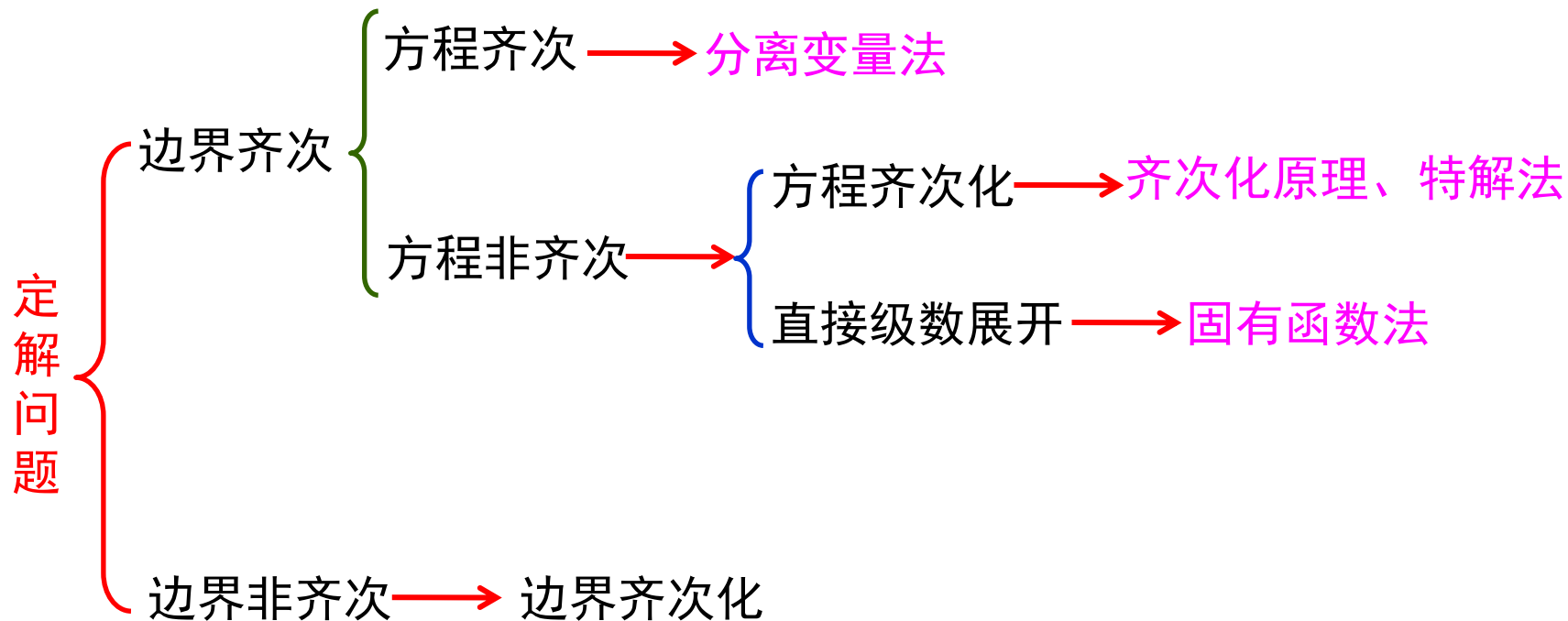


§ 2.4 非齐次情形

本节讨论边界或方程非齐次情形下的混合问题.



情形1： 齐次边界

例1：考虑纯粹由外力引起的两端固定弦的受迫振动，弦的初始位移和初速度均为零. 定解问题为

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

通常有三种方法可以考虑：

- ① 固有函数法
- ② 齐次化原理
- ③ 特解法(当 $f(t, x)$ 比较特殊时)

① 固有函数法

1. 对应齐次问题的固有函数系为 $\left\{ \sin \frac{n\pi x}{l} \right\}_{n=1}^{\infty}$

设非齐次问题的解为: $u(t, x) = \sum_{n=1}^{\infty} T_n(t) \sin \frac{n\pi}{l} x$

2. 将 $f(t, x)$ 关于 x 展成Fourier级数: $f(t, x) = \sum_{n=1}^{\infty} f_n(t) \sin \frac{n\pi}{l} x$

其中 $f_n(t) = \frac{2}{l} \int_0^l f(x, t) \sin \frac{n\pi x}{l} dx$

3. 代入非齐次方程和初始条件得:

$$\begin{cases} T_n''(t) + \frac{n^2 \pi^2 a^2}{l^2} T_n(t) = f_n(t) \\ T_n(0) = 0 \quad T_n'(0) = 0 \end{cases}$$

4. 用Laplace变换求解 $T_n(t)$ 得：

$$T_n(t) = \frac{l}{n\pi a} \int_0^t f_n(\tau) \sin \frac{n\pi a}{l} (t - \tau) d\tau$$

代入得原问题解为：

$$u(t, x) = \sum_{n=1}^{\infty} \left(\frac{l}{n\pi a} \int_0^t f_n(\tau) \sin \frac{n\pi a}{l} (t - \tau) d\tau \right) \sin \frac{n\pi}{l} x$$

核心思想：

将解函数、非齐次项、初值条件按照对应的齐次问题的固有函数系进行级数展开，得到解函数展开系数的ODE定解问题.

例： 求解有界弦的受迫振动问题

$$\begin{cases} u_{tt} - a^2 u_{xx} = A \cos \frac{\pi x}{l} \sin \omega t \\ u_x|_{x=0} = 0 \quad u_x|_{x=l} = 0 \\ u|_{t=0} = \varphi(x) \quad u_t|_{t=0} = \psi(x) \quad (0 < x < l) \end{cases}$$

解： 对应齐次问题的固有函数系为 $\left\{ \cos \frac{n\pi x}{l} \right\}_{n=0}^{\infty}$ (此处计算省略.)

设 $u(x, t) = \sum_{n=0}^{\infty} T_n(t) \cos \frac{n\pi}{l} x$, 代入泛定方程, 得

$$\sum_{n=0}^{\infty} \left(T_n'' + \frac{n^2 \pi^2 a^2}{l^2} T_n \right) \cos \frac{n\pi}{l} x = A \sin \omega t \cos \frac{\pi}{l} x$$

于是有
$$\begin{cases} T_1'' + \frac{\pi^2 a^2}{l^2} T_1 = A \sin \omega t \\ T_n'' + \frac{n^2 \pi^2 a^2}{l^2} T_n = 0 \quad (n \neq 1) \end{cases}$$

代入初始条件得：

$$\begin{cases} \sum_{n=0}^{\infty} T_n(0) \cos \frac{n\pi}{l} x = \varphi(x) = \sum_{n=0}^{\infty} \varphi_n \cos \frac{n\pi}{l} x \\ \sum_{n=0}^{\infty} T'_n(0) \cos \frac{n\pi}{l} x = \psi(x) = \sum_{n=0}^{\infty} \psi_n \cos \frac{n\pi}{l} x \end{cases}$$

于是：

$$T_n(0) = \phi_n = \begin{cases} \frac{1}{l} \int_0^l \phi(\zeta) d\zeta & n = 0 \\ \frac{2}{l} \int_0^l \phi(\zeta) \cos \frac{n\pi\zeta}{l} d\zeta & n > 0 \end{cases}$$
$$T'_n(0) = \psi_n = \begin{cases} \frac{1}{l} \int_0^l \psi(\zeta) d\zeta & n = 0 \\ \frac{2}{l} \int_0^l \psi(\zeta) \cos \frac{n\pi\zeta}{l} d\zeta & n > 0 \end{cases}$$

代入解关于 $T_n(t)$ ($n \geq 0$) 的常微分定解问题得:

$$T_n(t) = \begin{cases} \phi_0 + \psi_0 t, & n=0 \\ \frac{Al}{\pi a} \frac{1}{\omega^2 - \pi^2 a^2 / l^2} (\omega \sin \frac{\pi at}{l} - \frac{\pi a}{l} \sin \omega t) + \phi_1 \cos \frac{\pi t}{l} + \frac{l}{\pi a} \psi_1 \sin \frac{\pi at}{l}, & n=1 \\ \phi_n \cos \frac{n\pi at}{l} + \frac{l}{n\pi a} \psi_n \sin \frac{n\pi at}{l}, & n>1 \end{cases}$$

故原问题的解为:

$$\begin{aligned} u(x,t) = & \phi_0 + \psi_0 t \\ & + \frac{Al}{\pi a} \frac{1}{\omega^2 - \pi^2 a^2 / l^2} (\omega \sin \frac{\pi at}{l} - \frac{\pi a}{l} \sin \omega t) \cos \frac{\pi x}{l} \\ & + \sum_{n=2}^{\infty} (\phi_n \cos \frac{n\pi at}{l} + \frac{l}{n\pi a} \psi_n \sin \frac{n\pi at}{l}) \cos \frac{n\pi}{l} x \end{aligned}$$

② 齐次化(Duhamel)原理

Duhamel原理: 若 $w(t, x; \tau)$



$$\begin{cases} \frac{\partial^m w}{\partial t^m} = Lw \\ \frac{\partial^i w}{\partial t^i} \Big|_{t=\tau} = 0 \quad (0 \leq i \leq m-2) \\ \frac{\partial^{m-1} w}{\partial t^{m-1}} \Big|_{t=\tau} = f(\tau, x) \\ B_j[w] = 0 \quad (1 \leq j \leq l) \end{cases}$$

则 $u(t, x) = \int_0^t w(t, x; \tau) d\tau$



$$\begin{cases} \frac{\partial^m u}{\partial t^m} = Lu + f(t, M) \\ \frac{\partial^i u}{\partial t^i} \Big|_{t=0} = 0 \quad (0 \leq i \leq m-2) \\ \frac{\partial^{m-1} u}{\partial t^{m-1}} \Big|_{t=0} = 0 \\ B_j[u] = 0 \quad (1 \leq j \leq l) \end{cases}$$

其中, L 为偏微分算子, 关于 t 的最高阶偏导阶数 $\leq m-1$; $B_j[u] = 0$ 为齐次边界条件, 可以不出现.

齐次化方法

例：初始条件齐次情形

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

$$\text{可先求解} \quad \begin{cases} w_{tt} - a^2 w_{xx} = 0 & (0 < x < l, t > 0) \\ w|_{x=0} = 0, \quad w|_{x=l} = 0 \\ w|_{t=\tau} = 0, \quad w_t|_{t=\tau} = f(\tau, x) \end{cases}$$



分离变量法

则： $u(t, x) = \int_0^t w(t, x; \tau) d\tau$ 即为所求.

例：初始条件非齐次情形

求关于 u 的定解问题：

$$\begin{cases} u_{tt} - a^2 u_{xx} = f(t, x) \\ u|_{x=0} = 0, u|_{x=l} = 0 \\ u|_{t=0} = \varphi(x), u_t|_{t=0} = \psi(x) \end{cases}$$

$$u = w + v$$

叠加原理

$$\begin{aligned} & \begin{cases} w_{tt} - a^2 w_{xx} = f(t, x) \\ w|_{x=0} = 0, w|_{x=l} = 0 \\ w|_{t=0} = 0, w_t|_{t=0} = 0 \end{cases} \rightarrow \text{情形 1} \\ & \begin{cases} v_{tt} - a^2 v_{xx} = 0 \\ v|_{x=0} = 0, v|_{x=l} = 0 \\ v|_{t=0} = \varphi(x), v_t|_{t=0} = \psi(x) \end{cases} \rightarrow \text{分离变量法} \end{aligned}$$

在此问题的求解中，固有函数法、特解法仍是可以考虑的方法。

③ 特解法

当非齐次项 $f(t, x)$ 形式特殊时, 可考虑先求特解, 再将方程化为齐次方程

例:
$$\begin{cases} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = f(x), & 0 < x < l, \quad t > 0 \\ u|_{x=0} = u|_{x=l} = 0 \\ u|_{t=0} = 0, \quad \frac{\partial u}{\partial t} \Big|_{t=0} = 0, & 0 \leq x \leq l \end{cases}$$

解: 由于非齐次项为不含 t , 设 $u(t, x) = v(x) + w(t, x)$. 其中

$v(x)$ 是方程的特解 $\Rightarrow \begin{cases} v''(x) = -\frac{1}{a^2} f(x) \\ v(0) = 0, \quad v(l) = 0 \end{cases} \Rightarrow v(x) = \dots\dots$

而 $w(t, x)$ 满足定解问题:
$$\begin{cases} \frac{\partial^2 w}{\partial t^2} - a^2 \frac{\partial^2 w}{\partial x^2} = 0, & 0 < x < l, \quad t > 0 \\ w|_{x=0} = 0, \quad w|_{x=l} = 0 \\ w|_{t=0} = -v(x), \quad \frac{\partial w}{\partial t} \Big|_{t=0} = 0, & 0 \leq x \leq l \end{cases}$$

$w(t, x)$ 可由分离变量法求得.

例： 求解定解问题

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t, & 0 < x < l, \quad t > 0 \\ u|_{x=0} = u|_{x=l} = 0 \\ u|_{t=0} = 0, \quad \frac{\partial u}{\partial t} \Big|_{t=0} = 0, & 0 \leq x \leq l \end{cases}$$

其中 a, A_0, ω 均为已知常数.

解： 令 $u(t, x) = v(t, x) + w(t, x)$, 代入定解问题：

$$\begin{cases} \frac{\partial^2 v}{\partial t^2} + \frac{\partial^2 w}{\partial t^2} - a^2 \left(\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 w}{\partial x^2} \right) = A_0 \sin \omega t, & 0 < x < l, \quad t > 0 \\ (v + w)|_{x=0} = 0, \quad (v + w)|_{x=l} = 0 \\ (v + w)|_{t=0} = 0, \quad \frac{\partial(v + w)}{\partial t} \Big|_{t=0} = 0, & 0 \leq x \leq l \end{cases}$$

其中 $v(t, x)$ 为原方程的特解. 考虑到非齐次项, 设 $v(t, x) = f(x) \sin \omega t$

注意：特解 $v(t, x)$ 不可以为 $v(t)$ —— 必须保证边界条件的齐次性不改变！

将 $v(t, x) = f(x) \sin \omega t$ 代入原方程得: $-f(x)\omega^2 \sin \omega t - a^2 f''(x) \sin \omega t = A_0 \sin \omega t$

$$\begin{cases} f''(x) + \frac{\omega^2}{a^2} f(x) = -\frac{A_0}{a^2} \\ f(0) = 0, \quad f(l) = 0 \end{cases} \quad \longrightarrow \quad \begin{cases} f(x) = -\frac{A_0}{\omega^2} + A \sin \frac{\omega}{a} x + B \cos \frac{\omega}{a} x \\ B = \frac{A_0}{\omega^2}, \quad A = \frac{A_0}{\omega^2} \tan \frac{\omega l}{2a} \end{cases}$$

$$\longrightarrow f(x) = -\frac{A_0}{\omega^2} \left[\left(1 - \cos \frac{\omega}{a} x \right) - \tan \frac{\omega l}{2a} \sin \frac{\omega}{a} x \right] = -\frac{A_0}{\omega^2} \left\{ 1 - \frac{\cos \left[\frac{\omega}{a} \left(x - \frac{l}{2} \right) \right]}{\cos \frac{\omega l}{2a}} \right\}$$

故特解 $v(t, x)$ 为:

$$v(t, x) = -\frac{A_0}{\omega^2} \left\{ 1 - \frac{\cos \left[\frac{\omega}{a} \left(x - \frac{l}{2} \right) \right]}{\cos \frac{\omega l}{2a}} \right\} \sin \omega t$$

而 $w(t, x)$ 满足的定解问题为：

$$\begin{cases} \frac{\partial^2 w}{\partial t^2} - a^2 \frac{\partial^2 w}{\partial x^2} = 0, & 0 < x < l, \quad t > 0 \\ w|_{x=0} = 0, \quad w|_{x=l} = 0, & t \geq 0 \\ w|_{t=0} = 0, \quad \frac{\partial w}{\partial t} \Big|_{t=0} = -\omega f(x), & 0 \leq x \leq l \end{cases}$$

按照齐次方程的分离变量法求 $w(t, x)$ ：

$$w(t, x) = \sum_{n=1}^{\infty} (C_n \sin \frac{n\pi}{l} at + D_n \cos \frac{n\pi}{l} at) \sin \frac{n\pi}{l} x$$

由初始条件定出：

$$w|_{t=0} = \sum_{n=1}^{\infty} D_n \sin \frac{n\pi}{l} x = 0, \quad \Rightarrow \quad D_n = 0$$

$$\frac{\partial w}{\partial t} \Big|_{t=0} = \sum_{n=1}^{\infty} C_n \frac{n\pi a}{l} \sin \frac{n\pi}{l} x = -\omega f(x)$$

由正交性知：

$$C_n = -\frac{\omega}{n\pi a} \int_0^l f(x) \sin \frac{n\pi}{l} x dx = -\frac{2A_0\omega l^3}{\pi^2 a} \cdot \frac{1 - (-1)^n}{n^2} \cdot \frac{1}{(n\pi a)^2 - (\omega l)^2}$$

$$f(x) = -\frac{A_0}{\omega^2} \left\{ 1 - \frac{\cos \left[\frac{\omega}{a} \left(x - \frac{l}{2} \right) \right]}{\cos \frac{\omega l}{2a}} \right\}$$

即 n 为奇数时 C_n 不为零，所以：

$$w(t, x) = \sum_{n=1}^{\infty} (C_n \sin \frac{n\pi}{l} at + D_n \cos \frac{n\pi}{l} at) \sin \frac{n\pi}{l} x$$

$$w(t, x) = -\frac{4A_0\omega l^3}{\pi^2 a} \sum_{k=0}^{\infty} \frac{1}{(2k+1)^2} \cdot \frac{1}{[(2k+1)\pi a]^2 - (\omega l)^2} \sin \frac{2k+1}{l} \pi x \cdot \sin \frac{2k+1}{l} \pi at$$

最后，原定解问题的解为：

$$u(t, x) = f(x) \sin \omega t + w(x, t)$$

$$= -\frac{A_0}{\omega^2} \left[\frac{1 - \cos \frac{\omega(x-l/2)}{a}}{\cos \frac{\omega l}{2a}} \right] \sin \omega t$$
$$- \frac{4A_0 \omega l^3}{\pi^2 a} \sum_{k=0}^{\infty} \frac{1}{(2k+1)^2} \cdot \frac{1}{[(2k+1)\pi a]^2 - (\omega l)^2} \sin \frac{2k+1}{l} \pi x \cdot \sin \frac{2k+1}{l} \pi a t$$

特解法将方程齐次化时：

1. 非齐次项 $f(x, t)$ 的形式应该较为简单.
2. 初始条件可以是非齐次的
3. 必须保持原有的齐次边界条件不变.

情形2：非齐次边界

求解定解问题：

$$\begin{cases} u_{tt} - a^2 u_{xx} = f(t, x) \\ u|_{x=0} = \alpha(t), \quad u|_{x=l} = \beta(t) \\ u|_{t=0} = \varphi(x), \quad u_t|_{t=0} = \psi(x) \end{cases}$$

思路：找到 $v(t, x)$ 满足 $v|_{x=0} = \alpha(t)$, $v|_{x=l} = \beta(t)$ ，则 $w = u - v$ 满足

$$\begin{cases} w_{tt} - a^2 w_{xx} = f(t, x) - (v_{tt} - a^2 v_{xx}) \\ w|_{x=0} = 0, \quad w|_{x=l} = 0 \\ w|_{t=0} = \varphi(x) - v(0, x), \quad w_t|_{t=0} = \psi(x) - v_t(0, x) \end{cases}$$

w 的计算归结为边界齐次情形. 进而由叠加原理有

$$u = v + w$$

注：1. 可以令 $v = A(t) + B(t)x$ (含第二类边界条件时令 $v = A(t) + B(t)x^2$)

2. 不管方程是否齐次，应优先将边界条件齐次化.

3. 若能找到 v 使边界条件和方程同时齐次化，那是最好的.

非齐次边界条件问题（例）

例：长为 l 、侧面绝热的均匀细杆，在 $x=0$ 的一端保持恒温 u_0 ，另一端 $x=l$ 有热流密度为 q_0 的定常热流进入. 设杆的初始温度分布是 u_0 ，求杆上的温度变化.

解：物理问题的定解问题为：

$$\begin{cases} u_t(x, t) = a^2 u_{xx}(x, t) & (0 < x < l, \quad t > 0) \\ u|_{x=0} = u_0 \quad u_x|_{x=l} = \frac{q_0}{K} \\ u|_{t=0} = u_0 \end{cases}$$

$$\text{设 } u(t, x) = v(x) + w(t, x), \quad v(x) \text{ 满足 } \begin{cases} v''(x) = 0 & (0 < x < l) \\ v|_{x=0} = u_0 \quad v_x|_{x=l} = \frac{q_0}{K} \end{cases}$$

解之得 $v = \frac{q_0}{K}x + u_0$ 且 $w(t, x)$ 满足定解问题:

$$\begin{cases} w_t(t, x) = a^2 w_{xx}(t, x) & (0 < x < l) \\ w|_{x=0} = 0, \quad w_x|_{x=l} = 0 \\ w|_{t=0} = -\frac{q_0}{K}x \end{cases}$$

由分离变量法知, 其解为

$$w(t, x) = \sum_{k=0}^{\infty} C_k e^{-\left(\frac{(2k+1)\pi a}{2l}\right)^2 t} \sin \frac{(2k+1)\pi x}{2l}$$

由初值条件知

$$C_k = \frac{2}{l} \int_0^l -\frac{q_0}{K} x \sin \frac{(2k+1)\pi x}{2l} dx = \frac{8q_0 l}{K\pi^2} \frac{(-1)^{k-1}}{(2k+1)^2}$$

代入得原问题的解为:

$$u(x, t) = \frac{q_0}{K}x + u_0 + \frac{8q_0 l}{K\pi^2} \sum_{k=0}^{\infty} \frac{(-1)^{k-1}}{(2k+1)^2} e^{-\left(\frac{(2k+1)\pi a}{2l}\right)^2 t} \sin \frac{(2k+1)\pi x}{2l}$$

例： 求定解问题：

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2} & 0 < x < l, \quad t > 0 \\ u(t, 0) = 0, \quad u(t, l) = \sin \omega t & (\omega \neq \frac{n\pi a}{l}) \\ u(0, x) = 0, \quad u_t(0, x) = 0 \end{cases}$$

解：若采用一般情形下边界齐次化的方法，令 $v(t, x) = C_1 x + C_2$ 满足

$$\begin{cases} v|_{x=0} = C_2 = 0 \\ v|_{x=l} = C_1 l + C_2 = \sin \omega t \Rightarrow C_1 = \frac{\sin \omega t}{l} \end{cases}$$

➡ $v(t, x) = \frac{x}{l} \sin \omega t$

令 $u(t, x) = \frac{x}{l} \sin \omega t + w(t, x)$ ，代入原定解问题得：

$w(t, x)$ 满足的定解问题为:

$$\begin{cases} w_{tt} = a^2 w_{xx} + \frac{x\omega^2}{l} \sin \omega t \\ w(t, 0) = 0, \quad w(t, l) = 0 \\ w(0, x) = 0, \quad w_t(0, x) = -\frac{\omega x}{l} \end{cases}$$

再由解**齐次边界**的方法计算 $w(t, x)$

若能选取合适的 V , 使得它能将边界齐次化的同时也使得方程是齐次的, 则能降低求解的复杂度.

令 $v = X(x)\sin \omega t$, 希望 V 满足

$$\begin{cases} \frac{\partial^2 v}{\partial t^2} = a^2 \frac{\partial^2 v}{\partial x^2} \\ v(t, 0) = 0, \quad v(t, l) = \sin \omega t \end{cases}$$

代入解之得:

$$v(t, x) = \frac{\sin \frac{\omega x}{a}}{\sin \frac{\omega l}{a}} \cdot \sin \omega t$$

令 $w = u - v$ ，则 w 满足定解问题

$$\begin{cases} \frac{\partial^2 w}{\partial t^2} = a^2 \frac{\partial^2 w}{\partial x^2} \\ w(t, 0) = 0, \quad w(t, l) = 0 \\ w(0, x) = 0, \quad w_t(0, x) = -\omega \frac{\sin \frac{\omega x}{a}}{\sin \frac{\omega l}{a}} \end{cases}$$

分离变量法解之得

$$w(t, x) = 2\omega a l \sum_{n=1}^{+\infty} \frac{(-1)^{n+1}}{(\omega l)^2 - (n\pi a)^2} \sin \frac{n\pi a t}{l} \sin \frac{n\pi x}{l}$$

最后，原定解问题的解为：

$$u = v + w = \frac{\sin \frac{\omega x}{a}}{\sin \frac{\omega l}{a}} \cdot \sin \omega t + 2\omega a l \sum_{n=1}^{+\infty} \frac{(-1)^{n+1}}{(\omega l)^2 - (n\pi a)^2} \sin \frac{n\pi a t}{l} \sin \frac{n\pi x}{l}$$

例：求解定解问题

$$\begin{cases} u_t - a^2 u_{xx} + \frac{h}{c\rho} u = \frac{I^2 R}{c\rho} \\ u(0, t) = u(l, t) = 0 \\ u(x, 0) = 0 \end{cases}$$

解：对应齐次问题的固有函数系为： $\left\{ \sin \frac{n\pi}{l} x \right\}_{n=1}^{\infty}$ ，设

$$\begin{cases} u(x, t) = \sum_{n=1}^{\infty} T_n(t) \sin \frac{n\pi}{l} x \\ \frac{I^2 R}{c\rho} = \sum_{n=1}^{\infty} A_n \sin \frac{n\pi}{l} x \end{cases}$$

其中：

$$A_n = \frac{2}{l} \int_0^l \frac{I^2 R}{c\rho} \sin \frac{n\pi}{l} \zeta d\zeta = \frac{2}{n\pi} \frac{I^2 R}{c\rho} [1 - (-1)^n]$$

$$\begin{cases} T'_n(t) + \left(\frac{n^2\pi^2 a^2}{l^2} + \frac{h}{c\rho}\right)T_n(t) = A_n \\ T_n(0) = 0 \end{cases}$$

解之得：

$$\begin{aligned} T_n(t) &= \frac{A_n}{P} (1 - e^{-Pt}) \\ &= \frac{2I^2 R (1 - (-1)^n)}{n\pi (n^2\pi^2 a^2 c\rho + hl^2)} \left(1 - e^{-\left(\frac{n^2\pi^2 a^2}{l^2} + \frac{h}{c\rho}\right)t} \right) \end{aligned}$$

其中：

$$P = \frac{n^2\pi^2 a^2}{l^2} + \frac{h}{c\rho}$$

原问题的解为：

$$u(t, x) = \sum_{n=1}^{\infty} T_n(t) \sin \frac{n\pi}{l} x = \dots\dots$$