

冲量法求解非齐次方程

$$\begin{cases} u_{tt} = a^2 u_{xx} + f(x, t), & 0 < x < l, t > 0 \\ u|_{x=0} = u|_{x=l} = 0, & t > 0 \\ u|_{t=0} = u_t|_{t=0} = 0, \end{cases}$$

冲量法求解非齐次方程

作用力分解为瞬时力作用 $f(x, t) = \int_0^\infty f(x, \tau) \delta(t - \tau) d\tau = \int_0^\infty f(x, \tau) \delta(t - \tau) d\tau$

作用力分解为瞬时力作用，瞬时力作用相当于初始速度引起的振动

$$f(x, \tau) \delta(t - \tau) \rightarrow V$$

然后将瞬时力引起的振动线性叠。 $\therefore u(x, t) = \int_0^\infty V(x, t; \tau) d\tau = \int_0^t V(x, t; \tau) d\tau$

冲量法求解非齐次方程

作用力分解为瞬时力作用，瞬时力作用相当于初始速度引起的振动；然后将瞬时力引起的振动线性叠。

$$\begin{cases} V_{tt} = a^2 V_{xx} + f(x, t) \delta(t - \tau), & 0 < x < l, t > 0 \\ V|_{x=0} = V|_{x=l} = 0, & t > 0 \\ V|_{t=0} = V_t|_{t=0} = 0, \end{cases}$$

$$\therefore u(x, t) = \int_0^t V(x, t; \tau) d\tau$$

冲量法求解非齐次方程

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冲量定理 $V'(\tau + \Delta\tau) - V'(\tau - \Delta\tau) = \int_{\tau - \Delta\tau}^{\tau + \Delta\tau} f(x, t) \delta(t - \tau) dt$

$$V'(\tau + \Delta\tau) = f(x, \tau)$$

$$\Delta\tau \rightarrow 0 \quad V'(\tau) = f(x, \tau)$$

冲量法求解非齐次方程

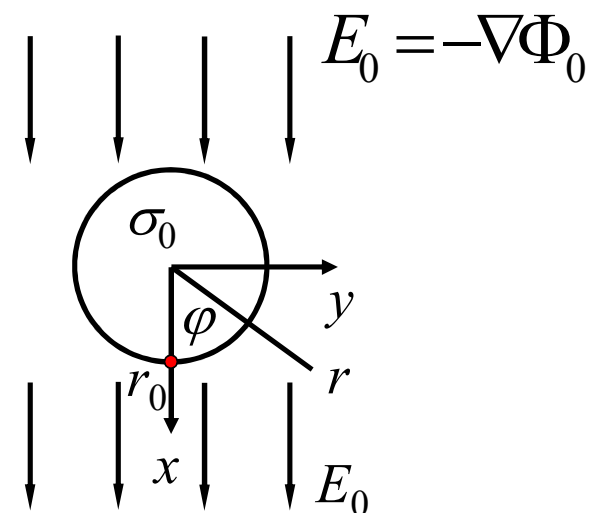
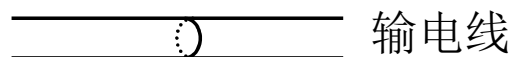
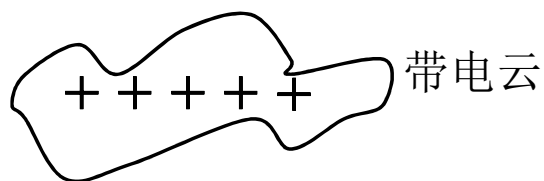
$$\begin{cases} u_{tt} = a^2 u_{xx} + f(x, t), & 0 < x < l, t > 0 \\ u|_{x=0} = u|_{x=l} = 0, & t > 0 \\ u|_{t=0} = u_t|_{t=0} = 0, \end{cases}$$

$$\begin{cases} V_{tt} = a^2 V_{xx}, & 0 < x < l \\ V|_{x=0} = V|_{x=l} = 0, \\ V|_{t=\tau} = 0, V_t|_{t=\tau} = f(x, \tau), \end{cases}$$

$$\therefore u(x, t) = \int_0^\infty V(x, t; \tau) d\tau = \int_0^t V(x, t; \tau) d\tau$$

求解柱型边界P154,例4

$$\begin{cases} \Delta u = 0, & a < \rho < \infty, 0 \leq \varphi \leq 2\pi \\ u|_{\rho=a} = 0 \\ u|_{\rho \rightarrow \infty} \sim u_0 + \frac{q_0}{2\pi\epsilon_0} \ln \rho - E_0 \rho \cos \varphi (\sim \text{表示量级相当}) \end{cases}$$



场算符

$$\nabla = \mathbf{e}_x \frac{\partial}{\partial x} + \mathbf{e}_y \frac{\partial}{\partial y} + \mathbf{e}_z \frac{\partial}{\partial z}, \quad \nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$$

$$\nabla = \mathbf{e}_r \frac{\partial}{\partial r} + \frac{\mathbf{e}_\theta}{r} \frac{\partial}{\partial \theta} + \mathbf{e}_z \frac{\partial}{\partial z} \quad \nabla^2 = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2}{\partial \theta^2} + \frac{\partial^2}{\partial z^2}$$

化为极标分离变量

$$\frac{\partial^2 u}{\partial \rho^2} + \frac{1}{\rho} \frac{\partial u}{\partial \rho} + \frac{1}{\rho^2} \frac{\partial^2 u}{\partial \varphi^2} = 0$$

$$u(\rho, \varphi) = R(\rho)\Phi(\varphi)$$

化为极标分离变量

$$R''(\rho)\Phi(\varphi) + \frac{1}{\rho}R'(\rho)\Phi(\varphi) + \frac{1}{\rho^2}R(\rho)\Phi''(\varphi) = 0$$

$$\frac{\rho^2 R''(\rho)}{R(\rho)} + \frac{\rho R'(\rho)}{R(\rho)} + \frac{\Phi''(\varphi)}{\Phi(\varphi)} = 0$$

化为两个常微分方程，优先求解齐次边界的方程

$$\frac{\rho^2 R''(\rho)}{R(\rho)} + \frac{\rho R'(\rho)}{R(\rho)} = -\frac{\Phi''(\varphi)}{\Phi(\varphi)} = \lambda$$

$$\begin{cases} \Phi''(\varphi) + \lambda \Phi(\varphi) = 0 \\ \Phi(\varphi + 2\pi) = \Phi(\varphi) \end{cases} \quad \Phi(\varphi) = \begin{cases} A \cos \sqrt{\lambda} \varphi + B \sin \sqrt{\lambda} \varphi & \lambda > 0 \\ A + B\varphi & \lambda = 0 \\ Ae^{\sqrt{\lambda} \varphi} + Be^{-\sqrt{\lambda} \varphi} & \lambda < 0 \end{cases}$$

由周期性边界条件，确定特解

$$\Phi(\varphi) = \begin{cases} A \cos \sqrt{\lambda} \varphi + B \sin \sqrt{\lambda} \varphi & \lambda > 0 \\ A + B\varphi & \lambda = 0 \\ Ae^{\sqrt{\lambda} \varphi} + Be^{-\sqrt{\lambda} \varphi} & \lambda < 0 \end{cases}$$

$$\Phi(\varphi + 2\pi) = \Phi(\varphi)$$



$$\begin{cases} \lambda > 0 \\ \sqrt{\lambda} = n \\ n = 1, 2, 3, \dots \end{cases} \quad \text{或} \quad \begin{cases} \lambda = 0 \\ n = 0 \end{cases}$$

Cauchy-Euler equation

$$\rho^2 R''(\rho) + \rho R'(\rho) - n^2 R(\rho) = 0$$

求解方法 $t = \ln \rho$

Cauchy-Euler equation

$$\rho^2 R''(\rho) + \rho R'(\rho) - n^2 R(\rho) = 0 \qquad t = \ln \rho$$

$$\frac{dR}{d\rho} = \frac{dR}{dt} \frac{dt}{d\rho} = \frac{1}{\rho} \frac{dR}{dt}$$

$$\frac{d^2 R}{d\rho^2} = \frac{d}{dt} \left(\frac{1}{\rho} \frac{dR}{dt} \right) \frac{dt}{d\rho} = \frac{1}{\rho} \left(-\frac{1}{e^t} \frac{dR}{dt} + \frac{1}{\rho} \frac{d^2 R}{dt^2} \right) = -\frac{1}{\rho^2} \frac{dR}{dt} + \frac{1}{\rho^2} \frac{d^2 R}{dt^2}$$

$$R''(t) - n^2 R(t) = 0$$

通解

$$R''(t) - n^2 R(t) = 0$$

$$R(t) = C_{1n} e^{-nt} + C_{2n} e^{nt} = \frac{C_{1n}}{\rho^n} + C_{2n} \rho^n \quad n = 1, 2, 3, \dots$$

$$R(t) = C_{10} + C_{20} t = C_{10} + C_{20} \ln \rho \quad n = 0$$

$$\Phi(\varphi)R(\rho) = C_{10} + C_{20} \ln \rho + \sum_{n=1,2,3,\dots} (A_n \cos n\varphi + B_n \sin n\varphi) \left(\frac{C_{1n}}{\rho^n} + C_{2n} \rho^n \right)$$

利用边界条件确定特解

$$\Phi(\varphi)R(\rho) = C_{10} + C_{20} \ln \rho + \sum_{n=1,2,3,\dots} (A_n \cos n\varphi + B_n \sin n\varphi) \left(\frac{C_{1n}}{\rho^n} + C_{2n} \rho^n \right)$$

$$\Phi(\varphi)R(\rho) = C_{10} + C_{20} \ln \rho + \sum_{n=1,2,3,\dots} A_n \cos n\varphi \frac{1}{\rho^n} + B_n \cos n\varphi \rho^n + C_n \sin n\varphi \frac{1}{\rho^n} + D_n \sin n\varphi \rho^n$$

$$\begin{cases} \Delta u = 0, & a < \rho < \infty, 0 \leq \varphi \leq 2\pi \\ u \Big|_{\rho=a} = 0 \\ u \Big|_{\rho \rightarrow \infty} \sim -E_0 \rho \cos \varphi (\sim \text{表示量级相当}) \end{cases}$$

利用边界条件确定特解

$$\begin{cases} u|_{\rho=a} = 0 \\ u|_{\rho \rightarrow \infty} \sim u_0 + \frac{q_0}{2\pi\epsilon_0} \ln \rho - E_0 \rho \cos \varphi (\sim \text{表示量级相当}) \end{cases}$$

$$\Phi(\varphi)R(\rho) = C_{10} + C_{20} \ln \rho + \sum_{n=1,2,3,\dots} A_n \cos n\varphi \frac{1}{\rho^n} + B_n \cos n\varphi \rho^n + C_n \sin n\varphi \frac{1}{\rho^n} + D_n \sin n\varphi \rho^n$$

$$\rho = a \quad \Phi(\varphi)R(\rho) = C_{10} + C_{20} \ln a + \sum_{n=1,2,3,\dots} \left(\frac{A_n}{a^n} + B_n a^n \right) \cos n\varphi + \left(\frac{C_n}{a^n} + D_n a^n \right) \sin n\varphi = 0$$

$$C_{10} + C_{20} \ln a = 0 \quad \frac{A_n}{a^n} + B_n a^n = 0 \quad \frac{C_n}{a^n} + D_n a^n = 0$$

$$\rho \rightarrow \infty \quad \Phi(\varphi)R(\rho) = C_{10} + C_{20} \ln \rho + \sum_{n=1,2,3,\dots} B_n \cos n\varphi \rho^n + D_n \sin n\varphi \rho^n \sim u_0 + \frac{q_0}{2\pi\epsilon_0} \ln \rho - E_0 \rho \cos \varphi$$

$$C_{10} = u_0 \quad C_{20} = \frac{q_0}{2\pi\epsilon_0} \quad B_1 = -E_0$$

非齐次拉普拉斯方程

$$\nabla^2 u = a + b(x^2 - y^2)$$

$$(x, y) \in \text{圆域 } \rho < \rho_0$$

$$u|_{\rho=\rho_0} = c$$

寻找特解 v $\nabla^2 v = a + b(x^2 - y^2)$

$$\nabla^2 (u - v) = 0$$

$$\nabla^2 \omega = 0$$

非齐次拉普拉斯方程

$$\nabla^2 u = a + b(x^2 - y^2)$$

$$v = \frac{ax^2}{2} + \frac{ay^2}{2} + \frac{bx^4}{12} - \frac{by^4}{12}$$

非齐次拉普拉斯方程通解

$$\nabla^2 \omega = 0$$

$$\omega = \Phi(\varphi)R(\rho) = C_{10} + C_{20} \ln \rho + \sum_{n=1,2,3,\dots} A_n \cos n\varphi \frac{1}{\rho^n} + B_n \cos n\varphi \rho^n + C_n \sin n\varphi \frac{1}{\rho^n} + D_n \sin n\varphi \rho^n$$

$$v = \frac{a(x^2 + y^2)}{2} + \frac{bx^4}{12} - \frac{by^4}{12} = \frac{a\rho^2}{2} + \frac{b\rho^4}{12} \cos 2\varphi$$

代入边界中求解

$$\omega = \Phi(\varphi)R(\rho) = C_{10} + C_{20} \ln \rho + \sum_{n=1,2,3,\dots} A_n \cos n\varphi \frac{1}{\rho^n} + B_n \cos n\varphi \rho^n + C_n \sin n\varphi \frac{1}{\rho^n} + D_n \sin n\varphi \rho^n$$

$$v = \frac{a(x^2 + y^2)}{2} + \frac{bx^4}{12} - \frac{by^4}{12} = \frac{a\rho^2}{2} + \frac{b\rho^4}{12} \cos 2\varphi$$

$$\omega = \Phi(\varphi)R(\rho) = C_{10} + \sum_{n=1,2,3,\dots} B_n \cos n\varphi \rho_0^n + D_n \sin n\varphi \rho_0^n + \frac{a\rho_0^2}{2} + \frac{b\rho_0^4}{12} \cos 2\varphi = c$$

特解

$$\omega = \Phi(\varphi)R(\rho) = C_{10} + \sum_{n=1,2,3,\dots} B_n \cos n\varphi \rho_0^n + D_n \sin n\varphi \rho_0^n + \frac{a\rho_0^2}{2} + \frac{b\rho_0^4}{12} \cos 2\varphi = c$$

$$\sum_{n=1,2,3,\dots} B_n \cos n\varphi \rho_0^n + D_n \sin n\varphi \rho_0^n + \frac{b\rho_0^4}{12} \cos 2\varphi + \frac{a\rho_0^2}{2} + C_{10} - c = 0$$

$$C_{10} - c + \frac{a\rho_0^2}{2} = 0$$

$$\left(B_2 \rho_0^2 + \frac{b\rho_0^4}{12} \right) \cos 2\varphi = 0$$

非齐次边界处理

$$\begin{cases} u_{tt} = a^2 u_{xx} + f(x, t) & 0 < x < l, t > 0 \\ u_x|_{x=0} = \mu_1(t), \quad u|_{x=l} = \mu_2(t), & t > 0 \\ u|_{t=0} = \phi(x), \quad u_t|_{t=0} = \psi(x), & 0 \leq x \leq l \end{cases}$$

$$u(x, t) = v(x, t) + w(x, t)$$

$$\begin{cases} w_x|_{x=0} = \mu_1(t), \quad w|_{x=l} = \mu_2(t), & t > 0 \end{cases}$$

$$\begin{cases} v_x|_{x=0} = 0, \quad v|_{x=l} = 0, & t > 0 \end{cases}$$

非齐次边界处理

$$w = \alpha_1(x) \mu_1(t) + \alpha_2(x) \mu_2(t) \quad w_x|_{x=0} = \mu_1(t), \quad w|_{x=l} = \mu_2(t)$$

$$\begin{cases} v_{tt} = a^2 v_{xx} + a^2 w_{xx} - a^2 w_{tt} + f(x, t), & 0 < x < l, t > 0 \\ v_x|_{x=0} = \mu_1(t) - w_x|_{x=0}, \quad v|_{x=l} = \mu_2(t) - w|_{x=l}, & t > 0 \\ v|_{t=0} = \phi(x) - w|_{t=0}, \quad v_t|_{t=0} = \psi(x) - w_t|_{t=0}, & 0 \leq x \leq l \end{cases}$$

非齐次边界处理

$$w = \alpha_1(x) \mu_1(t) + \alpha_2(x) \mu_2(t)$$

$$w_x|_{x=0} = \mu_1(t), \quad w|_{x=l} = \mu_2(t)$$

$$\alpha_1'(0) \mu_1(t) + \alpha_2'(0) \mu_2(t) = \mu_1(t)$$

$$\alpha_1(l) \mu_1(t) + \alpha_2(l) \mu_2(t) = \mu_2(t)$$

非齐次边界处理

$$\alpha_1'(0)\mu_1(t) + \alpha_2'(0)\mu_2(t) = \mu_1(t)$$

$$\alpha_1(l)\mu_1(t) + \alpha_2(l)\mu_2(t) = \mu_2(t)$$

$$w = (x-l)\mu_1(t) + \mu_2(t)$$

非齐次边界处理

$$\alpha_1'(0)\mu_1(t) + \alpha_2'(0)\mu_2(t) = \mu_1(t)$$

$$\alpha_1(l)\mu_1(t) + \alpha_2(l)\mu_2(t) = \mu_2(t)$$

$$\begin{cases} \alpha_1'(0) = 1, & \alpha_2'(0) = 0 \\ \alpha_1(l) = 0, & \alpha_2(l) = 1 \end{cases}$$

$$\begin{cases} \alpha_1(x) = Ax + B \\ \alpha_2(x) = Cx + D \end{cases} \quad \Longrightarrow \quad \begin{cases} A = 1, & B = -l \\ C = 0, & D = 1 \end{cases}$$

$$w = (x - l)\mu_1(t) + \mu_2(t)$$

特解法

$$\begin{cases} u_{tt} = a^2 u_{xx} & 0 < x < l, t > 0 \\ u|_{x=0} = 0, \quad u|_{x=l} = A \sin \omega t, & t > 0 \\ u|_{t=0} = 0, \quad u_t|_{t=0} = 0, & 0 \leq x \leq l \end{cases}$$

特解法

$$\begin{cases} u_{tt} = a^2 u_{xx} & 0 < x < l, t > 0 \\ u|_{x=0} = 0, \quad u|_{x=l} = A \sin \omega t, & t > 0 \\ u|_{t=0} = 0, \quad u_t|_{t=0} = 0, & 0 \leq x \leq l \end{cases}$$

特解法

$$\begin{cases} v_{tt} = a^2 v_{xx} & 0 < x < l, t > 0 \\ v|_{x=0} = 0, \quad v|_{x=l} = A \sin \omega t, & t > 0 \end{cases}$$

$$v = X(x) \sin \omega t$$

$$-\omega^2 X(x) \sin \omega t - a^2 X''(x) \sin \omega t = 0$$

$$X''(x) + \frac{\omega^2}{a^2} X(x) = 0 \quad X(0) = 0, X(l) = A$$

特解法

$$\begin{cases} v_{tt} = a^2 v_{xx} & 0 < x < l, t > 0 \\ v_{x=0} = 0, \quad v|_{x=l} = A \sin \omega t, & t > 0 \end{cases}$$

$$v = X(x) \sin \omega t$$

$$-\omega^2 X(x) \sin \omega t - a^2 X''(x) \sin \omega t = 0$$

$$X''(x) + \frac{\omega^2}{a^2} X(x) = 0 \quad X(0) = 0, X(l) = A$$

特解法

$$X''(x) + \frac{\omega^2}{a^2} X(x) = 0$$

$$X(x) = A_1 \cos \omega x / a + B_1 \sin \omega x / a$$

$$X(0) = 0, X(l) = A \quad B_1 = \frac{A}{\sin \frac{\omega l}{a}}$$

$$X(x) = B_1 \sin \omega x / a$$

$$v = X(x) \sin \omega t = B_1 \sin \omega x / a \sin \omega t$$

特解法

$$X''(x) + \frac{\omega^2}{a^2} X(x) = 0$$

$$X(x) = A_1 \cos \omega x / a + B_1 \sin \omega x / a$$

$$X(0) = 0, X(l) = A \quad B_1 = \frac{A}{\sin \frac{\omega l}{a}}$$

$$X(x) = B_1 \sin \omega x / a$$

$$u = X(x) \sin \omega t = B_1 \sin \omega x / a \sin \omega t$$

特解法

$$u = v + w = w + X(x) \sin \omega t = B_1 \sin \omega x / a \sin \omega t$$

$$\left\{ \begin{array}{l} u_{tt} = a^2 u_{xx} \quad 0 < x < l, t > 0 \\ u|_{x=0} = 0, \quad u|_{x=l} = A \sin \omega t, \quad t > 0 \\ u|_{t=0} = 0, \quad u_t|_{t=0} = 0, \quad 0 \leq x \leq l \end{array} \right. \quad \left\{ \begin{array}{l} w_{tt} = a^2 w_{xx} \quad 0 < x < l, t > 0 \\ w|_{x=0} = 0, \quad w|_{x=l} = 0, \quad t > 0 \\ w|_{t=0} = 0, \quad w_t|_{t=0} = -\omega B_1 \sin \omega x / a, \quad 0 \leq x \leq l \end{array} \right.$$

特解法

$$u_t - a^2 u_{xx} = 0$$

$$u \Big|_{x=0} = Ae^{i\omega t}$$

月的平均值可认为作简谐
变化, $T=2\pi/\omega$, 取单位为日、月或年; 真实变化可视为谐
变化的叠加)

$$u(x, t) = X(x)e^{i\omega t}$$

无初值问题，地下温度的变化规律

$$u_t - a^2 u_{xx} = 0 \quad 0 < x < \infty$$

$$u \Big|_{x=0} = Ae^{i\omega t}$$

$$|u| \Big|_{x \rightarrow \infty} < \infty$$

月的平均值可认为作简谐变化， $T=2\pi/\omega$ ，取单位为日、月或年；真实变化可视为谐变化的叠加)

$$u(x, t) = X(x)e^{i\omega t}$$

无初值问题，地下温度的变化规律

$$u_t - a^2 u_{xx} = 0$$

$$u(x, t) = X(x)e^{i\omega t}$$

$$a^2 X''(x) - i\omega X = 0, X(0) = A$$

$$X(x) = C_1 e^{x\sqrt{\omega/a^2} \sqrt{i}} + C_2 e^{-x\sqrt{\omega/a^2} \sqrt{i}}$$

无初值问题，地下温度的变化规律

$$X(x) = C_1 e^{x\sqrt{\omega/2a^2}} e^{ix\sqrt{\omega/2a^2}} + C_2 e^{-x\sqrt{\omega/2a^2}} e^{-ix\sqrt{\omega/2a^2}}$$

$$u(x,t) = A e^{-x\sqrt{\omega/2a^2}} e^{-ix\sqrt{\omega/2a^2} + i\omega t}$$

$$u(x,t) = A e^{-x\sqrt{\omega/2a^2}} \cos \omega(t - x\sqrt{\omega/2a^2})$$