

## 按固有函数展开法

例. 有热源的有界杆的热传导问题: 一端温度恒为零, 另一端绝热的有界杆, 产生热量的强度为  $f(x, t)$  的热传导问题可归结为

$$\begin{cases} \frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2} + f(x, t), & 0 < x < l, t > 0 \\ u(x, t)|_{x=0} = 0, \quad \frac{\partial u(x, t)}{\partial x}|_{x=l} = 0, \\ u(x, t)|_{t=0} = \phi(x), & 0 < x < l. \end{cases}$$

## 按固有函数展开法

第一步: 求出满足相应地齐次方程和齐次边界条件的可写为  $u(x, t) = X(x)T(t)$  (分离变量) 的所有非零解.

把  $u(x, t) = X(x)T(t)$  代入相应地齐次方程  $\frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2}$ ,

$$X(x)T'(t) = a^2 X''(x)T(t) \Rightarrow \frac{X''(x)}{X(x)} = \frac{T'(t)}{a^2 T(t)} = -\lambda,$$

函数  $X(x)$  和  $T(t)$  分别满足

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

边界条件  $\Rightarrow X(0)T(t) = 0, X'(\ell)T(t) = 0 \Rightarrow X(0) = X'(\ell) = 0$ .

$X(x)$  和  $T$  满足

$$\begin{cases} X''(x) + \lambda X(x) = 0, & 0 < x < \ell \\ X(0) = X'(\ell) = 0. \end{cases}, \quad T' + \lambda a^2 T = 0$$

## 按固有函数展开法

第二步: 求出固有值问题  $\begin{cases} X''(x) + \lambda X(x) = 0, 0 < x < \ell \\ X(0) = X'(\ell) = 0. \end{cases}$  的  
所有的固有值和本征函数。

- 当  $\lambda < 0$  时, 通解为  $X(x) = C_1 e^{\sqrt{-\lambda}x} + C_2 e^{-\sqrt{-\lambda}x}$ ,

$$X(0) = X'(\ell) = 0 \Rightarrow \begin{cases} C_1 + C_2 = 0 \\ C_1 \sqrt{-\lambda} e^{\sqrt{-\lambda}\ell} + C_2 \sqrt{-\lambda} e^{-\sqrt{-\lambda}\ell} = 0. \end{cases}$$

解得  $C_1 = C_2 = 0 \Rightarrow X(x) = 0$  只有零解。

- 当  $\lambda = 0$  时, 通解为  $X(x) = C_1 x + C_2, X(0) = X'(\ell) = 0 \Rightarrow C_2 = 0, C_1 = 0 \Rightarrow X(x) = 0$  只有零解。

## 按固有函数展开法

- 当  $\lambda > 0$  时, 通解

$$\text{为 } X(x) = C_1 \cos \sqrt{\lambda}x + C_2 \sin \sqrt{\lambda}x, X(0) = X'(\ell) = 0$$

$$\Rightarrow C_1 = 0, -C_1 \sqrt{\lambda} \sin \sqrt{\lambda} \ell + C_2 \sqrt{\lambda} \cos \sqrt{\lambda} \ell = 0.$$

$$\Rightarrow C_1 = 0, C_2 \cos \sqrt{\lambda} \ell = 0, (C_2 \neq 0) \Rightarrow \cos \sqrt{\lambda} \ell = 0$$

$$\Rightarrow \sqrt{\lambda} \ell = (n - 1/2)\pi, n = 1, 2, 3, \dots$$

$$\Rightarrow \lambda_n = \left( \frac{(n - 1/2)\pi}{\ell} \right)^2, n = 1, 2, 3, \dots$$

$$\Rightarrow X_n(x) = C_n \sin \frac{(n - 1/2)\pi x}{\ell}, n = 1, 2, 3, \dots$$

## 按固有函数展开法

注意: 当  $T_n(t)$  满足方程  $T'(t) + \lambda_n a^2 T(t) = 0$ , 即  $T_n(t) = a_n e^{\frac{(n-1/2)^2 \pi^2 a^2}{\ell^2} t}$  ( $n = 1, 2, 3, \dots$ ) 时,  $u_n(x, t) = X_n(x) T_n(t)$  满足齐次方程和边界条件

$$\begin{cases} \frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2}, & 0 < x < \ell, t > 0 \\ u(x, t)|_{x=0} = 0, \quad \frac{\partial u(x, t)}{\partial x}|_{x=\ell} = 0, \end{cases}$$

它们的叠加  $u(x, t) = \sum_{n=1}^{\infty} T_n(t) X_n(x)$  不可能满足非齐次方程

$$\frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2} + f(x, t), \quad 0 < x < \ell, t > 0.$$

## 按固有函数展开法

但是对于任何函数  $T_n(t)$ , 表达式

$$u(x, t) = \sum_{n=1}^{\infty} T_n(t) X_n(x) = \sum_{n=1}^{\infty} T_n(t) \sin \frac{(n - 1/2)\pi x}{\ell}$$

总能满足边界条件

$$u(x, t)|_{x=0} = 0, \quad \frac{\partial u(x, t)}{\partial x}|_{x=\ell} = 0,$$

那么我们能否找到适当的函数  $T_n(t)$  使得它能满足非齐次方程和初始条件

$$\begin{cases} \frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2} + f(x, t), & 0 < x < \ell, t > 0 \\ u(x, t)|_{t=0} = \phi(x), & 0 < x < \ell. \end{cases} ?$$

上述的想法类似常微分方程中的“常数变易法”

## 按固有函数展开法

$$\begin{cases} \frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2} + f(x, t), 0 < x < \ell, t > 0 \\ u(x, t)|_{x=0} = 0, \frac{\partial u(x, t)}{\partial x}|_{x=\ell} = 0, \\ u(x, t)|_{t=0} = \phi(x), 0 < x < \ell. \end{cases}$$

第三步: 利用“常数变易法”求出满足非齐次方程和初始条件的解。由第二步我们得到固有函数

$$X_n(x) = C_n \sin \frac{(n - 1/2)\pi x}{\ell}, n = 1, 2, 3, \dots$$

利用这些固有函数构造

$$u(x, t) = \sum_{n=1}^{\infty} T_n(t) \sin \frac{(n - 1/2)\pi x}{\ell},$$

对于任意函数  $T_n(t)$  满足它满足边界条件。适当选取  $T_n(t)$  使它  
还满足非齐次方程和初始条件。

## 按固有函数展开法

方程+初始条件  $\Rightarrow$

$$\begin{cases} \sum_{n=1}^{\infty} \left( T'_n(t) + \left( \frac{(n-1/2)\pi a}{\ell} \right)^2 T_n(t) \right) \sin \frac{(n-1/2)\pi x}{\ell} = f(x, t), \\ \sum_{n=1}^{\infty} T_n(0) \sin \frac{(n-1/2)\pi x}{\ell} = \phi(x), \end{cases}$$

把  $f(x, t)$  和  $\phi(x)$  按固有函数展开

$$\begin{cases} f(x, t) = \sum_{n=1}^{\infty} f_n(t) \sin \frac{(n-1/2)\pi x}{\ell}, \\ \phi(x) = \sum_{n=1}^{\infty} \phi_n \sin \frac{(n-1/2)\pi x}{\ell}, \end{cases}$$

$$\begin{cases} f_n(t) = \frac{2}{\ell} \int_0^{\ell} f(x, t) \sin \frac{(n-1/2)\pi x}{\ell} dx, \\ \phi_n = \frac{2}{\ell} \int_0^{\ell} \phi(x) \sin \frac{(n-1/2)\pi x}{\ell} dx, \quad n = 1, 2, 3, \dots \end{cases}$$

$T_n(t)$  满足

$$\begin{cases} T'_n(t) + \left( \frac{(n-1/2)\pi a}{\ell} \right)^2 T_n(t) = f_n(t), \quad t > 0 \\ T_n(0) = \phi_n. \end{cases}$$



## 按固有函数展开法

$$T_n(t) = e^{-\left(\frac{(n-1/2)\pi a}{\ell}\right)^2 t} \left[ \phi_0 + \int_0^t e^{\left(\frac{(n-1/2)\pi a}{\ell}\right)^2 \tau} f_n(\tau) d\tau. \right]$$

把  $T_n(t)$  代入

$$u(x, t) = \sum_{n=1}^{\infty} T_n(t) \sin \frac{(n-1/2)\pi x}{\ell}$$

得到有热源的有界杆的热传导问题

$$\begin{cases} \frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2} + f(x, t), & 0 < x < \ell, t > 0 \\ u(x, t)|_{x=0} = 0, \quad \frac{\partial u(x, t)}{\partial x}|_{x=\ell} = 0, \\ u(x, t)|_{t=0} = \phi(x), & 0 < x < \ell. \end{cases}$$

的解。

## 按固有函数展开法

例. 有强迫项的有限长的弦, 二端在位移方向作自由运动, 弦的振动可描述为

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2} + f(x, t), & 0 < x < \ell, t > 0 \\ \frac{\partial u}{\partial x}|_{x=0} = 0, \frac{\partial u}{\partial x}|_{x=\ell} = 0, \\ u(x, t)|_{t=0} = \phi(x), \frac{\partial u}{\partial t}|_{t=0} = \psi(x), & 0 < x < \ell. \end{cases}$$

## 按固有函数展开法

第一步: 求出满足相应地齐次方程和边界条件的可写为  $u(x, t) = X(x)T(t)$  (分离变量) 的所有非零解。

$$\begin{aligned}\frac{\partial^2 u}{\partial t^2} &= a^2 \frac{\partial^2 u}{\partial x^2} \Rightarrow X(x)T''(t) = a^2 X''(x)T(t) \\ \Rightarrow \frac{X''(x)}{X(x)} &= \frac{T''(t)}{a^2 T(t)} = -\lambda,\end{aligned}$$

边界条件  $\Rightarrow X'(0)T(t) = 0, X'(\ell)T(t) = 0 \Rightarrow X'(0) = 0, X'(\ell) = 0$

因此固有值问题

$$X''(x) + \lambda X(x) = 0 \quad (0 < x < \ell), \quad X'(0) = 0, \quad X'(\ell) = 0.$$

## 按固有函数展开法

第二步: 求出固有值问题

$$X''(x) + \lambda X(x) = 0 \quad (0 < x < \ell), \quad X'(0) = 0, \quad X'(\ell) = 0.$$

的所有本征函数。

- 当  $\lambda < 0$  时, 通解为  $X(x) = C_1 e^{\sqrt{-\lambda}x} + C_2 e^{-\sqrt{-\lambda}x}$ ,

$$\begin{cases} X'(0) = 0, \\ X'(\ell) = 0 \end{cases} \Rightarrow \begin{cases} \sqrt{-\lambda}C_1 - \sqrt{-\lambda}C_2 = 0 \\ \sqrt{-\lambda}C_1 e^{\sqrt{-\lambda}\ell} - \sqrt{-\lambda}C_2 e^{-\sqrt{-\lambda}\ell} = 0. \end{cases}$$

$\Rightarrow C_1 = C_2 = 0$ , 只有零解。

- 当  $\lambda = 0$  时, 通解为  $X(x) = C_1 x + C_2$ ,  
 $X'(0) = 0, X'(\ell) = 0 \Rightarrow C_1 = 0, C_2$  为任意非零常数。 $\Rightarrow \lambda_0 = 0$  是固有值,  $X_0(x) = C_0$  为固有函数。

## 按固有函数展开法

- 当  $\lambda > 0$  时, 通解为  $X(x) = C_1 \cos \sqrt{\lambda}x + C_2 \sin \sqrt{\lambda}x$ .

$$X'(0) = 0, X'(\ell) = 0$$

$$\Rightarrow C_2 = 0, -\sqrt{\lambda}C_1 \sin \sqrt{\lambda}\ell + \sqrt{\lambda}C_2 \cos \sqrt{\lambda}\ell = 0.$$

$$\Rightarrow C_2 = 0, C_1 \sin \sqrt{\lambda}\ell = 0, (C_1 \neq 0) \Rightarrow \sin \sqrt{\lambda}\ell = 0$$

$$\Rightarrow \lambda_n = \frac{n^2\pi^2}{\ell^2}, X_n(x) = C_n \cos \frac{n\pi x}{\ell}, n = 1, 2, 3, \dots$$

综合: 所有固有值和固有函数为

$$\lambda_n = \frac{n^2\pi^2}{\ell^2}, X_n(x) = C_n \cos \frac{n\pi x}{\ell}, n = 0, 1, 2, 3, \dots$$

## 按固有函数展开法

第三步: 利用“常数变易法”求出满足非齐次方程和初始条件的解。

$$u(x, t) = \sum_{n=0}^{\infty} T_n(t) \cos \frac{n\pi x}{\ell}$$

满足边界条件  $\frac{\partial u}{\partial x}|_{x=0} = 0, \frac{\partial u}{\partial x}|_{x=\ell} = 0$ . 求  $T_n(t)$  使得  $u$  满足非齐次方程和初始条件

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2} + f(x, t), & 0 < x < \ell, t > 0 \\ u(x, t)|_{t=0} = \phi(x), \quad \frac{\partial u}{\partial t}|_{t=0} = \psi(x), & 0 < x < \ell. \end{cases}$$

$$\Rightarrow \begin{cases} \sum_{n=0}^{\infty} \left( T_n''(t) + \left( \frac{n\pi a}{\ell} \right)^2 T_n(t) \right) \cos \frac{n\pi x}{\ell} = f(x, t), \\ \sum_{n=0}^{\infty} T_n(0) \cos \frac{n\pi x}{\ell} |_{t=0} = \phi(x), & 0 < x < \ell \\ \sum_{n=0}^{\infty} \frac{n\pi}{\ell} T_n'(t) \cos \frac{n\pi x}{\ell} |_{t=0} = \psi(x), & 0 < x < \ell. \end{cases}$$

## 按固有函数展开法

把函数  $f(x, t)$  和  $\phi(x)$  和  $\psi(x)$  关于固有函数系展开

$$\begin{cases} f(x, t) = \sum_{n=0}^{\infty} f_n(t) \cos \frac{n\pi x}{\ell}, 0 < x < \ell, t > 0 \\ \phi(x) = \sum_{n=0}^{\infty} \phi_n \cos \frac{n\pi x}{\ell}, \psi(x) = \sum_{n=0}^{\infty} \psi_n \cos \frac{n\pi x}{\ell}, 0 < x < \ell. \end{cases}$$

对于  $n = 1, 2, 3, \dots$ ,

$$f_0(t) = \frac{1}{\ell} \int_0^{\ell} f(x, t) dx, f_n(t) = \frac{2}{\ell} \int_0^{\ell} f(x, t) \cos \frac{n\pi x}{\ell} dx$$

$$\phi_0 = \frac{1}{\ell} \int_0^{\ell} \phi(x) dx, \phi_n = \frac{2}{\ell} \int_0^{\ell} \phi(x) \cos \frac{n\pi x}{\ell} dx$$

$$\psi_0 = \frac{1}{\ell} \int_0^{\ell} \psi(x) dx, \psi_n = \frac{2}{\ell} \int_0^{\ell} \psi(x) \cos \frac{n\pi x}{\ell} dx$$

## 按固有函数展开法

$$\begin{cases} \sum_{n=0}^{\infty} (T_n''(t) + (\frac{n\pi a}{\ell})^2 T_n(t)) \cos \frac{n\pi x}{\ell} = f(x, t), \\ \sum_{n=0}^{\infty} T_n(0) \cos \frac{n\pi x}{\ell} \Big|_{t=0} = \phi(x), 0 < x < \ell \\ \sum_{n=0}^{\infty} \frac{n\pi}{\ell} T_n'(t) \cos \frac{n\pi x}{\ell} \Big|_{t=0} = \psi(x), 0 < x < \ell. \end{cases}$$

$$\begin{cases} f(x, t) = \sum_{n=0}^{\infty} f_n(t) \cos \frac{n\pi x}{\ell}, 0 < x < \ell, t > 0 \\ \phi(x) = \sum_{n=0}^{\infty} \phi_n \cos \frac{n\pi x}{\ell}, \psi(x) = \sum_{n=0}^{\infty} \psi_n \cos \frac{n\pi x}{\ell}, 0 < x < \ell. \end{cases}$$

$$\Rightarrow \begin{cases} T_n''(t) + (\frac{n\pi a}{\ell})^2 T_n(t) = f_n(t), t > 0 \\ T_n(0) = \phi_n, T_n'(0) = \psi_n. \end{cases}$$

如何求解上述常微分方程?



## 按固有函数展开法

$$\begin{cases} T_n''(t) + (\frac{n\pi a}{\ell})^2 T_n(t) = f_n(t), \\ T_n(0) = \phi_n, T_n'(\ell) = \psi_n. \end{cases}$$

分解为

$$(I) \begin{cases} w_n''(t) + (\frac{n\pi a}{\ell})^2 w_n(t) = 0, \\ w_n(0) = \phi_n, w_n'(\ell) = \psi_n. \end{cases}$$

$$(II) \begin{cases} h_n''(t) + (\frac{n\pi a}{\ell})^2 h_n(t) = f_n(t), \\ h_n(0) = 0, h_n'(\ell) = 0. \end{cases}$$

问题 (I) 的解为

$$w_0(t) = \phi_0 + \psi_0 t,$$

$$w_n(t) = \phi_n \cos \frac{n\pi a}{\ell} t + \psi_n \frac{\ell}{n\pi a} \sin \frac{n\pi a}{\ell} t, n = 1, 2, \dots$$

问题 (II) 如何求解?

## 按固有函数展开法

我们用 齐次化原理: 求解常微分方程

$$\begin{cases} y''(t) + ay'(t) + by(t) = f(t) \\ y(0) = y'(0) = 0 \end{cases}$$

其中  $a, b$  为常数。先求解齐次常微分方程

$$\begin{cases} y''(t) + ay'(t) + by(t) = 0 \\ y(0) = 0, y'(0) = f(\tau) \end{cases}$$

的解  $w = w(t, \tau)$ , 则原方程的解为

$$y(t) = \int_0^t w(t - \tau, \tau) d\tau$$

## 按固有函数展开法

我们用 齐次化原理求解问题(II):

$$(II) \begin{cases} h_n''(t) + (\frac{n\pi a}{\ell})^2 h_n(t) = f_n(t), t > 0 \\ h_n(0) = 0, h_n'(0) = 0. \end{cases}$$

它的齐次化方程为

$$\begin{cases} v_n''(t) + (\frac{n\pi a}{\ell})^2 v_n(t) = 0, t > 0 \\ v_n(0) = 0, v_n'(0) = f_n(\tau). \end{cases}$$

解为

$$v_0(t) = f_0(\tau)t$$

$$v_n(t) = f_n(\tau) \frac{\ell}{n\pi a} \sin \frac{n\pi a}{\ell} t, n = 1, 2, \dots$$

$$\Rightarrow h_0(t) = \int_0^t f_0(\tau)(t - \tau) d\tau$$

## 按固有函数展开法

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2} + f(x, t), & 0 < x < \ell, t > 0 \\ \frac{\partial u}{\partial x}|_{x=0} = 0, \quad \frac{\partial u}{\partial x}|_{x=\ell} = 0, \\ u(x, t)|_{t=0} = \phi(x), \quad \frac{\partial u}{\partial t}|_{t=0} = \psi(x), & 0 < x < \ell. \end{cases}$$

的解是

$$u(x, t) = \sum_{n=0}^{\infty} T_n(t) \cos \frac{n\pi x}{\ell}$$

$$T_0(t) = \phi_0 + \psi_0 t + \int_0^t f_0(\tau)(t - \tau) d\tau$$

$$\begin{aligned} T_n(t) = & \phi_n \cos \frac{n\pi a}{\ell} t + \psi_n \frac{\ell}{n\pi a} \sin \frac{n\pi a}{\ell} t \\ & + \int_0^t f_n(\tau) \frac{\ell}{n\pi a} \sin \frac{n\pi a(t - \tau)}{\ell} d\tau \quad (n = 1, 2, \dots) \end{aligned}$$

## 非齐次边界条件的定解问题

想法: 找一个适当替换, 将边界条件化为齐次边界条件.

例. 有强迫项的有限长的弦, 二端的位移已知, 弦的振动可描述为

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2} + f(x, t), & 0 < x < \ell, t > 0 \\ u|_{x=0} = \nu(t), u|_{x=\ell} = \mu(t), \\ u(x, t)|_{t=0} = \phi(x), \frac{\partial u}{\partial t}|_{t=0} = \psi(x), & 0 < x < \ell. \end{cases}$$

取  $w(x, t) = \frac{\ell-x}{\ell}\nu(t) + \frac{x}{\ell}\mu(t)$ ,  $w(x, t)$  满足

$$w|_{x=0} = \nu(t), w|_{x=\ell} = \mu(t)$$

记  $U(x, t) = u(x, t) - w(x, t)$ ,

## 非齐次边界条件的定解问题

$U(x, t)$  满足

$$\begin{cases} \frac{\partial^2 U}{\partial t^2} = a^2 \frac{\partial^2 U}{\partial x^2} + f(x, t) - \left(\frac{\ell-x}{\ell} \nu''(t) + \frac{x}{\ell} \mu''(t)\right), 0 < x < \ell, t > 0 \\ U|_{x=0} = 0, U|_{x=\ell} = 0, \Leftrightarrow \text{齐次边界条件} \\ U(x, t)|_{t=0} = \phi(x) - \left(\frac{\ell-x}{\ell} \nu(0) + \frac{x}{\ell} \mu(0)\right), 0 < x < \ell \\ \frac{\partial U}{\partial t}|_{t=0} = \psi(x) - \left(\frac{\ell-x}{\ell} \nu'(0) + \frac{x}{\ell} \mu'(0)\right), 0 < x < \ell. \end{cases}$$

满足要求的函数  $w(x, t)$  有很多, 如

$$w(x, t) = \nu(t) + \sin\left(\frac{x}{\ell}\right)[\mu(t) - \nu(t)].$$

事实上, 只要  $w(x, t)$  满足

$$w|_{x=0} = \nu(t), w|_{x=\ell} = \mu(t)$$

的已知函数都是允许的。

## 非齐次边界条件的定解问题

那么能否找到合适的变换, 把方程和边界条件化为齐次方程和齐次边界条件? 这时  $w(x, t)$  需要满足

$$\begin{cases} \frac{\partial^2 w}{\partial t^2} = a^2 \frac{\partial^2 w}{\partial x^2} + f(x, t), \\ u|_{x=0} = \nu(t), \quad u|_{x=\ell} = \mu(t), \end{cases}$$

较难得到  $w(x, t)$ . 但是 当  $f(x, t) = f(x), \nu(t) = A$  和  $\mu(t) = B$  ( $t$  无关) 时, 可以找到一个仅仅与  $x$  有关的函数  $w(x)$

$$\begin{cases} \frac{\partial^2 w}{\partial t^2} = a^2 \frac{\partial^2 w}{\partial x^2} + f(x, t), \\ u|_{x=0} = \nu(t), \quad u|_{x=\ell} = \mu(t), \end{cases} \Rightarrow \begin{cases} \frac{\partial^2 w}{\partial x^2} = -\frac{1}{a^2} f(x), \\ u|_{x=0} = A, \quad u|_{x=\ell} = B, \end{cases}$$

方程与边界条件  $\Rightarrow$  齐次方程和齐次边界条件

## 非齐次边界条件的定解问题

例. 求下列定解问题

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2} + A, & 0 < x < \ell, t > 0 \\ u|_{x=0} = 0, u|_{x=\ell} = B, \\ u(x, t)|_{t=0} = 0, \frac{\partial u}{\partial t}|_{t=0} = 0, & 0 < x < \ell. \end{cases}$$

其中  $A$  和  $B$  为给定的常数。

$$\begin{cases} \frac{\partial^2 w}{\partial x^2} = -\frac{A}{a^2}, \\ u|_{x=0} = 0, u|_{x=\ell} = B, \end{cases} \Rightarrow w(x, t) = -\frac{A}{2a^2}x^2 + \left(\frac{A\ell}{2a^2} + \frac{B}{\ell}\right)x$$

记  $U(x, t) = u(x, t) - w(x, t)$ , 那么

$$\begin{cases} \frac{\partial^2 U}{\partial t^2} = a^2 \frac{\partial^2 U}{\partial x^2}, & \Leftrightarrow \text{齐次方程} \\ U|_{x=0} = 0, U|_{x=\ell} = 0, & \Leftrightarrow \text{齐次边界条件} \\ U(x, t)|_{t=0} = \frac{A}{2a^2}x^2 - \left(\frac{A\ell}{2a^2} + \frac{B}{\ell}\right)x, & 0 < x < \ell \\ \frac{\partial U}{\partial t}|_{t=0} = 0, & 0 < x < \ell. \end{cases}$$



## 非齐次边界条件的定解问题

分离变量法  $\Rightarrow$

$$U(x, t) = \sum_{n=1}^{\infty} \left( C_n \cos\left(\frac{n\pi at}{\ell}\right) + D_n \sin\left(\frac{n\pi at}{\ell}\right) \right) \sin\left(\frac{n\pi x}{\ell}\right)$$

$$U(x, t)|_{t=0} = \frac{A}{2a^2}x^2 - \left(\frac{A\ell}{2a^2} + \frac{B}{\ell}\right)x = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{\ell}\right)$$

$$\frac{\partial U}{\partial t}|_{t=0} = 0 = \sum_{n=1}^{\infty} D_n \frac{n\pi}{\ell} \sin\left(\frac{n\pi x}{\ell}\right)$$

$$\Rightarrow D_n = 0, \quad C_n = \frac{2}{\ell} \int_0^{\ell} \left[ \frac{A}{2a^2}x^2 - \left(\frac{A\ell}{2a^2} + \frac{B}{\ell}\right)x \right] \sin\left(\frac{n\pi x}{\ell}\right) dx$$

$$= -\frac{2A\ell^2}{a^2 n^3 \pi^3} + (-1)^n \frac{2}{n\pi} \left( \frac{A\ell^2}{a^2 n^2 \pi^2} + B \right)$$

因此原来初边值问题的解为

$$u(x, t) = -\frac{A}{2a^2}x^2 + \left(\frac{A\ell}{2a^2} + \frac{B}{\ell}\right)x + \sum_{n=1}^{\infty} C_n \cos\left(\frac{n\pi at}{\ell}\right) \sin\left(\frac{n\pi x}{\ell}\right).$$