

波动方程的导出

设 $u(x,t)$ 表示 t 时刻 x 位置, 弦的位移 $\left(\frac{\partial^2}{\partial t^2} - a^2 \frac{\partial^2}{\partial x^2}\right)u = f(x,t)$ 外力

$$\left\{ \begin{array}{l} \left(\frac{\partial^2}{\partial t^2} - a^2 \Delta \right) E(x,t) = \delta(x,t), \\ \text{两边关于 } x \text{ 方向做 Fourier 变换} \Rightarrow \frac{\partial^2}{\partial t^2} \tilde{E}(\xi,t) + a^2 \xi^2 \tilde{E}(\xi,t) = \delta(t) \end{array} \right.$$

就是一个解方程的过程, $k_1, k_2 > 0$, 代入解即可.

$$\begin{aligned} (1) \text{ 解 } \tilde{E}(\xi,t) \text{ 对应的齐次方程 } \frac{\partial^2}{\partial t^2} \tilde{E}(\xi,t) + a^2 \xi^2 \tilde{E}(\xi,t) = 0 \Rightarrow \text{基本解组 } \begin{cases} \tilde{E}_1(\xi,t) = \sin(a|\xi|t) \\ \tilde{E}_2(\xi,t) = \cos(a|\xi|t) \end{cases} \\ \text{常数变易法, 令 } \tilde{E}(\xi,t) = k_1(\xi,t) \sin(a|\xi|t) + k_2(\xi,t) \cos(a|\xi|t), \text{ 待定 } k_1(\xi,t), k_2(\xi,t) \\ \text{将 } \tilde{E}(\xi,t) \text{ 代入, 得 } \frac{\partial}{\partial t} \tilde{E}(\xi,t) = [k_1' \sin(a|\xi|t) + k_1(\xi,t) \cos(a|\xi|t)] + [k_2' \cos(a|\xi|t) - k_2(\xi,t) \sin(a|\xi|t)] \\ \Rightarrow \frac{\partial^2}{\partial t^2} \tilde{E}(\xi,t) = k_1' \sin(a|\xi|t) + k_1(\xi,t) \cos(a|\xi|t) - k_2' \cos(a|\xi|t) - k_2(\xi,t) \sin(a|\xi|t) \\ \Rightarrow \frac{\partial^2}{\partial t^2} \tilde{E}(\xi,t) + a^2 \xi^2 \tilde{E}(\xi,t) = k_1' \sin(a|\xi|t) \cos(a|\xi|t) - k_2' \cos(a|\xi|t) \sin(a|\xi|t) = \delta(t) \quad (1) \\ \Rightarrow \frac{\partial^2}{\partial t^2} \tilde{E}(\xi,t) + a^2 \xi^2 \tilde{E}(\xi,t) = k_1' \sin(a|\xi|t) \cos(a|\xi|t) - k_2' \cos(a|\xi|t) \sin(a|\xi|t) = \delta(t) \quad (2) \\ \text{①} \times a \sin(a|\xi|t) + \text{②} \times \sin(a|\xi|t) \Rightarrow k_1' \sin(a|\xi|t) \cos^2(a|\xi|t) + \sin^2(a|\xi|t) \delta(t) = \delta(t) \sin(a|\xi|t) \\ \Rightarrow k_1' \sin(a|\xi|t) = 0 \Rightarrow k_1' = k_1(t), 0; \text{ 由于此时只要找到待定方程的 } k_1, k_2 \text{ 即可, 故取 } k_2 \text{ 的最简形式 } k_2(\xi,t) = 0 \\ \text{同代方程组 } \begin{cases} k_1' \sin(a|\xi|t) = 0 \\ k_1' \sin(a|\xi|t) \cos(a|\xi|t) = 0 \end{cases} \Rightarrow k_1' (a|\xi|t) \cos^2(a|\xi|t) + k_1' (a|\xi|t) \cos^2(a|\xi|t) = \delta(t) \cos(a|\xi|t) \\ \Rightarrow k_1' (a|\xi|t) = \delta(t) \Rightarrow k_1' = \frac{\delta(t)}{a|\xi|}, k_1(\xi,t) = \frac{H(t)}{a|\xi|}, t > 0 \Rightarrow \tilde{E}(\xi,t) = \begin{cases} \tilde{E}_1(\xi,t) = \frac{H(t)}{a|\xi|} \sin(a|\xi|t), & t > 0 \\ \tilde{E}_2(\xi,t) = \frac{-H(t)}{a|\xi|} \sin(a|\xi|t), & t < 0 \end{cases} \end{aligned}$$

类似热传导方程中涉及 Gauss 积分的, 好像 Fourier 逆变换, 此时是构造 $\delta(x-t|x)$ 的 Fourier 变换和 U(基本解)很像

$$\begin{aligned} \text{设曲面 } S = \{x|p(x) = 0, \text{d}p(x) \neq 0, p \in C_c^\infty\} \\ \text{定理 } x: \text{ 函数 } \delta(p(x)) \in \mathcal{D}'(\mathbb{R}^n), \forall \varphi \in C_c^\infty(\mathbb{R}^n), \langle \delta(p(x)), \varphi \rangle := \int_{p(x)} \varphi(x) \text{d}s \\ \text{从而有 } \text{sing supp } \delta(p(x)) = \text{supp } \delta(p(x)) \in \mathcal{D}'(\mathbb{R}^n) \cap \mathbb{D}^c \Rightarrow \widehat{\delta(p(x))} = \langle \delta(p(x)), e^{-ix\cdot} \rangle = \int_{p(x)} e^{-ix\cdot} \text{d}s \\ \text{以 } n=3 \text{ 为例, 设 } p(x) = r - |x| \Rightarrow S = \{|x|=r\}, \text{ 利用球坐标系, 以 } z \text{ 方向为 } x_3 \text{ 方向, } z \cdot \xi = |x| \text{ cos } \theta \\ \Rightarrow F(\delta(r-|x|))(\xi) = \int_{|x|=r} e^{-iz\cdot \xi} \text{d}S_x = \int_{|x|=r} e^{-irz|\xi| \cos \theta} \text{d}S_x = \int_0^{2\pi} \int_0^\pi \int_0^r e^{-irz|\xi| \cos \theta} \sin \theta d\theta d\varphi \\ \frac{\cos \theta - 2\pi r}{|\xi|} \int_0^1 e^{-irz|\xi| y} dy = \frac{2\pi r}{r|\xi|} \int_{-1}^1 \cos(rz|\xi| y) - i \sin(rz|\xi| y) \text{d}(rz|\xi| y) \\ = \frac{2\pi r}{|\xi|} \frac{\sin(rz|\xi|)}{|\xi|} \Big|_{-1}^1 = \frac{4\pi r}{|\xi|} \sin(rz|\xi|) \end{aligned}$$

$$\begin{aligned} \text{对 } t > 0, \text{ 令 } r = at(a > 0), \tilde{E}(\xi,t) = \frac{H(t)4\pi a \text{rat}}{|\xi|} \sin(a|\xi|t) \frac{1}{4\pi a^2 t} \\ \Rightarrow \begin{cases} E_r(x,t) = H(t) \frac{1}{4\pi a^2 t} \delta(|x|-at), & t > 0, \text{ 令 } r = -at(a > 0) \\ E_z(x,t) = (-1)H(-t) \frac{1}{4\pi a^2 t} \delta(-at-|x|) = (-1)H(-t) \frac{1}{4\pi a^2 t} \delta(at+|x|) \end{cases} \\ \text{注: } \begin{cases} \text{supp } E_r(x,t) = \text{sing supp } E_r(x,t) = |x|=at \\ \text{supp } E_z(x,t) = \text{sing supp } E_z(x,t) = |x|=-at \end{cases} \end{aligned}$$

球坐标变换 $\times \rho \sin \theta$, $|x|=at$, 积分和差, 根据情况写成 δ

$$\begin{aligned} (3) \text{ 法二: 直接变换} \\ \text{以 } n=3 \text{ 为例} \\ E_r(x,t) = F^{-1} \tilde{E}_r(\xi,t) = (2\pi)^3 H(t) \int_{\mathbb{R}^3} \frac{\sin(a|\xi|t)}{a|\xi|} e^{iz\xi \cdot \xi} \text{d}\xi \\ \text{其中: } x \cdot \xi = |x| \cdot |\xi| \cdot \cos \theta, \text{ 令 } \xi \text{ 经过 } x \text{ 点, 记 } |\xi| = \rho \\ = E_r(x,t) = (2\pi)^3 H(t) \int_0^\infty \int_0^{2\pi} \int_0^\pi \frac{\sin(a\rho t)}{a\rho} \rho^2 \sin \theta \text{d}\theta \int_0^\pi e^{iz\rho \rho \cos \theta} \sin \theta d\theta \\ \frac{\cos \theta - 2\pi r}{a|\xi|} \int_0^1 e^{-irz|\xi| y} dy = \frac{2\pi r}{r|\xi|} \int_{-1}^1 \cos(rz|\xi| y) - i \sin(rz|\xi| y) \text{d}(rz|\xi| y) \\ = \frac{2\pi r}{|\xi|} \frac{\sin(rz|\xi|)}{|\xi|} \Big|_{-1}^1 = \frac{4\pi r}{|\xi|} \sin(rz|\xi|) \\ \text{对 } t > 0, \text{ 令 } r = at(a > 0), \tilde{E}_r(\xi,t) = \frac{H(t)4\pi a \text{rat}}{|\xi|} \sin(a|\xi|t) \frac{1}{4\pi a^2 t} \\ \Rightarrow \begin{cases} E_r(x,t) = H(t) \frac{1}{4\pi a^2 t} \delta(|x|-at), & t > 0 \\ E_z(x,t) = H(t) \frac{1}{4\pi a^2 t} \delta(|x|+at), & t < 0 \end{cases} \end{aligned}$$

δ 为 $\{ |x|=at \} = \{ |x| = -at \}$, $F(\delta(x)) = \delta(x)$, $G(x) = \delta(x)$, $E(x,t) = F(x-at) + G(x+at)$

$$\begin{aligned} \text{方程组 } \begin{cases} F(x) + G(x) = \psi(x) \\ -a(F'(x) + G'(x)) = \psi'(x) \end{cases} \text{ 两边积分: } (-a)(F(x) - G(x)) + c = \int_{x_0}^x \psi(y) \text{dy} \\ \text{得: } \begin{cases} F(x) = \frac{1}{2}[\psi(x) - \frac{1}{a} \int_{x_0}^x \psi(y) \text{dy} + \frac{c}{a}] \\ G(x) = \frac{1}{2}[\psi(x) + \frac{1}{a} \int_{x_0}^x \psi(y) \text{dy} - \frac{c}{a}] \end{cases} \Rightarrow u_1(x,t) = \frac{1}{2}[\varphi(x+at) + \varphi(x-at)] + \frac{1}{2a} \int_{x_0-at}^{x+at} \psi(y) \text{dy} \end{aligned}$$

$$\begin{aligned} \text{求解 } (P_0) \begin{cases} \left(\frac{\partial^2}{\partial t^2} - a^2 \frac{\partial^2}{\partial x^2} \right) u = f(x,t), t > 0 \\ u|_{t=0} = 0, \frac{\partial u}{\partial t}|_{t=0} = 0 \end{cases} = f(x,t), t > 0 \\ \text{叠加原理, 拆成 } (P_1) \begin{cases} \left(\frac{\partial^2}{\partial t^2} - a^2 \frac{\partial^2}{\partial x^2} \right) u = 0, t > 0 \\ u|_{t=0} = \varphi(x), \frac{\partial u}{\partial t}|_{t=0} = \psi(x) \end{cases}; (P_2) \begin{cases} \left(\frac{\partial^2}{\partial t^2} - a^2 \frac{\partial^2}{\partial x^2} \right) u = 0 \\ u|_{t=0} = 0, \frac{\partial u}{\partial t}|_{t=0} = 0 \end{cases} \end{aligned}$$

$$\begin{aligned} \text{求解 } (P_1) : \text{ 令 } \xi = x-ct; y = x+ct \\ \text{计算得 } \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2} + \frac{\partial^2 u}{\partial y^2}, \frac{\partial u}{\partial x} = \frac{\partial u}{\partial t} + \frac{\partial u}{\partial y}, \frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial y^2} \\ \text{从而 } \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial y^2} - a^2 \frac{\partial^2 u}{\partial t^2}, \text{ 即 } \frac{\partial^2 u}{\partial y^2} = 0, \text{ 即 } u(\xi,y) = F(\xi) + G(y) \\ \text{把 } u|_{y=0} = \varphi(\xi), \frac{\partial u}{\partial y}|_{y=0} = \psi(\xi) \text{ 代入 } \lambda \text{ 为 } u(x,t) = F(x-ct) + G(x+ct) \end{aligned}$$

$$\begin{aligned} \text{方程组 } \begin{cases} F(x) + G(x) = \psi(x) \\ -a(F'(x) + G'(x)) = \psi'(x) \end{cases} \text{ 两边积分: } (-a)(F(x) - G(x)) + c = \int_{x_0}^x \psi(y) \text{dy} \\ \text{得: } \begin{cases} F(x) = \frac{1}{2}[\psi(x) - \frac{1}{a} \int_{x_0}^x \psi(y) \text{dy} + \frac{c}{a}] \\ G(x) = \frac{1}{2}[\psi(x) + \frac{1}{a} \int_{x_0}^x \psi(y) \text{dy} - \frac{c}{a}] \end{cases} \Rightarrow u_1(x,t) = \frac{1}{2}[\varphi(x+at) - \varphi(x-at)] + \frac{1}{2a} \int_{x_0-at}^{x+at} \psi(y) \text{dy} \end{aligned}$$

$$\begin{aligned} \text{求解 } (P_0) \begin{cases} \left(\frac{\partial^2}{\partial t^2} - a^2 \frac{\partial^2}{\partial x^2} \right) u = f(x,t), t > 0 \\ u|_{t=0} = 0, \frac{\partial u}{\partial t}|_{t=0} = 0 \end{cases} = f(x,t), t > 0 \\ \text{Duhamel 原理} \text{ 令 } W(x,t,\tau) \text{ 满足 } \begin{cases} \frac{\partial^2 W}{\partial t^2} - a^2 \frac{\partial^2 W}{\partial x^2} = 0, & t > \tau \\ W(x,t,\tau)|_{t=\tau} = 0 \\ \frac{\partial W}{\partial t}|_{t=\tau} = f(x,\tau) \end{cases}, \text{ 今 } u(x,t) = \int_0^t W(x,t,\tau) \text{d}\tau \end{aligned}$$

$$\begin{aligned} \text{设 } W(x,t,\tau) = \frac{1}{2a} \int_{-a(t-\tau)}^{x+a(t-\tau)} f(y,t) \text{dy}, \text{ 则 } u_2(x,t) = \frac{1}{2a} \int_{-a(t-\tau)}^{x+a(t-\tau)} f(y,\tau) \text{dy} \\ \Rightarrow (P_0) \text{ 的解为 } u(x,t) = \frac{1}{2}[\varphi(x+at) + \varphi(x-at)] + \frac{1}{2a} \int_{-a(t-\tau)}^{x+a(t-\tau)} \psi(y) \text{dy} + \frac{1}{2a} \int_0^{x+at} \int_{-a(t-\tau)}^{x+at} f(y,\tau) \text{dy} \text{dr} \end{aligned}$$

初值问题 \Rightarrow 初值函数做延拓, 带回 d'Alembert 公式, 边界值条件得到等式, 讨论 $a=t$ 的符号回代延拓函数解方程

$$\begin{aligned} \text{例: } \begin{cases} \left(\frac{\partial^2}{\partial t^2} - a^2 \frac{\partial^2}{\partial x^2} \right) u = 0, t > 0, x < \infty \\ u|_{t=0} = \varphi(x), \frac{\partial u}{\partial t}|_{t=0} = \psi(x) \\ u(0,t) = 0 \end{cases} \end{aligned}$$

想设 $x < 0$ 处的值, 只是在拼接过程中保持 $x=0$, 设 $\Phi(x)$ 和 $\Psi(x)$ 分别为 $\varphi(x)$, $\psi(x)$ 延拓后的函数

$$\Rightarrow \Phi(x) = \begin{cases} \varphi(x), & x \geq 0 \\ -\varphi(-x), & x < 0 \end{cases}, \Psi(x) = \begin{cases} \psi(x), & x \geq 0 \\ -\psi(-x), & x < 0 \end{cases}$$

延拓后代入 d'Alembert 公式 $\Rightarrow u(x,t) = \frac{1}{2}[\Phi(x+at) + \Phi(x-at)] + \frac{1}{2a} \int_0^{x+at} \Psi(y) \text{dy}$

$$\text{代入 } u(0,t) = 0 \Rightarrow \frac{1}{2}[\Phi(at) + \Phi(-at)] + \frac{1}{2a} \int_0^{at} \Psi(y) \text{dy} = 0, \text{ 即 } \varphi(x), \psi(x) \text{ 带回得} \boxed{\text{讨论}}$$

$$\begin{aligned} \text{初值问题} \quad \begin{cases} x < 0, & \text{或 } x > 0, \text{ 只是在拼接过程中保持 } x=0, \text{ 设 } \Phi(x) \text{ 和 } \Psi(x) \text{ 分别为 } \varphi(x), \psi(x) \text{ 延拓后的函数} \\ \Phi(x) = \begin{cases} \varphi(x), & x \geq 0 \\ -\varphi(-x), & x < 0 \end{cases}, \Psi(x) = \begin{cases} \psi(x), & x \geq 0 \\ -\psi(-x), & x < 0 \end{cases} \end{cases} \\ \text{延拓后代入 d'Alembert 公式 } \Rightarrow u(x,t) = \frac{1}{2}[\Phi(x+at) + \Phi(x-at)] + \frac{1}{2a} \int_0^{x+at} \Psi(y) \text{dy} \end{aligned}$$

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