

上海财经大学《常微分方程》课程模拟试卷一答案

一、

1. $y = \pm 1$

2. $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{-M} = \phi(y)$

3. $y' = p(x)y + q(x), \quad e^{-\int p(x)dx}$

4. 存在常数 $L > 0$, 对 $\forall (x, y_1), (x, y_2)$, 有 $|f(x, y_1) - f(x, y_2)| \leq L |y_1 - y_2|$

5. $[-\frac{1}{2}, \frac{1}{2}]$

6. 无

7. $\Phi'(t)\Phi^{-1}(t)$

$$8. \quad e^{\lambda t} \left\{ E + (A - \lambda E)t + \cdots + \frac{t^{n-1}}{(n-1)!} (A - \lambda E)^{n-1} \right\}$$

$$9. \quad W'(t) = -a_1(t)W(t), \quad W(t_0)e^{-\int_{t_0}^t a_1(s)ds}$$

二、

1. D 2. A 3. B 4. C

三、

1.

$$ydy = \frac{2x}{1+x^2} dx, \quad \frac{1}{2}y^2 = \ln(1+x^2) + C$$

2.

$$M = x^2 e^x - y, \quad N = x$$

$$\frac{\partial M}{\partial y} = -1, \quad \frac{\partial N}{\partial x} = 1, \quad \frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = -\frac{2}{x}, \quad \mu(x) = \frac{1}{x^2}$$

方程化为 $e^x dx + \frac{xdy - ydx}{x^2} = 0$

通解为 $e^x + \frac{y}{x} = C$

3. 特征方程为 $\lambda^3 - 1 = 0, \lambda_1 = 1, \lambda_{2,3} = \frac{-1 \pm \sqrt{3}i}{2}$

由于 $\lambda = \pm i$ 不是特征根，故方程的特解为 $x^* = A \cos t + B \sin t$

方程的通解为

$$x(t) = e^{-\frac{1}{2}t} (c_1 \cos \frac{\sqrt{3}}{2}t + c_2 \sin \frac{\sqrt{3}}{2}t) + c_3 e^t - \frac{1}{2}(\cos t + \sin t)$$

4.

$$(yy' + x^2) = 0$$

$$yy' + x^2 = c_1, \quad yy' = c_1 - x^2$$

$$\frac{1}{2}y^2 = c_1 x - \frac{1}{3}x^3 + c_2$$

$$y^2 = r_1 x + r_2 - \frac{2}{3}x^3$$

四、

$$(1) A = \begin{pmatrix} 11 & -25 \\ 4 & -9 \end{pmatrix}, \quad |A - \lambda E| = (\lambda - 1)^2 = 0, \lambda = 1 (\text{二重})$$

方程组的解形如 $X(t) = (R_0 + R_1 t)e^t$

$$\begin{cases} (A - E)R_0 = R_1 \\ (A - E)^2 R_0 = 0 \end{cases}$$

$$A - E = \begin{pmatrix} 10 & -25 \\ 4 & -10 \end{pmatrix}, (A - E)^2 = 0$$

$$R_0 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \text{ 则 } R_1 = \begin{pmatrix} 10 \\ 4 \end{pmatrix}, \begin{pmatrix} -25 \\ -10 \end{pmatrix}$$

$$X_1(t) = \begin{pmatrix} 1+10t \\ 4t \end{pmatrix} e^t, \quad X_2(t) = \begin{pmatrix} -25t \\ 1-10t \end{pmatrix} e^t$$

通解为

$$X(t) = e^t \begin{pmatrix} 1+10t & -25t \\ 4t & 1-10t \end{pmatrix} C$$

$$(2) \phi(t) = e^t \begin{pmatrix} 1+10t \\ 4t \end{pmatrix}$$

五、

$$y' = -\frac{1}{5}(y'' + 4y), y'' + 5y' + 4y = 0$$

$$\lambda^2 + 5\lambda + 4 = 0, \lambda = -1, \lambda = -4$$

方程通解为 $y = c_1 e^{-x} + c_2 e^{-4x}$

又

$$y(0) = 1, y'(0) = 0$$

$$c_1 = \frac{4}{3}, c_2 = -\frac{1}{3}$$

所求函数为 $y = \frac{4}{3}e^{-x} - \frac{1}{3}e^{-4x}$