

## 第八章 微分方程

## 习题 8.1 和 8.2

## 微分方程的基本概念及几类简单的微分方程

1. 验证函数  $y = Ce^x$  是方程  $y'' - 2y' + y = 0$  的解 ( $C$  是任意常数).

解:  $y'' - 2y' + y = Ce^x - 2Ce^x + Ce^x = 0$ , 即  $y = Ce^x$  是  $y'' - 2y' + y = 0$  的解。

2. 求初值问题  $y' + y = 0$ ,  $y(3) = 2$  的解. 已知其通解解为  $y = Ce^{-x}$ , 其中  $C$  为任意常数.

解:  $y = Ce^{-x}$  则  $2 = Ce^{-3}$ ,  $C = 2e^3$  即解为:  $y = 2e^{3-x}$ .

3. 求下列微分方程的解.

(1)  $\frac{dy}{dx} = \frac{x^2 y - y}{y + 1}$ ;

(2)  $x \frac{dy}{dx} = y + \sqrt{x^2 - y^2}$ ;

解: (1)  $y=0$  是解,  $y \neq 0$  时  $\frac{dy}{dx} = \frac{y}{y+1}(x^2-1)$ ,  $\int \frac{y+1}{y} dy = \int (x^2-1) dx + C$   
即通解为:  $y + \ln|y| = \frac{1}{3}x^3 - x + C$ , 奇解为:  $y=0$

(2)  $\frac{dy}{dx} = \frac{y}{x} + \sqrt{1 - (\frac{y}{x})^2} \operatorname{sgn} x$ , 令  $u = \frac{y}{x}$  则  $u + x \frac{du}{dx} = u + \sqrt{1-u^2} \operatorname{sgn} x$   
当  $u \neq \pm 1$  时  $x \frac{du}{dx} = \sqrt{1-u^2} \operatorname{sgn} x$ ,  $\int \frac{1}{\sqrt{1-u^2}} du = \operatorname{sgn} x \int \frac{dx}{x} + C$ , 即通解为:  
 $\arcsin \frac{y}{x} = \operatorname{sgn} x \cdot \ln|x| + C$ , 奇解为:  $y = \pm x$ .

$$(3) \frac{dy}{dx} = \frac{x-y+5}{x-y-2};$$

$$(4) y'' - y' - x = 0;$$

解: (3) 令  $x-y=u$ , 则  $\frac{du}{dx} = 1 - \frac{dy}{dx} = 1 - \frac{u+5}{u-2} = -\frac{7}{u-2}$  则

$$\int (u-2) du = -7 \int \frac{1}{u-2} dx + C \quad \text{即} \quad \frac{1}{2}u^2 - 2u = -7x + C, \quad \text{通解为: } \frac{1}{2}(x-y)^2 + 5x + 2y = C$$

(4). 两边积分得:  $y' - y = \frac{1}{2}x^2 + C_1$  则  $y = e^x [C_2 + \int (\frac{1}{2}x^2 + C_1)e^{-x} dx]$

$$= C_2 e^x + e^x [-e^{-x}(\frac{1}{2}x^2 + C_1) + \int x e^{-x} dx] = C_2 e^x - \frac{1}{2}x^2 - C_1 - x - 1$$

$$= C_2 e^x - \frac{1}{2}x^2 - x + (C_1 - 1) \quad \text{即通解为: } y = C_2 e^x - \frac{1}{2}x^2 - x + C_1$$

$$(5) y'' + \frac{a^2}{y^2} = 0 (a > 0);$$

$$(6) yy'' + (y')^2 = 0.$$

解: (5) 求解过程较复杂, 通解为:

$$\sqrt{y(1+ay)} - \frac{1}{\sqrt{a}} \ln(\sqrt{ay} + \sqrt{1+ay}) = \pm \sqrt{2} C_1 ax + C_2$$

(6) 令  $y=p$ , 则原方程化为:  $y \cdot p \frac{dp}{dy} + p^2 = 0$ , 解得:  $p=0$ , 即  $y=C$

或  $y \frac{dp}{dy} + p = 0$  解得:  $p = \frac{1}{y} x \pm C_1$  即  $2y dy = C_1 dx$  则通解为:

$$y^2 = C_1 x + C_2, \quad \text{因 } y=C \text{ 已包含在 } y^2 = C_1 x + C_2 \text{ 中, 因而原方程的通解为: } y^2 = C_1 x + C_2.$$

## 习题 8.3 一阶微分方程

1. 解下列方程.

(1)  $y' + y \cos x = e^{2x}$ ;

(2)  $y' + y \cos x = \frac{1}{2} \sin 2x$ ;

解: (1)  $y = e^{-\int \cos x dx} (C + \int e^{2x} \cdot e^{\int \cos x dx} dx) = e^{-\sin x} (C + \int e^{2x+\sin x} dx)$

(2)  $y = e^{-\int \cos x dx} (C + \int \frac{1}{2} \sin 2x e^{\int \cos x dx} dx)$   
 $= e^{-\sin x} [C + \int \sin x \cos x e^{\sin x} dx] = e^{-\sin x} [C + (\sin x - 1) e^{\sin x}]$   
 $= -1 + \sin x + C e^{-\sin x}$

(3)  $y' \cos x + y \sin x = 1$ .

解:  $y' + \frac{1}{\tan x} y = \frac{1}{\cos x}$ ,  $y = e^{-\int \frac{1}{\tan x} dx} (C + \int \frac{1}{\cos x} e^{\int \frac{1}{\tan x} dx} dx)$   
 $= e^{\ln \cos x} (C + \int \frac{1}{\cos x} dx) = \sin x + C \cos x$  即:  $y = \sin x + C \cos x$

2. 求下列初值问题的解.

(1)  $y' + \frac{y}{x} = \frac{\sin x}{x}$ ,  $y(\pi) = 1$ ;

(2)  $y' + \frac{y}{x} + e^x = 0$ ,  $y(1) = 0$ .

解: (1)  $y = e^{-\int \frac{1}{x} dx} (C + \int \frac{\sin x}{x} e^{\int \frac{1}{x} dx} dx) = \frac{1}{x} (C + \int \sin x dx)$   
 $= \frac{1}{x} (C - \cos x)$ . 由  $y(\pi) = 1$  得  $C = \pi - 1$  即  $y = \frac{\pi - 1 - \cos x}{x}$

(2)  $y = e^{-\int \frac{1}{x} dx} (C - \int e^x \cdot e^{\int \frac{1}{x} dx} dx) = \frac{1}{x} (C - \int x e^x dx)$   
 $= \frac{1}{x} [C - (x-1)e^x]$ , 由  $y(1) = 0$  得  $C = 0$ , 即  $y = \frac{1-x}{x} e^x$ .

3. 求下列微分方程的解.

(1)  $3y^2 y' - ay^3 = x+1$ ;

解: 令  $y^3 = u$  则  $\frac{du}{dx} - au = x+1$

$$u = e^{ax} [C + \int (x+1)e^{-ax} dx] = e^{ax} [C - \frac{1}{a} \int (x+1) d e^{-ax}]$$

$$= e^{ax} [C - \frac{1}{a} (x+1)e^{-ax} - \frac{1}{a^2} e^{-ax}]. \text{ 则通解为:}$$

$$y^3 = C e^{ax} - \frac{1}{a} x - \frac{a+1}{a^2}$$

(2)  $yy' \sin x = (\sin x - y^2) \cos x$ .

解: 令  $y^2 = u$ , 则  $2y \cdot \frac{du}{dx} = 2(\sin x - u) \cos x$

$$\frac{du}{dx} = -2 \cos x \cdot u + 2 \cos x, \quad u = e^{-\int 2 \cos x dx} (C + \int 2 \cos x e^{\int 2 \cos x dx} dx)$$

$$= e^{-2 \sin x} (C + 2 \int \cos x \cdot e^{2 \sin x} dx) = \frac{1}{\sin x} (C + \frac{2}{3} \sin^3 x), \text{ 则}$$

通解为:  $y^2 = \frac{C}{\sin^2 x} + \frac{2}{3} \sin^2 x$

## 习题 8.4 和 8.5

## 全微分方程与积分因子及二阶常系数线性微分方程

求下列方程通解.

(1)  $\frac{dy}{dx} - \frac{n}{x}y = e^x x^n$ ,  $n$  为常数;

(2)  $\frac{dy}{dx} = \frac{y}{x+y^3}$ ;

解: (1)  $\frac{dy}{dx} - \frac{n}{x}y = x^n e^x$  则  $y = e^{\int -\frac{n}{x} dx} (C + \int x^n e^x \cdot e^{\frac{n}{x}} dx)$   
 $= x^{-n} (C + e^x)$ , 即通解为:  $y = x^n (e^x + C)$

(2)  $y=0$  是特解, 当  $y \neq 0$  时  $\frac{dx}{dy} = \frac{1}{y}x + y^2$ , 则有:

$x = e^{\int \frac{1}{y} dy} (C + \int y^2 \cdot e^{-\int \frac{1}{y} dy} dy) = y(C + \frac{1}{2}y^2)$ , 则  
 其通解为:  $x = cy + \frac{1}{2}y^3$ , 奇解为:  $y=0$

(3)  $x \frac{dy}{dx} + y = x^3$ ;

(4)  $(x + \sin y)dx + (x \cos y - 2y)dy = 0$ ;

解: (3)  $\frac{dy}{dx} + \frac{1}{x}y = x^2$ , 则  $y = e^{\int \frac{1}{x} dx} (C + \int x^2 e^{-\frac{1}{x}} dx)$   
 $= \frac{1}{x} (C + \int x^3 dx) = \frac{1}{x} (C + \frac{1}{4}x^4) = \frac{C}{x} + \frac{1}{4}x^3$ , 即其通解为:  
 $y = \frac{C}{x} + \frac{1}{4}x^3$

或:  $xdy + ydx = x^3 dx$  则  $d(xy) = d(\frac{1}{4}x^4)$  则  $xy = \frac{1}{4}x^4 + C$  为  
 其通解。

(4)  $M = x + \sin y$ ,  $N = x \cos y - 2y$ , 则  $\frac{\partial M}{\partial y} = \cos y = \frac{\partial N}{\partial x}$ , 原方程为全  
 微分方程, 左边  $= (x dx - 2y dy) + (\sin y dx + x \cos y dy)$   
 $= d(\frac{1}{2}x^2 - y^2) + d(\sin y + xy) = d(\frac{1}{2}x^2 - y^2 + x \sin y) =$  右边  $= 0$ ,  
 则其通解为:  $\frac{1}{2}x^2 - y^2 + x \sin y = C$



(5)  $y' = 2xy - x$ .

(6)  $y'' - y' - 30y = 0$ ;

解: (5).  $y = e^{\int 2x dx} (C - \int x e^{-\int 2x dx} dx) = e^{x^2} (C - \int x e^{-x^2} dx)$   
 $= e^{x^2} (C + \frac{1}{2} e^{-x^2}) = \frac{1}{2} + C e^{x^2}$ , 通解为:  $y = \frac{1}{2} + C e^{x^2}$

(6). 特征方程为:  $\lambda^2 - \lambda - 30 = 0$ ,  $\lambda_1 = -5$ ,  $\lambda_2 = 6$ ,

则其通解为:  $y = C_1 e^{-5x} + C_2 e^{6x}$

(7)  $y'' - y' - 2y = 4x^2$ ;

(8)  $y'' - y' - 2y = 8 \sin 2x$ ;

解: (7).  $y'' - y' - 2y = 0$  特征方程为  $\lambda^2 - \lambda - 2 = 0$ , 则  $\lambda_1 = -1$ ,  $\lambda_2 = 2$ , 则其通解为  $\bar{y} = C_1 e^{-x} + C_2 e^{2x}$ . 令  $y'' - y' - 2y = 4x^2$  的一个特解为  $y_0 = ax^2 + bx + c$ , 代入并比较系数得  $a = 2$ ,  $b = 2$ ,  $c = -3$ , 则  $y_0 = 2x^2 + 2x - 3$ . 则原方程的通解为:  $y = \bar{y} + y_0 = C_1 e^{-x} + C_2 e^{2x} - 2x^2 + 2x - 3$ .

(8).  $y'' - y' - 2y = 0$  的特征方程为:  $\lambda^2 - \lambda - 2 = 0$  则  $\lambda_1 = -1$ ,  $\lambda_2 = 2$ , 其通解为:  $\bar{y} = C_1 e^{-x} + C_2 e^{2x}$ . 令  $y'' - y' - 2y = 8 \sin 2x$  的一个特解为:  $y_0 = a \cos 2x + b \sin 2x$ , 代入并比较系数得:  $a = \frac{2}{5}$ ,  $b = -\frac{6}{5}$ , 则  $y_0 = \frac{2}{5} \cos 2x - \frac{6}{5} \sin 2x$ . 则原方程的通解为:  $y = \bar{y} + y_0 = C_1 e^{-x} + C_2 e^{2x} + \frac{2}{5} \cos 2x - \frac{6}{5} \sin 2x$

## 自 测 题

## 一、选择题

1. 识别方程  $x(y')^2 + yy' - x = 0$  , 它属于

(B)

(A) 二阶微分方程.

(B) 一阶微分方程.

(C) 一阶线性微分方程.

(D) 二阶线性微分方程.

2. 设微分方程  $y = xy' + f(y')$  , 则函数  $y = Cx + f(C)$

(A, B)

(A) 是该方程的解.

(B) 是该方程的通解.

(C) 是该方程的特解.

(D) 不是该方程的解.

3. 具有特解  $y_1 = 2e^{-x}$  ,  $y_2 = 3e^x$  的二阶常系数齐次微分方程是

(A)

(A)  $y'' - y = 0$  .(B)  $y'' - y' - y = 0$  .(C)  $y'' + y = 0$  .(D)  $y'' + y' = 0$  .

4. 设线性无关的函数  $y_1(x)$  ,  $y_2(x)$  ,  $y_3(x)$  均是二阶非齐次线性微分方程  $y'' + p(x)y' + q(x) = f(x)$  的解,  $C_1$  ,  $C_2$  是任意常数, 则该非齐次方程的通解是

(D)

(A)  $C_1y_1 + C_2y_2 + y_3$  .

(B)

 $C_1y_1 + C_2y_2 - (C_1 + C_2)y_3$  . (C)  $C_1y_1 + C_2y_2 - (1 - C_1 - C_2)y_3$  .(D)  $C_1y_1 + C_2y_2 + (1 - C_1 - C_2)y_3$  .

5. 微分方程  $y'' - y = e^x + 1$  的一个特解应具有形式

(B)

(A)  $ae^x + b$  .(B)  $axe^x + b$  .(C)  $ae^x + bx$  .(D)  $axe^x + bx$  .



## 二、解答题

1. 求微分方程  $y''' - y'' + 4y' - 4y = 0$  的通解.

解: 特征方程为:  $\lambda^3 - \lambda^2 + 4\lambda - 4 = 0$ , 得  $\lambda_1 = 1, \lambda_2 = 2i, \lambda_3 = -2i$   
 则原方程通解为:  $y = C_1 e^x + C_2 \cos 2x + C_3 \sin 2x$ .

2. 设函数  $f(x)$  满足条件  $\begin{cases} y'' + 4y' + 4y = 0 \\ y(0) = 2, y'(0) = -4 \end{cases}$ , 求广义积分  $\int_0^{+\infty} f(x) dx$ .

解:  $\lambda^2 + 4\lambda + 4 = 0, \lambda_{1,2} = -2$ , 则  $y = (C_1 + C_2 x)e^{-2x}, y' = (C_2 - 2C_1 - 2C_2 x)e^{-2x}$   
 由  $y(0) = 2, y'(0) = -4$  得:  $C_1 = 2, C_2 = 0$ , 则  $f(x) = 2e^{-2x}$   
 则  $\int_0^{+\infty} f(x) dx = \int_0^{+\infty} 2e^{-2x} dx = -e^{-2x} \Big|_0^{+\infty} = 1$

3. 设  $f(x) = e^x - \int_0^x (x-t)f(t)dt$ , 其中  $f(t)$  为连续函数, 求  $f(x)$ .

解:  $f(x) = e^x - x \int_0^x f(t)dt + \int_0^x t f(t)dt$ , 则  $f(0) = 1, f'(x) = e^x - \int_0^x f(t)dt$   
 $f'(0) = 1, f''(x) = e^x - f(x)$  即  $f''(x) + f(x) = e^x$ , 得  $f(x) = C_1 \cos x + C_2 \sin x + \frac{1}{2}e^x$ ,  
 由  $f(0) = f'(0) = 1$  得  $C_1 = C_2 = \frac{1}{2}$ , 则  $f(x) = \frac{1}{2}(\cos x + \sin x) + \frac{1}{2}e^x$ .



2. 设函数  $f(x)$  满足条件  $\begin{cases} y'' + 4y' + 4y = 0 \\ y(0) = 2, y'(0) = -4 \end{cases}$ , 求广义积分  $\int_0^{+\infty} f(x) dx$ .

$$\textcircled{1} \lambda^2 + 4\lambda + 4 = 0$$

$$\lambda_1 = \lambda_2 = -2$$

$$Y = C_1 e^{-2x} + C_2 x e^{-2x}$$

$$\textcircled{2} Y' = -2C_1 e^{-2x} + C_2 e^{-2x} - 2C_2 x e^{-2x}$$

$$\begin{cases} Y(0) = C_1 = 2 \\ Y'(0) = -2C_1 + C_2 = -4 \end{cases} \Rightarrow \begin{cases} C_1 = 2 \\ C_2 = 0 \end{cases}$$

即  $y = f(x) = 2e^{-2x}$

$$\textcircled{3} \int_0^{+\infty} 2e^{-2x} dx$$

$$= -e^{-2x} \Big|_0^{+\infty}$$

$$= \lim_{x \rightarrow +\infty} (-e^{-2x}) + 1$$

$$= 1$$

3. 设  $f(x) = e^x - \int_0^x (x-t)f(t)dt$ , 其中  $f(t)$  为连续函数, 求  $f(x)$ .

$$f(x) = e^x - x \int_0^x f(t)dt + \int_0^x t f(t)dt$$

$$f'(x) = e^x - \int_0^x f(t)dt - x f(x) + x f(x)$$

即  $f'(x) = e^x - \int_0^x f(t)dt$

故  $f''(x) = e^x - f(x)$

且  $f(0) = 1, f'(0) = 1$

即  $\begin{cases} y'' + y = e^x \\ f(0) = 1 \\ f'(0) = 1 \end{cases}$

$$\Rightarrow f(x) = \frac{1}{2} \cos x + \frac{1}{2} \sin x + \frac{1}{2} e^x$$

$\textcircled{1} y'' + y = 0$

$$\lambda^2 + 1 = 0$$

$\textcircled{2} y'' + y = e^x$

$$y^* = k e^x \Rightarrow k = \frac{1}{2}$$

$$y^* = \frac{1}{2} e^x$$

$\textcircled{3} y = A \cos x + B \sin x + \frac{1}{2} e^x$

$$\begin{cases} y(0) = A + \frac{1}{2} = 1 \\ y'(0) = B + \frac{1}{2} = 1 \end{cases} \Rightarrow \begin{cases} A = \frac{1}{2} \\ B = \frac{1}{2} \end{cases}$$

4. 设函数  $f(x), g(x)$  满足  $f'(x) = g(x), g'(x) = 2e^x - f(x)$ , 且

$$f(0) = 0, g(0) = 2, \text{ 求 } \int_0^\pi \left[ \frac{g(x)}{1+x} - \frac{f(x)}{(1+x)^2} \right] dx.$$

$$f''(x) = g'(x) = 2e^x - f(x) \text{ 即 } y'' + y = 2e^x$$

$$\text{又 } f(0) = 0, f'(0) = 2$$

$\textcircled{1} y'' + y = 0 \quad Y = C_1 \cos x + C_2 \sin x$

$$\text{故 } \begin{cases} C_1 + 0 = 0 \\ C_2 + 1 = 2 \end{cases} \Rightarrow \begin{cases} C_1 = 0 \\ C_2 = 1 \end{cases}$$

$\textcircled{2} y'' + y = 2e^x \quad y^* = k e^x \Rightarrow k = 1$

$\textcircled{3} y = Y + y^* = C_1 \cos x + C_2 \sin x + e^x$

即  $f(x) = \sin x - \cos x + e^x$

$$\begin{aligned}
 \int_0^{\pi} \left[ \frac{f(x)}{1+x} - \frac{f(x)}{(1+x)^2} \right] dx &= \frac{f(x)}{1+x} \Big|_0^{\pi} = \frac{e^{\pi}+1}{1+\pi} \\
 &= \int_0^{\pi} \frac{(1+x) \cdot f(x) - f(x)}{(1+x)^2} dx = \frac{f(x)}{1+x} - \frac{f(x)}{1+x} \\
 &= \int_0^{\pi} \left[ \frac{f(x)}{1+x} \right]' dx = \frac{e^{\pi}+1}{1+\pi} - \frac{0}{1}
 \end{aligned}$$

5. 设函数  $f(x)$  有二阶连续导数, 且  $f'(0) = 0$ , 由方程

$$f(x) = e^{-x} - \frac{1}{2} \int_0^x [f''(t) + f'(t) + t] dt$$

所确定, 求  $f(x)$ .

$$f'(x) = -e^{-x} - \frac{1}{2} [f'(x) + f'(x) + x]$$

$$\text{即 } f'(x) + 3f'(x) = -2e^{-x} - x$$

$$f'(0) = 0, \text{ 且 } f(0) = e^0 - \frac{1}{2} \int_0^0 [f''(t) + f'(t) + t] dt = 1.$$

故  $y=f(x)$  满足:

$$\begin{cases} y'' + 3y' = -2e^{-x} - x \\ y(0) = 1 \\ y'(0) = 0 \end{cases}$$

$$\text{对于 } y'' + 3y' = -2e^{-x} - x$$

$$1^\circ \text{ 求 } y'' + 3y' = 0$$

$$\text{特征方程 } \lambda^2 + 3\lambda = 0 \Rightarrow \lambda_1 = 0, \lambda_2 = -3$$

$$\text{其通解 } y = C_1 + C_2 e^{-3x}$$

$$2^\circ \text{ 对于 } y'' + 3y' = -2e^{-x} \text{ 设其特解 } y_1^* = k e^{-x}$$

$$\text{代入 } k e^{-x} - 3k e^{-x} = -2e^{-x} \Rightarrow k = 1 \text{ 即 } y_1^* = e^{-x}$$

$$\text{对于 } y'' + 3y' = -x, \text{ 设其特解 } y_2^* = x(ax+b)$$

$$\text{代入 } (y_2^*)' = 2ax+b, (y_2^*)'' = 2a$$

$$\text{有 } 2a + 6ax + 3b = -x \Rightarrow \begin{cases} a = -\frac{1}{6} \\ b = \frac{1}{9} \end{cases} \text{ 即 } y_2^* = -\frac{x^2}{6} + \frac{x}{9}$$

$$3^\circ \text{ 故 } y'' + 3y' = -2e^{-x} - x \text{ 通解为 } y = C_1 + C_2 e^{-3x} + e^{-x} - \frac{x^2}{6} + \frac{x}{9}$$

$$\text{又 } f(0) = 1, f'(0) = 0 \quad (y' = 3C_2 e^{-3x} - e^{-x} - \frac{x}{3} + \frac{1}{9})$$

$$\text{即 } \begin{cases} 1 = C_1 + C_2 + 1 \\ 0 = 3C_2 - 1 + \frac{1}{9} \end{cases} \Rightarrow \begin{cases} C_1 = \frac{8}{27} \\ C_2 = -\frac{8}{27} \end{cases}$$

$$\text{所以 } f(x) = \frac{8}{27} e^{3x} + e^{-x} - \frac{x^2}{6} + \frac{x}{9} + \frac{8}{27}$$