高等数学

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第七章 微分方程 第四节 一阶线性微分方程

- 1 一阶线性微分方程
 - 一阶齐次线性微分方程的解
 - 一阶非齐次线性微分方程的解

一阶微分方程的解

一阶微分方程的解(solution):

满足一阶微分方程的函数。

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一阶微分方程的通解 (general solution):

通解代表的是解的集合(solution set)。

一阶微分方程的通解含有1个任意常数C。

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一阶微分方程的通解含有1个任意常数C。

一阶微分方程的特解(particular solution):

不含任意常数的解,常数由初值决定。

一阶线性微分方程分类

一阶线性微分方程:

(first order linear differential equation)

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

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$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

齐次的:

$$Q(x) \equiv 0$$

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齐次的:

$$Q(x) \equiv 0$$

非齐次的:

$$Q(x) \neq 0$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = 0$$

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分离变量:
$$\frac{\mathrm{d}y}{y} = -P(x)\mathrm{d}x$$

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$$\ln |y| = -\int P(x) dx + C_1$$

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$$\int \frac{\mathrm{d}y}{y} = \int -P(x)\mathrm{d}x$$

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通解:
$$y = Ce^{-\int P(x)dx}$$

方程类型:一阶齐次线性微分方程

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = 0$$

分离变量:
$$\frac{\mathrm{d}y}{y} = -P(x)\mathrm{d}x$$

积分:
$$\int \frac{\mathrm{d}y}{y} = \int -P(x)\mathrm{d}x$$

$$\ln |y| = -\int P(x) \mathrm{d}x + C_1$$

通解: $y = Ce^{-\int P(x)dx}$

思考一阶齐次线性微分方程的特解?

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

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分离变量:
$$\frac{\mathrm{d}y}{y} = \left[\frac{Q(x)}{y} - P(x)\right] \mathrm{d}x$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

分离变量:
$$\frac{\mathrm{d}y}{y} = \left[\frac{Q(x)}{y} - P(x)\right] \mathrm{d}x$$

积分:
$$\int \frac{\mathrm{d}y}{y} = \int \frac{Q(x)}{y} \mathrm{d}x - \int P(x) \mathrm{d}x$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

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$$\frac{\mathrm{d}y}{y} = \left[\frac{Q(x)}{y} - P(x)\right] \mathrm{d}x$$

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$$\ln |y| = v(x) - \int P(x) dx$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

分离变量:
$$\frac{\mathrm{d}y}{y} = \left[\frac{Q(x)}{y} - P(x)\right] \mathrm{d}x$$

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$$\int \frac{\mathrm{d}y}{y} = \int \frac{Q(x)}{y} \mathrm{d}x - \int P(x) \mathrm{d}x$$

$$ln | y | = v(x) - \int P(x) dx$$

通解:
$$y = e^{v(x) - \int P(x) dx}$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

通解:
$$y = e^{v(x) - \int P(x) dx} = e^{v(x)} e^{-\int P(x) dx}$$

方程类型:一阶非齐次线性微分方程

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

通解:
$$y = e^{v(x) - \int P(x) dx} = e^{v(x)} e^{-\int P(x) dx}$$

常数变易:

$$\Rightarrow y = e^{v(x)}e^{-\int P(x)dx} = u(x)e^{-\int P(x)dx}$$

方程类型:一阶非齐次线性微分方程

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通解:
$$y = e^{v(x) - \int P(x) dx} = e^{v(x)} e^{-\int P(x) dx}$$

常数变易:

$$\Rightarrow y = e^{v(x)}e^{-\int P(x)dx} = u(x)e^{-\int P(x)dx}$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} = u'(x)e^{-\int P(x)\mathrm{d}x} - u(x)P(x)e^{-\int P(x)\mathrm{d}x}$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

$$y = u(x)e^{-\int P(x)\mathrm{d}x}$$

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$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

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$$\frac{\mathrm{d}y}{\mathrm{d}x} = u'(x)e^{-\int P(x)\mathrm{d}x} - u(x)P(x)e^{-\int P(x)\mathrm{d}x}$$

将 $\frac{dy}{dx}$, y代入原方程:

$$u'(x)e^{-\int P(x)dx} - u(x)P(x)e^{-\int P(x)dx} + P(x)u(x)e^{-\int P(x)dx} = Q(x)$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

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$$\operatorname{PP}: \ u'(x)e^{-\int P(x)\mathrm{d}x} = Q(x)$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

$$y = u(x)e^{-\int P(x)\mathrm{d}x}$$

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$$\mathbb{P}: \ u'(x)e^{-\int P(x)\mathrm{d}x} = Q(x)$$

$$u(x) = \int Q(x)e^{\int P(x)dx}dx + C$$



$$y = u(x)e^{-\int P(x)dx}$$

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将u(x)代入y即得到通解的完整形式:

$$y = (\int Q(x)e^{\int P(x)dx}dx + C)e^{-\int P(x)dx}$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

通解:
$$y = Ce^{-\int P(x)dx} + e^{-\int P(x)dx} \int Q(x)e^{\int P(x)dx}dx$$

方程类型:一阶非齐次线性微分方程

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P(x)y = Q(x)$$

通解:
$$y = Ce^{-\int P(x)dx} + e^{-\int P(x)dx} \int Q(x)e^{\int P(x)dx}dx$$

当C=0时,即得非齐次线性微分方程特解:

$$e^{-\int P(x)dx} \int Q(x)e^{\int P(x)dx}dx$$

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非齐次线性微分方程通解

=对应齐次线性微分方程通解+非齐次线性微分方程特解

例1. 解微分方程 $(x+1)y'-2y=(x+1)^{\frac{7}{2}}$ 。

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$$y' - \frac{2}{x+1}y = (x+1)^{\frac{5}{2}}$$

例1. 解微分方程 $(x+1)y'-2y=(x+1)^{\frac{7}{2}}$ 。

解1.先整理:
$$y' - \frac{2}{x+1}y = (x+1)^{\frac{5}{2}}$$

通解:
$$y = (\int Q(x)e^{\int P(x)dx}dx + C)e^{-\int P(x)dx}$$

例1. 解微分方程
$$(x+1)y'-2y=(x+1)^{\frac{7}{2}}$$
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$$y' - \frac{2}{x+1}y = (x+1)^{\frac{5}{2}}$$

通解:
$$y = (\int Q(x)e^{\int P(x)dx}dx + C)e^{-\int P(x)dx}$$

$$y = \left(\int (x+1)^{\frac{5}{2}} e^{\int -\frac{2}{x+1} dx} dx + C\right) e^{-\int -\frac{2}{x+1} dx}$$

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$$= \left(\int (x+1)^{\frac{5}{2}} e^{-2\ln|x+1|} dx + C \right) e^{2\ln|x+1|}$$

$$= (\int (x+1)^{\frac{5}{2}} \frac{1}{(x+1)^2} dx + C)(x+1)^2$$



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$$= (\int (x+1)^{\frac{5}{2}} \frac{1}{(x+1)^2} dx + C) (x+1)^2$$

$$= (\int (x+1)^{\frac{1}{2}} dx + C) (x+1)^2$$

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$$= \left(\int (x+1)^{\frac{5}{2}} \frac{1}{(x+1)^2} dx + C \right) (x+1)^2$$

$$= (\int (x+1)^{\frac{1}{2}} dx + C)(x+1)^2$$

$$=(\frac{2}{3}(x+1)^{\frac{3}{2}}+C)(x+1)^2$$



解2.先整理: $y' - \frac{2}{x+1}y = (x+1)^{\frac{5}{2}}$

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解2. 先整理: $y' - \frac{2}{x+1}y = (x+1)^{\frac{5}{2}}$

$$\frac{\mathrm{d}y}{\mathrm{d}x} - \frac{2}{x+1}y = 0$$

$$\frac{\mathrm{d}y}{y} = \frac{2\mathrm{d}x}{x+1}$$

解2. 先整理: $y' - \frac{2}{x+1}y = (x+1)^{\frac{5}{2}}$

$$\frac{\mathrm{d}y}{\mathrm{d}x} - \frac{2}{x+1}y = 0$$

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$$\ln |y| = 2 \ln |x+1| + C_1$$

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$$\frac{\mathrm{d}y}{y} = \frac{2\mathrm{d}x}{x+1}$$

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$$y = C(x+1)^2$$

解2续. $y = C(x+1)^2$

$$y = u(x+1)^2$$

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$$\frac{dy}{dx} = u'(x+1)^2 + 2u(x+1)$$

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代入原微分方程
$$y' - \frac{2}{x+1}y = (x+1)^{\frac{5}{2}}$$
:

$$u' = (x+1)^{\frac{1}{2}}$$

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$$(x+1)y'-2y=(x+1)^{\frac{7}{2}}$$
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$$y = u(x+1)^2$$

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代入原微分方程
$$y' - \frac{2}{x+1}y = (x+1)^{\frac{5}{2}}$$
:

$$u' = (x+1)^{\frac{1}{2}}$$

$$u = \frac{2}{3}(x+1)^{\frac{3}{2}} + C$$



解2续.

$$y = u(x+1)^2$$

$$u = \frac{2}{3}(x+1)^{\frac{3}{2}} + C$$

解2续.

$$y = u(x+1)^{2}$$
$$u = \frac{2}{3}(x+1)^{\frac{3}{2}} + C$$

$$y = (\frac{2}{3}(x+1)^{\frac{3}{2}} + C)(x+1)^2$$

解.先整理: $y' + \frac{1}{x}y = \frac{\sin x}{x}$

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$$= \left(\int \frac{\sin x}{x} e^{\ln x} dx + C \right) e^{-\ln x} dx$$

$$= \left(\int \frac{\sin x}{x} x dx + C \right) e^{\ln \frac{1}{x}}$$

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$$= (\int \sin x \mathrm{d}x + C) \frac{1}{x}$$

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$$= \left(\int \frac{\sin x}{x} x dx + C\right) e^{\ln \frac{1}{x}}$$

$$= (\int \sin x \mathrm{d}x + C) \frac{1}{x}$$

$$= (-\cos x + C)\frac{1}{x}$$

解续.

$$y = (-\cos x + C)\frac{1}{x}$$

解续.

$$y = (-\cos x + C)\frac{1}{x}$$

代入初值条件 $x = \pi, y = 1$:

$$C = \pi - 1$$

解续.

$$y = (-\cos x + C)\frac{1}{x}$$

代入初值条件 $x = \pi, y = 1$:

$$C = \pi - 1$$

故所求特解为

$$y = (-\cos x + \pi - 1)\frac{1}{x}$$

注.

1)为何解 $e^{\int P(x)dx}$ 时,却不加常数c?

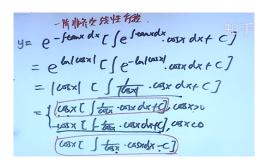
整个推导过程中, $e^{\int P(x)dx}$ 指的都是一个具体的函数。故而 没有常数。

注.

1)为何解 $e^{\int P(x)dx}$ 时,却不加常数c?

整个推导过程中, $e^{\int P(x)dx}$ 指的都是一个具体的函数。故而 没有常数。

2)为何解 $e^{\int P(x)dx}$ 时,却不加绝对值符号?



教材P317例2.

教材P318例3.

作业

习题7-4:

- 1. (5) (6) (8)
- 2. (1) (5)

