

2. 证明: (1) $x^2 = \frac{2}{3}P_2(x) + \frac{1}{3}P_0(x)$ 由前述推导, 可得 $P_2(x) = \sum_{m=0}^2 \frac{(-1)^m}{2^2 m! (2-m)! (2-2m)!} \frac{(4-2m)!}{1} x^{2(m)}$

$$= \frac{24 \cdot x^2}{4 \times 2 \times 2} - \frac{2! \cdot x^0}{4 \times 1! \cdot 1! \cdot 0!}$$

$$= \frac{3}{2}x^2 - \frac{1}{2}$$

$$P_0(x) = \frac{1}{2^0 \cdot 0!} = 1$$

$$\text{于是 } x^2 = \frac{2}{3} \left(\frac{3}{2}x^2 - \frac{1}{2} \right) + \frac{1}{3} = x^2$$

左边 = 右边, 得证

(2) $x^3 = \frac{2}{5}P_3(x) + \frac{3}{5}P_1(x)$

同理 $P_3(x) = \frac{1}{4}(10x^3 - 9x)$

$$P_1(x) = \frac{1}{2}x + \frac{2}{3}$$

$$\text{从而 } \frac{2}{5}P_3(x) + \frac{3}{5}P_1(x) = x^3 - \frac{3}{10}x - \frac{2}{5} + \frac{3}{10}x + \frac{2}{5}$$

$$= x^3$$

左边 = 右边, 得证

3. 解: (1) $\int_0^1 x P_5(x) dx = \int_0^1 x \cdot \frac{1}{2^5 5!} \frac{d^5}{dx^5} (x^2-1)^5 dx$

$$= \frac{1}{2^5 5!} \int_0^1 x \frac{d}{dx} \left[\frac{d^4}{dx^4} (x^2-1)^5 \right] dx$$

$$= \frac{1}{2^5 5!} \left[x \frac{d^4}{dx^4} (x^2-1)^5 \Big|_0^1 - \int_0^1 \frac{d^4}{dx^4} (x^2-1)^5 dx \right]$$

$$= 0$$

(2) $\int_{-1}^1 [P_2(x)]^2 dx = \left(\frac{1}{2^2 2!} \right)^2 \int_{-1}^1 \frac{d^2}{dx^2} (x^2-1)^2 \cdot \frac{d^2}{dx^2} (x^2-1)^2 dx$

$$= \left(\frac{1}{2^2 2!} \right)^2 \left[\frac{d}{dx} (x^2-1)^2 \cdot \frac{d^1}{dx^1} (x^2-1)^2 \Big|_{-1}^1 - \int_{-1}^1 \frac{d}{dx} (x^2-1)^2 \cdot \frac{d^1}{dx^1} (x^2-1)^2 dx \right]$$

$$= \left(\frac{1}{2^2 2!} \right)^2 \left[- (x^2-1)^2 \frac{d^1}{dx^1} (x^2-1)^2 \Big|_{-1}^1 + \int_{-1}^1 (x^2-1)^2 \frac{d^2}{dx^2} (x^2-1)^2 dx \right]$$

$$= \frac{1}{64} \int_{-1}^1 4! \cdot (x^2-1)^2 dx = \frac{2}{5}$$

$$\begin{aligned}
 (3) \int_{-1}^1 P_2(x) P_4(x) dx &= \int_{-1}^1 P_2(x) \cdot \frac{1}{2^4 4!} \frac{d^4}{dx^4} (x^2-1)^4 dx \\
 &= \frac{1}{2^4 4!} \left[P_2(x) \frac{d^3}{dx^3} (x^2-1)^4 \Big|_{-1}^1 - \int_{-1}^1 \frac{d}{dx} P_2(x) \cdot \frac{d^3}{dx^3} (x^2-1)^4 dx \right] \\
 &= \frac{1}{2^4 4!} \left[-\frac{d}{dx} P_2(x) \cdot \frac{d^3}{dx^3} (x^2-1)^4 \Big|_{-1}^1 + \int_{-1}^1 \frac{d^2 P_2(x)}{dx^2} \cdot \frac{d^2}{dx^2} (x^2-1)^4 dx \right] \\
 &= \frac{1}{2^4 4!} \left[\frac{d^2 P_2(x)}{dx^2} \cdot \frac{d}{dx} (x^2-1)^4 \Big|_{-1}^1 - \int_{-1}^1 \frac{d^2 P_2(x)}{dx^2} \cdot \frac{d^2}{dx^2} (x^2-1)^4 dx \right] \\
 &= 0
 \end{aligned}$$

8. 解: 在球面坐标系中,



$$\Delta u = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial u}{\partial r} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial u}{\partial \theta} \right) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2 u}{\partial \varphi^2}$$

$$\begin{cases} \Delta u = 0, & 0 < r < 1 \\ u|_{r=1} = 3 \cos 2\theta + 1, & 0 \leq \theta \leq \pi \\ |u|_{r=0} < \infty & 0 \leq \varphi \leq 2\pi \end{cases}$$

$$\text{令 } u(r, \theta) = R(r) \Theta(\theta)$$

代入方程

$$\frac{\frac{\partial}{\partial r}(r^2 R')}{R} = \frac{\frac{1}{\sin \theta} \frac{\partial}{\partial \theta}(\sin \theta \Theta')}{\Theta} = \lambda$$

即

$$\begin{cases} r^2 R'' + 2r R' - \lambda R = 0 \\ \Theta'' + \cot \theta \Theta' + \lambda \Theta = 0 \end{cases}$$

$$\text{令 } \lambda = n(n+1), \quad x = \cos \theta, \quad \Theta(\arccos x) = P(x),$$

$$\text{则得 } (1-x^2) \frac{d^2 P}{dx^2} - 2x \frac{dP}{dx} + n(n+1)P = 0$$

u 有界, 则在 $[0, \pi]$ 内 $\Theta(\theta)$ 也应有界, 即 $P(x)$ 在 $[-1, 1]$ 上应有界

不妨取 n 为非负整数, 故 $P(x) = C_n P_n(x) + D_n Q_n(x)$

$$\Theta_n(\theta) = C_n P_n(\cos \theta) + D_n Q_n(\cos \theta)$$

由有界性 $D_n = 0$, 即: $\Theta_n(\theta) = C_n P_n(\cos \theta)$

$$\text{从而 } R_n(r) = A_n r^n + B_n r^{-(n+1)}$$

当 $r \rightarrow 0$ 时, $|R_n|$ 应保持有界, 故 $B_n = 0$, 即 $R_n(r) = A_n r^n$

利用叠加原理, $u(r, \theta) = \sum_{n=0}^{\infty} C_n r^n P_n(\cos \theta)$

$$C_n \text{ 满足 } 3 \cos 2\theta + 1 = \sum_{n=0}^{\infty} C_n P_n(\cos \theta)$$

$$\text{令 } t = \cos \theta, \quad 3 \cos 2\theta + 1 = 6t^2 - 2$$

$$6t^2 - 2 = \sum_{n=0}^{\infty} C_n P_n(t)$$

比较系数 $6t^2 - 2 = C_0 + C_2 P_2(x) = C_0 + C_2 \cdot \frac{1}{2}(3x^2 - 1)$

$$C_0 = 0, \quad C_2 = 4$$

从而, $u(r, \theta) = 4r^2 P_2(\cos \theta) = 2r^2(3\cos^2 \theta - 1)$