

(1) $f(x)$, $T=2\pi$

$$f(x) \sim \frac{a_0}{2} + \sum_{n=1}^{+\infty} (a_n \cos nx + b_n \sin nx)$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \quad n=0, 1, 2, \dots$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \quad n=1, 2, \dots$$

(2) $f(x)$, $T=2l$ Fourier 级数

$$f(x) \sim \frac{a_0}{2} + \sum_{n=1}^{+\infty} (a_n \cos \frac{n\pi x}{l} + b_n \sin \frac{n\pi x}{l})$$

$$a_n = \frac{1}{l} \int_{-l}^l f(x) \cos \frac{n\pi x}{l} dx$$

$$b_n = \frac{1}{l} \int_{-l}^l f(x) \sin \frac{n\pi x}{l} dx$$

(3) 若 $0 \leq x \leq l$, $f(x)$ ① 延拓至 $[-l, l]$

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② 周期延拓

$$③ b_n = \frac{2}{l} \int_0^l f(x) \sin \frac{n\pi x}{l} dx$$

$f(x)=1, 0 < x < l$

$$f(x) = \sum_{n=1}^{+\infty} b_n \sin \frac{n\pi x}{l} = \sum_{k=0}^{+\infty} \frac{4}{(2k+1)\pi} \sin \frac{(2k+1)\pi x}{l}$$

$$① f(x) = x, \quad 0 < x < l$$

$$\begin{aligned}
 f(x) &= \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} = \sum_{n=1}^{\infty} \frac{2l}{n\pi} (-1)^{n+1} \sin \frac{n\pi x}{l} & b_n &= \frac{2}{l} \int_0^l x \sin \frac{n\pi x}{l} dx \\
 & & &= \frac{2}{l} \int_0^l x d \cos \frac{n\pi x}{l} \cdot \left(\frac{-l}{n\pi} \right) \\
 & & &= \frac{-2}{n\pi} \left(x \cos \frac{n\pi x}{l} \right) \Big|_0^l - \int_0^l \cos \frac{n\pi x}{l} x dx \\
 & & &= \frac{-2l}{n\pi} (-1)^n \\
 & & &= \frac{2l}{n\pi} (-1)^{n+1}
 \end{aligned}$$

$$② f(x) = x^2, \quad 0 < x < l$$

$$\begin{aligned}
 f(x) &= \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} & b_n &= \frac{2}{l} \int_0^l x^2 \sin \frac{n\pi x}{l} dx \\
 & & &= \frac{2}{l} \int_0^l x^2 d \cos \frac{n\pi x}{l} \left(-\frac{l}{n\pi} \right) \\
 & & &= \frac{-2}{n\pi} x^2 \cos \frac{n\pi x}{l} \Big|_0^l + \frac{2}{n\pi} \int_0^l \cos \frac{n\pi x}{l} dx^2 \\
 & & &= \frac{2l^2}{n\pi} (-1)^{n+1} + \frac{4}{n\pi} \int_0^l x d \sin \frac{n\pi x}{l} \cdot \left(\frac{l}{n\pi} \right) \\
 & & &= \frac{2l^2}{n\pi} (-1)^{n+1} + \frac{4}{(n\pi)^2} \left(- \int_0^l \sin \frac{n\pi x}{l} x dx \right) \\
 & & &= \frac{2l^2}{n\pi} (-1)^{n+1} + \frac{4}{(n\pi)^2} \frac{l}{n\pi} \cos \frac{n\pi x}{l} x \Big|_0^l \\
 & & &= \frac{2l^2}{n\pi} (-1)^{n+1} + \frac{4l}{(n\pi)^3} ((-1)^n - 1)
 \end{aligned}$$

$$① \quad ② \Rightarrow l x - x^2 = \sum_{k=1}^{\infty} \frac{8l^2}{(2k+1)^3 \pi^3} \sin \frac{2k+1}{l} \pi x$$

更高次可以用逐项积分法

单簧管: $u_{tt} = a^2 u_{xx}$

$$\begin{cases} u|_{x=0} = 0, \quad u_x|_{x=l} = 0 \rightarrow \text{一端不受力} \\ u|_{t=0} = x^2 - 2lx, \quad u_t|_{t=0} = 0 \end{cases}$$

$$(1) u = z\bar{T}$$

$$(2) z\bar{T}'' = a^2 z''\bar{T} \quad \frac{z''(x)}{z} = \frac{\bar{T}''(t)}{a^2 \bar{T}} = -\lambda$$

$$z(0)\bar{T}(t) = 0, \quad z'(l)\bar{T}(t) = 0$$

$$(3) \begin{cases} z'' + \lambda z = 0 & \bar{T}'' + a^2 \lambda \bar{T} = 0 \\ z(0) = z'(l) = 0 \end{cases}$$

$$\lambda = 0, \quad z = C_1 x + C_2 \Rightarrow C_1 = C_2 = 0$$

$$\lambda < 0, \quad \lambda = -s^2, \quad C_1 e^{sx} + C_2 e^{-sx}$$

$$\begin{cases} C_1 + C_2 = 0 \\ C_1 s e^{sl} - C_2 s e^{-sl} = 0 \end{cases} \Rightarrow \begin{cases} C_1 = 0 \\ C_2 = 0 \end{cases}$$

$$\lambda > 0, \quad \lambda = s^2, \quad z(x) = C_1 \cos \sqrt{\lambda} x + C_2 \sin \sqrt{\lambda} x$$

$$z(0) = 0 \Rightarrow C_1 = 0$$

$$z'(l) = 0 \Rightarrow \sqrt{\lambda} l = k\pi \pm \frac{\pi}{2}, \quad \lambda = \left(\frac{k\pi - \frac{\pi}{2}}{l}\right)^2$$

$k = 1, 2, \dots$

$$Z_k = \sin \frac{k\pi - \frac{\pi}{2}}{l} x$$

$$T'' + a^2 \lambda T = 0$$

$$T_k = C_k \cos a \sqrt{\lambda_k} t + D_k \sin a \sqrt{\lambda_k} t$$

$$(4) U_k = Z_k T_k$$

$$(5) u(x, t) = \sum U_k$$

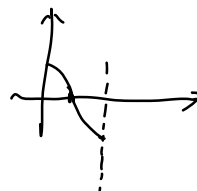
以 $\left\{ \sin \frac{(2k-1)\pi x}{2l} \right\}_{k=1}^{+\infty}$ 为基

$$x = \sum_{k=1}^{+\infty} b_k \sin \frac{2k-1}{2l} \pi x$$

$$f(x) = x$$

$$b_k = \frac{2}{l} \int_0^l x \left(\sin \frac{2k-1}{2l} \pi x \right) dx$$

$$= \frac{8l}{(2k-1)^2 \pi^2} (-1)^{k-1}$$



$$x^2 = \sum_{k=1}^{+\infty} b_k \sin \frac{2k-1}{2l} \pi x$$

$$b_k = \frac{16l}{[(2k-1)\pi]^2} \left[l (-1)^{k-1} - \frac{2l}{(2k-1)\pi} \right]$$

$$\lambda_k = \left(\frac{k\pi}{l} \right)^2$$

$$x^2 - 2lx \rightarrow b_k = - \frac{32l^2}{(2k-1)^3 \pi^3}$$

$$= k^2 \lambda$$

$$\begin{cases} u_t = a^2 u_{xx} \\ u(0, t) = 0 \\ (u_x + hu)_{x=l} = 0 \\ u(x, 0) = \varphi(x), \quad 0 < x < l \end{cases}$$

$$(1) u(x, t) = Z(x) T(t)$$

$$(2) Z T' = a^2 Z'' T$$

$$\frac{Z''}{Z} = \frac{T'}{a^2 T} = -\lambda$$

$$(3) Z(l) T(t) = 0, \quad Z'(l) T(t) + h Z(l) T(t) = 0$$

$$Z(0) = 0, \quad Z'(l) + h Z(l) = 0$$

$$(4) \begin{cases} Z'' + \lambda Z = 0, \quad 0 < x < l \\ Z(0) = 0 \\ Z' + h Z|_{x=l} = 0 \end{cases}$$

$$\lambda = 0, \quad Z = C_1 x + C_2 \Rightarrow C_1 = C_2 = 0$$

$$\lambda < 0, \quad \lambda = -s^2, \quad Z = C_1 e^{-sx} + C_2 e^{sx}$$

$$\begin{cases} C_1 + C_2 = 0 \\ C_1 (-s) e^{-sl} + C_2 s e^{sl} + C_1 h e^{-sl} + C_2 h e^{sl} = 0 \end{cases} \Rightarrow C_1 = C_2 = 0$$

$$\lambda > 0, \quad Z(x) = C_n \cos \sqrt{\lambda} x + D_n \sin \sqrt{\lambda} x$$

$$Z(0) = 0 \Rightarrow C_n = 0$$

$$Z(x) = \sin \sqrt{\lambda} x$$

$$Z' = \sqrt{\lambda} \cos \sqrt{\lambda} x$$

$$z' + hz = \sqrt{\lambda} \cos \sqrt{\lambda} l + h \sin \sqrt{\lambda} l = 0$$

$$-\frac{\sqrt{\lambda}}{h} = \tan \sqrt{\lambda} l$$

$$\lambda^2 z = \sqrt{\lambda} l \quad \tan z = -\frac{l}{\sqrt{\lambda}} \quad z = -kz$$

$$\lambda_k = \left(\frac{z_k}{l}\right)^2, \quad z_k(x) = \sin \frac{z_k}{l} x$$

$$(5) \quad \frac{T'_k}{T_k} = -a^2 \lambda_k \quad T_k(t) = C_k e^{-a^2 \lambda_k t}$$

$$(6) \quad u_k = z_k T_k = C_k e^{-a^2 \lambda_k t} \sin \sqrt{\lambda_k} x$$

$$(7) \quad u = \sum_{k=1}^{\infty} u_k$$

$$(8) \quad \sum_{k=1}^{+\infty} C_k \sin \sqrt{\lambda_k} x = \varphi(x) \quad \int_0^l \sin \sqrt{\lambda_k} x \sin \sqrt{\lambda_m} x dx = 0$$

正交性

$$C_k \int_0^l (\sin \sqrt{\lambda_k} x)^2 dx = L_k$$

$$= \int_0^l \varphi(x) \sin \sqrt{\lambda_k} x dx$$

关于正交性：不难证明： $\int_0^l z_m z_n dx = 0$ 2 (5)(6)

$$u_{xx} + u_{yy} \rightarrow \begin{cases} x = \rho \cos \theta \\ y = \rho \sin \theta \end{cases}$$

$$u_{\rho\rho} + \frac{1}{\rho} u_{\rho} + \frac{1}{\rho^2} u_{\theta\theta} = 0$$