

常微分方程B HW7

1. 解:

$$1) y'' + 2y = 0$$

$$r^2 + 0r + 2 = 0$$

$$r = \pm \sqrt{2}i = 0 \pm \sqrt{2}i$$

$$y = C_1 e^0 \cos \sqrt{2}t + C_2 e^0 \sin \sqrt{2}t$$

$$= C_1 \cos \sqrt{2}t + C_2 \sin \sqrt{2}t$$

$$2) 2y'' + 2y' + y = 0$$

$$2r^2 + 2r + 1 = 0$$

$$\Delta = 4 - 4 \times 2 = -4 < 0$$

$$r = \lambda + \mu i \Rightarrow 2(\lambda^2 - \mu^2 + 2\lambda\mu i) + 2\lambda + 2\mu i + 1 = 0$$

$$\lambda = -\frac{1}{2}, \mu = \frac{1}{2}$$

$$r = \lambda - \mu i \Rightarrow \lambda = -\frac{1}{2}, \mu = -\frac{1}{2}$$

$$\therefore r = -\frac{1}{2} \pm \frac{1}{2}i$$

$$y = C_1 e^{-\frac{1}{2}t} \cos \frac{1}{2}t + C_2 e^{-\frac{1}{2}t} \sin \frac{1}{2}t$$

$$3) 9y'' + 6y' + y = 0$$

$$9r^2 + 6r + 1 = 0$$

$$\Delta = 36 - 4 \times 9 = 0 \Rightarrow r = -\frac{1}{3}$$

$$y = (C_1 + C_2 t) e^{-\frac{1}{3}t}$$

$$4) y'' + 8y' + 16y = 0$$

$$r^2 + 8r + 16 = 0$$

$$\Delta = 64 - 4 \times 16 = 0, \Rightarrow r = -4$$

$$y = (C_1 + C_2 t) e^{-4t}$$

2. 解:

$$1) y'' + 10y' + 25y = 0$$

$$r^2 + 10r + 25 = 0$$

$$r = -5$$

$$y = (C_1 + C_2 t) e^{-5t}, y' = C_2 e^{-5t} + (C_1 + C_2 t) e^{-5t} (-5)$$

$$y(0) = 2 \Rightarrow 2 = C_1$$

$$y'(0) = -1 \Rightarrow C_2 + C_1(-5) = -1, C_2 = 9$$

$$\therefore y = (2 + 9t) e^{-5t}$$

$$12) y'' + 2y' + 2y = 0$$

$$r^2 + 2r + 2 = 0$$

$$r = -1 \pm i$$

$$y = C_1 e^{-t} \cos t + C_2 e^{-t} \sin t$$

$$y' = C_1 [e^{-t}(-1)\cos t + e^{-t}(-\sin t)] + C_2 [e^{-t}(-1)\sin t + e^{-t}\cos t]$$

$$y(\frac{\pi}{4}) = 2 \Rightarrow C_1 e^{-\frac{\pi}{4}} \cdot \frac{\sqrt{2}}{2} + C_2 e^{-\frac{\pi}{4}} \frac{\sqrt{2}}{2} = 0, C_1 + C_2 = 0$$

$$y'(\frac{\pi}{4}) = -2 \Rightarrow C_1 [e^{-\frac{\pi}{4}}(-\frac{\sqrt{2}}{2}) + e^{-\frac{\pi}{4}}(-\frac{\sqrt{2}}{2})] +$$

$$C_2 [e^{-\frac{\pi}{4}}(-\frac{\sqrt{2}}{2}) + e^{-\frac{\pi}{4}} \frac{\sqrt{2}}{2}] = 0, C_1 = C_2 = 0$$

$$y = C_1 e^{-t} \cos(-t) + C_2 e^{-t} \sin(-t)$$

$$= C_1 e^{-t} \cos t - C_2 e^{-t} \sin t = e^{-t} (C_1 \cos t - C_2 \sin t)$$

$$y' = C_1 [(-1)e^{-t} \cos t + e^{-t}(-\sin t)] - C_2 [e^{-t}(-1)\sin t + e^{-t}\cos t]$$

$$= e^{-t} \cos t (-C_1 - C_2) + e^{-t} \sin t (-C_1 + C_2)$$

$$y(\frac{\pi}{4}) = 2 \Rightarrow e^{-\frac{\pi}{4}} (\frac{\sqrt{2}}{2} C_1 - \frac{\sqrt{2}}{2} C_2) = 2, C_1 - C_2 = e^{\frac{\pi}{4}} \cdot 2\sqrt{2}$$

$$y'(\frac{\pi}{4}) = -2 \Rightarrow e^{-\frac{\pi}{4}} \cdot \frac{\sqrt{2}}{2} (-2C_1) = -2, C_1 = e^{\frac{\pi}{4}} \sqrt{2}$$

$$C_2 = -\sqrt{2} e^{\frac{\pi}{4}}$$

$$\therefore y = \sqrt{2} e^{\frac{\pi}{4}-t} \cos t + \sqrt{2} e^{\frac{\pi}{4}-t} \sin t$$

3. 解:

$$(1) t^2 y'' + 2ty' - 2y = 0, t > 0$$

$$\text{令 } y(t) = v(t) \cdot t$$

$$y'(t) = v'(t) \cdot t + v(t)$$

$$y''(t) = v''(t) \cdot t + 2v'(t)$$

$$t^2 \cdot [v''(t) \cdot t + 2v'(t)] + 2t[v'(t) \cdot t + v(t)] - 2v(t) \cdot t = 0$$

$$v''(t) \cdot t^3 + 2t \cdot v'(t) + 2t^2 v'(t) - 2v(t) \cdot t = 0$$

$$v''(t) \cdot t^3 + v'(t) \cdot (4+2t) - 2v(t) = 0$$

$$t^3 \cdot v''(t) + 2t^2 v'(t) + 2t^2 v'(t) + 2t \cdot v(t) - 2t v(t) = 0$$

$$t v''(t) + 4 v'(t) = 0$$

$$\Rightarrow v'(t) = A e^{-4 \ln t} = A_1 \cdot \frac{1}{t^4}$$

$$v(t) = \frac{-A_1}{3t^3} + C_1$$

$$\therefore y(t) = \frac{A_2}{3t^2} + C_1 t$$

$$(2) t^2 \cdot y'' + 3ty' + y = 0, t > 0$$

$$\text{令 } y(t) = v(t) \cdot \frac{1}{t}$$

$$y'(t) = v'(t) \cdot \frac{1}{t} + v(t) \cdot \frac{-1}{t^2}$$

$$y''(t) = v''(t) \cdot \frac{1}{t} + v'(t) \cdot \frac{-1}{t^2} + v'(t) \cdot \frac{-1}{t^2} + v(t) \cdot \frac{2}{t^3}$$

$$t \cdot v''(t) + v'(t) \cdot (-1) + v'(t) \cdot (-1) + v(t) \cdot \frac{2}{t} + 3v'(t) + \frac{-3}{t} v(t) + v(t) \cdot \frac{1}{t} = 0$$

$$t \cdot v''(t) + v'(t) = 0$$

$$\Rightarrow (v'(t) \cdot t)' = 0, v'(t) \cdot t = C_1$$

$$v'(t) = \frac{C_1}{t}, v(t) = C_1 \ln t + C_2$$

$$\therefore y(t) = \frac{1}{t} (C_1 \ln t + C_2)$$

$$4. \text{解: } y'' - y' + \frac{y}{4} = 0$$

$$r^2 - r + \frac{1}{4} = 0$$

$$r = \frac{1}{2}$$

$$y = (C_1 + C_2 t) e^{\frac{1}{2}t}$$

$$y'(t) = C_2 \cdot e^{\frac{1}{2}t} + (C_1 + C_2 t) \cdot e^{\frac{1}{2}t} \cdot \frac{1}{2}$$

$$y(0) = 2 \Rightarrow C_1 = 2$$

$$y'(0) = b \Rightarrow C_2 + \frac{1}{2} C_1 = b, C_2 = b - 1$$

$$\therefore y = [2 + (b-1)t] e^{\frac{1}{2}t}$$

$$\text{由题: } b-1=0$$

$$b=1, \text{ critical value}$$

5. 解:

$$(1) ay'' + by' + cy = 0$$

$$ar^2 + br + c = 0 \Rightarrow r_1, r_2$$

$$\textcircled{1} b^2 - 4ac > 0, r_1 < 0, r_2 < 0$$

$$y = C_1 e^{r_1 t} + C_2 e^{r_2 t}$$

$$\lim_{t \rightarrow \infty} y = C_1 \cdot 0 + C_2 \cdot 0 = 0$$

$$\textcircled{2} b^2 - 4ac = 0$$

$$y = (C_1 + C_2 t) e^{rt}$$

$$\lim_{t \rightarrow \infty} y = C_1 \cdot 0 + C_2 \cdot 0 = 0$$

$$\textcircled{3} b^2 - 4ac < 0$$

$$r = \lambda \pm \mu i$$

$$\text{since } r_1, r_2 < 0$$

$$\text{so } \lambda_1, \lambda_2 < 0$$

$$y = C_1 e^{\lambda_1 t} \cos \mu t + C_2 e^{\lambda_2 t} \sin \mu t$$

$$\lim_{t \rightarrow \infty} y = C_1 \cdot 0 + C_2 \cdot 0 = 0$$

$$(2) ay'' + cy = 0$$

$$ar^2 + c = 0$$

$$r^2 = -\frac{c}{a}, r = \pm \sqrt{\frac{c}{a}} i$$

$$y = C_1 \cos \sqrt{\frac{c}{a}} t + C_2 \sin \sqrt{\frac{c}{a}} t$$

As $t \rightarrow \infty$, y is bounded.

$$(3) ay'' + by' = 0$$

$$ar^2 + br = 0$$

$$r_1 = 0$$

$$r_2 = \frac{-b}{a}$$

$$y = C_1 + C_2 e^{-\frac{b}{a}t}, y' = C_2 \cdot \frac{b}{a} \cdot e^{-\frac{b}{a}t}$$

$$\text{As } t \rightarrow \infty, y \rightarrow C_1$$

$$y(0) = y_0 \Rightarrow C_1 + C_2 = y_0$$

$$y'(0) = y'_0 \Rightarrow -\frac{b}{a}C_2 = y'_0$$

$$\Rightarrow C_2 = \frac{-a}{b} \cdot y'_0$$

$$C_1 = y_0 + \frac{a}{b} y'_0$$

6. 解:

$$1) y'' - 2y' - 3y = 3e^{2t}$$

$$\text{let } y = Ae^{2t}$$

$$y' = 2Ae^{2t}$$

$$y'' = 4Ae^{2t}$$

$$e^{2t}(4A - 4A - 3A) = 3e^{2t}$$

$$A = -1$$

$$\therefore y = -e^{2t} + C_1 e^{-t} + 3e^{3t}$$

[Ans]

$$2) y'' - 2y' + y = te^t + 4$$

$$\text{let } y = Ate^t + C$$

$$y' = A \cdot e^t + At \cdot e^t$$

$$y'' = 2Ae^t + At \cdot e^t$$

$$2Ae^t + At \cdot e^t - 2Ae^t - 2At \cdot e^t \Rightarrow$$

$$\therefore y = 4 + t \cdot e^t$$

$$y' = e^t + t \cdot e^t$$

$$y'' = e^t + e^t + t \cdot e^t = 2e^t + t \cdot e^t$$

$$2e^t + t \cdot e^t - 2e^t - 2t \cdot e^t + 4 + t \cdot e^t = 4$$

$$\text{for } y'' - 2y' + y = 0$$

$$r^2 - 2r + 1 = 0$$

$$r = 1, y_c = (C_1 + C_2 t)e^t$$

$$\text{let } y = Ate^{rt} + C$$

$$y' = A \cdot e^{rt} + At \cdot r \cdot e^{rt}$$

$$y'' = A \cdot r \cdot e^{rt} + A \cdot r \cdot e^{rt} + At \cdot r^2 \cdot e^{rt}$$

$$-At \cdot r \cdot e^{rt}$$

$$e^{rt}(2Ar + Ar^2 t - 2A -$$

$$2Art + At) + C$$

$$= t \cdot e^t + 4$$

$$\Rightarrow C = 4, r = 1, A = ?$$

$$y = At^n e^t + 4$$

$$y' = An \cdot t^{n-1} \cdot e^t + A \cdot t^n \cdot e^t$$

$$y'' = An(n-1) \cdot t^{n-2} \cdot e^t + An \cdot t^{n-1} \cdot e^t + A \cdot n \cdot t^{n-1} \cdot e^t + A \cdot t^n \cdot e^t$$

$$An(n-1) \cdot t^{n-2} + 2An \cdot t^{n-1} + A \cdot t^n - A \cdot t^n + 1 = t$$

$$n = 3, A = \frac{1}{6}$$

$$\therefore y = \frac{1}{6} t^3 e^t + 4$$

$$\therefore y = y_0 + y = (C_1 + C_2 t)e^t + \frac{t^3}{6} \cdot e^t + 4$$

[Ans]

$$3) y'' + 4y = 2 \sin 2t$$

$$\text{let } y = A \sin 2t + B \cos 2t$$

$$y' = A \cdot 2 \cdot \cos 2t + B \cdot 2(-1) \cdot \sin 2t$$

$$y'' = -4A \cdot \sin 2t + (-4B) \cdot \cos 2t$$

$$-4A \cdot \sin 2t - 4B \cos 2t + 4A \sin 2t + 4B \cos 2t = 0$$

$$\text{let } y = Ct \cdot (A \sin 2t + B \cos 2t)$$

$$y' = C \cdot (A \sin 2t + B \cos 2t) +$$

$$Ct [2A \cdot \cos 2t + (-2B \sin 2t)]$$

$$y'' = C [A \cdot 2 \cos 2t + B \cdot 2 \cdot (-\sin 2t)]$$

$$+ C [2A \cos 2t - 2B \sin 2t] +$$

$$Ct [-4A \sin 2t - 4B \cos 2t]$$

$$= 2C (A \cos 2t - B \sin 2t) +$$

$$4Ct (-A \sin 2t - B \cos 2t)$$

$$4C \cdot (A \cos 2t - B \sin 2t) + 4Ct (-A \sin 2t - B \cos 2t)$$

$$+ 4Ct (A \sin 2t + B \cos 2t) = 2 \sin 2t$$

$$\Rightarrow A = 0$$

$$BC = -\frac{1}{2}$$

$$\therefore y = Ct \cdot B \cos 2t = -\frac{1}{2} t \cdot \cos 2t$$

$$\text{for } y'' + 4y = 0$$

$$r^2 + 4 = 0$$

$$r = \pm 2i$$

$$y_c = C_1 \cos 2t + C_2 \sin 2t$$

$$\therefore y = C_1 \cos 2t + C_2 \sin 2t - \frac{1}{2} t \cos 2t$$

[Ans]

$$4) \quad y'' + 4y' + 4y = e^{-2t} + \sin 2t$$

$$\text{let } y = A \cdot e^{-2t} + B \sin 2t + C \cos 2t$$

$$y' = A \cdot (-2) \cdot e^{-2t} + B \cdot 2 \cdot \cos 2t + C \cdot 2 \cdot (-\sin 2t)$$

$$y'' = +2Ae^{-2t} + 2B \cdot (-\sin 2t) + 4C \cdot (-\cos 2t)$$

$$e^{-2t} (4A - 8A + 4A) = 0 \quad \times$$

$$\text{let } y = A \cdot t \cdot e^{-2t} + B \sin 2t + C \cdot \cos 2t$$

$$y' = A \cdot e^{-2t} + A \cdot t \cdot (-2) \cdot e^{-2t} + 2B \cos 2t + (-2C) \cdot \sin 2t$$

$$y'' = A(-2) \cdot e^{-2t} + (-2A) \cdot e^{-2t} + (+2A) \cdot t \cdot e^{-2t} + (-4B) \sin 2t + (-4C) \cdot \cos 2t$$

$$e^{-2t} (-4A + 4At - 4A + 4At) = e^{-2t}$$

$$8A(t-1) = 1 \quad \times$$

$$\text{let } y = A \cdot t^n \cdot e^{-2t} + B \sin 2t + C \cdot \cos 2t$$

$$y' = A \cdot n \cdot t^{n-1} \cdot e^{-2t} + A \cdot t^n \cdot (-2) \cdot e^{-2t} + 2B \cos 2t - 2C \sin 2t$$

$$y'' = An(n-1)t^{n-2} \cdot e^{-2t} + An \cdot t^{n-1} \cdot (-2) \cdot e^{-2t} + A(-2) \cdot n \cdot t^{n-1} \cdot e^{-2t} + A(+2) \cdot t^n \cdot e^{-2t} - 4B \sin 2t - 4C \cos 2t$$

$$An(n-1) \cdot t^{n-2} + \underline{Ant^{n-1}(-2)} - \underline{2A \cdot n \cdot t^{n-1}} + \underline{4At^n} + \underline{4Ant^{n-1}} - \underline{8At^n} + \underline{4At^n} = 1$$

$$n=2, \quad A = \frac{1}{2}$$

$$\underline{-4B \sin 2t} - \underline{4C \cos 2t} + \underline{8B \cos 2t} - \underline{8C \sin 2t} + \underline{4B \sin 2t} + \underline{4C \cos 2t} = \sin 2t$$

$$B=0, \quad C = -\frac{1}{8}$$

$$\therefore y = \frac{1}{2} t^2 \cdot e^{-2t} - \frac{1}{8} \cos 2t$$

$$\text{for } y'' + 4y' + 4y = 0$$

$$r^2 + 4r + 4 = 0$$

$$r = -2$$

$$y_c = (C_1 + C_2 t) e^{-2t}$$

$$\therefore y = (C_1 + C_2 t) e^{-2t} + \frac{1}{2} t^2 \cdot e^{-2t} - \frac{1}{8} \cos 2t$$