$$

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$$\begin{cases} T'_n(t) + (1 + n^2\pi^2)T_n(t) = \begin{cases} t, & n = 2 \\ 0, & n \neq 2 \end{cases} \\ T_n(0) = \begin{cases} 3, & n = 5 \\ 0, & n \neq 5 \end{cases} \end{cases}$$

解得

$$\begin{aligned} T_2(t) &= \frac{1}{1 + 4\pi^2}t - \frac{1}{(1 + 4\pi^2)^2} + \frac{e^{-(1+4\pi^2)t}}{(1 + 4\pi^2)^2}, \\ T_5(t) &= 3e^{-(1+25\pi^2)t}, \quad T_n(t) = 0, \quad (n \neq 2, 5). \end{aligned}$$

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考前答疑：2012年1月8日下午13: 30—16: 00，东1A-302