第一章

- 1. 验证函数 $y = cx^3$ (c 是常数) 是方程 3y xy' = 0 的解。 证明: $y' = 3cx^2 \Longrightarrow 3cx^3 - x3cx^2 = 0$.
- 2. 验证函数 $y=cx+\frac{1}{c}(c$ 是常数) 和 $y=\pm 2\sqrt{x}$ 都是方程 $y=xy'+\frac{1}{y'}$ 解。 证明: $y=cx+\frac{1}{c}$, $y'=c\Longrightarrow xy'+\frac{1}{y'}=cx+\frac{1}{c}=y$ 。 $y=\pm 2\sqrt{x}$, $y'=\pm \frac{1}{\sqrt{x}}\Longrightarrow xy'+\frac{1}{y'}=\pm 2\sqrt{x}=y$ 。
- 3. 验证参数变量方程 $x=t^3-t+2$, $y=\frac{3}{4}t^4-\frac{1}{2}t^2+c$ (c 是常数, t 是参变量) 所决定的函数 y 满足方程 $x=(\frac{dy}{dx})^2-\frac{dy}{dx}+2$ 。 证明: $\frac{dx}{dt}=3t^2-1$, $\frac{dy}{dt}=3t^3-t\Longrightarrow \frac{dy}{dx}=\frac{3t^3-t}{3t^2-1}=t$ $\Longrightarrow \frac{dy}{dx}^3-\frac{dy}{dx}+2=t^3-t+2=x$ 。
- 4. 验证函数 $y=c_1\cos kx+c_2\sin kx$ (k, c_1 , c_2 是常数) 是方程 $y''+k^2y=0$ 的解。

证明: $y = c_1 \cos kx + c_2 \sin kx \implies y' = -c_1 k \sin kx + c_2 k \cos kx \implies y'' = -c_1 k^2 \cos kx - c_2 k^2 \sin kx \implies y'' + k^2 y = -c_1 k^2 \cos kx - c_2 k^2 \sin kx + c_1 k^2 \cos kx + c_2 k^2 \sin kx$ 。

5. 验证函数 $y=-6\cos 2x+8\sin 2x$ 是方程的 $y''+y'+\frac{5}{2}y=25\cos 2x$ 解,且满足初值条件 y(0)=-6 , y'(0)=16 。证明: $y=-6\cos 2x+8\sin 2x \Longrightarrow y'=12\sin 2x+16k\cos 2x \Longrightarrow y''=24\cos 2x-32\sin 2x \Longrightarrow y''+y'+\frac{5}{2}y=24\cos 2x-32\sin 2x+12\sin 2x+16\cos 2x-15\cos 2x+20\sin 2x=25\cos 2x$,且 y(0)=-6 , y'(0)=16 。

求下列可分离变量方程的解 (6-10):

$$6.\sqrt{1-y^2}dx + y\sqrt{1-x^2}dy = 0.$$
解:
$$\frac{dx}{\sqrt{1-x^2}} = -\frac{ydy}{\sqrt{1-y^2}} \Longrightarrow \arcsin x + c = \sqrt{1-y^2}, \quad \not D \quad y = \pm 1.$$

$$7.y' = (2y+1)\cot x, \quad y(\frac{\pi}{4}) = \frac{1}{2}.$$
解:
$$\frac{dy}{2y+1} = \frac{\cos x dx}{\sin x} \Longrightarrow \frac{1}{2}\ln|2y+1| + c = \ln|\sin x| \Longrightarrow \sqrt{|2y+1|} = c\sin x \Longrightarrow 2y + 1 = c\sin^2 x, \quad y = \frac{c}{2}\sin^2 x - \frac{1}{2} \Longrightarrow y(\frac{\pi}{4}) = \frac{1}{4}c - \frac{1}{2} = \frac{1}{2},$$

$$c = 4 \Longrightarrow y = 4\sin^2 x - \frac{1}{2}$$

$$8.y'=2\sqrt{y}\ln x$$
 , $y(e)=1$ 。
解: $\frac{dy}{2\sqrt{y}}=\ln x dx \Longrightarrow \sqrt{y}=x\ln x-x+c$, 而 $\sqrt{y(e)}=1=e-e+c\Longrightarrow c=1\Longrightarrow y=(x\ln x-x+1)^2$, $y\equiv 0$ 时不合理 $\Longrightarrow y=(x\ln x-x+1)^2$ 。

$$\begin{array}{ll} 9.2(x^2-1)yy'=(2x+3)(1+y^2)\ .\\ \hbox{\it ff:} & \frac{ydy}{1+y^2}=\frac{(2x+3)dx}{2(x^2-1)}\Longrightarrow \frac{1}{2}\ln 1+y^2=\frac{5}{4}\ln |x-1|-\frac{1}{4}\ln |x+1|+c\Longrightarrow \\ \sqrt{1+y^2}=c(\frac{x-1}{x+1})^{\frac{1}{4}}(x-1)\implies 1+y^2=c(\frac{x-1}{x+1})^{\frac{1}{2}}(x-1)^2\implies y^2=c(x-1)^2\sqrt{\frac{x-1}{x+1}}-1\ . \end{array}$$

$$10.y' = (1 - y^2) \tan x , \quad y(0) = 2 .$$

$$\text{#F:} \quad \frac{dy}{1 - y^2} = \frac{\sin x}{\cos x} dx \implies \frac{1}{2} \ln \left| \frac{1 + y}{1 - y} \right| = -\ln \left| \cos x \right| + c \implies \sqrt{\frac{1 + y}{1 - y}} = c \cdot \frac{1}{\cos x} \implies \frac{1 - y}{1 + y} = c \cos^2 x \implies y = \frac{1 - c \cos^2 x}{1 + c \cos^2 x} , \quad y(0) = \frac{1 - c}{1 + c} = 2 \implies c = -\frac{1}{3} \implies y = \frac{3 + \cos^2 x}{3 - \cos^2 x} .$$

求下列齐次方程的解 (11-17):

$$11. \frac{dy}{dx} = \frac{2xy}{x^2 + y^2}.$$

$$\cancel{\mathbf{m}}: \ \diamondsuit \ y = ux \ , \quad \frac{xdy + udx}{dx} = \frac{2x^2u}{x^2 + u^2x^2} = \frac{2u}{1 + u^2} \Longrightarrow \frac{xdu}{dx} + u = \frac{2u}{1 + u^2} \Longrightarrow \frac{xdu}{dx} + u = \frac{2u}{1 + u^2} \Longrightarrow \frac{xdu}{dx} = \frac{u - u^3}{1 + u^2} \Longrightarrow \frac{1 + u^2}{u - u^3} du = \frac{1}{x} dx \Longrightarrow \ln|u| - \ln|1 - u| - \ln|1 + n| = \ln|x| + c \Longrightarrow \frac{u}{(1 - u)(1 + u)} = cx \Longrightarrow \frac{u}{1 - u^2} = cx \Longrightarrow \frac{\frac{y}{x}}{1 - \frac{y^2}{x^2}} = cx \Longrightarrow \frac{xy}{x^2 - y^2} = cx \Longrightarrow \frac{y}{x^2 - y^2} = c \ , \quad \vec{x} \ y = \pm x \ .$$

$$\begin{split} &12.\frac{dy}{dx} = \frac{y}{x}(1+\ln y - \ln x) \ , \\ \mathbf{\widetilde{H}:} \quad &\frac{dy}{dx} = \frac{y}{x}(1+\ln \frac{y}{x}) \ , \ \ \diamondsuit \ y = ux \Longrightarrow x\frac{du}{dx} + u = u(1+\ln u) \Longrightarrow x\frac{dy}{dx} = u \ln u \Longrightarrow \frac{1}{u \ln u} du = \frac{1}{x} dx \Longrightarrow \ln |\ln |u|| = \ln |x| + c \Longrightarrow \ln |u| = cx \ , \ \ u = e^{cx} \ , \\ &x > 0 \Longrightarrow y = xe^{cx} \ . \end{split}$$

$$13.y^2 + x^2 \frac{dy}{dx} = xy \frac{dy}{dx} .$$

解: $\frac{y^2}{x^2} + \frac{ydy}{xdx}$, \diamondsuit $xu = y \implies u^2 + x \frac{du}{cx} + u = u(x \frac{du}{dx} + u) \implies u = x \frac{du}{dx} + u =$

$$(u-1)x\frac{du}{dx}\Longrightarrow \frac{dx}{x}=\frac{u-1}{u}du\Longrightarrow u-\ln|u|=\ln|x|+c\Longrightarrow \frac{e^u}{u}=cx\Longrightarrow e^{\frac{y}{x}}=cy\Longrightarrow y=ce^{\frac{y}{x}}\ .$$

$$\begin{aligned} &14.(y+x)dy = (y-x)dx \ . \\ &\not H\colon \quad \frac{dy}{dx} = \frac{y-x}{y+x} = \frac{\frac{y}{x}-1}{\frac{y}{x}+1} \ , \ \ \diamondsuit \ y = ux \implies x\frac{du}{dx} + u = \frac{u-1}{u+1} \implies x\frac{du}{dx} = \\ &-\frac{1+u^2}{1+u} \implies \frac{1+u}{1+u^2}du = -\frac{dx}{x} \implies \arctan u + \frac{1}{2}\ln(1+u^2) = -\ln|x| + \\ &c \implies e^{\arctan u}\sqrt{1+u^2} = \frac{c}{|x|} \implies e^{\arctan u}\sqrt{x^2+y^2} = c \implies c\sqrt{x^2+y^2} = \end{aligned}$$

$$17.xy' - y = \sqrt{x^2 - y^2} , \quad y(1) = \frac{1}{2} .$$
解: 令 $y = ux$, $x(x\frac{du}{dx} + u) - ux = \sqrt{x^2 - x^2u^2} \Longrightarrow x^2\frac{du}{dx} = |x|\sqrt{1 - u^2} \Longrightarrow$ 若 $x > 0$, $\frac{du}{\sqrt{1 - u^2}} = \frac{dx}{x} \Longrightarrow \arcsin u = \ln x + c$; 若 $x < 0$, $\frac{du}{\sqrt{1 - u^2}} = -\frac{dx}{x} \Longrightarrow \arcsin u = -\ln -x + c$. $y(1) = \frac{1}{2} \Longrightarrow \frac{1}{2} = u \times 1 = u \Longrightarrow x > 0 \Longrightarrow$ $\arcsin \frac{1}{2} = \ln 1 + c$, $c = \frac{\pi}{6} \Longrightarrow \arcsin \frac{y}{x} = \ln x + \frac{\pi}{6}$.

求下列一阶线性方程或伯努利方程的解 (18-24):

$$18. \frac{dy}{dx} = x^2 - \frac{y}{x} .$$

$$\mathbf{f}(x) = x^2, \quad p(x) = \frac{1}{x}, \quad f(x) = x^2, \quad e^{-\int p(x)dx} = e^{-\int \frac{1}{x}dx} = \frac{1}{x} \Longrightarrow$$

$$y = \frac{1}{x} (\int x^3 dx + c) = \frac{1}{x} (\frac{1}{4}x^4 + c) = \frac{1}{4}x^3 + \frac{c}{x} .$$

$$19.xy' - y = x^3 e^{-x} .$$

解:
$$\frac{dy}{dx} - \frac{1}{x}y = x^2e^{-x}, \quad p(x) = -\frac{1}{x}, \quad f(x) = x^2e^{-x}, \quad e^{-\int p(x)dx} = x,$$

$$\Rightarrow y = x(\int x^2e^{-x}\frac{1}{x}dx + c) = x(\int xe^{-x}dx + c) = x(-xe^{-x} - e^{-x} + c).$$

$$20.\frac{dy}{dx} + 2xy + x = e^{-x^2}, \quad y(0) = 2.$$

$$\text{M: } \frac{dy}{dx} + 2xy = e^{-x^2} - x, \quad p(x) = 2x, \quad f(x) = e^{-x^2} - x, \quad e^{-\int p(x)dx} = e^{-x^2} \Rightarrow y = e^{-x^2}(\int (e^{-x^2} - x)e^{x^2}dx + c) = e^{-x^2}(\int (1 - xe^{x^2})dx + c) = e^{-x^2}(x - \frac{1}{2}e^{x^2} + c) = (c + x)e^{-x^2} - \frac{1}{2}, \quad y(0) = c - \frac{1}{2} = 2 \Rightarrow c = \frac{5}{2} \Rightarrow y = (\frac{5}{2} + x)e^{-x^2} - \frac{1}{2}.$$

$$21.xy' = x\cos x - 2\sin x - 2y, \quad y(\pi) = 0.$$

$$\text{M: } \frac{dy}{dx} + \frac{2}{x}y = \cos x - \frac{2}{x}\sin x, \quad p(x) = \frac{2}{x}, \quad f(x) = \cos x - \frac{2}{x}\sin x \Rightarrow e^{-\int p(x)dx} = (\frac{1}{x})^2, \quad y = \frac{1}{x^2}(\int (\cos x - \frac{2}{x}\sin x)x^2 dx + c)$$

$$= \frac{1}{x^2}(x^2\cos x - 2x\sin x)dx + c)$$

$$= \frac{1}{x^2}(x^2\sin x + 2x\cos x - 2\sin x + 2x\cos x - 2\sin x + c)$$

$$= \frac{1}{x^2}(x^2\sin x + 4x\cos x - 4\sin x + c).$$

$$y(\pi) = \frac{1}{\pi^2}(4\pi + c) = 0 \Rightarrow c = -4\pi \Rightarrow y = \frac{1}{x^2}(x^2 - 4)\sin x + \frac{4}{x}\cos x - \frac{4\pi}{x^2} = (1 - \frac{4}{x^2})\sin x + \frac{4}{x}\cos x - \frac{4\pi}{x^2},$$

$$22.\frac{dy}{dx} - \frac{xy}{2(x^2 - 1)} - \frac{x}{2y} = 0, \quad y(0) = 1.$$

$$\text{M: } \text{Mid} \text{Mid} \text{Mid} \text{Ny}, \quad y \frac{dy}{dx} - \frac{xy^2}{2(x^2 - 1)} - \frac{x}{2} = 0, \quad \Leftrightarrow z = y^2 \Rightarrow \frac{1}{2}\frac{dz}{dx} - \frac{xz}{2(x^2 - 1)} = \frac{x}{2} \Rightarrow \frac{dz}{dx} - \frac{xz}{x^2 - 1} = x.$$

$$p(x) = -\frac{x}{x^2 - 1}, \quad f(x) = x \Rightarrow e^{-\int p(x)dx} = e^{\int \frac{x}{x^2 - 1}} dx = \sqrt{|x^2 - 1|}, \quad \text{ME} \text{Mid} \text{Ex } x = 0 \text{ Mid} x^2 < 1,$$

$$z = \sqrt{1 - x^2}(\int \frac{x}{\sqrt{1 - x^2}} dx + c) = \sqrt{1 - x^2}(-\sqrt{1 - x^2} + c), \quad y^2 = (x^2 - 1 + c)$$

$$v(0) = 1 > 0 \Rightarrow y = \sqrt{x^2 - 1 + c\sqrt{1 - x^2}}.$$

$$y(0) = \sqrt{-1 + c} = 1 \Rightarrow -1 + c = 1 \Rightarrow c = 2 \Rightarrow y = \sqrt{x^2 - 1 + 2\sqrt{1 - x^2}}.$$

$$23.xy'-4y=x^2\sqrt{y}\;.$$
解:
$$\frac{dy}{dx}-\frac{4}{x}y=x\sqrt{y}\;,\;$$
两边同除以 $\sqrt{y}\;,\;$ 令 $z=\sqrt{y}\Longrightarrow 2\frac{dz}{dx}-\frac{4}{x}z=x\Longrightarrow \frac{dz}{dx}-\frac{2}{x}z=\frac{x}{2}\;.$

$$\begin{split} & p(x) = -\frac{2}{x} \;, \quad f(x) = \frac{x}{2} \;, \\ & e^{-\int p(x)dx} = e^{\int \frac{2}{x}dx} = x^2 \implies z = x^2 (\int \frac{x}{2} \frac{1}{x^2} dx + c) = x^2 (\frac{1}{2} \ln|x| + c) \implies \\ & \sqrt{y} = \frac{x^2}{2} \ln|x| + cx^2 \; \vec{\boxtimes} \; y = 0 \;. \end{split}$$

$$\begin{aligned} 24.\frac{dy}{dx} &= \frac{y^2 - x}{2xy} \ . \\ \mathbf{\widetilde{H}} \colon & \frac{2ydy}{dx} &= \frac{y^2 - x}{x} \ , \ \ \diamondsuit \ z = y^2 \Longrightarrow \frac{dz}{dx} = \frac{z}{x} - 1 \Longrightarrow \frac{dz}{dx} - \frac{1}{x}z = -1 \ . \\ p(x) &= -\frac{1}{x} \ , \quad f(x) = -1 \ , \quad e^{-\int p(x)dx} = x \Longrightarrow z = x(\int -1 \times \frac{1}{x}dx + c) = x(-\ln|x| + c) \Longrightarrow y^2 = cx - x \ln|x| \ . \end{aligned}$$

验证下列方程为全微分方程或找出积分因子, 然后求其解 (25-36):

 $25.(5x^4ydx+x^5dy)+x^3dx=0.$ 解: $(5x^4y+x^3)dx+x^5dy=0\Longrightarrow \frac{\partial(5x^4y+x^3)}{\partial y}=5x^4$, $\frac{\partial x^5}{\partial x}=5x^4\Longrightarrow$ 是全微分方程,

$$u(x,y) = \int_{x_0}^{x} (5x^4y_0 + x^3)dx + \int_{y_0}^{y} x^5dy$$

$$= x^5y_0 - x_0^5y_0 + \frac{1}{4}x^4 - \frac{1}{4}x_0^4 + x^5y - x^5y_0$$

$$= x^5y + \frac{1}{4}x^4 - x_0^5 - \frac{1}{4}x_0^4 = c$$

$$\implies x^5y + \frac{1}{4}x^4 = c .$$

$$26.2(ydx+xdy)+xdx-5ydy=0 , \quad y(0)=1 .$$
 解: $(2y+x)dx+(2x-5y)dy=0\Longrightarrow \frac{\partial(2y+x)}{\partial y}=2 , \quad \frac{\partial(2x-5y)}{\partial x}=2\Longrightarrow$ 全微分方程,

$$u(x,y) = \int_{x_0}^{x} (2y_0 + x)dx + \int_{y_0}^{y} (2x - 5y)dy$$

$$= 2y_0x - 2x_0y_0 + \frac{1}{2}x^2 - \frac{1}{2}x_0^2 + 2xy - 2xy_0 - \frac{5}{2}y^2 + \frac{5}{2}y_0^2$$

$$= \frac{1}{2}x^2 - \frac{5}{2}y^2 + 2xy - 2x_0y_0 - \frac{1}{2}x_0^2 + \frac{5}{2}y_0^2 = c$$

$$\implies \frac{1}{2}x^2 - \frac{5}{2}y^2 + 2xy = c , \quad y(0) = 1 \implies c = -\frac{5}{2} \implies \frac{1}{2}x^2 - \frac{5}{2}y^2 + 2xy + \frac{5}{2} = 0$$

$$\implies x^2 - 5y^2 + 4xy + 5 = 0 .$$

$$\begin{split} 27.\frac{xdx+ydy}{\sqrt{1+x^2+y^2}} + \frac{ydx-xdy}{\sqrt{x^2+y^2}} &= 0 \ . \\ \Re\colon \quad (\frac{x}{\sqrt{1+x^2+y^2}} + \frac{y}{x^2+y^2})dx + (\frac{y}{\sqrt{1+x^2+y^2}} - \frac{x}{x^2+y^2})dy \ , \end{split}$$

$$\frac{\partial(\frac{x}{\sqrt{1+x^2+y^2}} + \frac{y}{x^2+y^2})}{\partial y} = \frac{xy}{(1+x^2+y^2)^{\frac{3}{2}}} + \frac{x^2-y^2}{(x^2+y^2)^2} ,$$

$$\frac{\partial(\frac{y}{\sqrt{1+x^2+y^2}} - \frac{x}{x^2+y^2})}{\partial x} = \frac{xy}{(1+x^2+y^2)^{\frac{3}{2}}} - \frac{y^2-x^2}{(x^2+y^2)^2} = \frac{xy}{(1+x^2+y^2)^{\frac{3}{2}}} + \frac{x^2-y^2}{(x^2+y^2)^2} ,$$

⇒ 是全微分方程,

$$u(x,y) = \int_{x_0}^{x} \left(\frac{x}{\sqrt{1+x^2+y_0^2}} + \frac{y_0}{x^2+y_0^2}\right) dx + \int_{y_0}^{y} \left(\frac{y}{\sqrt{1+x^2+y^2}} - \frac{x}{x^2+y^2}\right) dy$$

$$= \sqrt{1+x^2+y_0^2} - \sqrt{1+x_0^2+y_0^2} + \arctan\frac{x}{y_0} - \arctan\frac{x_0}{y_0}$$

$$+ \sqrt{1+x^2+y^2} - \sqrt{1+x^2+y_0^2} - \arctan\frac{y}{x} + \arctan\frac{y_0}{x}$$

$$= c$$

$$\Longrightarrow \sqrt{1+x^2+y_0^2} = \arctan \frac{y}{x} + c \ .$$

$$\mathbf{\mathfrak{M}}: \quad \frac{28.(ye^x - e^{-y})dx + (xe^{-y} + e^x)dy = 0}{\partial y} = e^x + e^{-y}, \quad \frac{\partial (xe^{-y} + e^x)}{\partial x} = e^{-y} + e^x \Longrightarrow 是全微分方$$

程,

$$u(x,y) = \int_{x_0}^x (y_0 e^x - e^{-y_0}) dx \int_{y_0}^y (x e^{-y} + e^x) dy$$

= $y_0 e^x - y_0 e^{x_0} - x e^{y_0} + x_0 e^{y_0} - x e^{-y} + x e^{-y_0} + y e^x - y_0 e^x = c$

$$29.(\frac{1}{x} - \frac{y^2}{(x-y)^2})dx + (\frac{x^2}{(x-y)^2} - \frac{1}{y})dy = 0.$$
解:
$$\frac{\partial (\frac{1}{x} - \frac{y^2}{(x-y)^2})}{\partial y} = -\frac{2xy}{(x-y)^3}, \quad \frac{\partial (\frac{x^2}{(x-y)^2} - \frac{1}{y})}{\partial x} = -\frac{2xy}{(x-y)^3} \Longrightarrow 是全微分$$

方程,

$$u(x,y) = \int_{x_0}^{x} \left(\frac{1}{x} - \frac{y_0^2}{(x - y_0)^2}\right) dx + \int_{y_0}^{y} \left(\frac{x^2}{(x - y)^2} - \frac{1}{y}\right) dy$$

$$= \ln|x| - \ln|x_0| + y_0^2 \frac{1}{x - y_0} - y_0^2 \frac{1}{(x_0 - y_0)} + \frac{x^2}{x - y} - \frac{x^2}{x - y_0}$$

$$- \ln|y| + \ln|y_0|$$

$$||y| + \ln|y_0|$$

$$||y| + \frac{1}{x - y_0}||y| + \frac{1}{x - y_0}||x| - \ln|y| + \frac{1}{x - y_0}||x| - \frac{1}{x - y_0}||x| + \frac{1}{$$

$$\Rightarrow \ln|x| - \ln|y| + \frac{x^2}{x - y} - x = \ln|x| - \ln|y| + \frac{xy}{x - y} = c.$$

$$30.(4ydx+xdy)-x^2dx=0\ .$$

解:
$$(4y - x^2)dx + xdy = 0$$
, $\frac{\partial (4y - x^2)}{\partial y} = 4$, $\frac{\partial x}{\partial x} = 1 \Longrightarrow$ 不是全微分方

程。
$$\varphi(x) = \frac{4-1}{x} = \frac{3}{x}, \quad \mu = e^{\int \frac{3}{x} dx} = x^3$$
$$\Longrightarrow (4x^3y - x^5)dx + x^4 dy = 0$$

$$\implies u(x,y) = \int_{x_0}^x (4x^3y_0 - x^5)dx + \int_{y_0}^y x^4dy$$

$$= x^4y_0 - x_0^4y_0 - \frac{1}{6}x^6 + \frac{1}{6}x_0^6 + x^4y - x^4y_0$$

$$\implies x^4y - \frac{1}{6}x^6 = c.$$

$$31.(2xydx - 3x^2dy) + y^2dy = 0.$$

$$47x - 3x^2dy + 3x^2dy + 3x^2dy = 0.$$

解:
$$2xydx + (y^2 - 3x^2)dy$$
, $\frac{\partial(2xy)}{\partial y} = 2x$, $\frac{\partial(y^2 - 3x^2)}{\partial x} = -6x$
 $\Rightarrow \psi(y) = \frac{2x + 6x}{-2xy} = -\frac{4}{y}$, $\mu = e^{\int -\frac{4}{y}dy} = \frac{1}{y^4}$
 $\Rightarrow 2xy^{-3}dx + (y^{-2} - 3x^2y^{-4})dy = 0$
 $\Rightarrow u(x,y) = \int_{x_0}^x 2xy_0^{-3}dx + \int_{y_0}^y (y^{-2} - 3x^2y^{-4})dy$
 $= x^2y_0^{-3} - x_0^2y_0^{-3} - y^{-1} + y_0^{-1} + x^2y^{-3} - x^2y_0^{-3}$
 $\Rightarrow \frac{x^2}{y^3} - \frac{1}{y} = c$.

$$32.(ydx - xdy) + x^4 dx = 0.$$

$$(y + x^4) dx - xdy = 0 \Longrightarrow \frac{\partial (y + x^4)}{\partial y} = 1, \quad \frac{\partial - x}{\partial x} = -1$$

$$\Longrightarrow \varphi(x) = \frac{1+1}{-x} = -\frac{2}{x}, \quad \mu = e^{-\int \frac{2}{x} dx} = \frac{1}{x^2}.$$

$$\Longrightarrow (yx^{-2} + x^2) dx - x^{-1} dy = 0$$

$$\Longrightarrow u(x, y) = \int_{x_0}^x (y_0 x^{-2} + x^2) dx + \int_{y_0}^y -x^{-1} dy$$

$$= -\frac{y_0}{x} + \frac{y_0}{x_0} + \frac{1}{3} x^3 - \frac{1}{3} x_0^3 - \frac{y}{x} + \frac{y_0}{x}$$

$$\Longrightarrow \frac{1}{3} x^3 - \frac{y}{x} = c.$$

$$\begin{array}{ll} 33.(2xy^2-y)dx+(2x-x^2y)dy=0\ .\\ \hbox{$\notears :}& \dfrac{\partial(2xy^2-y)}{\partial y}=4xy-1\ ,}& \dfrac{\partial(2x-x^2y)}{\partial x}=2-2xy\\ \Longrightarrow \psi(y)=\dfrac{4xy-1-2+2xy}{-(2xy^2-y)}=\dfrac{6xy-3}{-y(2xy-1)}=\dfrac{3(2xy-1)}{-y(2xy-1)}=-\dfrac{3}{y}\ ,\\ \mu=e^{-\int\frac{3}{y}dy}=\dfrac{1}{y^3}\\ \Longrightarrow (2xy^{-1}-y^{-2})dx+(2xy^{-3}-x^2y^{-2})dy=0\\ \Longrightarrow u(x,y)=\int_{x_0}^x(2xy_0^{-1}-y_0^{-2})dx+\int_{y_0}^y(2xy^{-3}-x^2y^{-2})dy\\ &=x^2y_0^{-1}-x_0^2y_0^{-1}-xy_0^{-2}+x_0y_0^{-2}-xy_0^{-2}+xy_0^{-2}+x^2y^{-1}-x^2y_0^{-1}\\ \Longrightarrow \dfrac{x^2}{y}-\dfrac{x}{y^2}=c\ . \end{array}$$

$$34.2dx+(2x-3y-3)dy=0\ ,\quad y(2)=0\ .$$
 解:
$$\frac{\partial 2}{\partial y}=0\ ,\quad \frac{\partial (2x-3y-3)}{\partial x}=2$$

$$\begin{split} & \Longrightarrow \psi(y) = \frac{0-2}{-2} \;, \quad \mu = e^{\int \, 1dy} = e^y \\ & \Longrightarrow 2e^y dx + (2xe^y - 3ye^y - 3e^y) dy = 0 \\ & \Longrightarrow u(x,y) = \int_{x_0}^x 2e^{y_0} dx + \int_{y_0}^y (2xe^y - 3ye^y - 3e^y) dy \\ & = 2e^{y_0} x - 2e^{y_0} x_0 + 2e^y x - 2e^{y_0} x - 3e^y y + 3e^{y_0} y_0 + 3e^y - 3e^y + 3e^{y_0} \\ & \Longrightarrow 2xe^y - 3ye^y = c \; , \\ & y(2) = 0 \Longrightarrow 4 - 0 = c \Longrightarrow c = 4 \Longrightarrow 2xe^y - 3ye^y = 4 \; . \end{split}$$

解:
$$\frac{35.(3x^2 + 2xy - y^2)dx + (x^2 - 2xy)dy = 0}{\partial y} = 2x - 2y, \quad \frac{\partial(x^2 - 2xy)}{\partial x} = 2x - 2y \Longrightarrow 是全微分方$$
程
$$\implies u(x,y) = \int_{x_0}^x (3x^2 + 2xy_0 - y_0^2)dx + \int_{y_0}^y (x^2 - 2xy)dy$$

$$= x^3 - x_0^3 + x^2y_0 - x_0^2y_0 - xy_0^2 + x_0y_0^2 + x^2y - x^2y_0 - xy^2 + xy_0^2$$

$$\implies x^3 + x^2y - xy^2 = c.$$

$$\begin{split} & 36.(3xy^2+2y)dx+(2x^2y+x)dy=0\ ,\\ & \cancel{\textstyle \frac{\partial(3xy^2+2y)}{\partial y}}=6xy+2\ ,\ \ \frac{\partial(2x^2y+x)}{\partial x}=4xy+1\\ & \Longrightarrow \varphi(x)=\frac{6xy+2-4xy-1}{2x^2y+x}=\frac{2xy+1}{x(2xy+1)}=\frac{1}{x}\ ,\ \ \mu=e^{\int\frac{1}{x}dx}=x\\ & \Longrightarrow u(x,y)=\int_{x_0}^x(3x^2y_0^2+2xy_0)dx+\int_{y_0}^y(2x^3y+x^2)dy\\ & =x^3y_0^2-x_0^3y_0^2+x^2y_0-x_0^2y_0+x^3y^2-x^3y_0^2+x^2y-x^2y_0\\ & \Longrightarrow x^3y^2+x^2y=c\ . \end{split}$$

判别下列各方程的类型,并选择一种方法求解(37-49):

$$37.xy(y-xy') = x + yy' \;, \quad y(0) = \frac{\sqrt{2}}{2} \;.$$

$$\Re: \quad xy^2 - x^2y \frac{dy}{dx} = x + y \frac{dy}{dx} \Longrightarrow y(1+x^2) \frac{dy}{dx} - xy^2 = -x \Longrightarrow y \frac{dy}{dx} - \frac{x}{1+x^2}y^2 = \frac{-x}{1+x^2} \Longrightarrow \frac{1}{2} \frac{dy^2}{dx} - \frac{x}{1+x^2}y^2 = -\frac{x}{1+x^2} \;.$$

$$\Leftrightarrow z = y^2 \;, \quad \frac{dz}{dx} - \frac{2x}{1+x^2}z = -\frac{2x}{1+x^2} \;, \quad p(x) = -\frac{2x}{1+x^2} \;, \quad f(x) = -\frac{2x}{1+x^2} \;,$$

$$e^{\int \frac{2x}{1+x^2}dx} = 1 + x^2 \\ \Longrightarrow z = (1+x^2)(-\int \frac{2x}{(1+x^2)^2} + c) = (1+x^2)(\frac{1}{1+x^2} + c) = 1 + c(1+x^2) \;.$$

$$y(0) = \frac{\sqrt{2}}{2} > 0 \Longrightarrow y = \sqrt{1+c(1+x^2)} \Longrightarrow y(0) = \sqrt{1+c} = \frac{\sqrt{2}}{2} \Longrightarrow 1 + c = \frac{1}{2} \;, \quad c = -\frac{1}{2} \Longrightarrow y = \sqrt{1-\frac{1}{2}(1+x^2)} = \sqrt{\frac{1}{2}-\frac{1}{2}}x^2 \;.$$

$$38.\tan t \frac{dx}{dt} - x = 5 \ .$$
 解:
$$\tan t \frac{dx}{dt} = 5 + x \Longrightarrow \frac{dx}{5 + x} = \frac{\cos t}{\sin t} dt \Longrightarrow \ln|5 + x| = \ln|\sin t| + c \Longrightarrow 5 + x = c \sin t \Longrightarrow x = c \sin t - 5 \ .$$

$$\begin{array}{lll} 39.d\theta + 2\theta r dr = r^3 dr \; , \\ \text{$\not H$:} & \frac{d\theta}{dr} + 2r\theta = r^3 \; , \quad p(r) = 2r \; , \quad f(r) = r^3 \; , \\ e^{-\int p(r)dr = e^{-r^2}} \implies \theta \; = \; e^{-r^2} (\int r^3 e^{r^2} dr + c) \; = \; e^{-r^2} (\frac{1}{2} r^2 e^{r^2} - \frac{1}{2} e^{r^2} + c) \; = \\ \frac{1}{2} (r^2 - 1) + c e^{-r^2} \; . \end{array}$$

$$40.e^{y}dx + (xe^{y} - 2y)dy = 0.$$
解:
$$\frac{\partial e^{y}}{\partial y} = e^{y}, \quad \frac{\partial (xe^{y} - 2y)}{\partial x} = e^{y} \Longrightarrow \mathbb{E}$$
全微分方程
$$\Longrightarrow u(x,y) = \int_{x_{0}}^{x} (e^{y_{0}})dx + \int_{y_{0}}^{y} (xe^{y} - 2y)dy$$

$$= e^{y_{0}}x - e^{y_{0}}x_{0} + e^{y}x - e^{y_{0}}x - y^{2} + y_{0}^{2}$$

$$\Longrightarrow xe^{y} - y^{2} = c, \quad xe^{y} = c + y^{2} \Longrightarrow x = e^{-y}(c + y^{2}).$$

$$\begin{split} &41.yy'+xy^2=x\ .\\ \text{\notH$:} \quad &\frac{1}{2}\frac{dy^2}{dx}+xy^2=x\ ,\ \ \Leftrightarrow z=y^2\\ \Longrightarrow &\frac{dz}{dx}+2xz=2x\Longrightarrow p(x)=2x\ ,\quad f(x)=2x\Longrightarrow e^{-\int p(x)dx}=e^{-x^2}\ .\\ z=e^{-x^2}(\int 2xe^{x^2}dx+c)=e^{-x^2}(e^{x^2}+c)=1+ce^{-x^2}\Longrightarrow y^2=1+ce^{-x^2}\ . \end{split}$$

$$\begin{array}{ll} 42.xyy'=x^2+y^2 \ . \\ \text{$\not H$:} & y\frac{dy}{dx}=x+\frac{y^2}{x} \ , & \frac{1}{2}\frac{dy^2}{dx}-\frac{1}{x}y^2=x \ , \ \Leftrightarrow z=y^2 \Longrightarrow \frac{dz}{dx}-\frac{2}{x}z=2x \Longrightarrow \\ p(x)=-\frac{2}{x} \ , & f(x)=2x \Longrightarrow e^{-\int p(x)dx}=x^2 \Longrightarrow z=x^2(\int 2xx^{-2}dx+c)=\\ x^2(\int \frac{2}{x}dx+c)=x^2(2\ln|x|+c)\Longrightarrow y^2=2x^2\ln(cx) \ . \end{array}$$

$$43.ydx - xdy = x^2ydy .$$

$$\Re \colon \frac{dx}{dy} - \frac{x}{y} = x^2 \Longrightarrow x^{-2}\frac{dx}{dy} - \frac{1}{y}\frac{1}{x} = 1 \Longrightarrow -\frac{d\frac{1}{x}}{dy} - \frac{1}{y}\frac{1}{x} = 1 .$$

$$\Leftrightarrow z = \frac{1}{x}$$

$$\Longrightarrow \frac{dz}{dy} + \frac{1}{y}z = -1 \Longrightarrow p(y) = \frac{1}{y} , \quad f(y) = -1 , \quad e^{-\int p(y)dy} = \frac{1}{y} \Longrightarrow z = \frac{1}{y}(\int -1ydy + c) = \frac{1}{y}(-\frac{1}{2}y^2 + c) = -\frac{1}{2}y + \frac{c}{y} \Longrightarrow \frac{1}{x} = -\frac{1}{2}y + \frac{c}{y} \Longrightarrow \frac{y}{x} = -\frac{1}{2}y^2 + c \Longrightarrow \frac{y}{x} + \frac{1}{2}y^2 = c .$$

$$44.(y^{2} + x)dx - 2xydy = 0.$$
解:
$$\frac{\partial(y^{2} + x)}{\partial y} = 2y, \quad \frac{\partial(-2xy)}{\partial x} = -2y \implies \varphi(x) = \frac{2y + 2y}{-2xy} = -\frac{2}{x},$$

$$\mu(x) = e^{\int \frac{2}{x} dx} = \frac{1}{x^{2}} \implies (x^{-2}y^{2} + x^{-1})dx - 2x^{-1}ydy = 0.$$

$$u(x,y) = \int_{x_{0}}^{x} (x^{-2}y_{0}^{2} + x^{-1})dx - 2\int_{y_{0}}^{y} x^{-1}ydy$$

$$= -x^{-1}y_{0}^{2} + x_{0}^{-1}y_{0}^{2} + \ln|x| - \ln|x_{0}| - x^{-1}y^{2} + x^{-1}y_{0}^{2}$$

$$\implies \ln|x| - x^{-1}y^{2} = c \implies y^{2} = x(-\ln|x| + c).$$

$$\begin{array}{ll} 45.(x-y)dx+xdy=0\ ,\\ \text{$\not H$:} & \frac{dy}{dx}-\frac{y}{x}=-1\ , \quad \Longrightarrow p(x)=-\frac{1}{x}\ , \quad f(y)=-1\ , \quad \Longrightarrow e^{-\int p(x)dx}=x\Longrightarrow y=x(\int -\frac{1}{x}dx+c)=x(-\ln|x|+c)\ . \end{array}$$

$$46. \frac{dy}{dx} = \frac{y}{x+y^2} \ .$$

$$\cancel{\mathbf{H}} \colon \quad \frac{dx}{dy} = \frac{x}{y} + y^2 \ , \quad \frac{dx}{dy} - \frac{1}{y}x = y^2 \ , \quad p(y) = -\frac{1}{y} \ , \quad f(y) = y^2 \ ,$$

$$e^{-\int p(y)dy} = y \Longrightarrow x = y(\int y^2 \frac{1}{y} dy + c) = y(\frac{1}{2}y^2 + c) = \frac{1}{2}y^3 + cy \ .$$

解:
$$\frac{48.(x^2+y^2)dy + 2xydx = 0}{\partial x} = 2x, \quad \frac{\partial(2xy)}{\partial y} = 2x \Longrightarrow 是全微分方程.$$

$$u(x,y) = \int_{y_0}^y (x_0^2 + y^2)dx + \int_{x_0}^x 2xydy$$

$$= x_0^2 y - x_0^2 y_0 + \frac{1}{3}y^3 - \frac{1}{3}y_0^3 + x^2y - x_0^2 y$$

$$\Longrightarrow \frac{1}{3}y^3 + x^2y = c \ \mathcal{D} \ y = 0 \ (已包括于 \frac{1}{3}y^3 + x^2y = c)$$

$$\begin{array}{ll} 49.(y-x^2)y'+4xy=0\ ,\\ \text{$\not H$:} & 4xydx+(y-x^2)dy=0\ ,\\ \frac{4x+2x}{-4xy}=-\frac{3}{2y}\ ,\\ \mu(y)=e^{-\int\frac{3}{2y}dy}=(\frac{1}{y})^{\frac{3}{2}}\Longrightarrow 4xy^{-\frac{1}{2}}dx+(y^{-\frac{1}{2}}-x^2y^{-\frac{3}{2}})dy=0\\ u(x,y)=\int_{x_0}^x 4xy_0^{-\frac{1}{2}}dx+\int_{y_0}^y (y^{-\frac{1}{2}}-x^2y^{-\frac{3}{2}})dy \end{array}$$

$$=2x^2y_0^{-\frac{1}{2}}-2x_0^2y_0^{-\frac{1}{2}}+2y^{\frac{1}{2}}-2y^{\frac{1}{2}}+2x^2y^{-\frac{1}{2}}-2x^2y_0^{-\frac{1}{2}}\\ \Longrightarrow 2y^{\frac{1}{2}}+2x^2y^{-\frac{1}{2}}=c\Longrightarrow y^{\frac{1}{2}}+x^2y^{-\frac{1}{2}}=c\Longrightarrow x^2=-y+c\sqrt{y}\ \ \mbox{\'e}\ \ y=0\ \ .$$

50. 设 f(x) 是连续函数,并且满足 $f(x) + 2 \int_0^x f(t) dt = x^2$ 。求 f(x)。 解: $f(x) + 2 \int_0^x f(t) dt = x^2 \implies f'(x) + 2 f(x) = 2x \implies p(x) = 2$, $e^{-2 \int dx} = e^{-2x}$ 。 $f(x) = e^{-2x} (\int 2x e^{2x} dx + c) = e^{-2x} (x e^{2x} - \frac{1}{2} e^{2x} + c) = (x - \frac{1}{2}) + c e^{-2x}$ $f(0) = 0 \implies f(0) = -\frac{1}{2} + c = 0$, $c = \frac{1}{2} \implies f(x) = x - \frac{1}{2} + \frac{1}{2} e^{-2x}$ 。

51. 设
$$f(x)$$
 有一阶连续的导数,并且满足 $2\int_0^x (x+1-t)f'(t)dt = x^2 - 1 + f(x)$,

求 f(x) 。

解:
$$2\int_0^x (x+1-t)f'(t)dt = x^2 - 1 + f(x) \Longrightarrow 0 = \int_0^0 (0+1-t)f'(t)dt = 0 - 1 + f(0) \Longrightarrow f(0) = 1$$
.
 $2f'(x) + 2\int_0^x f'(t)dt = 2x + f'(x) \Longrightarrow f'(x) + 2f(x) - 2f(0) = 2x \Longrightarrow f'(x) + 2f(x) = 2x + 2$, $p(x) = 2$, $e^{-\int p(x)dx} = e^{-2x}$.
 $f(x) = e^{-2x}(\int (2x+2)e^{2x}dx + c) = e^{-2x}(xe^{2x} - \frac{1}{2}e^{2x} + e^{2x} + c) = x + \frac{1}{2} + ce^{-2x}$.
 $f(0) = \frac{1}{2} + c = 1 \Longrightarrow c = \frac{1}{2} \Longrightarrow f(x) = x + \frac{1}{2} + \frac{1}{2}e^{-2x}$.

52. 设 $\varphi(x)$ 有一阶连续的导数, $\varphi(0)=1$,并设 $(y^2+xy)dx+(\varphi(x)+2xy)dy=0$ 是全微分方程。求 $\varphi(x)$ 及此全微分方程的通积分。

解:
$$(y^2 + xy)dx + (\varphi(x) + 2xy)dy = 0$$
 是全微分方程。
$$\Rightarrow \frac{\partial(y^2 + xy)}{\partial y} = 2y + x , \quad \frac{\partial(\varphi(x) + 2xy)}{\partial x} = \varphi'(x) + 2y \Rightarrow \varphi'(x) = x ,$$

$$d(\varphi(x)) = xdx \Rightarrow \varphi(x) = \frac{1}{2}x^2 + c .$$

$$\nabla \varphi(0) = c = 1 \Rightarrow \varphi(x) = \frac{1}{2}x^2 + 1 \Rightarrow (y^2 + xy)dx + (\frac{1}{2}x^2 + 2xy + 1)dy = 0$$

$$\Rightarrow u(x, y) = \int_{x_0}^x (y_0^2 + xy_0)dx + \int_{y_0}^y (\frac{1}{2}x^2 + 2xy + 1)dy$$

$$= y_0^2x - y_0^2x_0 + \frac{1}{2}x^2y_0 - \frac{1}{2}x_0^2y_0 + \frac{1}{2}x^2y - \frac{1}{2}x^2y_0 + xy^2 - xy_0^2 + y + y_0$$

$$\Rightarrow \frac{1}{2}x^2y + xy^2 + y = c .$$

用适当变换解下列方程(53-55):

$$53.(x+y)^2 \frac{dy}{dx} = a^2$$
.

解:
$$\diamondsuit$$
 $z = x + y \Longrightarrow z^2 \frac{dz - dx}{dx} = a^2 \Longrightarrow z^2 \frac{dz}{dx} = a^2 + z^2 \Longrightarrow \frac{z^2}{a^2 + z^2} dz = dx \Longrightarrow (1 - \frac{a^2}{a^2 + z^2}) dz = dx \Longrightarrow z - a \arctan \frac{z}{a} = x + c \Longrightarrow x + y - a \arctan \frac{x + y}{a} = x + c \Longrightarrow y = a \arctan \frac{x + y}{a} + c$.

$$54.\frac{dy}{dx} = y^2 - x^2 + 1.$$

$$\mathbf{M}: \ \diamondsuit \ z = y - x \Longrightarrow \frac{dz + dx}{dx} = z(z + 2x) + 1 \Longrightarrow \frac{dz}{dx} = z^2 + 2xz \Longrightarrow \frac{1}{z^2} \frac{dz}{dx} = 1 + \frac{2x}{z}, \ \diamondsuit \ u = \frac{1}{z} \Longrightarrow -\frac{du}{dx} = 1 + 2xu \Longrightarrow \frac{du}{dx} + 2xu = -1 \Longrightarrow p(x) = 2x,$$

$$e^{-\int p(x)dx} = e^{-x^2}$$

$$\Longrightarrow u = e^{-x^2} \left(\int -1e^{x^2} dx + c \right)$$

$$= e^{-x^2} \left(-\int e^{x^2} dx + c \right) = \frac{1}{z}$$

$$\Longrightarrow z = e^{x^2} \left(-\int e^{x^2} dx + c \right)^{-1} \Longrightarrow y - x = e^{x^2} \left(-\int e^{x^2} dx + c \right)^{-1} \Longrightarrow y = x + e^{x^2} \left(c -\int e^{x^2} dx \right)^{-1}.$$

$$55. \frac{dy}{dx} = \frac{y}{2x} + \frac{1}{2y} \tan \frac{y^2}{x} .$$

$$\cancel{\mathbb{H}}: \quad y \frac{dy}{dx} = \frac{y^2}{2x} + \frac{1}{2} \tan \frac{y^2}{x} \Longrightarrow \frac{1}{2} \frac{dy^2}{dx} = \frac{y^2}{2x} + \frac{1}{2} \tan \frac{y^2}{x} , \, \Leftrightarrow z = \frac{y^2}{x} \Longrightarrow \frac{d(xz)}{dx} = z + \tan z \Longrightarrow \frac{xdz}{dx} + z = z + \tan z \Longrightarrow x \frac{dz}{dx} = \tan z \Longrightarrow \frac{\cos z}{\sin z} dz = \frac{1}{x} dz \Longrightarrow \ln|\sin z| = \ln|x| + c \Longrightarrow \sin z = cx \Longrightarrow \sin \frac{y^2}{x} = cx \Longrightarrow y^2 = x \arcsin cx .$$

$$56.$$
 求 $y=y'^2$ 的奇解。
$$extbf{解:} \quad y'=p^2 \Longrightarrow F(x,y,p)=p^2-y=0 \;, \quad \frac{\partial F}{\partial p}=2p \Longrightarrow p=0 \Longrightarrow y=0 \;.$$
 代入 $y=0$ 是解 \Longrightarrow 是奇解。

57. 求
$$y^2y'^2 - 2xyy' + 2y^2 - x^2 = 0$$
 的奇解。
解: $y' = p \Longrightarrow F(x,y,p) = y^2p^2 - 2xyp + 2y^2 - x^2 = 0$, $\frac{\partial F}{\partial p} = 2y^2p - 2xy = 0$ $0 \Longrightarrow (yp - x)y = 0$ 。 $y = 0$ 代入显然不是上述方程的解。
 $p = \frac{x}{y}$ 代入 $F(x,y,p) = 0 \Longrightarrow x^2 - 2x^2 + 2y^2 - x^2 = 0$, $y = \pm x$ 。
 $p = \pm 1$ 代入是方程的解 $\Longrightarrow y = \pm x$ 是奇解。

$$58. \ \vec{x} \ [(y')^2+1](x-y)^2=(x+yy')^2 \ \text{的奇解}.$$
 解:
$$F=(p^2+1)(x-y)^2-(x+yp)^2=0 \ , \quad \frac{\partial F}{\partial p}=2p(x-y)^2-2(x+yp)y=0 \Longrightarrow p=\frac{y}{x-2y}\Longrightarrow y(x-y)^2(x-2y)=0\Longrightarrow$$
经检验 $y=0$ 为奇解。

59. 求曲线族
$$y = cx - (c^2 + 1)x^2$$
 的包络, 其中 c 是参数。

解:
$$\frac{\partial \Phi}{\partial c} = x - 2cx^2 \Longrightarrow c = \frac{1}{2x} \Longrightarrow y = \frac{1}{4} - x^2(x \neq 0)$$
.

60. 求曲线族
$$\frac{x}{\sin \theta} + \frac{y}{\cos \theta} = a$$
 的包络, 其中是 a 常数, θ 是参数。

解:
$$\frac{\partial \Phi}{\partial \theta} = -\frac{x \cos \theta}{\sin^2 \theta} + \frac{y \sin \theta}{\cos^2 \theta} = 0 \Longrightarrow \frac{x}{\sin^3 \theta} = \frac{y}{\cos^3 \theta} \Longrightarrow \frac{y \sin^2 \theta}{\cos^3 \theta} + \frac{y}{\cos \theta} = a \Longrightarrow \frac{y}{\cos^3 \theta} = a \Longrightarrow \frac{1}{\cos \theta} = (\frac{a}{y})^{\frac{1}{3}}, \quad \frac{1}{\sin \theta} = (\frac{a}{x})^{\frac{1}{3}} \Longrightarrow x^{\frac{2}{3}} + y^{\frac{2}{3}} = a^{\frac{2}{3}}.$$

61. 曲线族
$$(y-a)^2 - x^3 = 0$$
 有无包络?其中 a 是参数。

解:
$$\frac{\partial \Phi}{\partial a} = 2(a-y) = 0 \Longrightarrow y = a \Longrightarrow c$$
- 判别曲线 $x = 0$ 不是包络。

62. 求圆族
$$(x-c)^2 + y^2 - \frac{b^2}{a^2}(a^2 - c^2) = 0$$
 的包络,其中 a , b 是常数, c 是参数。

解:
$$\frac{\partial \Phi}{\partial c} = 2(c-x) + 2c\frac{b^2}{a^2} = 0 \Longrightarrow c = \frac{xa^2}{a^2 + b^2} \Longrightarrow \frac{x^2}{a^2 + b^2} + \frac{y^2}{b^2} = 1$$
。
求下列方程的解 (63-73):

$$63.y' = \ln x$$

$$\mathbf{M}: \quad y'' = \ln x \Longrightarrow y' = x \ln x - x + c_1 \Longrightarrow y'' = \frac{x^2}{2} \ln x - \frac{3}{4} x^2 + c_1 x + c_2$$

$$64.xy'' + y' = 4x.$$

$$\mathbf{M}: \quad y' = p \Longrightarrow p'x + p = 4x \Longrightarrow p = 2x + \frac{c}{x} \Longrightarrow y = x^2 + c_1 \ln|x| + c_2 \ .$$

$$65.2yy'' = (y')^2 .$$

解: $y' = p \Longrightarrow 2yp \frac{dp}{dy} = p^2 \Longrightarrow p = 0$ 或 $p = cy^{\frac{1}{2}} \Longrightarrow y = c$ 或 $y = (c_1x + c_2)^2$.

$$66.yy'' - (y')^2 = y^4 , \quad y(0) = 1 , \quad y'(0) = 0 .$$

$$\Re: \quad y' = p \Longrightarrow yp\frac{dp}{dy} - p^2 = y^4 \Longrightarrow \frac{dp^2}{dy} - \frac{2}{y}p^2 = 2y^3 \Longrightarrow p^2 = y^2(c_1 + y^2) \Longrightarrow$$

$$c_1 = -1 \Longrightarrow \frac{d(\frac{1}{y})}{\sqrt{1 - (\frac{1}{y})^2}} = -dx \Longrightarrow \frac{1}{y} = \sin(-x + c_2) \Longrightarrow c_2 = \frac{\pi}{2} \Longrightarrow y = 0$$

 $\sec x$

$$67.y'' = e^y .$$
解: $\diamondsuit z = e^{\frac{1}{2}y} \Longrightarrow y = 2 \ln z \Longrightarrow \frac{dy}{dx} = \frac{2}{z} \frac{dz}{dx} , \quad \frac{dy^2}{dx^2} = \frac{2}{z} \frac{dz^2}{dx^2} - \frac{2}{z^2} (\frac{dz}{dx})^2 \Longrightarrow \frac{2}{z} z'' - \frac{2}{z} (z')^2 = z^2 .$

$$68.yy'' + (y')^2 = y'.$$

$$\text{#:} \quad y' = p \Longrightarrow yp\frac{dp}{dy} + p^2 = p \Longrightarrow 1 - p = cy \Longrightarrow y = c_1 + c_2e^{-\frac{x}{c_1}}.$$

$$69.y^3y'' + 1 = 0.$$

解: $p = y' \Longrightarrow y^3p\frac{dp}{du} + 1 = 0 \Longrightarrow \frac{p^2}{2} = \frac{1}{2u^2} + c \Longrightarrow 1 + c_1y^2 = (c_1x + c_2)^2.$

$$70.2y'' = 3y^2$$
, $y(-2) = 1$, $y'(-2) = 1$.
 $p = y' \Longrightarrow 2p \frac{dp}{dy} = 3y^2 \Longrightarrow p^2 = y^3 + c \Longrightarrow c = 0 \Longrightarrow y = \frac{4}{(x+c_1)^2} \Longrightarrow c_1 = 0 \Longrightarrow y = \frac{4}{x^2}$.

71.
$$y''(1-y) + 2(y')^2 = 0$$
。
解: $y' = p$, $p\frac{dp}{dy}(1-y) + 2p^2 = 0 \Longrightarrow p = c(1-y)^2 \Longrightarrow \frac{1}{1-y} = c_1x + c_2$ 。

$$72.y'' + \sqrt{1 + (y')^2} = 0.$$

$$\cancel{\mathbf{H}}: \quad y' = p, \quad p' + \sqrt{1 + p^2} = 0 \implies y' + \sqrt{1 + (y')^2} = ce^{-x} \implies y' = \frac{1}{2}ce^{-x} - \frac{1}{2c}e^{-x} \implies y = \frac{1}{2}c_1e^{-x} - \frac{1}{2c_1}e^x + c_2.$$

$$73.xy'' = y' \ln \frac{y'}{x} .$$

当
$$c_1 = 0$$
 时, $y = \frac{1}{2}ex^2 + c$,
当 $c_1 \neq 0$ 时, $y = \frac{e}{c_1}(x - \frac{1}{c_1})e^{c_1x} + c_2$ 。

74. 设当
$$x \ge 0$$
 时 $f(x)$ 有一阶连续导数, 并且满足 $f(x) = -1 + x + 2 \int_0^x (x - t) f(t) f'(t) dt$,

求
$$f(x)$$
(当 $x \ge 0$)。

$$\overline{x}$$
 $f(x)$ (当 $x \ge 0$)。

解: $f'(x) = 1 + 2 \int_0^x f(t)f'(t)dt$
 $\Longrightarrow f'(x) = 1 + f^2(x) - f^2(0) = f^2$
 $\Longrightarrow -\frac{1}{f}x + c$, $c = 1$
 $(f(0) = -1)$

$$\Longrightarrow f(x) = -\frac{1}{x+1}$$
.

75. 设曲线通过点 A(1,-1), 且曲线上任一点处的切线斜率等于切点纵坐标的平方, 求此曲线的方程。

至初的十分,不此曲或的分程。
解:
$$y(1) = -1$$
, $y' = y^2 \Longrightarrow -\frac{1}{y} = x + c \Longrightarrow c = 0 \Longrightarrow y = -\frac{1}{x}$ 。

76. 设 100 摄氏度的物体置于 20 摄氏度的屋子里,在 10 分钟内冷却到 60 摄氏度,问在多少时间内该物体冷却到 25 摄氏度。

解:
$$y'=k(y-20)\Longrightarrow \ln y-20=kt+c$$
, $y(0)=100$, $y(10)=60\Longrightarrow c=\ln 80$, $k=-\frac{1}{10}\ln 2\Longrightarrow$ $\sharp \ y(t)=25$ 时, $t=40m$.

77. 已知放射性物质镭的裂变规律是: 裂变速率与剩余量成正比。设已知在某一时刻 $t=t_0$ 时,镭的份量是 R_0 克,求在任意时刻 t 镭的份量 R(t) 。解: $R'(t)=-\lambda R(t)$, $R(t_0)=R_0\Longrightarrow R(t)=ce^{-\lambda(t-t_0)}$, $c=R_0\Longrightarrow R(t)=R_0e^{-\lambda(t-t_0)}$ 。

78. 一厂房体积为 V 立方米, 开始时空气中含有二氧化碳 m_0 克, 每分钟通入体积为 Q 立方米的新鲜空气 (设新鲜空气中不含二氧化碳), 同时排出等量的混浊空气, 室内空气始终保持均匀, 求室内二氧化碳的含量与时间的函数关系。

$$\mathbf{\widetilde{H}}: \quad y(0) = m_0 \; , \quad y' = -\frac{Q}{V}y \Longrightarrow y = ce^{-\frac{Q}{V}t} \Longrightarrow c = m_0 \Longrightarrow y = m_0e^{-\frac{Q}{V}t} \; .$$

79. 已知曲线的曲率处处都等于常数 $k(k \neq 0)$, 法线方程为 -y'(Y-y) = X-x, Y=0 时, X=x+yy', 求此曲线的方程。

解: 曲线过
$$Q(x+yy',0)$$
 点, $|\overline{PQ}| = \sqrt{(x+yy'-x^2)+y^2} = \sqrt{y^2p^2+y^2} = \frac{1}{k}$, $y^2p^2+y^2=\frac{1}{k^2} \Longrightarrow p^2=\frac{1}{y^2k^2}-1 \Longrightarrow p=\pm\sqrt{\frac{1-y^2k^2}{y^2k^2}} \Longrightarrow \frac{dy}{dx}=\pm\sqrt{\frac{1-y^2k^2}{y^2k^2}}$ 。

取 + 时,不妨先设 $y > 0 \Longrightarrow \frac{yk}{\sqrt{1-y^2k^2}} dy = dx \Longrightarrow -\frac{1}{2k} \frac{d(1-y^2k^2)}{\sqrt{1-y^2k^2}} = dx \Longrightarrow -\frac{1}{k} \sqrt{1-y^2k^2} = x + c \Longrightarrow 1 - y^2k^2 = k^2(x+c)^2 \Longrightarrow \frac{1}{k^2} = (x+c)^2 + y^2 \Longrightarrow$ 是圆,其余几种情况类似可得都是圆。

80. 求一曲线族,使在其上每一点处与曲线族
$$y = cx^3$$
 正交。解: $y' = \frac{-1}{3cx^2} = -\frac{x}{3y} \Longrightarrow x^2 + 3y^2 = c$ 。

81. 一盛满水的直立圆柱形贮水器, 直径为 4 米, 高为 6 米, 其底上有

一半径为 🖶 米的圆孔,问容器中水全部由小孔流完需多少时间?已知水从

小孔流出的速度等于
$$0.6\sqrt{2gh}$$
 (g 是重力加速度, h 是小孔离液面的距离)。解: $h' = -\frac{(\frac{1}{12})^20.6\sqrt{2gh}}{2^2} \Longrightarrow 2\sqrt{h} = \frac{-0.6t\sqrt{2g}}{24^2} + c$, $h(0) = 6 \Longrightarrow c = 2\sqrt{6}$ 。
当 $h = 0$ 时, $t = 1062s = 17.7m$ 。

82. 设对任意 x > 0, 曲线 y = f(x) 上点 (x,f(x)) 处的切线在 y 轴上的 截距等于 $\frac{1}{x} \int_{-x}^{x} f(t)dt$, 求 f(x) 的一般表达式

解:
$$y - f(x_0) = f'(x_0)(x - x_0) \Longrightarrow \frac{1}{x_0} \int_0^{x_0} f(t)dt - f(x_0) = -f'(x_0)x_0 \Longrightarrow xf''(x) = -f'(x) \Longrightarrow f(x) = c_1 \ln x + c_2$$
.

83. 某湖泊的水量为 V,每年排入湖泊内含污染物 A 的污水量为 $\frac{V}{6}$,流 入湖泊内不含 A 的水量为 $\frac{V}{6}$, 流出湖泊的水量为 $\frac{V}{3}$ 。已知 1999 年底湖中 A 的含量为 $5m_0$,超过了国家规定指标。为了治理污染,从 2000 年初起,限 定排入湖泊中含 A 污水的浓度不得超过 $\frac{m_0}{V}$ 。问至多经过多少年,湖泊中污 染物 A 的含量就可降至 m_0 以内? (注: 设湖水中 A 的浓度是均匀的。) 解: $m' = \frac{m_0}{6} - \frac{m}{3} \Longrightarrow m(t) = \frac{m_0}{2} + ce^{-\frac{t}{3}}$,

解:
$$m' = \frac{6}{6} - \frac{3}{3} \Longrightarrow m(t) = \frac{3}{2} + ce^{-\frac{3}{3}}$$
,
又 $m(0) = 5m_0 \Longrightarrow c = \frac{9}{2}m_0 \Longrightarrow$ 對 $m(t) = m_0$ 时, $t = 6 \ln 3$.

84. 求一条凹曲线,已知其上任一点处的曲率 $k = \frac{1}{2 u^2 \cos \alpha}$, 其中 α 为 该曲线在相应点处的切线的倾角 $(\cos \alpha > 0)$, 且曲线在点 (1,1) 处的切线为 水平。

解:
$$\frac{y''}{(1+(y')^2)^{\frac{3}{2}}} = \frac{\sqrt{1+(y')^2}}{2y^2} .$$

$$\Leftrightarrow y' = p , \quad y(1) = 1 , \quad y'(1) = 0 , \quad \frac{1}{y} = \frac{1}{1+p^2} + c \Longrightarrow c = 0 \Longrightarrow p = \sqrt{y-1} \Longrightarrow 4y = (x+c_1)^2 + 1 \Longrightarrow c_1 = -1 \Longrightarrow 4y = (x-1)^2 + 4 .$$

85. 求连接两点 A(0,1) 与 B(1,0) 的一条曲线, 它位于弦 AB 的上方, 并 且对于此弧上的任意一条弦 AP,该曲线与弦 AP之间的面积为 x^3 ,其中 x 为点 P 的横坐标。

解:
$$\int_{0}^{x} y(t) - (\frac{y(x) - 1}{x}t + 1)dt = x^{3}, \quad x \in [0, 1]$$

$$\Rightarrow \int_{0}^{x} y(t)dt - \frac{x}{2}(y - 1) - x = x^{3} \Rightarrow y - xy' = 6x^{2} + 1 \Rightarrow y'' = -12 \Rightarrow y = -6x^{2} + c_{1}x + c_{2}, \quad y(0) = 1, \quad y(1) = 0 \Rightarrow c_{1} = 5, \quad c_{2} = 1 \Rightarrow y = -6x^{2} + 5x + 1$$

86. 跳伞运动员从高空自飞机上跳下,经若干秒后打开降落伞,开伞后运动过程中所受空气阻力为 kv^2 ,其中常数 k>0 , v 为下降速度,设人与伞的质量为 m ,且不计空气浮力,试证明:只要打开伞后有足够的降落时间着地,则落地速度将近似地等于 $\sqrt{\frac{mg}{k}}$ 。

解:
$$mv' = mg - kv^2$$
 (当时间足够时, $v' = 0$, 即 $v = \sqrt{\frac{mg}{k}}$)。
$$v' = -\frac{k}{m}(v^2 - \frac{gm}{k}), \Leftrightarrow b^2 = \frac{gm}{k}, \quad a^2 = \frac{kg}{m} \Longrightarrow \frac{v - b}{v + b} = ce^{-\frac{2k}{m}bt} = ce^{-2at} \Longrightarrow v = b\frac{ce^{2at + 1}}{ce^{2at - 1}} \Longrightarrow$$
 当 t 充分大时, $v = b = \sqrt{\frac{mg}{k}}$ 。

87. 设函数 p(x) 和 f(x) 在区间 $[0,+\infty)$ 上连续,且 $\lim_{x\to +\infty} p(x) = a > 0$, $|f(x)| \leq b$, a, b 均为常数。试证明:方程 $\frac{dy}{dx} + p(x)y = f(x)$ 的一切解在 $[0,+\infty)$ 上有界。

解: p(x), f(x) 在 R^+ 上连续 $\Longrightarrow y = e^{-\int p(t)dt}[c + \int f(t)e^{\int p(s)ds}dt]$ 在 R^+ 也连续。

又 $\lim_{x \to +\infty} p(x) = a > 0$, $|f(x)| \le b \Longrightarrow \lim_{x \to +\infty} ce^{-\int_0^x p(t)dt} = 0$, 即 $ce^{-\int_0^x p(t)dt}$ 在 R^+ 上有界。

88. 设初值问题
$$\begin{cases} x \frac{dy}{dx} - (2x^2 + 1)y = x^2, & x \ge 1, \\ y(1) = y_1. \end{cases}$$

- (1) 求满足上述初值问题的解(用积分表示);
- (2) 是否存在适当的 y_1 ,使对应的解 y(x) 当 $x \longrightarrow +\infty$ 时存在有限极限?若有,这种 y_1 有多少?求出之,并求 $\lim_{x \to +\infty} y(x)$ 。

解:
$$y' - (2x + \frac{1}{x})y = x$$

 $\implies y = e^{x^2 + \ln x} [c + \int_1^x t e^{-t^2 - \ln t} dt] = x e^{x^2} [c + \int_1^x e^{-t^2} dt]$.
由 $y(1) = y_1 \implies c = e^{-1} y_1 \implies y = x e^{x^2} [y_1 e^{-1} + \int_1^x e^{-t^2} dt]$.
当 $\lim_{x \to +\infty} y$ 存在时,

$$\lim_{x \to +\infty} y' = 0 \Longrightarrow \lim_{x \to +\infty} (2 + \frac{1}{x^2})y = -1 , \quad \text{II} \quad \lim_{x \to +\infty} y = -\frac{1}{2} .$$

$$\begin{split} & \mathbb{Z} \lim_{x \to +\infty} \frac{(y_1 e^{-1} + \int_1^x e^{-t^2} dt)'}{(\frac{1}{x} e^{-x^2})'} = \lim_{x \to +\infty} \frac{e^{-x^2}}{-\frac{1}{x^2} e^{-x^2} - \frac{1}{x} 2x e^{-x^2}} = -\frac{1}{2} \\ & \Longrightarrow \mathbf{E} \oplus \mathbf{y} \, \mathbf{W} \mathbf{R} \, \mathbf{F} \mathbf{E} \, \mathbf{E} \, \lim_{x \to +\infty} y_1 e^{-1} + \int_1^x e^{-t^2} dt = 0 \, , \\ & \mathbb{P} \, \mathbf{y} \, \mathbf{1} = -e \int_1^{+\infty} e^{-t^2} dt \, . \end{split}$$

89. 求 $y' + y \cos x = \sin x$ 的通解 (用积分表示);在这些解中,有无周期为 2π 的?若有,求出之,若无,说明理由。解: $y = e^{\sin x}[c + \int_0^x \sin t e^{-\sin t} dt]$,此解不以 2π 为周期 (因为 $\int_0^{2\pi} \sin t e^{-\sin t} dt \neq 0$)。

第二章 线性微分方程 习题解答

2004年10月10日

1. 证明: 设函数 $f_1(x), f_2(x), \dots, f_m(x)$ 在区间 (a,b) 内线性无关,则这些函数中的部分函数在区间 (a,b) 内也线性无关。换句话说,如果函数 $f_1(x), f_2(x), \dots, f_m(x)$ 在区间 (a,b) 内线性相关,则添上一些函数也是线性相关。

证明: 若函数 $f_1(x), f_2(x), \dots, f_m(x)$ 线性无关,则若函数 $f_1(x), f_2(x), \dots, f_k(x)$ 线性相关,那么存在 c_1, c_2, \dots, c_k ,使得函数 $c_1 f_1(x) + c_2 f_2(x) + \dots + c_k f_k(x) \equiv 0$,其中 c_1, c_2, \dots, c_k 不全为0。不妨设 $c_1 \neq 0$,那么函数 $c_1 f_1(x) + c_2 f_2(x) + \dots + c_k f_k(x) + c_{k+1} f_{k+1}(x) + \dots + c_m f_k(m) \equiv 0$,其中 $c_{k+1} = c_{k+2} = \dots = c_m = 0$ 。但因为 $c_1 \neq 0$,所以函数 $f_1(x), f_2(x), \dots, f_m(x)$ 线性相关,产生矛盾!所以就可以得到函数 $f_1(x), f_2(x), \dots, f_m(x)$ 线性无关。

2. 证明: 设函数 $f_1(x), f_2(x), \cdots, f_k(x)$ 在 (a,b) 内线性无关,则由这些函数构造出的 k 个新的函数

$$g_i(x) = \sum_{j=1}^k a_{ij} f_j(x)$$
 $(i = 1, 2, \dots, k),$

在 (a,b) 内也线性无关的充分必要条件是行列式

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1k} \\ a_{21} & a_{22} & \cdots & a_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ a_{k1} & a_{k2} & \cdots & a_{kk} \end{vmatrix} \neq 0$$

证明: "⇒" $g_1(x), g_2(x), \dots, g_k(x)$ 线性无关,则对于任意的 c_1, c_2, \dots, c_k ,我们有 $c_1g_1 + c_2g_2 + \dots + c_kg_k \equiv 0 \Leftrightarrow c_1 = c_2 = \dots = c_k = 0$ 。而 $g_i(x) = \sum_{j=1}^k a_{ij}f_j(x)$,所以 $\sum_{i=1}^k c_i \sum_{j=1}^k a_{ij}f_j = \sum_{i=1}^k \sum_{j=1}^k c_i a_{ij}f_j = \sum_{i=1}^k \sum_{j=1}^k c_i a_{ij}f_j = \sum_{i=1}^k c_i a_{ij}f_j = 0$.因为 $f_1(x), f_2(x), \dots, f_k(x)$ 线性无关,所以 $\sum_{i=1}^k c_i a_{ij} = 0$.即

$$\begin{cases} a_{11}c_1 + a_{12}c_2 + \dots + a_{1k}c_k = 0 \\ a_{21}c_1 + a_{22}c_2 + \dots + a_{2k}c_k = 0 \\ \dots \\ a_{k1}c_1 + a_{k2}c_2 + \dots + a_{kk}c_k = 0 \end{cases}$$

而由上可知其只有零解。所有由代数知识, 我们有

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1k} \\ a_{21} & a_{22} & \cdots & a_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ a_{k1} & a_{k2} & \cdots & a_{kk} \end{vmatrix} \neq 0$$

" \Leftarrow " 和前面一样,若 $c_1g_1+c_2g_2+\cdots+c_kg_k\equiv 0$,我们有 $\sum_{i=1}^kc_i\sum_{j=1}^ka_{ij}f_j=0$,即

 $\sum_{i=1}^k c_i a_{ij} = 0$,那么有

$$\begin{cases} a_{11}c_1 + a_{12}c_2 + \dots + a_{1k}c_k = 0 \\ a_{21}c_1 + a_{22}c_2 + \dots + a_{2k}c_k = 0 \\ \dots \\ a_{k1}c_1 + a_{k2}c_2 + \dots + a_{kk}c_k = 0 \end{cases}$$

同样由代数知识可知由于

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1k} \\ a_{21} & a_{22} & \cdots & a_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ a_{k1} & a_{k2} & \cdots & a_{kk} \end{vmatrix} \neq 0$$

所以方程只有零解, 也就是 $c_1 = c_2 = \cdots = c_k = 0$, 即得 g_1, g_2, \cdots, g_k 线性无关。

3. 证明: 设函数 $f_1(x), f_2(x), \dots, f_k(x), f_{k+1}(x), \dots, f_{k+m}(x)$ 在 (a,b) 内线性无关,并假设由其中的部分函数,例如 $f_1(x), f_2(x), \dots, f_k(x)$ 构造 k 个新的函数

$$g_i(x) = \sum_{j=1}^k a_{ij} f_j(x)$$
 $(i = 1, 2, \dots, k)$

在 (a,b) 内线性无关,则以 $g_1(x), g_2(x), \dots, g_k(x)$ 代替 $f_1(x), f_2(x), \dots, f_k(x)$ 得到的 k+m 个函数 $g_1(x), g_2(x), \dots, g_k(x), f_{k+1}(x), \dots, f_{k+m}(x)$ 在区间 (a,b) 内也线性无关。

证明: " \Leftarrow " 定义 $g_{k+1}=f_{k+1},\cdots,g_{k+m}=f_{k+m}$,也即 $a_{ii}=1,i\geq k+1,a_{ij}=0,i\geq k+1,$ 所以

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1k} & 0 & 0 & \cdots & 0 \\ a_{21} & a_{22} & \cdots & a_{2k} & 0 & 0 & \cdots & 0 \\ \vdots & \vdots \\ a_{k1} & a_{k2} & \cdots & a_{kk} & 0 & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 & 1 & 0 & \cdots & 0 \\ \vdots & \vdots \\ 0 & 0 & \cdots & 0 & 0 & 0 & \cdots & 1 \end{bmatrix}$$

$$= (-1)^{2(k+m+\cdots+k+1)} \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1k} \\ a_{21} & a_{22} & \cdots & a_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ a_{k1} & a_{k2} & \cdots & a_{kk} \end{vmatrix} = \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1k} \\ a_{21} & a_{22} & \cdots & a_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ a_{k1} & a_{k2} & \cdots & a_{kk} \end{vmatrix}$$

所以 f_1, \dots, f_{k+m} 线性无关,所以 f_1, \dots, f_k 也线性无关。则由 1 得 $c_1 f_1 + \dots + c_k f_k = 0$,有某个 $c_i \neq 0$ 。那么 $c_1 f_1 + \dots + c_k f_k + 0 \cdot f_{k+1} + \dots + 0 \cdot f_{k+m} = 0 \Rightarrow f_1, \dots, f_{k+m}$ 也线性相关。产生矛盾。所以, f_1, \dots, f_k 线性无关。由 2 得

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1k} \\ a_{21} & a_{22} & \cdots & a_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ a_{k1} & a_{k2} & \cdots & a_{kk} \end{vmatrix} \Rightarrow A \neq 0$$

由 2 得 g_1, \dots, g_{k+m} 线性无关。由因为 $f_{k+i} = g_{k+i}$,所以 $g_1, \dots, g_k, f_{k+1}, \dots, f_{k+m}$ 线性无关

4. 设 $y_i(i=1,\dots,n+1)$ 是 n 阶非齐次线性方程 L[y]=f(x) 的 n+1 个线性无关的解,试求对应的齐次线性方程 L[y]=0 的基本解组,并求 L[y]=f(x) 的通解。

解: 令 $z_i = y_{i+1} - y_i$, 那么 $L(z_i) = L(y_{i+1}) - L(y_i) = f(x) - f(x) = 0$ 。所以 z_i $i = 1, 2, \dots, n$ 是齐次线性方程 L[y] = 0 的一组解。又设 $c_1z_1 + c_2z_2 + \dots + c_nz_n = 0$,那么代入

后, $c_n y_{n+1} + (c_{n-1} - c_n) y_n + \dots + (c_1 - c_2) y_2 - c_1 y_1 = 0$ 。 因为 y_1, y_2, \dots, y_{n+1} 线性无关,所以 $c_n = 0, c_{n-1} - c_n = 0, \dots, c_{i-1} - c_i = 0, \dots c_1 - c_2 = 0, c_1 = 0 \Rightarrow c_{i-1} = c_i \Rightarrow c_1 = c_2 = \dots = c_n = 0$,那么我们就有 z_1, z_2, \dots, z_n 线性无关。所以 z_1, z_2, \dots, z_n 是 L[y] = 0 的基本解组。那么 L[y] = f(x)的通解为

$$y = c_1 z_1 + c_2 z_2 + \dots + c_n z_n + y_1$$

= $(1 - c_1)y_1 + (c_1 - c_2)y_2 + \dots + (c_{n-1} - c_n)y_n + c_n y_{n+1}, \forall c_1, \dots, c_n$

5. 设 $y_i(i=1,\cdots,n+1)$ 是齐次线性方程

$$y^{n} + p_{1}(x)y^{n-1} + p_{2}(x)y^{n-2} + \dots + p_{n}(x)y = 0$$

的基本解组, 其中 $p_i(x)(i=1,\dots,n+1)$ 在区间 (a,b) 内连续。 W(x) 是 $y_1(x),y_2(x),\dots,y_n(x)$ 的 朗斯基行列式。试证明下述刘维尔公式成立:

$$W(x) = W(x_0) \exp[-\int_{x_0}^x p_1(\xi)d\xi], \qquad x_0, x \in (a, b).$$

其中 $\exp u = e^u$.

证明:

$$W = \begin{vmatrix} y_1 & y_2 & \cdots & y_n \\ y'_1 & y'_2 & \cdots & y'_n \\ \vdots & \vdots & \ddots & \vdots \\ y_1^{n-1} & y_2^{n-1} & \cdots & y_n^{n-1} \end{vmatrix}$$

$$W' = \begin{vmatrix} y'_1 & y'_2 & \cdots & y'_n \\ y'_1 & y'_2 & \cdots & y'_n \\ \vdots & \vdots & \ddots & \vdots \\ y_1^{n-1} & y_2^{n-1} & \cdots & y_n^{n-1} \end{vmatrix} + \cdots + \begin{vmatrix} y_1 & y_2 & \cdots & y_n \\ y'_1 & y'_2 & \cdots & y'_n \\ \vdots & \vdots & \ddots & \vdots \\ y_1^n & y_2^n & \cdots & y_n^n \end{vmatrix}$$

$$= \begin{vmatrix} y_1 & y_2 & \cdots & y_n \\ y'_1 & y'_2 & \cdots & y'_n \\ \vdots & \vdots & \ddots & \vdots \\ y_1^n & y_2^n & \cdots & y_n^n \end{vmatrix}$$

$$= \begin{vmatrix} y_1 & y_2 & \cdots & y_n \\ y'_1 & y'_2 & \cdots & y'_n \\ \vdots & \vdots & \ddots & \vdots \\ y_1^n & y_2^n & \cdots & y_n^n \end{vmatrix}$$

$$= -\sum_{i=1}^n p_i \begin{vmatrix} y_1 & y_2 & \cdots & y_n \\ y'_1 & y'_2 & \cdots & y'_n \\ \vdots & \vdots & \ddots & \vdots \\ y_1^{n-i} & y_2^{n-i} & \cdots & y_n^{n-i} \end{vmatrix}$$

$$= -p_1 \begin{vmatrix} y_1 & y_2 & \cdots & y_n \\ y'_1 & y'_2 & \cdots & y'_n \\ \vdots & \vdots & \ddots & \vdots \\ y_1^{n-i} & y_2^{n-i} & \cdots & y_n^{n-i} \end{vmatrix} = -p_1 W$$

$$= -p_1 \begin{vmatrix} y_1 & y_2 & \cdots & y_n \\ y'_1 & y'_2 & \cdots & y'_n \\ \vdots & \vdots & \ddots & \vdots \\ y_1^{n-i} & y_2^{n-1} & \cdots & y_n^{n-i} \end{vmatrix}$$

所以 $W'=-p_1W$,即 $\frac{W'}{W}=-p_1$ 那么就有 $\int_{x_0}^x \frac{W'}{W}dx=-\int_{x_0}^x p_1$,则 $\ln W(x)-\ln W(x_0)=-\int_{x_0}^x p_1(x)dx$,于是就得到 $W(x)=W(x_0)\exp[-\int_{x_0}^x p_1(\xi)d\xi]$

求下列方程的通解或特解(6~17):

6.4y' - 3y = 0.

解: $4\lambda - 3 = 0, \lambda = \frac{3}{4},$ 通解为 $y = ce^{\frac{3}{4}x}$.

7.y'' - 4y' = 0.

解: $\lambda^2 - 4\lambda = 0, \lambda_1 = 0, \lambda_2 = 4$, 通解为 $y = c_1 + c_2 e^{4x}$.

8.y'' + 2y = 0.

解: $\lambda^2 + 2 = 0$, $\lambda_1 = \sqrt{2}i$, $\lambda_2 = -\sqrt{2}i$, 通解为 $y = c_1 \cos \sqrt{2}x + c_2 \sin \sqrt{2}x$.

9.y'' - 2y' + y = 0.

解: $\lambda^2 - 2\lambda + 1 = 0$ $\lambda = 1$, 通解为 $y = (c_1 + c_2 x)e^x$.

10.y'' + 4y' + 13y = 0.

解: $\lambda^2 + 4\lambda + 13 = 0$, $\lambda_1 = -2 + 3i$, $\lambda_2 = -2 - 3i$, 通解为 $y = e^{-2x}(c_1 \cos 3x + c_2 \sin 3x)$.

 $11.y'' - 5y' + 4y = 0, y|_{x=0} = 5, y'|_{x=0} = 8.$

解: $\lambda^2 - 5\lambda + 4 = 0$, $\lambda_1 = 1$, $\lambda_2 = 4$, 则通解为 $y = c_1 e^x + c_2 e^{4x}$, 于是我们有 $y' = c_1 e^x + 4c_2 e^{4x}$,

代入初始条件 $\begin{cases} 1+c_2=5\\ c_1+4c_2=8 \end{cases}$,于是有 $\begin{cases} 1=4\\ c_2=1 \end{cases}$,那么解为: $y=4e^x+e^{4x}$.

12.y''' - 2y'' - y' + 2y = 0.

解: $\lambda^3 - 2\lambda^2 - \lambda + 2 = 0$, $\lambda_1 = -1$, $\lambda_2 = 1$, $\lambda_3 = 3$, 通解为 $y = c_1 e^{-x} + c_2 e^x + c_3 e^{2x}$.

13.y''' - y'' + y' - y = 0.

解: $\lambda^3 - \lambda^2 + \lambda - 1 = 0, \lambda_1 = 1, \lambda_2 = i, \lambda_3 = -i,$ 通解为 $y = c_1 e^x + c_2 \cos x + c_3 \sin x.$

 $14.y^{(4)} + 2y'' + y = 0.$

解: $\lambda^4 + 2\lambda^2 + 1 = 0$, $\lambda_{1,2} = i$, $\lambda_{3,4} = -i$, 通解为 $y = (c_1 + c_2 x)\cos x + (c_3 + c_4 x)\sin x$.

 $15.y^{(4)} + 4y''' + 8y'' + 8y' + 4y = 0.$

解: $\lambda^4 + 4\lambda^3 + 8\lambda^2 + 8\lambda + 4 = 0$, $\lambda_{1,2} = -1 + i$, $\lambda_{3,4} = -1 - i$, 通解为 $y = e^{-x}((c_1 + c_2 x)\cos x + (c_3 + c_4 x)\sin x)$.

 $16.y^{(4)} - 4y''' + 6y'' - 4y' + y = 0.$

解: $\lambda^4 - 4\lambda^3 + 6\lambda^2 - 4\lambda + 1 = 0$, $\lambda_{1,2,3,4} = 1$, 通解为 $y = (c_1 + c_2x + c_3x^2 + c_4x^3)e^x$.

 $17.y^{(4)} - y = 0, y(0) = 2, y'(0) = -1, y''(0) = -2, y'''(0) = 1.$

解: $\lambda^4 - 1 = 0$, $\lambda_1 = 1$, $\lambda_2 = -1$, $\lambda_3 = i$, $\lambda_4 = -i$, 通解为 $y = c_1 e^x + c_2 e^{-x} + c_3 \cos x + c_4 \sin x$, 于是有 $y' = c_1 e^x - c_2 e^{-x} - c_3 \sin x + c_4 \cos x$, $y'' = c_1 e^x + c_2 e^{-x} - c_3 \cos x - c_4 \sin x$, $y''' = c_1 e^x - c_3 \cos x - c_4 \sin x$, $y''' = c_1 e^x - c_3 \cos x - c_4 \sin x$, $y''' = c_1 e^x - c_3 \cos x - c_4 \sin x$, $y''' = c_1 e^x - c_3 \cos x - c_4 \sin x$,

于是有 $y' = c_1 e^x - c_2 e^{-x} - c_3 \sin x + c_4 \cos x$, $y = -c_1 c_1 + c_2 + c_3 = 2$ $c_2 e^{-x} + c_3 \sin x - c_4 \cos x$, 代入初始条件 $\begin{cases} c_1 + c_2 + c_3 = 2 \\ c_1 - c_2 + c_4 = -1 \\ c_1 + c_2 - c_3 = -2 \end{cases}$, 则有 $\begin{cases} c_1 = 0 \\ c_2 = 0 \\ c_3 = 2 \end{cases}$, 于是解为

 $y = 2\cos x - \sin x.$

求下列方程的通解或特解(18~36):

18.y'' + y = a(a 是常数), y(0) = 0, y'(0) = 0.

解: 齐次方程的通解为 $\widetilde{y}=c_1\cos x+c_2\sin x$, 去特解 $y_0=A$, 则 A=a , 所以 $y=c_1\cos x+c_2\sin x+a$, $y'=-c_1\sin x+c_2\cos x$, 代入初值 $\begin{cases} c_1+a=0\\ c_2=0 \end{cases}$, 得到 $\begin{cases} c_1=-a\\ c_2=0 \end{cases}$, 于是解为 $y=-a\cos x+a$

 $19.y'' + 5y' + 4y = 20e^x, y(0) = 0, y'(0) = -2.$

解: 齐次方程的通解为 $\tilde{y} = c_1 e^{-x} + c_2 e^{-4x}$,设特解为 $y_0 = Ae^x$,则 $Ae^x + 5Ae^x + 4Ae^x = 20e^x$,就可以得到 A = 2。于是 $y = c_1 e^{-x} + c_2 e^{-4x} + 2e^x$, $y' = -c_1 e^{-x} - 4c_2 e^{-4x} + 2e^x$,代入初始条件,我们有 $\begin{cases} c_1 + c_2 + 2 = 0 \\ -c_1 - 4c_2 + 2 = -2 \end{cases}$,得到 $\begin{cases} c_1 = -4 \\ c_2 = 2 \end{cases}$,那么解就为 $y = -4e^{-x} + 2e^{-4x} + 2e^x$ 。

解: 齐次方程的通解为 $\tilde{y}=c_1\cos x+c_2\sin x$, 设特解为 $y_0=(Ax+B)e^{-x}$, 则 $y_0''=(Ax-2A+B)e^{-x}$, 所以 $(2Ax-2A+2B)e^{-x}=xe^{-x}$, 那么 $A=\frac{1}{2},B=\frac{1}{2}$, 所以就得到解为 y=

 $c_1 \cos x + c_2 \sin x + (\frac{1}{2}x + \frac{1}{2})e^{-x}$.

21.y'' + 6y' + 5y = -10x + 8.

解: 齐次方程的通解为 $\tilde{y}=c_1e^{-x}+c_2e^{-5x}$, 设特解为 $y_0=Ax+B,y_0'=A,y_0''=0$, 所以就有 6A+5(Ax+B)=-10x+8 , 则 A=-2,B=4 , 于是解为 $y=c_1e^{-x}+c_2e^{-5x}-2x+4$ 。

 $22.y' + 4y = x^2$.

解: 齐次方程的通解为 $\widetilde{y}=ce^{-4x}$,设特解为 $y_0=Ax^2+Bx+C$,则有 $y_0'=2Ax+B$,所以可以得到 $A=\frac{1}{4},B=-\frac{1}{8},C=\frac{1}{32}$,那么解就为 $y=Ce^{-4x}+\frac{1}{4}x^2-\frac{1}{8}x+\frac{1}{32}$ 。

23.y'' + 4y' + 1 = 0.

解: 齐次方程的通解为 $\tilde{y} = c_1 + c_2 e^{-4x}$, 设特解为 $y_0 = Ax$, 于是有 $y_0' = A$, 则可得 $A = -\frac{1}{4}$, 那么就可以得到解为 $y = c_1 + c_2 e^{-x} - \frac{1}{4}x$ 。

 $24.y'' + 2y' + y = 2e_{-x}.$

解: 齐次方程的通解为 $\widetilde{y}=(c_1+c_2x)e^{-x}$, 设特解为 $y_0=Ax^2e^{-x}$, 于是有 $y_0'=2Axe^{-x}-Ax^2e^{-x}$, $y_0''=2Ae^{-x}-4Axe^{-x}+Ax^2e^{-x}$,则有 A=1,那么解为 $y=(c_1+c_2x+x^2)e^{-x}$ 。

 $25.y'' - 4y = e^{2x}, y|_{x=0} = 1, y'|_{x=0} = 2.$

解: 齐次方程的通解为 $\widetilde{y}=c_1e^{-2x}+c_2e^{2x}$,设特解为 $y_0=Axe^{2x}$,于是有 $y_0''=(4A+4Ax)e^{2x}$,则有 $A=\frac{1}{4}$,那么有 $y=c_1e^{-2x}+c_2e^{2x}+\frac{1}{4}xe^{2x}$,则有 $y'=-2c_1e^{-2x}+2c_2e^{2x}+\frac{1}{4}xe^{2x}+\frac{1}{2}xe^{2x}$,代 入初值条件 $\begin{cases} c_1+c_2=1\\ -2c_1+2c_2+\frac{1}{4}=2 \end{cases}$,得到 $\begin{cases} c_1=\frac{1}{16}\\ c_2=\frac{15}{16} \end{cases}$,于是得到解为 $y=\frac{1}{16}e^{-2x}+(\frac{15}{16}+\frac{1}{4})e^{2x}$ 。

 $26.\frac{d^2x}{dt^2} + x = \cos 2t, x|_{t=0} = \frac{dx}{dt}|_{t=0} = -2.$

解: 齐次方程的通解 $\widetilde{x}=c_1\cos t+c_2\sin t$,设特解为 $x_0=Ae^{2it}$,则有 $x_0''=-4Ae^{2it}$,于是 就得到 $A=-\frac{1}{3}$,所以 $x=c_1\cos t+c_2\sin t-\frac{1}{3}\cos 2t$, $x'=-c_1\sin t+c_2\cos t+\frac{2}{3}\sin 2t$,代入初始 条件就得到 $\begin{cases} c_1-\frac{1}{3}=-2\\ c_2=-2 \end{cases}$,得到 $\begin{cases} c_1=-\frac{5}{3}\\ c_2=-2 \end{cases}$,于是解为 $x=-\frac{5}{3}\cos t-2\sin t-\frac{1}{3}\cos 2t$ 。

 $27.\frac{d^2x}{dt^2} + x = \sin at, a > 0.$

解: 齐次方程的通解 $\tilde{x} = c_1 \cos t + c_2 \sin t$

 $a \neq 1$ 时: 设特解为 $x_0 = Ae^{ait}$,此时有 $x_0'' = -a^2Ae^{ait}$,可得 $A = \frac{1}{1-a^2}$,于是有 $x = c_1\cos t + c_2\sin t + \frac{1}{1-a^2}\sin at$ 。

a=1 时: 设特解为 $x_0=Ate^{it}$,此时有 $x_0''=(2Ai-At)e^{it}$,可得 $A=-\frac{1}{2}$,于是就有解为 $x=c_1\cos t+c_2\sin t-\frac{1}{2}t\sin t$ 。

 $28.\frac{d^2y}{dx^2} + 3\frac{dy}{dx} = 2\sin x + \cos x.$

解: 齐次方程的通解为 $\widetilde{y}=c_1+c_2e^{-3x}$,设特解为 $y_0=A\sin x+B\cos x$,可得 $y_0'=A\cos x-B\sin x$, $y_0=-A\sin x-B\cos x$,于是就可得到 $A=\frac{1}{10},B=-\frac{7}{10}$,那么解就为 $y=c_1+c_2e^{-3x}+\frac{1}{10}\sin x-\frac{7}{10}\cos x$ 。

 $29.\frac{d^2x}{dt^2} + 2k\frac{dx}{dt} + 2k^2x = 5k^2\sin kt.$

解: k=0 时: 为齐次方程, $x=c_1t+c_2$;

 $k \neq 0$ 时: 齐次方程的通解为 $\widetilde{x} = e^{-kt}(c_1\cos kx + c_2\sin kx)$,设特解为 $x_0 = Ae^{kit}$,则有 $x_0' = Akie^{kit}, x_0'' = -Ak^2e^{kit}$,于是得到 A = 1 - 2i ,那么解为 $x = e^{-kt}(c_1\cos kt + c_2\sin kt) + \sin kt - 2\cos kt$ 。

 $30.2\frac{d^2y}{dx^2} + 3\frac{dy}{dx} + y = 4 - e^x.$

解: 齐次方程的通解为 $\tilde{y}=c_1e^{-\frac{1}{2}x}+c_2e^{-x}$,设特解为 $y_{01}=A,y_{02}=Be^x$,则有 $A=4,B=-\frac{1}{6}$,那么就有解为 $y=c_1e^{-\frac{x}{2}}+c_2e^{-x}+4-\frac{1}{6}e^x$ 。

 $31.2y'' + 5y' = \cos^2 x.$

解: 齐次方程的通解为 $\tilde{y} = c_1 + c_2 e^{-\frac{5}{2}}$,因为 $\cos^2 x = \frac{1 + \cos 2x}{2}$,则我们设特解为 $y_{01} = Ax, y_{02} = Be^{2xi}$,于是可得到 $A = \frac{1}{10}, B = \frac{-4 - 5i}{164}$,那么解为 $y = c_1 + c_2 e^{-\frac{5}{2}x} + \frac{x}{10} - \frac{1}{41}\cos 2x + \frac{5}{164}\sin 2x$ 。 $32.y'' + y = \sin x \cos x$.

解: 齐次方程的通解为 $\tilde{y} = c_1 \cos x + c_2 \sin x$,因为 $2 \sin x \cos x = \sin 2x$,所以设特解为 $y_0 = Ae^{2ix}$,则有 $y_0'' = -4Ae^{2ix}$,可得 $A = -\frac{1}{6}$,那么解为 $y = c_1 \cos x + c_2 \sin x - \frac{1}{6} \sin 2x$ 。

 $33.y'' - 2y' + 2y = e^{-x}\cos x.$

解: 齐次方程的通解为 $\tilde{y}=e^x(c_1\cos x+c_2\sin x)$, 设特解为 $y_0=Ae^{(-1+i)x}$, 则有 $y_0'=A(-1+i)e^{(-1+i)x}$, $y_0''=-2Aie^{(-1+i)x}$, 于是可得 $A=\frac{1+i}{8}$, 那么解为 $y=e^x(c_1\cos x+c_2\sin x)+\frac{1}{8}e^{-x}(\cos x-\sin x)$.

 $34.y'' + 4y = x\sin 2x.$

解: 齐次方程的通解为 $\widetilde{y}=c_1\cos 2x+c_2\sin 2x$,设特解为 $y_0=x(Ax+B)e^{2ix}$,则有 $y_0''=[2A+4i(2Ax+B)-4(Ax^2+Bx)]e^{2ix}$,于是可得 $A=-\frac{i}{8},B=\frac{1}{16}$,那么解为 $y=c_1\cos 2x+c_2\sin 2x-\frac{1}{8}x^2\cos 2x+\frac{1}{16}x\sin 2x$ 。

 $35.y''' - y'' - 4y' + 4y = x^2 + 3.$

解: 齐次方程的通解为 $\tilde{y}=c_1e^x+c_2e^{2x}+c_3e^{-2x}$, 设特解为 $y_0=Ax^2+Bx+C$, 则有 $y_0'=2Ax+B,y_0''=2A,y_0'''=0$, 于是可得 $A=\frac{1}{4},B=\frac{1}{2},C=\frac{11}{8}$, 那么解为 $y=c_1e^x+c_2e^{2x}+c_3e^{-2x}+\frac{1}{4}x^2+\frac{1}{2}x+\frac{11}{8}$.

 $36.y^{(4)} + 2y'' + y = x.$

解: 齐次方程的通解为 $\tilde{y} = (c_1 + c_2 x)\cos x + (c_3 + c_4 x)\sin x$, 设特解为 $y_0 = Ax + B$, 则有 $y_0'' = y^{(4)} = 0$, 于是可得 A = 1, B = 0, 那么解为 $y = (c_1 + c_2 x)\cos x + (c_3 + c_4 x)\sin x + x$.

37. 设 $y = (c_1 + x)e^x + c_2e^{-2x}$ 是微分方程 $y'' + ay' + by = ge^{cx}$ 的通解,则常数 a, b, c, g 分别等于多少?

解: 因为通解为 $y=(c_1+x)e^x+c_2e^{-2x}$,则可见 $\lambda_1=1,\lambda_2=-2$,所以 a=1,b=-2,c=1,有上式可见特解为 $y_0=xe^x$,则有 $y_0'=e^x+xe^x,y_0''=2e^x+xe^x$,所以有 g=3。即有 a=1,b=-2,c=1,g=3。

38. 设 $y = x \sin x$ 为 $y'' + by' + cy = A \cos x + B \sin x$ 的一个解,则常数 b, c, A, B 分别等于多少?

解: 因为 $y=x\sin x$ 是解,可见非齐次项 e^{aix} 中的 ai 一定是特征根 (不然不会有 x),所以有 $\lambda_1=i,\lambda_2=-i$,那么 b=0,c=1,又有 $y'=\sin x+x\cos x,y''=2\cos x-x\sin x$,我们可以得到 A=2,B=0。即有 b=0,c=1,A=2,B=0。

39. 设 $y = x^2 e^x$ 为 $y'' + by' + cy = Ae^x$ 的一个解,则常数 b, c, A 分别等于多少?

解: $y=x^2e^x$ 是解,所以有非线性项可见 $\lambda=1$ 是 2 重根,所以 b=-2,c=1 ,又因为 $y'=2xe^x+x^2e^x,y''=(2+4x+x^2)e^x$,则有 A=2 。即有 b=-2,c=1,A=2 。

40. 求一个阶数尽可能低的常系数线性齐次微分方程,是得函数 $y_1 = 2xe^x$ 与 $y_2 = 3\sin 2x$ 是它的解。

解: 可见 y_1,y_2 是线性无关的。则一定还有 $\cos 2x$, y_1 前面有 x , 则至少是两重的。所以 $\lambda_1=2i,\lambda_2=-2i,\lambda_3=\lambda_4=1$, 所以就有 λ 应满足 $\lambda^4-2\lambda^3+5\lambda^2-8\lambda+4=0$, 所以就得方程 $y^{(4)}-2y'''+5y''-8y'+4y=0$ 。

41. 设 f(x) 具有二阶连续导数, f(1) = 0 , f'(1) = 0 , 并设 x > 0 时

$$(3x^2 - 2f(x))ydx - (x^2f'(x) + \sin y)dy = 0$$

为全微分方程, 求 f(x), 并求上述全微分方程的通解。

解: 有全微分知识可知: $3x^3-2f(x)=-x^2f''(x)-2xf'(x)$,即 f(x)满足 $x^2f''(x)+2xf'(x)-2f(x)+3x^3=0$,f(1)=0,f'(1)=0,令 $x=e^t$,则有 $f''+f'-2f=-3e^{3t}$,所以 $f(t)=c_1e^{-2t}+c_2e^t-\frac{3}{10}e^{3t}$,即 $f(x)=\frac{x}{2}-\frac{1}{5x^2}-\frac{3}{10}x^3$ 。所以 $(\frac{18}{5}x^3+\frac{2}{5}x^{-2}-x)ydx-(\frac{x^2}{2}+\frac{2}{5x}-\frac{9}{10}x^4+\sin y)dy=0$,则有 $\cos y+\frac{9}{10}x^4-\frac{2}{5x}-\frac{x^2}{2}=c$ 。

42. 设 f(x) 二阶可导,并设 f'(x) = f(1-x) ,求 f(x) 。

解: f''(x) = (f'(x))' = -f'(1-x) = -f(x), 所以 $f(x) = c_1 \cos x + c_2 \sin x$, 又因为 f'(x) = f(1-x), 所以有 $c_2 \cos x - c_1 \sin x = c_1 \cos(1-x) + c_2 \sin(1-x)$, 则有 $c_2 = \frac{1-\sin 1}{\cos 1}$ 。所以可以得到 $f(x) = c_1(\cos x + \frac{1-\sin 1}{\cos 1})$ 。

43. 求 $y'' - y = e^{|x|}$ 的通解。

解: $x \ge 0$ 时: $y'' - y = e^x \Rightarrow y = (c_1 - \frac{1}{2})e^x + (c_2 + \frac{1}{2})e^{-x} + \frac{1}{2}xe^x$; x < 0 时: $y'' - y = e^{-x} \Rightarrow y = c_1e^x + c_2e^{-x} - \frac{1}{2}xe^{-x}$.

44. 设 f(x) 二阶可导, $f(x) + f'(\pi - x) = \sin x, f(\frac{\pi}{2}) = 0.$ 求 f(x) 。

解: 令 $x' = \pi - x$,可得 $f'(x) = \sin x - f(\pi - x)$,所以 $f''(x) = \cos x + f'(\pi - x) = \cos x + \sin x - f(x)$,则有 $f(x) = c_1 \cos x + c_2 \sin x - \frac{1}{2}x \cos x + \frac{1}{2}x \sin x$ 。 又因为 $f(x) + f(\pi - x) = \sin x$, $f(\frac{\pi}{x}) = 0$, 就得到 $c_1 = \frac{\pi}{4} - \frac{1}{2}$, $c_2 = -\frac{\pi}{4}$ 。 所以有 $f(x) = (\frac{\pi}{4} - \frac{1}{2} - \frac{x}{2}) \cos x + (-\frac{\pi}{4} + \frac{x}{2})$ 。

45. 设 f(x) 是连续函数, 并且满足 $f(x) = e^x + \int_0^x (x-t)f(t)dt$, 求 f(x)。

解: 因为 $f(x) = e^x + \int_0^x (x-t)f(t)dt = e^x + x \int_0^x f(t)dt - \int_0^x tf(t)dt$ 所以 $f'(x) = e^x + \int_0^x f(t)dt + xf(x) - xf(x)$, $f''(x) = e^x + f(x)$. 所以就有 $f(x) = c_1 e^x + c_2 e^{-x} + \frac{1}{2} x e^x$ 。又因为 f(0) = 1,所以 $c_1 = \frac{3}{4}$, $c_2 = \frac{1}{4}$ 。所以 $f(x) = \frac{3}{4} e^x + \frac{1}{4} e^{-x} + \frac{1}{2} x e^x$ 。

46. 设二阶常系数线性微分方程 $y'' + \alpha y' + \beta y = \gamma e^x$ 的一个特解为 $y = e^{2x} + (1+x)e^x$,是确定常数 α, β, γ ,并求该方程的通解。

解: 将特解代入得
$$\begin{cases} 4 + 2\alpha + \beta = 0 \\ 3 + 2\alpha + \beta = \gamma \end{cases} \Rightarrow \begin{cases} \alpha = -3 \\ \beta = 2 \end{cases}$$
 所以就可以得到 $y = c_1 e^x + c_2 e^{2x} + x e^x$ 。
$$\gamma = -1$$

47. 质量为 1 克的质点被一力从某中心沿直线推开,该力的大小与这个中心到质点的距离成正比(比例常数为 4);介质阻力和运动速度成正比(比例常数为 3)。在运动开始时,质点于中心的距离为 1 厘米,速度为 0,求质点的运动方程。

解: 设距离为 x,则 x''(t)=4x(t)-3x'(t), x(0)=1, x'(0)=0,所以就有 $x(t)=c_1e^{-4t}+c_2e^t, c_1=\frac{1}{5}, c_2=\frac{4}{5}$, 所以就有 $x(t)=\frac{1}{5}(4e^t+e^{-4t})$ 。

48. 重量为 P 牛顿的列车沿水平轨道作直线运动,当速度不大使列车受到阻力 R=(a+bv)P 牛顿,其中 a,b 是常数, v 是列车速度。设机车的牵引力是 F 牛顿。当 t=0 时, s=0 (s 为走过的路程), v=0 。求火车的运动方程。

解:
$$S'' = F/(P/g) - (a+bS')P/(P/g) = (Fg/P - ag) - bgS', S(0) = 0, S'(0) = 0$$

$$S(t) = c_1 e^{-bgt} + c_2 + \frac{1}{bg} (Fg/P - ag)t \Rightarrow c_1 = -c_2 = \frac{1}{b^2g} (F/g - a)$$
,

所以有 $S(t) = \frac{1}{b^2 q} (F/g - a) (e^{-bgt - 1 + bgt})$ 。

49. 一电阻 R=250 欧,电感 L=1 亨,电容 $C=10^{-4}$ 法的串联电路,外加直流电压 E=100 伏,当时间 t=0 时,电流 i=0 , $\frac{di}{dt}=100$ 安 / 秒,求电路重点流域时间的函数关系。

解: $100 = 250i + \int_0^t idt/c + li \Rightarrow i'' + 250i' + 10^4i(t) = 0 \Rightarrow i(t) = c_1e^{-50t} + c_2e^{-200t}, i(0) = 0, i'(0) = 100,$ 則有 $c_1 = -c_2 = \frac{2}{3} \Rightarrow i(t) = \frac{2}{3}(e_{-50t} - e^{-200t})$ 。

求下列方程的通解(50~52):

 $50.x^2y'' + 3xy' + y = 0.$

解: 令 $x=e^t$,那么原式就变为: y''(t)+2y'(t)+y=0 。该式的通解为 $y=c_1e^t+c_2te^t$,那么就得到 $y=\frac{1}{x}(c_1+c_2\ln x), x>0$ 。

 $51.x^2y'' - 2xy' + 2y = x \ln x$. (题目要改一下)

解: 令 $x=e^t$,有 $y''(t)-3y't+2y=te^t$ 。该式的通解为 $y=c_1e^t+c_2e^{2t}+(At^2+Bt)e^t$,有 $A=-\frac{1}{2},B=-1$,那么就得到解为 $y=x[c_1-\frac{1}{2}(\ln x)2-\ln x]+c_2x^2,x>0$ 。

 $52.x^3y''' - 3x^2y'' + 6xy' - 6y = 0.$

解: $\frac{d^3y}{dx^3} = \frac{1}{x^3}(\frac{d^3y}{dt^3} - 3\frac{d^2y}{dt^2} + 2\frac{dy}{dt})$,那么就有 y''' - 6y'' + 11y' - 6y = 0,通解为 $y = c_1e^t + c_2e^{2t} + c_3e^{3t}$,于是有解为 $y = c_1x + c_2x^2 + c_3x^3$ 。

53. 设 $r=\sqrt{x^2+y^2+z^2}>0$, f(r) 具有二阶导数,且满足 $\frac{\partial^2 f}{\partial x^2}+\frac{\partial^2 f}{\partial y^2}+\frac{\partial^2 f}{\partial z^2}=0$ 。求 f(r) 。

解:

$$\frac{\partial^2 f}{\partial x^2} = r^{-2} x^2 \frac{\partial^2 f}{\partial r^2} + (r^{-1} - x^2 r^3) \frac{\partial f}{\partial r}$$

$$\Rightarrow \frac{\partial^2 f}{\partial r^2} + 2r^{-1} \frac{\partial f}{\partial r} = 0$$

$$\Rightarrow r^2 \frac{\partial^2 f}{\partial r^2} + 2r \frac{\partial f}{\partial r} = 0$$

$$f(r) = c_1 + \frac{c_2}{r}$$

已知下列方程对应的齐次线性方程的一个解 y_1 , 求该方程的通解 ($54\sim56$):

 $54.x^3y''' - xy' + y = 0$, 已知 $y_1 = x$ 。

解: $y'' - x^{-2}y' + x^{-3}y = 0$, $\diamondsuit y = xu$,

$$\Rightarrow xu'' + \left[2 - \frac{1}{x}\right]u' = 0$$

$$\Rightarrow u = c_1 + c_2 e^{-\frac{1}{x}}$$

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

 $55.(1-x^2)y'''-xy''+y'=0$, $\exists \exists y_1=x^2$.

解: 令 z = y',则 z = 2x。原式就变为 $z'' - \frac{x}{1-x^2}z' + \frac{x}{1-x^2}z = 0$

$$\Rightarrow 2xu'' + \left[4 - \frac{2x^2}{1 - x^2}\right]u' = 0$$

$$z = c_1 x + c_2 \int \frac{1}{x^2 \sqrt{1 - x^2}}$$

$$z = c_1 x + c_2 \sqrt{1 - x^2}$$

$$y = c_1 + c_2 x^2 + c_3 \left(x \sqrt{1 - x^2} + \arcsin x\right)$$

 $56.(1-x^2)y'' + 2xy' - 2y = -2$, $\exists \exists y_1 = x$.

解: $y'' + \frac{2x}{1-x^2}y' - \frac{2}{1-x^2}y = 0$, $\diamondsuit y = xu$

$$\Rightarrow xu'' + \left[2 + \frac{2x}{1 - x^2}x\right]u' = 0$$

$$\Rightarrow u = c_1 + c_2(x + \frac{1}{x})$$

$$\Rightarrow y = c_1x + c_2(x^2 + 1) + y^*, y^* = 1$$

$$\Rightarrow y = c_1x + c_2(x^2 + 1) + 1$$

57. 设 $y_1(x)$ 和 $y_2(x)$ 是二阶非齐次线性方程

$$y'' + p(x)y' + q(x)y = f(x)$$

所对应的齐次线性方程两个线性无关的解,它们的朗斯基行列式为 W(x)。试证明:该非齐次线性方程的通解为

$$y = c_1 y_1(x) + c_2 y_2(x) + \int_{x_0}^{x} \frac{1}{W(x)} [y_1(\xi)y_2(x) - y_2(\xi)y_1(x)] f(\xi) d\xi$$

其中 p(x), q(x) 和 f(x) 在区间 (a,b) 内连续, $x_0 \in (a,b)$ 。

解: 变动任意常数法。 $y = u_1y_1 + u_2y_2$

$$\Rightarrow \begin{cases} u_1' y_1 + u_2' y_2 = 0 \\ u_1' y_1' + u_2' y_2' = f(x) \end{cases}$$

$$\Rightarrow u_1' = -\frac{y_2 f}{w}, u_2' = \frac{y_1 f}{w}$$
$$y = c_1 y_1(x) + c_2 y_2(x) + \int_{x_0}^x \frac{1}{w(\xi)} [y_1(\xi) y_2(x) - y_2(\xi) y_1(x)] f(\xi) d\xi$$

求下列方程的通解(58~61):

$$58.y'' - 2y' + y = \frac{e^x}{r}.$$

解: $y = c_1 e^x + c_2 x e^x + y^*, y^* = e^x x \ln |x|$ 代入上题的公式得到

$$y = e^x (x \ln |x| + c_1 + c_2 x)$$

$$59.y'' - y = 2\sec^3 x.$$

解:

$$y = c_1 \cos x + c_2 \sin x + y^*, y^* = -\frac{\cos 2x}{\cos x}$$
$$\Rightarrow y = c_1 \cos x + c_2 \sin x - \frac{\cos 2x}{\cos x}$$

 $60.y''' + 4y' = 4 \cot 2x.$

解:

$$y = c_1 \sin 2x + c_2 \cos 2x + c_3 + y^*$$

$$(y')^* = \int (\cos 2\xi \sin 2x - \sin 2\xi \cos 2x) \ln|\cos 2\xi| d\xi$$

$$y = c_1 \sin 2x + c_2 \cos 2x + c_3 + \frac{1}{2} \ln|\sin 2x| - \frac{1}{2} \cos 2x \ln|\cos 2x - \cot 2x|$$

$$61.y'' + 3y' + 2y = \frac{1}{e^x + 1}.$$

解:
$$y = c_1 e^{-2x} + c_2 e^{-x} + y^*, y^* = (e^{-x} + e^{-2x}) \ln(e^x + 1) + e^{-2x} (-e^x + 1)$$

$$\Rightarrow y = c_1 e^{-2x} + c_2 e^{-x} + (e^{-x} + e^{-2x}) \ln(e^x + 1)$$

62. 用幂级数解法求 y'' + 4xy = 0 的通解。

$$y'' = \sum_{i=2}^{\infty} a_i x^{i-2} i(i-1) = \sum_{i=0}^{\infty} (i+1)(i+2)a_{i+2} x^i$$

$$\Rightarrow \sum_{i=1}^{\infty} [(i+1)(i+2)a_{i+2} + 4a_{i-1}]x^i + 2a_2 = 0$$

$$\Rightarrow a_{i+2} = a_{i-1} \frac{4}{(i+1)(i+2)}, a_2 = 0$$

$$a_{3k} = \frac{(-4)^k a_0}{3k(3k-1)\cdots 6\cdot 5\cdot 3\cdot 2}$$

$$a_{3k+1} = \frac{(-4)^k a_0}{(3k+1)3k\cdots 7\cdot 6\cdot 4\cdot 3}$$

$$a_{3k+2} = 0$$

$$\Rightarrow y = c_1(1+\cdots + \frac{(-4)^k a_0 x^{3k}}{3k(3k-1)\cdots 6\cdot 5\cdot 3\cdot 2} + \cdots) + c_2(x+\cdots + \frac{(-4)^k a_0 x^{3k+1}}{(3k+1)3k\cdots 7\cdot 6\cdot 4\cdot 3})$$

63. 用广义幂级数法求 4xy'' + 2y' + y = 0 的通解。

解: \diamondsuit $y = \sum_{i=0}^{\infty} a_i x^i + \sum_{i=0}^{\infty} b_i x^{i+\frac{1}{2}}$

$$y' = \sum_{i=0}^{\infty} (i+1)(i+2)a_{i+2}x^{i} + \sum_{i=0}^{\infty} (i+\frac{1}{2})(i-\frac{1}{2})b_{i+2}x^{i-\frac{3}{2}}$$

$$\Rightarrow \sum_{i=1}^{\infty} \left[4i(i+1)a_{i+1} + 2(i+1)a_{i+1} + a_i \right] x^i + (2a_1 + a_0)$$

$$+ \sum_{i=0}^{\infty} \left[4(i+\frac{3}{2})(i+\frac{1}{2})b_{i+1} + 2(i+\frac{3}{2}b_{i+1}) + b_i \right] x^{i+\frac{1}{2}} = 0$$

$$a_1 = -\frac{a_0}{2}, a_{i+1} = -\frac{a_i}{(2i+2)(si+1)}, b_{i+1} = -\frac{b_i}{(2i+2)(2i+3)}$$

$$y = c_1 \left(1 - \frac{x}{2!} + \frac{x^2}{4!} + \dots + (-1)^k \frac{x^k}{(2k)!} + \dots \right)$$

$$+ c_2 \left(x^{\frac{1}{2}} - \frac{1}{3!} x^{\frac{3}{2}} + \frac{1}{5!} x^{\frac{5}{2}} + \dots + (-1)^{k-1} \frac{x^{\frac{2k-1}{2}}}{(2k-1)!} \right)$$

$$= c_1 \cos \sqrt{x} + c_2 \sin \sqrt{x}$$

64. 用幂级数解法求 $(1-x^2)y'' - xy' + \frac{1}{9}y = 0$ 满足 $y(0) = \sqrt{3}/2$, $y'(0) = \frac{1}{6}$ 的解。解:同理 $\Rightarrow \sum_{i=2}^{\infty} [(i+1)(i+2)a_{i+2} - i(i-1)a_i - ia_i + \frac{1}{9}a_i]x^i + \frac{a^0}{9} + a_2 + x(\frac{a_1}{9} - a_1 + a_3) = 0$

$$\Rightarrow a_{i+2} = (i^2 - \frac{1}{9}) \frac{a_i}{(i+1)(i+2)}, a_2 = -\frac{a_0}{9}, a_3 = \frac{8}{9}a_1$$

$$\exists y(0) = \frac{\sqrt{3}}{2}, y'(0) = \frac{1}{6} \Rightarrow a_0 = \frac{\sqrt{3}}{2}, a_1 = \frac{1}{6}$$

$$y = \frac{\sqrt{3}}{2} \left[1 - \frac{1}{9} \frac{x^2}{2!} - \frac{1}{9} (2^2 - \frac{1}{9}) \frac{x^4}{4!} - \dots - \frac{1}{9} (2^2 - \frac{1}{9}) \dots \left[(2k - 2)^2 - \frac{1}{9} \right] \frac{x^{2k}}{(2k)!} - \dots \right]$$

$$+ \frac{1}{6} \left[x + (1 - \frac{1}{9})(3^2 - \frac{1}{9}) \frac{x^5}{5!} + \dots + (1 - \frac{1}{9})(3^2 - \frac{1}{9}) \dots \left[(2k - 2)^2 - \frac{1}{9} \right] \frac{x^{2k+1}}{(2k+1)} + \dots \right]$$

65. 对于什么样的常数 p 和 q ,方程 $\frac{d^2x}{dt^2} + p\frac{dx}{dt} + qx = 0$ 的所有解当 $t \to +\infty$ 时趋于零 ? 解: 当 $\triangle > 0$ 时, $\lambda_1 = -\frac{p}{2} + \frac{\sqrt{\triangle}}{2}, \lambda_2 = -\frac{p}{2} - \frac{\sqrt{\triangle}}{2}$

$$\lim_{t \to \infty} y(t) = \lim_{t \to \infty} c_1 e^{\lambda_1 t} + c_2 e^{-\lambda_2 t} = 0$$

$$\Leftrightarrow \lambda_2 < \lambda_1 < 0 \Rightarrow p > 0, q > 0$$

当 $\triangle = 0$ 时,同理可得 $\Leftrightarrow \lambda_1 = \lambda_2 < 0 \Rightarrow p > 0, q > 0$ 当 $\triangle < 0$ 时, $\lambda_1 = \alpha + i\beta, \lambda_2 = \alpha - i\beta, \alpha = -\frac{p}{2}$

$$\lim_{t \to \infty} y(t) = \lim_{t \to \infty} e^{\alpha t} (c_1 \sin \beta t + c_2 \cos \beta t) = 0$$

$$\Leftrightarrow \alpha < 0 \Rightarrow p > 0, q > 0$$

综合得到 p > 0, q > 0

66. 给定方程 $\frac{d^2x}{dt^2} + p\frac{dx}{dt} + qx = f(t)$, 其中常数 p > 0, q > 0 , 函数 f(t) 在 $0 \le t < +\infty$ 上连续。试证明: (1) 如果 f(t) 在 $0 \le t < +\infty$ 上有界,则上述方程的每一个解在 $0 \le t < +\infty$ 上也有界, (2) 如果当 $t \to +\infty$ 时 $f(t) \to 0$,则上述方程的每一个解当 $t \to +\infty$ 时都趋于零。解:利用57 与 65 的结论,可知对于齐次通解 (1) 、 (2) 显然成立,因此只需要证明特解即可。

当
$$\triangle > 0$$
 时

$$(1)\lambda_2 < \lambda_1 < 0, y_1 = e^{\lambda_1 t}, y_2 = e^{\lambda_2 t}$$

$$W(\xi) = (\lambda_2 - \lambda_1)e^{\lambda_1 + \lambda_2} \xi$$

$$|y*| = |\int_0^t \frac{1}{\lambda_2 - \lambda_1} e^{-(\lambda_1 + \lambda_2)\xi} (e^{\lambda_1 \xi + \lambda_2 t} - e^{\lambda_2 \xi + \lambda_1 t}) f(\xi) d\xi|$$

$$\leq \frac{|f|_{\text{max}}}{\lambda_1 - \lambda_2} \int_0^t |e^{\lambda_2 (t - \xi)} - e^{\lambda_1 (t - \xi)}| d\xi$$

$$= \frac{|f|_{\max}}{\lambda_1 - \lambda_2} - \frac{1}{\lambda_1} [1 - e^{\lambda_1} t] + \frac{1}{\lambda_2} (1 - e^{\lambda_2 t})$$
$$\leq \frac{|f|_{\max}}{\lambda_1 - \lambda_2} [-\frac{1}{\lambda_1}]$$

所以有界。

 $(2)\forall \epsilon > 0, \exists A > 0,$

$$\begin{split} s.t. \forall t > A, |f(t)| < \epsilon, e^{\lambda_1 t} < \epsilon, e^{\lambda_2 t} < \epsilon. \forall t, \exists M > 0, |f(t)| \leq M, \\ |y^*| \leq |\int_0^A y(\xi) d\xi| + \int_A^t y(\xi) d\xi \\ \leq \frac{M}{\lambda_1 - \lambda_2} [-\frac{1}{\lambda_1} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t}) + \frac{1}{\lambda_2} (e^{\lambda_2 (t-A)} - e^{\lambda_2 t})] + \frac{\epsilon}{\lambda_1 - \lambda_2} [-\frac{1}{\lambda_1} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t}) + \frac{1}{\lambda_2} (e^{\lambda_2 (t-A)} - e^{\lambda_2 t})] + \frac{\epsilon}{\lambda_1 - \lambda_2} [-\frac{1}{\lambda_1} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t}) + \frac{\epsilon}{\lambda_1 - \lambda_2} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 - \lambda_2} [-\frac{1}{\lambda_1} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t}) + \frac{\epsilon}{\lambda_1 - \lambda_2} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 - \lambda_2} [-\frac{1}{\lambda_1} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t}) + \frac{\epsilon}{\lambda_1 - \lambda_2} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 - \lambda_2} [-\frac{1}{\lambda_1} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t}) + \frac{\epsilon}{\lambda_1 (t-A)} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 (t-A)} [-\frac{\epsilon}{\lambda_1 (t-A)} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 (t-A)} [-\frac{\epsilon}{\lambda_1 (t-A)} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 (t-A)} [-\frac{\epsilon}{\lambda_1 (t-A)} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 (t-A)} [-\frac{\epsilon}{\lambda_1 (t-A)} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 (t-A)} [-\frac{\epsilon}{\lambda_1 (t-A)} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 (t-A)} [-\frac{\epsilon}{\lambda_1 (t-A)} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 (t-A)} [-\frac{\epsilon}{\lambda_1 (t-A)} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 (t-A)} [-\frac{\epsilon}{\lambda_1 (t-A)} (e^{\lambda_1 (t-A)} - e^{\lambda_1 t})] + \frac{\epsilon}{\lambda_1 (t-A)} [-\frac{\epsilon}{\lambda_1 (t-A)} (e^{\lambda_1 (t-A)} - e^{\lambda_1 (t-A)$$

只需要 t > 2A 就有

$$\leq \frac{M}{\lambda_1 - \lambda_2} \left(-\frac{2\epsilon}{\lambda_1} - \frac{2\epsilon}{\lambda_2} \right) + \frac{\epsilon}{\lambda_1 - \lambda_2} \left(-\frac{1}{\lambda_1} \right) \leq c_0 \epsilon(t > 2A)$$

$$\begin{split} (1)\lambda_1 &= \lambda_2 < 0, y_1 = e^{\lambda_1 t}, y_2 = t e^{\lambda_1 t}, W(\xi) = e^{2\lambda_1 \xi} \\ &|y^*| = |\int_0^t (t - \xi) e^{\lambda_1 (t - \xi)} f(\xi) d\xi| \\ &\leq |f|_{\max} |[-\frac{t - \xi}{\lambda_1} e^{\lambda_1 (t - \xi)} + \frac{1}{\lambda_1^2} e^{\lambda_1 (t - \xi)}]|_0^t| \\ &= |f|_{\max} \frac{1}{\lambda_1^2} |1 - e^{\lambda_1 t} + \lambda_1 t e^{\lambda_1 t}| \end{split}$$

所以有界.

(2) 同理,
$$\forall \epsilon > 0, \exists A, s.t. \forall t > A, |f(t)| < \epsilon$$

$$e^{\lambda_1 t} < \epsilon, t e^{\lambda_1 t} < \epsilon, \forall t, |f(t)| < M$$

$$|y^*| \le |\int_0^A y(\xi) d\xi| + |\int_0^t y(\xi) d\xi|$$

$$M|\frac{-(t-A)}{\lambda_1} e^{\lambda_1 (t-A)}| + M|\frac{t}{\lambda_1} e^{\lambda_1 t}| + \epsilon \frac{1}{\lambda_2^2} |1 - e^{\lambda_1 t} + \lambda_1 t 3^{\lambda_1 t}| < c_0 \epsilon$$

只需要 t > 2A 即可。

当
$$\triangle < 0$$
 时

$$(1)\lambda_1 = \alpha + i\beta, \lambda_2 = \alpha - i\beta, \alpha = -\frac{p}{2}$$

$$W(\xi) = e^{2\alpha\xi}, y_1 = e^{\alpha t} \cos \pi t, y_2 = e^{\alpha t} \sin \beta t$$

$$|y^*| = \left| \int_0^t e^{\alpha(t-\xi)} \sin \beta(t-\xi) f(\xi) d\xi \right|$$

$$\leq |f|_{\max} \int_0^t e^{\alpha(t-\xi) d\xi}$$

$$= |f|_{\max} \frac{1}{(-\alpha)} (1 - e^{\alpha t})$$

所以有界。

(2) 同理
$$\forall \epsilon > 0, \exists A, s.t. \forall t > A, |f(t)| < \epsilon, e^{\alpha t} < \epsilon, \forall t, |f(t)| < M$$

$$|y^*| \le |\int_0^A y(\xi) d\xi| + |\int_A^t y(\xi) d\xi|$$

$$\le M \frac{1}{(-\alpha)} |e^{\alpha(t-A)} - e^{\alpha t}| + \epsilon \frac{1}{-\alpha} [1 - e^{\alpha(t-A)}] \le c_0 \epsilon$$

只需要 t > 2A 即可。

第三章

- 1. 将第二章习题 1 ~ 3 中的"函数"改成"向量函数",则这些命题仍成立,试叙述并证明这些命题。
 - 2. 对于非齐次线性方程组, 叙述并证明与第二章习题 4 相应的习题。
- 3. 设 X(t) 是齐次线性方程组 $\frac{dx}{dt} = A(t)x$ 的一个基本解矩阵, A(t) 在区间 (a,b) 内连续, W(t) 是 X(t) 的朗斯基行列式。试证明下述刘维尔公式:

 $W(t) = W(t_0)e^{\int_{t_0}^t \sum_{i=1}^n a_{ii}(\tau)d\tau}, t_0 \in (a,b), t \in (a,b).$

并证明:如果所给的齐次线性方程组是由高阶齐次线性方程经变换 (3.3) 得到的,则上述刘维尔公式与第二章习题 5 的刘维尔公式一致。

1, 2, 3证明同第二章, 略。

- 4. 设 $x_1(t)$ 和 $x_2(t)$ 分别是 $\frac{dx}{dt} A(t)x = f_1(t)$ 和 $\frac{dx}{dt} A(t)x = f_2(t)$ 的解,试证明 $x_t + x_2(t)$ 是 $\frac{dx}{dt} A(t)x = f_1(t) + f_2(t)$ 的解。 证明: $\frac{d(x_1(t) + x_2(t))}{dt} - A(t)(x_1(t) + x_2(t)) = \frac{dx_1}{dt} - A(t)x_1 + \frac{dx_2}{dt} - A(t)x_2 = f_1(t) + f_2(t)$ 。
- 5. 设 A(t) 是实矩阵, t 是实变量, x(t)=u(t)+iv(t) 是方程 $\frac{dx}{dt}-A(t)x=\varphi(t)+i\psi(t)$ 的解,其中 u(t) , v(t) , $\varphi(t)$, $\psi(t)$ 都是实函数, $i=\sqrt{-1}$ 是虚单位。试证明 u(t) 和 v(t) 分别满足 $\frac{du(t)}{dt}-A(t)u(t)=\varphi(t)$ 和 $\frac{dv(t)}{dt}-A(t)v(t)=\psi(t)$ 。

证明: 将 x(t) = u(t) + iv(t) 代入 $\frac{dx}{dt} - A(t)x = \varphi(t) + i\psi(t)$

$$\implies \frac{du}{dt} - A(t)u(t) + (\frac{dv}{dt} - A(t)v(t))i = \varphi(t) + i\psi(t)$$

$$\implies \begin{cases} \frac{du}{dt} - A(t)u(t) = \varphi(t) \\ \frac{dv}{dt} - A(t)v(t) = \psi(t) \end{cases}$$

$$\implies$$
 $u(t)$, $v(t)$ 分别是 $\frac{du(t)}{dt} - A(t)u(t) = \varphi(t)$, $\frac{dv(t)}{dt} - A(t)v(t) = \psi(t)$ 的解。

求下列方程组的解 (6 ~ 20):

$$6. \begin{cases} \frac{dx}{dt} = y - 3x, \\ \frac{dy}{dt} = 8x - y. \\ -3 \quad 1 \end{cases}$$

解:
$$A = \begin{pmatrix} -3 & 1 \\ 8 & -1 \end{pmatrix}$$

$$\begin{split} &\Rightarrow |A-\lambda E| = \begin{vmatrix} -3-\lambda & 1 \\ 8 & -1-\lambda \end{vmatrix} = (3+\lambda)(1+\lambda) - 8 = (\lambda+5)(\lambda-1) = \\ 0 &\Rightarrow \lambda_1 = -5 , \quad \lambda_2 = 1 \\ v_1 &= \begin{pmatrix} \alpha_1 \\ \beta_1 \end{pmatrix} \Rightarrow \begin{pmatrix} 2 & 1 \\ 8 & 4 \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \beta_1 \end{pmatrix} = 0 \Rightarrow \begin{cases} 2\alpha_1 + \beta_1 = 0 \\ 8\alpha_1 + 4\beta_1 = 0 \end{cases} \Rightarrow v_1 = \\ \begin{pmatrix} 1 \\ -2 \end{pmatrix} \\ v_2 &= \begin{pmatrix} \alpha_2 \\ \beta_2 \end{pmatrix} \Rightarrow \begin{pmatrix} -4 & 1 \\ 8 & -2 \end{pmatrix} \begin{pmatrix} \alpha_2 \\ \beta_2 \end{pmatrix} = 0 \Rightarrow \begin{cases} -4\alpha_2 + \beta_2 = 0 \\ 8\alpha_2 - 2\beta_2 = 0 \end{cases} \Rightarrow \\ v_2 &= \begin{pmatrix} 1 \\ 4 \end{pmatrix} \\ \Rightarrow \begin{pmatrix} x \\ y \end{pmatrix} = c_1 e^{-5t} \begin{pmatrix} 1 \\ -2 \end{pmatrix} + c_2 e^x \begin{pmatrix} 1 \\ 4 \end{pmatrix} , \\ 7. \begin{cases} \frac{dx}{dt} = x - y, \\ \frac{dy}{dt} = x + y. \end{cases} \\ \begin{cases} \frac{dx}{dt} = x - y, \\ \frac{dy}{dt} = x + y. \end{cases} \end{cases} \\ &\Rightarrow \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}, \quad |A-\lambda E| = \begin{vmatrix} 1-\lambda & -1 \\ 1 & 1-\lambda \end{vmatrix} = (1-\lambda)^2 + 1 = \\ 2-2\lambda + \lambda^2 = 0 \Rightarrow \lambda_1 = 1 + i, \quad \lambda_2 = 1 - i, \\ v_1 &= \begin{pmatrix} \alpha_1 \\ \beta_1 \end{pmatrix} \Rightarrow \begin{pmatrix} -i & -1 \\ 1 & -i \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \beta_1 \end{pmatrix} = 0 \Rightarrow \begin{cases} -i\alpha_1 - \beta_1 = 0 \\ \alpha_1 - i\beta_1 = 0 \end{cases} \Rightarrow v_1 = \\ \begin{pmatrix} 1 \\ -i \end{pmatrix} \end{cases} \\ e^t(\cos t + i \sin t) \begin{pmatrix} 1 \\ -i \end{pmatrix} = e^t \begin{pmatrix} \cos t + i \sin t \\ -i \cos t + \sin t \end{pmatrix} \\ \Rightarrow \begin{pmatrix} x \\ y \end{pmatrix} = e^t(c_1 \begin{pmatrix} \cos t \\ \sin t \end{pmatrix} + c_2 \begin{pmatrix} \sin t \\ -\cos t \end{pmatrix} \\ \frac{dy}{dt} = 2x - y. \end{cases} \\ \end{cases} \begin{pmatrix} \frac{dx}{dt} = x - 5y, \\ \frac{dy}{dt} = 2x - y. \end{cases} \\ \end{cases} \\ \end{cases} \\ \end{cases} \\ \end{cases} \\ \end{cases} \\ \end{cases} \begin{pmatrix} A = \begin{pmatrix} 1 & -5 \\ 2 & -1 \end{pmatrix}, \quad |A-\lambda E| = \begin{vmatrix} 1-\lambda & -5 \\ 2 & -1-\lambda \end{vmatrix} = -(1-\lambda^2) + 10 = \\ \lambda^2 + 9 = 0 \Rightarrow \lambda = \pm 3i, \\ v = \begin{pmatrix} \alpha_1 \\ \beta_1 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 - 3i & -5 \\ 2 & -1 - 3i \end{pmatrix} \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \beta_1 \end{pmatrix} = 0 \Rightarrow \begin{cases} (1 - 3i)\alpha_1 - 5\beta_1 = 0 \\ 2\alpha_1 - (1 + 3i)\beta_1 = 0 \end{cases} \Rightarrow v = \begin{pmatrix} 5 \\ 1 - 3i \end{pmatrix}. \end{cases} \end{cases}$$

$$\begin{aligned} &(\cos 3t + i \sin 3t) \begin{pmatrix} 5 \\ 1 - 3i \end{pmatrix} = \begin{pmatrix} 5 \cos 3t + 5 \sin 3t \\ \cos 3t + 3 \sin 3t + (\sin 3t - 3 \cos 3t)i \end{pmatrix} \\ &\Rightarrow \begin{pmatrix} x \\ y \end{pmatrix} = c_1 \begin{pmatrix} 5 \cos 3t \\ \cos 3t + 3 \sin 3t \end{pmatrix} + c_2 \begin{pmatrix} 5 \sin 3t \\ \sin 3t - 3 \cos 3t \end{pmatrix} . \\ &9. \begin{cases} \frac{dx}{dt} = y, \\ \frac{dy}{dt} = z, \\ \frac{dz}{dt} = x. \end{cases} \\ &\Rightarrow \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}, \quad |A - \lambda E| = \begin{vmatrix} -\lambda & 1 & 0 \\ 0 & -\lambda & 1 \\ 1 & 0 & -\lambda \end{vmatrix} = -\lambda^3 + 1 = \\ &-(\lambda - 1)(\lambda^2 + \lambda + 1) = 0 \Longrightarrow \lambda_1 = 1, \quad \lambda_2 = \frac{-1 + \sqrt{3}i}{2}, \quad \lambda_3 = \frac{-1 - \sqrt{3}i}{2} \\ v_1 = \begin{pmatrix} \alpha_1 \\ \beta_1 \\ \gamma_1 \end{pmatrix} \Longrightarrow \begin{pmatrix} -1 & 1 & 0 \\ 0 & -1 & 1 \\ 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \beta_1 \\ \gamma_1 \end{pmatrix} = 0 \Longrightarrow \begin{cases} -\alpha_1 + \beta_1 = 0 \\ -\beta_1 + v_1 = 0 \Longrightarrow \alpha_1 - v_1 = 0 \end{cases} \\ v_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}. \end{cases} \\ v_2 = \begin{pmatrix} \alpha_2 \\ \beta_2 \\ \gamma_2 \end{pmatrix} \Longrightarrow \begin{pmatrix} \frac{1 - \sqrt{3}i}{2} & 1 & 0 \\ 0 & \frac{1 - \sqrt{3}i}{2} & 1 \\ 1 & 0 & \frac{1 - \sqrt{3}i}{2} \end{pmatrix} \begin{pmatrix} \alpha_2 \\ \beta_2 \\ \gamma_2 \end{pmatrix} = 0 \Longrightarrow \begin{cases} \frac{1 - \sqrt{3}i}{2} \alpha_2 + \beta_2 = 0 \\ \frac{1 - \sqrt{3}i}{2} \beta_2 + \gamma_2 = 0 \Longrightarrow \frac{1 - \sqrt{3}i}{2} \beta_2 + \gamma_2 = 0 \end{cases} \\ v_2 = \begin{pmatrix} \frac{1}{-1 + \sqrt{3}i} \\ -\frac{1}{2} - \sqrt{3}i \\ \frac{1}{2} - \frac{1}{2} - \frac{\sqrt{3}i}{2} i \end{pmatrix} \\ = e^{-\frac{1}{2}i} \begin{pmatrix} \cos \frac{\sqrt{3}}{2}t + i \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \cos \frac{\sqrt{3}}{2}t - \frac{\sqrt{3}}{2} \sin \frac{\sqrt{3}}{2}t + (\frac{\sqrt{3}}{2} \cos \frac{\sqrt{3}}{2}t - \frac{1}{2} \sin \frac{\sqrt{3}}{2}t)i \\ -\frac{1}{2} \cos \frac{\sqrt{3}}{2}t + \frac{\sqrt{3}}{2} \sin \frac{\sqrt{3}}{2}t + (-\frac{\sqrt{3}}{2} \cos \frac{\sqrt{3}}{2}t - \frac{1}{2} \sin \frac{\sqrt{3}}{2}t)i \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} x \\ y \\ z \end{pmatrix} = c_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} e^t + c_2 \begin{pmatrix} \cos \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \cos \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \cos \frac{\sqrt{3}}{2}t \\ -\frac{\sqrt{3}}{2} \sin \frac{\sqrt{3}}{2}t \end{pmatrix} e^{-\frac{t}{2}} + c_3 \begin{pmatrix} \sin \frac{\sqrt{3}}{2}t \\ \frac{\sqrt{3}}{2} \cos \frac{\sqrt{3}}{2}t - \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{\sqrt{3}}{2} \cos \frac{\sqrt{3}}{2}t - \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \end{pmatrix} e^{-\frac{t}{2}} + c_3 \begin{pmatrix} \sin \frac{\sqrt{3}}{2}t \\ \frac{\sqrt{3}}{2} \cos \frac{\sqrt{3}}{2}t - \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{\sqrt{3}}{2} \cos \frac{\sqrt{3}}{2}t - \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \end{pmatrix} e^{-\frac{t}{2}} + c_3 \begin{pmatrix} \sin \frac{\sqrt{3}}{2}t \\ \frac{\sqrt{3}}{2} \cos \frac{\sqrt{3}}{2}t - \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \cos \frac{\sqrt{3}}{2}t + \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \end{pmatrix} e^{-\frac{t}{2}} + c_3 \begin{pmatrix} \sin \frac{\sqrt{3}}{2}t \\ \frac{\sqrt{3}}{2} \cos \frac{\sqrt{3}}{2}t - \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \cos \frac{\sqrt{3}}{2}t + \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \end{pmatrix} e^{-\frac{t}{2}} + c_3 \begin{pmatrix} \sin \frac{\sqrt{3}}{2}t \\ \frac{\sqrt{3}}{2} \cos \frac{\sqrt{3}}{2}t - \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \cos \frac{\sqrt{3}}{2}t + \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \cos \frac{\sqrt{3}}{2}t + \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \cos \frac{\sqrt{3}}{2}t + \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \cos \frac{\sqrt{3}}{2}t + \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \sin \frac{\sqrt{3}}{2}t + \frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2} \sin \frac{\sqrt{3}}{2}t \\ -\frac{1}{2}$$

$$\begin{split} & \Rightarrow \alpha_{1} + \beta_{1} + \gamma_{1} = 0 \\ & \Rightarrow v_{1}^{(1)} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ -1 \end{pmatrix}, \quad v_{2}^{(1)} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}, \quad v_{1}^{(2)} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_{2}^{(2)} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}. \\ & \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} \Rightarrow \begin{pmatrix} -2 & 1 & 1 \\ 1 & 1 & -2 & 1 \\ 1 & 1 & 1 & -2 & 1 \end{pmatrix} \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} = 0 \Rightarrow \begin{pmatrix} -2\alpha + \beta + \gamma = 0 \\ \alpha - 2\beta + \gamma = 0 \\ \alpha + \beta - 2\gamma = 0 \end{pmatrix} \\ & v = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \Rightarrow \begin{pmatrix} x \\ y \\ z \end{pmatrix} = (c_{1} \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} + c_{2} \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix})e^{-t} + c_{3} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} e^{2t}. \\ & \begin{pmatrix} \frac{dx}{dt} = x + y - z, \\ \frac{dy}{dt} = -x + y + z, \\ \frac{dz}{dt} = x - y + z. \end{pmatrix} \\ & \begin{pmatrix} \frac{dx}{dt} = x - y + z. \\ \frac{dz}{dt} = x - y + z. \end{pmatrix} \\ & \begin{pmatrix} 1 & 1 & -1 \\ -1 & 1 & 1 \\ 1 & -1 & 1 \end{pmatrix}, \quad |A - \lambda E| = \begin{vmatrix} 1 - \lambda & 1 & -1 \\ -1 & 1 - \lambda & 1 \\ 1 & -1 & 1 - \lambda \end{vmatrix} = \\ & (1 - \lambda)^{3} + 1 - 1 + (1 - \lambda) + (1 - \lambda) + (1 - \lambda) = (1 - \lambda)(\lambda^{2} - 2\lambda + 4) \\ & \Rightarrow \lambda_{1} = 1, \quad \lambda_{2} = 1 + \sqrt{3}i, \quad 1 - \sqrt{3}i. \\ v_{1} = \begin{pmatrix} \alpha_{1} \\ \beta_{1} \\ \gamma_{1} \end{pmatrix} \Rightarrow \begin{pmatrix} 0 & 1 & -1 \\ -1 & 0 & 1 \\ 1 & 1 - 1 & 0 \end{pmatrix} \begin{pmatrix} \alpha_{1} \\ \beta_{1} \\ \gamma_{1} \end{pmatrix} = 0 \Rightarrow v_{1} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \\ v_{2} = \begin{pmatrix} \alpha_{2} \\ \beta_{2} \\ \gamma_{2} \end{pmatrix} \Rightarrow \begin{pmatrix} -\sqrt{3}i & 1 & -1 \\ -1 & -\sqrt{3}i & 1 \\ 1 & -1 & -\sqrt{3}i \end{pmatrix} \begin{pmatrix} \alpha_{2} \\ \beta_{2} \\ \gamma_{2} \end{pmatrix} = 0 \Rightarrow v_{2} = \begin{pmatrix} 1 \\ -\frac{1}{2} + \frac{\sqrt{3}i}{2} \\ -\frac{1}{2} - \frac{\sqrt{3}i}{2} \end{pmatrix} \\ & (cos\sqrt{3}t + \sin\sqrt{3}t) \begin{pmatrix} 1 \\ -\frac{1}{2} + \frac{\sqrt{3}i}{2} \\ -\frac{1}{2} - \frac{\sqrt{3}i}{2} \end{pmatrix} = \begin{pmatrix} \cos\sqrt{3}t + \sin\sqrt{3}t \\ (-\frac{1}{2}\cos\sqrt{3}t + \frac{\sqrt{3}}{2}\sin\sqrt{3}t) + (-\frac{1}{2}\sin\sqrt{3}t + \frac{\sqrt{3}}{2}\cos\sqrt{3}t)i \end{pmatrix} e^{t} \\ \Rightarrow \begin{pmatrix} x \\ y \\ z \end{pmatrix} = c_{1} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} e^{t} + (c_{2} \begin{pmatrix} \cos\sqrt{3}t - \frac{\sqrt{3}}{2}\sin\sqrt{3}t \\ -\frac{1}{2}\cos\sqrt{3}t + \frac{\sqrt{3}}{2}\sin\sqrt{3}t \end{pmatrix} + c_{3} \begin{pmatrix} \sin\sqrt{3}t + \frac{\sqrt{3}}{2}\cos\sqrt{3}t \\ -\frac{1}{2}\sin\sqrt{3}t - \frac{\sqrt{3}}{2}\cos\sqrt{3}t \end{pmatrix} e^{t} \\ & \frac{dx}{dt} + \frac{dy}{dt} + x = 0, \\ \frac{dx}{dt} + \frac{dy}{dt} + \frac{dz}{dt} + x = 0, \\ \frac{dx}{dt} + \frac{dy}{dt} + \frac{dz}{dt} + x = 0, \\ \frac{dx}{dt} + \frac{dy}{dt} + \frac{dz}{dt} + x = 0. \end{pmatrix}$$

解: 原方陸組可以化为
$$\begin{cases} \frac{dx}{dt} = -x - y \\ \frac{dy}{dt} = -y - z \end{cases} \Rightarrow A = \begin{pmatrix} -1 & -1 & 0 \\ 0 & -1 & -1 \\ 0 & 0 & -1 \end{pmatrix} \Rightarrow \\ |A - \lambda E| = \begin{vmatrix} -1 - \lambda & -1 & 0 \\ 0 & -1 - \lambda & -1 \\ 0 & 0 & -1 - \lambda \end{vmatrix} = 0 \\ \Rightarrow (-1 - \lambda)^3 = 0 \Rightarrow \lambda = -1(三重) .$$

$$\begin{pmatrix} 0 & -1 & 0 \\ 0 & 0 & -1 \\ 0 & 0 & 0 \end{pmatrix}, \quad v_2^{(1)} = \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(1)} = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \quad v_3^{(1)} = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \\ v_1^{(2)} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_2^{(2)} = \begin{pmatrix} -1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 0 \\ -1 \\ 0 \\ 0 \end{pmatrix}, \\ v_1^{(3)} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_2^{(2)} = \begin{pmatrix} -1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(2)} = \begin{pmatrix} 0 \\ -1 \\ 0 \\ 0 \end{pmatrix}, \\ v_1^{(3)} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_2^{(3)} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \\ v_1^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_2^{(3)} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \\ v_1^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_2^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \\ v_1^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_2^{(3)} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \\ v_1^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_2^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \\ v_1^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_2^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \\ v_1^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_2^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \\ v_2^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \\ v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \\ v_1^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_2^{(3)} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad v_3^{(3)} = \begin{pmatrix} 1 \\ 0 \\$$

$$\Rightarrow v_1 = \begin{pmatrix} \alpha_1 \\ \beta_1 \\ \gamma_1 \\ \eta_1 \end{pmatrix} \Rightarrow \begin{pmatrix} -1 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 \\ 1 & 0 & 0 & -1 \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \beta_1 \\ \gamma_1 \\ \eta_1 \end{pmatrix} = 0 \Rightarrow v_1 = 0$$

$$\begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{pmatrix},$$

$$v_2 = \begin{pmatrix} \alpha_2 \\ \beta_2 \\ \gamma_2 \\ \eta_2 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \alpha_2 \\ \beta_2 \\ \gamma_2 \\ \eta_2 \end{pmatrix} = 0 \Rightarrow v_2 = \begin{pmatrix} 1 \\ -1 \\ 1 \\ -1 \end{pmatrix},$$

$$v_3 = \begin{pmatrix} \alpha_3 \\ \beta_3 \\ \gamma_3 \\ \gamma_3 \\ \gamma_3 \end{pmatrix} \Rightarrow \begin{pmatrix} -i & 1 & 0 & 0 \\ 0 & -i & 1 & 0 \\ 0 & 0 & -i & 1 \\ 1 & 0 & 0 & -i \end{pmatrix} \begin{pmatrix} \alpha_3 \\ \beta_3 \\ \gamma_3 \\ \gamma_3 \\ \gamma_3 \\ \gamma_3 \end{pmatrix} = 0 \Rightarrow v_3 = \begin{pmatrix} 1 \\ i \\ -1 \\ -i \end{pmatrix}$$

$$\Rightarrow (\cos t + i \sin t) \begin{pmatrix} 1 \\ i \\ -1 \\ -1 \end{pmatrix} \begin{pmatrix} \cos t + i \sin t \\ -\sin t + i \cos t \\ -\cos t - i \sin t \\ -i \end{pmatrix} \begin{pmatrix} \cos t + i \sin t \\ -\sin t + i \cos t \\ -\cos t - i \sin t \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} x \\ y \end{pmatrix} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t} + c_3 \begin{pmatrix} \cos t \\ -\cos t \end{pmatrix} + c_4 \begin{pmatrix} \sin t \\ -\sin t \end{pmatrix}$$

$$15 \cdot \begin{cases} \frac{dx}{dt} = 2y - 5x + e^t, \\ \frac{dy}{dt} = x - 6y + e^{-2t}. \end{cases}$$

$$\Rightarrow \frac{d^2y}{dt} + 6\frac{dy}{dt} + 2e^{-2t} = 2y - 5\frac{dy}{dt} - 30y + 5e^{-2t} + e^t$$

$$\Rightarrow \frac{d^2y}{dt^2} + 1\frac{dy}{dt} + 28y = 3e^{-2t} + e^t.$$

$$\Rightarrow \frac{d^2y}{dt^2} + 11\frac{dy}{dt} + 28y = 3e^{-2t} + e^t.$$

$$\Rightarrow \frac{d^2y}{dt^2} + 11\frac{dy}{dt} + 28y = 3e^{-2t} + e^t.$$

$$\Rightarrow \frac{d^2y}{dt^2} + 10\frac{dy}{dt} + 28y = 3e^{-2t} + e^t.$$

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$$\Rightarrow \frac{d^2y}{dt^2} + 10\frac{$$

$$= 2c_1e^{-4t} - c_2e^{-7t} + \frac{1}{5}e^{-2t} + \frac{7}{40}e^t$$

$$\Rightarrow \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 2c_1e^{-4t} - c_2e^{-7t} + \frac{1}{5}e^{-2t} + \frac{7}{40}e^t \\ c_1e^{-4t} + c_2e^{-7t} + \frac{1}{5}e^{-2t} + \frac{7}{40}e^t \end{pmatrix} .$$

$$16 \cdot \begin{cases} \frac{dx}{dt} + \frac{dy}{dt} = -x + y + 3, \\ \frac{dx}{dt} - \frac{dy}{dt} = x + y - 3. \end{cases}$$

$$\implies x = \begin{cases} \frac{dx}{dt} = y \\ \frac{dy}{dt} = -x + 3 \end{cases} \Rightarrow x'' = y' = -x + 3$$

$$\implies x = c_1 \cos t + c_2 \sin t + 3, \quad y = -c_1 \sin t + c_2 \cos t. \end{cases}$$

$$17 \cdot \begin{cases} \frac{dx}{dt} = 2x + 4y - e^{-t}, \\ \frac{dy}{dt} = -x + 2y - 4e^{-t}. \end{cases}$$

$$\implies x(t) = e^{2t} \begin{pmatrix} 2\sin 2t - 2\cos 2t \\ \cos 2t - \sin 2t \end{pmatrix}, \quad \implies x(t) = e^{2t} \begin{pmatrix} 2\sin 2t - 2\cos 2t \\ \cos 2t - \sin 2t \end{pmatrix} + c_1e^{2t} \begin{pmatrix} -2\cos 2t \\ \sin 2t \end{pmatrix}.$$

$$18 \cdot \begin{cases} \frac{dx}{dt} - y = \cos t, \\ \frac{dy}{dt} + x = 1. \end{cases}$$

$$\implies x = c_1 \cos t + c_2 \sin t + At \cos t + 1 \Rightarrow A = \frac{1}{2}$$

$$\implies x = c_1 \cos t + c_2 \sin t + \frac{t}{2} \cos t + 1$$

$$y = -c_1 \sin t + c_2 \cos t - \frac{t}{2} \sin t - \frac{\cos t}{2}.$$

$$19 \cdot \begin{cases} \frac{dx}{dt} + 5x + y = e^t, \\ \frac{dy}{dt} - x + 3y = e^{2t}. \end{cases}$$

$$\implies x = \begin{pmatrix} -5 & 1 \\ 1 & -3 \end{pmatrix}, \quad \lambda_{1,2} = -4$$

$$\implies v_0^{(1)} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \quad v_0^{(2)} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \quad v_1^{(1)} = \begin{pmatrix} -1 \\ 1 \end{pmatrix}, \quad v_1^{(2)} = \begin{pmatrix} -1 \\ 1 \end{pmatrix}, \quad \implies t_1^{(2)} = \begin{pmatrix} -1 \\ 1 \end{pmatrix}, \quad \implies t_2^{(2)} = \begin{pmatrix} -1 \\ 25 \\ 25 \end{pmatrix} + e^{2t} \begin{pmatrix} -\frac{1}{26} \\ \frac{1}{26} \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} x \\ y \end{pmatrix} = e^{t} \begin{pmatrix} \frac{4}{25} \\ \frac{1}{25} \end{pmatrix} + e^{2t} \begin{pmatrix} -\frac{1}{36} \\ \frac{7}{36} \end{pmatrix} + c_{1}e^{-4t} [\begin{pmatrix} 1 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 1 \end{pmatrix}] + c_{2}e^{-4t} [\begin{pmatrix} 0 \\ 1 \end{pmatrix} + t \begin{pmatrix} -1 \\ 1 \end{pmatrix}] .$$

$$20. \begin{cases} \frac{dx}{dt} + \frac{dy}{dt} - x + 2y = 1 + e^{t}, \\ \frac{dy}{dt} + \frac{dz}{dt} + 2y + z = 2 + e^{t}, \\ \frac{dx}{dt} + \frac{dz}{dt} - x + z = 3 + e^{t}. \end{cases}$$

$$\iff x' + y' + z' - x + 2y + z = 3 + \frac{3}{2}e^{t}$$

$$\Rightarrow x' = x + 1 + \frac{1}{2}e^{t}$$

$$\Rightarrow x = c_{1}e^{t} - 1 + \frac{1}{2}te^{t}$$

$$\Rightarrow y = c_{2}e^{-2t} + \frac{1}{6}e^{t}$$

$$\Rightarrow y = c_{2}e^{-2t} + \frac{1}{6}e^{t}$$

$$\Rightarrow z' = -z + 2 + \frac{1}{2}e^{t}$$

$$\Rightarrow z = c_{3}e^{-t} + 2 + \frac{1}{4}e^{t}.$$

21. 试证明,对于高阶线性方程(3.9),按第二章 §4 中二的变动任意常数法得到的通解,与用变换(3.3)将(3.9)化成线性方程组(3.9)之后,按本节的变动任意常数法得到的通解(3.42)是一致的(以你n=2情形证明之)。

解:
$$n = 2$$
,
$$\frac{d^2x}{dt^2} + P_1 \frac{dx}{dt} + P_2 x = f(t)$$

$$\Rightarrow \begin{cases} x_1' = x_2 \\ x_2' = -P_1 x_2 - P_2 x_1 - f \end{cases}$$

$$\Rightarrow A = \begin{pmatrix} 0 & 1 \\ -P_2 & -P_1 \end{pmatrix}, \quad \lambda^2 + P_1 \lambda + P_2 .$$

易证相应的齐次方程的解是一致的,只需证特解即可。

因为齐次方程解一致, 所以基本解矩阵与逆矩阵都一致, 特解也一致。得证。

22. 飞机在空中沿水平方向等速飞行,速度为 v_0 ,一重为 mg 的炸弹从飞机上下落,设空气的阻力为 R (常数),试求炸弹运动规律。

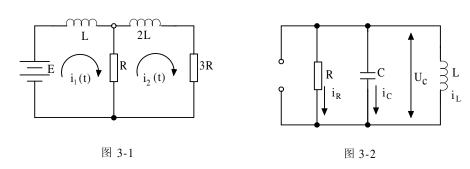
解: 设水平为 x, 垂直为 y, 则
$$x(0) = y(0) = y'(0) = 0$$
, $x'(0) = v_0$

$$\implies mx'' = -R_x, \quad my'' = mg - R_y$$

$$\implies x = -\frac{R_x}{2} + c_1t + c_2 \implies c_2 = 0, \quad c_1 = v_0$$

$$y = \frac{1}{2}(g - \frac{R_y}{m})t^2 + c_3t + c_4 \implies c_3 = c_4 = 0$$

$$\Longrightarrow x = -\frac{R_x}{2m}t^2 + v_0t , \quad y = \frac{1}{2}(g - \frac{R_y}{m})t^2 .$$



23. 设二电流回路如图 3-1, 电动势 E 为常数。若开始时电流 $i_1 = i_2 = 0$, 试求电流 $i_1(t)$, $i_2(t)$ 随时间 t 的变化规律。

解:
$$\begin{cases} 2Li_2' + 3Ri_2 = R(i_3 - i_2) \\ Li_1' + R(i_1 - i_2) = E \end{cases} \implies \lambda^2 + 3\lambda + \frac{3}{2} = 0$$

$$\implies \lambda_{1,2} = \frac{-3 \pm \sqrt{3}}{2} , \quad i_1(0) = 0 , \quad i_2(0) = 0$$

$$\implies \begin{pmatrix} i_1 \\ i_2 \end{pmatrix} = e^{\frac{-3 \pm \sqrt{3}}{2}t} \begin{pmatrix} -\frac{(2 + \sqrt{3})E}{3R} \\ -\frac{(1 + \sqrt{3})E}{6R} \end{pmatrix} + e^{-\frac{3 \pm \sqrt{3}}{2}t} \begin{pmatrix} -\frac{(2 - \sqrt{3})E}{3R} \\ -\frac{(1 - \sqrt{3})E}{R} \end{pmatrix} + \begin{pmatrix} -\frac{4E}{3R} \\ \frac{E}{3R} \end{pmatrix}.$$

24. 一电路如图 3-2 所示,输入电压为零,电路参数 C=1 法, L=1 亨, R=1 欧。试写出以电容上的电压 U_c 和电感上的电流 i_L 为未知函数,以时间 t 为自变量的微分方程组。并设 $U_c(0)=U_{C_0}$, $i_L(0)=i_{L_0}$,求方程组的特解。

解:
$$\begin{cases} Li'_L = -U_c \\ cU'_c = i_c = i_L - i_R = i_L - \frac{U_c}{R} \end{cases}$$

$$\Rightarrow \begin{cases} Li'_L = -U_c \\ U'_c = i_L - U_c \\ U_c(0) = U_{c_0} , \quad i_L(0) = i_{L_0} \end{cases}$$

$$\Rightarrow \lambda^2 + \lambda + 1 = 0 , \quad \lambda_{1,2} = -\frac{1}{2} \pm \frac{\sqrt{3}}{2}i$$

$$\Rightarrow U_c(t) = U_{C_0}e^{-\frac{1}{2}t}\cos\frac{\sqrt{3}}{2}t - \frac{2i_{L_0} + U_{c_0}}{\sqrt{3}}e^{-\frac{1}{2}t}\sin\frac{\sqrt{3}}{2}t$$

$$i_L(t) = \frac{1}{2}U_{c_0}e^{-\frac{1}{2}t}(-\cos\frac{\sqrt{3}}{2}t + \sqrt{3}\sin\frac{\sqrt{3}}{2}t) + \frac{2i_{L_0} + U_{c_0}}{2\sqrt{3}}e^{-\frac{1}{2}t}(\sqrt{3}\cos\frac{\sqrt{3}}{2}t + \sin\frac{\sqrt{3}}{2}t) .$$

25. 质量为 m_1 和 m_2 的两个小球,穿在一光滑水平杆上,由一轻质弹簧连接,且可沿杆移动。当弹簧不受力时,两小球重心间的距离为 l 。若用 x_1 , x_2 分别表示两小球的位移,并设 $x_1(0) = 0$, $\dot{x}_1(0) = v_0$, $x_2(0) = l$, $\dot{x}_2(0) = 0$ 。试求两球的运动规律(这里记号·表示 $\frac{d}{d}$)。