

附录

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0. 勘误表

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页	行	列	错误	更正
4	5	1	$\rho_0 e^{-\beta(p-p_0)}$	$\rho_0 e^{\beta(p-p_0)}$
20	12	20	$\theta_2 = 90^\circ$	$\theta_1 = 90^\circ$
27	4	6	单位宽度的流量	总流量
31	9	-6	$\frac{\partial \rho}{\partial t}$	$\frac{\partial p}{\partial t}$
45	-1	-1	$q = K_1 \frac{H_1 - H}{m_1}$	$q = -K_1 \frac{H_1 - H}{m_1}$
63	4	1	2.1.1	2.2.1
101	1	-1	$\int_0^\infty \frac{\partial s}{\partial r} r J_0(\beta r) dr$	$\int_0^\infty \frac{\partial s}{\partial t} r J_0(\beta r) dr$
101	3	1	$\int_0^\infty \frac{\partial s}{\partial r} r J_0(\beta r) dr$	$\int_0^\infty \frac{\partial s}{\partial t} r J_0(\beta r) dr$
107	1	1	$\frac{\partial s}{\partial t}$	$\frac{\partial s}{\partial r}$
107	2	1	$r \frac{\partial s}{\partial t}$	$r \frac{\partial s}{\partial r}$
111	1	1	图4.6标注数据有误	
112	-10	1	$-\frac{2.3Q}{4\pi T}$	$-\frac{2.3Q}{2\pi T}$
127	6	1	$T = \frac{2.3Q}{2\pi i_p} e^{-\frac{r}{B}}$	$T = \frac{2.3Q}{4\pi i_p} e^{-\frac{r}{B}}$
137	1	1	$r/D = 0.08$	$r/D = 0.8$
137	-14	1	$r/D = 0.08$	$r/D = 0.8$
137	5	-7	0.144	0.114
137	6	-7	0.114	0.144

64 页第 14 行 (2.37) 式更正为下式, 并删除 15~17 行:

$$u(x, t) = \frac{\Delta(h_{0,t}^2)}{2} \left[1 - \frac{x}{l} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} \sin\left(\frac{n\pi x}{l}\right) e^{-(\frac{n\pi}{l})^2 at} \right] \\ + \frac{\Delta(h_{l,t}^2)}{2} \left[\frac{x}{l} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin\left(\frac{n\pi x}{l}\right) e^{-(\frac{n\pi}{l})^2 at} \right]$$

163 页倒数第 5 行 (5.39) 式更正为:

$$s = \frac{Q}{4\pi T} \left\{ \frac{4\pi}{l} \sqrt{\frac{Tt}{S}} f(\lambda) + \ln \left(\frac{e^{\frac{2\pi y}{T}}}{4 \left[\cosh \frac{\pi y}{l} - \cos \frac{\pi(x+a)}{l} \right] \left[\cosh \frac{\pi y}{l} - \cos \frac{\pi(x-a)}{l} \right]} \right) \right\}$$

170 页第 10 行公式更正为:

$$D = \frac{m_2}{\frac{1}{2a_2} \left(2 \lg \frac{4m_2}{r_w} - A_2 \right) - \lg \frac{4m_2}{R}} \\ s(r, t) = \frac{Q}{4\pi T} \left[W(u) + \xi_b \left(u, \frac{l}{M}, \frac{r}{M} \right) \right]$$

A. 地下水运动方程的柱坐标形式

设 $h(x, y)$ 的所有二阶偏导数连续, 由直角坐标与极坐标的关系:

$$\begin{cases} x = r \cos \theta \\ y = r \sin \theta \end{cases} \implies \begin{cases} r = \sqrt{x^2 + y^2} \\ \theta = \arctan \frac{y}{x} \end{cases}$$

$$\begin{cases} \frac{\partial r}{\partial x} = \frac{x}{r} = \cos \theta \\ \frac{\partial r}{\partial y} = \frac{y}{r} = \sin \theta \end{cases} \quad \begin{cases} \frac{\partial \theta}{\partial x} = -\frac{\sin \theta}{r} \\ \frac{\partial \theta}{\partial y} = \frac{\cos \theta}{r} \end{cases}$$

根据复合函数的求导法则:

$$\begin{aligned} \frac{\partial H}{\partial x} &= \frac{\partial H}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial H}{\partial \theta} \frac{\partial \theta}{\partial x} = \cos \theta \frac{\partial H}{\partial r} - \frac{\sin \theta}{r} \frac{\partial H}{\partial \theta} \\ \frac{\partial H}{\partial y} &= \frac{\partial H}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial H}{\partial \theta} \frac{\partial \theta}{\partial y} = \sin \theta \frac{\partial H}{\partial r} + \frac{\cos \theta}{r} \frac{\partial H}{\partial \theta} \\ \frac{\partial^2 H}{\partial x^2} &= \frac{\partial}{\partial r} \left(\frac{\partial H}{\partial x} \right) \frac{\partial r}{\partial x} + \frac{\partial}{\partial \theta} \left(\frac{\partial H}{\partial x} \right) \frac{\partial \theta}{\partial x} \\ &= \frac{\partial}{\partial r} \left(\cos \theta \frac{\partial H}{\partial r} - \frac{\sin \theta}{r} \frac{\partial H}{\partial \theta} \right) \cos \theta + \frac{\partial}{\partial \theta} \left(\cos \theta \frac{\partial H}{\partial r} - \frac{\sin \theta}{r} \frac{\partial H}{\partial \theta} \right) \left(-\frac{\sin \theta}{r} \right) \\ &= \cos^2 \theta \frac{\partial^2 H}{\partial r^2} + \frac{2 \sin \theta \cos \theta}{r^2} \frac{\partial H}{\partial \theta} - \frac{2 \sin \theta \cos \theta}{r} \frac{\partial^2 H}{\partial r \partial \theta} + \frac{\sin^2 \theta}{r} \frac{\partial H}{\partial r} + \frac{\sin^2 \theta}{r^2} \frac{\partial^2 H}{\partial \theta^2} \end{aligned}$$

同理:

$$\frac{\partial^2 H}{\partial y^2} = \sin^2 \theta \frac{\partial^2 H}{\partial r^2} - \frac{2 \sin \theta \cos \theta}{r^2} \frac{\partial H}{\partial \theta} + \frac{2 \sin \theta \cos \theta}{r} \frac{\partial^2 H}{\partial r \partial \theta} + \frac{\cos^2 \theta}{r} \frac{\partial H}{\partial r} + \frac{\cos^2 \theta}{r^2} \frac{\partial^2 H}{\partial \theta^2}$$

因此

$$\begin{aligned} \frac{S}{T} \frac{\partial H}{\partial t} &= \frac{\partial^2 H}{\partial x^2} + \frac{\partial^2 H}{\partial y^2} = \frac{\partial^2 H}{\partial r^2} + \frac{1}{r} \frac{\partial H}{\partial r} + \frac{1}{r^2} \frac{\partial^2 H}{\partial \theta^2} \\ &= \frac{1}{r^2} \left[r \frac{\partial}{\partial r} \left(r \frac{\partial H}{\partial r} \right) + \frac{\partial^2 H}{\partial \theta^2} \right] \end{aligned}$$

B. Boussinesq 方程的线性化

Boussinesq 方程:

$$\frac{\partial}{\partial x} \left(Kh \frac{\partial h}{\partial x} \right) + W = \mu \frac{\partial h}{\partial t}$$

- 第一种线性化方法:

如果 h 变化不大, 用平均值 \bar{h} 代替 Kh :

$$K \bar{h} \frac{\partial^2 h}{\partial x^2} + W = \mu \frac{\partial h}{\partial t} \quad (\text{b-1})$$

- 第二种线性化方法:

令 $u = \frac{h^2}{2}$, $\frac{\partial h}{\partial t} = \frac{1}{h} \frac{\partial u}{\partial t}$, 有

$$K \frac{\partial^2 u}{\partial x^2} + W = \frac{\mu}{h} \frac{\partial u}{\partial t}$$

h 取平均值 \bar{h} :

$$K\bar{h}\frac{\partial^2 u}{\partial x^2} + W\bar{h} = \mu\frac{\partial u}{\partial t} \quad (\text{b-2})$$

C. 分离变量法

C1.1 维扩散方程的定解问题

$$\begin{cases} \frac{\partial u}{\partial t} = a\frac{\partial^2 u}{\partial x^2} & 0 \leq x \leq l, t > 0 \\ \text{IC}: u(x, 0) = \varphi(x) & 0 \leq x \leq l \\ \text{BC}: u(0, t) = u(l, t) = 0 & t > 0 \end{cases} \quad (\text{C-I})$$

设 $u(x, t) = X(x)T(t)$, 代入方程, 有

$$X(x)T'(t) = aX''(x)T(t)$$

因为 x 与 t 为两个独立的自由变量, 有

$$\frac{X''}{X} = \frac{T'}{aT} = -\lambda^2$$

得到两个常微分方程:

$$T'(t) + \lambda^2 a T(t) = 0 \quad (\text{c-1})$$

$$X''(x) + \lambda^2 X(x) = 0 \quad (\text{c-2})$$

方程 (c-1) 的解:

$$T(t) = Ce^{-\lambda^2 at}$$

方程 (c-2) 与问题 (C-I) 的边界条件构成常微分方程的边值问题:

$$\begin{cases} X''(x) + \lambda^2 X(x) = 0 \\ X(0) = X(l) = 0 \end{cases} \quad (\text{c-3})$$

问题 (c-3) 的通解为

$$X(x) = A \cos(\lambda x) + B \sin(\lambda x)$$

根据边界条件确定常数:

$$\begin{aligned} X(0) = 0 & \implies A = 0 \\ X(l) = 0 & \implies B \sin(\lambda l) = 0 \end{aligned}$$

为求非零解, 必须 $\sin(\lambda l) = 0$, 有

$$\lambda_n = \frac{n\pi}{l}, \quad n = 1, 2, \dots$$

综上, 问题 (C-I) 的解为:

$$u(x, t) = \sum_{n=1}^{\infty} b_n \sin(\lambda_n x) e^{-\lambda_n^2 at} \quad (\text{c-4})$$

式中, $\lambda_n = \frac{n\pi}{l} (n = 1, 2, \dots)$ 。

• 几个重要积分:

$$\int_0^l \sin(m\pi x/l) \sin\left(\frac{n\pi x}{l}\right) dx = \begin{cases} 0 & m \neq n \\ \frac{l}{2} & m = n \end{cases} \quad (\text{c-5})$$

$$\int_0^l \cos\left(\frac{m\pi x}{l}\right) \cos\left(\frac{n\pi x}{l}\right) dx = \begin{cases} 0 & m \neq n \\ \frac{l}{2} & m = n \end{cases} \quad (\text{c-6})$$

$$\int_0^l \cos\left(\frac{m\pi x}{l}\right) dx = \begin{cases} 0 & m \neq 0 \\ l & m = 0 \end{cases} \quad (\text{c-7})$$

$$\int_0^l \sin^2\left(\frac{m\pi x}{l}\right) dx = \int_0^l \cos^2\left(\frac{m\pi x}{l}\right) dx = \frac{l}{2}, \quad m \geq 1 \quad (\text{c-8})$$

• 确定 (c-4) 的系数 b_n :

由初始条件有

$$u(x, 0) = \varphi(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

两边同乘以 $\sin\left(\frac{m\pi x}{l}\right)$, 并从 0 到 l 积分:

$$\int_0^l \varphi(x) \sin\left(\frac{m\pi x}{l}\right) dx = \sum_{n=1}^{\infty} \int_0^l b_n \sin\left(\frac{m\pi x}{l}\right) \sin\left(\frac{n\pi x}{l}\right) dx$$

应用公式 (c-5), 有

$$b_n = \frac{2}{l} \int_0^l \varphi(x) \sin\left(\frac{n\pi x}{l}\right) dx = \frac{2}{l} \int_0^l \varphi(x) \sin(\lambda_n x) dx \quad (\text{c-9})$$

式中, $\lambda_n = \frac{n\pi}{l}$, $n = 1, 2, \dots$

C2. 其他定解问题

$$\begin{cases} \frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} & 0 \leq x \leq l, t > 0 \\ \text{IC}: u(x, 0) = \varphi_1(x) & 0 \leq x \leq l \\ \text{BC}: u(0, t) = u_1, u(l, t) = u_2 & t > 0 \end{cases} \quad (\text{C-II})$$

设 $v(x, t) = u(x, t) - (1 - \frac{x}{l})u_1 - \frac{x}{l}u_2$, 则 $v(x, t)$ 是如下问题的解:

$$\begin{cases} \frac{\partial v}{\partial t} = a \frac{\partial^2 v}{\partial x^2} & 0 \leq x \leq l, t > 0 \\ \text{IC}: v(x, 0) = \varphi(x) & 0 \leq x \leq l \\ \text{BC}: v(0, t) = 0, v(l, t) = 0 & t > 0 \end{cases}$$

式中, $\varphi(x) = \varphi_1(x) - (1 - \frac{x}{l})u_1 - \frac{x}{l}u_2$ 。该问题同问题 (I) 一致, 可用分离变量法求解。

• $\varphi_1(x) = 0$:

$$\varphi(x) = -(1 - \frac{x}{l})u_1 - \frac{x}{l}u_2$$

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此时，问题（C-II）的解为：

$$u(x, t) = \left(1 - \frac{x}{l}\right)u_1 + \frac{x}{l}u_2 + \sum_{n=1}^{\infty} b_n \sin(\lambda_n x) e^{-\lambda_n^2 at}$$

式中，

$$b_n = \frac{2}{l} \int_0^l \varphi(x) \sin(\lambda_n x) dx, \quad \lambda_n = \frac{n\pi}{l} (n = 1, 2, \dots)$$

- 计算系数 b_n ：

记

$$c_n = -\frac{2u_1}{l} \int_0^l \left(1 - \frac{x}{l}\right) \sin(\lambda_n x) dx, \quad d_n = -\frac{2u_2}{l} \int_0^l \frac{x}{l} \sin(\lambda_n x) dx$$

分两步计算

1. 先计算 c_n, d_n

$$\begin{aligned} c_n &= \frac{2u_1}{l} \frac{1}{\lambda_n} \int_0^l \left(1 - \frac{x}{l}\right) d \cos(\lambda_n x) \\ &= \frac{2u_1}{n\pi} \left[\left(1 - \frac{x}{l}\right) \cos(\lambda_n x) \right]_0^l - \frac{2u_1}{n\pi} \int_0^l \cos(\lambda_n x) \left(-\frac{1}{l}\right) dx \\ &= -\frac{2u_1}{n\pi} \\ d_n &= \frac{2u_2}{l} \frac{1}{\lambda_n} \int_0^l \frac{x}{l} d \cos(\lambda_n x) \\ &= \frac{2u_2}{n\pi} \left[\frac{x}{l} \cos(\lambda_n x) \right]_0^l - \frac{2u_2}{n\pi} \int_0^l \cos(\lambda_n x) \frac{1}{l} dx \\ &= \frac{2u_2}{n\pi} (-1)^n \end{aligned}$$

2. 再计算系数 b_n ：

$$b_n = c_n + d_n = -\left[\frac{2u_1}{n\pi} + \frac{2u_2}{n\pi} (-1)^{n+1} \right]$$

无量纲变换

记 $\bar{x} = \frac{x}{l}$, $\bar{t} = \frac{at}{l^2}$, 则

$$\begin{aligned} u(x, t) &= u_1 \left[1 - \bar{x} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} \sin(n\pi \bar{x}) e^{-(n\pi)^2 \bar{t}} \right] \\ &\quad + u_2 \left[\bar{x} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin(n\pi \bar{x}) e^{-(n\pi)^2 \bar{t}} \right] \end{aligned}$$

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$$F(\bar{x}, \bar{t}) = 1 - \bar{x} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} \sin(n\pi\bar{x}) e^{-(n\pi)^2 \bar{t}}$$

$$F'(\bar{x}, \bar{t}) = \bar{x} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin(n\pi\bar{x}) e^{-(n\pi)^2 \bar{t}}$$

有 $F'(\bar{x}, \bar{t}) = F(1 - \bar{x}, \bar{t})$ 。

定解问题 (C-II) 的解简记为:

$$u(x, t) = u_1 F(\bar{x}, \bar{t}) + u_2 F'(\bar{x}, \bar{t}) \quad (\text{c-10})$$

- 求 $F(\bar{x}, \bar{t})$ 的 VBA 程序:

```
Function FF(x,t,nmax)
  If t<=0 Then
    FF=0#
  Else
    Pi=3.141592654
    FF=1-x
    For n=1 To nmax
      alpha=n*Pi
      term=-2*Sin(alpha*x)*Exp(-t*alpha^2)/alpha
      FF=FF+term
    Next n
  End If
End Function
```

- 问题 (C-II) 中 $l \rightarrow \infty$:

$$\begin{cases} \frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} & 0 \leq x \leq \infty, t > 0 \\ \text{IC} : u(x, 0) = 0 & 0 \leq x \leq \infty \\ \text{BC} : u(0, t) = u_1, u(\infty, t) = 0 & t > 0 \end{cases} \quad (\text{C-III})$$

若 l 为有限值, 则

$$u(x, t) = u_1 \left[1 - \frac{x}{l} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} \sin\left(\frac{n\pi}{l}x\right) e^{-(\frac{n\pi}{l})^2 at} \right]$$

记 $\xi_n = \frac{n\pi}{l}$, $\Delta\xi_n = \xi_{n+1} - \xi_n = \frac{\pi}{l}$, 有

$$\frac{u}{u_1} = 1 - \frac{x}{l} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{\sin(\xi_n x)}{\xi_n} e^{-\xi_n^2 at} \Delta\xi_n$$

当 $l \rightarrow \infty$ 时, $\Delta\xi_n \rightarrow 0$, 上式写成积分形式:

$$\frac{u}{u_1} = 1 - \frac{2}{\pi} \int_0^{\infty} \frac{\sin(\xi x)}{\xi} e^{-\xi^2 at} d\xi \quad (\text{c-11})$$

- 几个重要积分:

$$\text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-u^2} du \quad (\text{c-12})$$

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$$\operatorname{erfc}(x) = \frac{2}{\sqrt{\pi}} \int_x^{\infty} e^{-u^2} du = 1 - \operatorname{erf}(x) \quad (\text{c-13})$$

$$\int_0^{\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2} \quad (\text{c-14})$$

$$\int_0^{\infty} e^{-a^2 x^2} \cos(bx) dx = \frac{\sqrt{\pi}}{2a} e^{-\frac{b^2}{4a^2}}, \quad (a > 0) \quad (\text{c-15})$$

$$\int_0^{\infty} \frac{\sin(bx)}{x} e^{-a^2 x^2} dx = \frac{\pi}{2} \operatorname{erf}\left(\frac{b}{2a}\right) \quad (\text{c-16})$$

- 公式 (c-15) 证明:

记

$$\begin{aligned} \varphi(x) &= \int_0^{\infty} e^{-t^2} \cos(2tx) dt \\ \frac{d\varphi}{dx} &= -2 \int_0^{\infty} t e^{-t^2} \sin(2tx) dt \\ &= \left[e^{-t^2} \sin(2tx) \right]_0^{\infty} - 2x \int_0^{\infty} e^{-t^2} \cos(2tx) dt \\ &= -2x \int_0^{\infty} e^{-t^2} \cos(2tx) dt \end{aligned}$$

因此, φ 满足如下方程:

$$\frac{d\varphi}{dx} + 2x\varphi = 0 \quad (\text{c-17})$$

方程 (c-17) 通解为

$$\varphi(x) = C e^{-x^2}$$

并且满足

$$\varphi(0) = \int_0^{\infty} e^{-t^2} dt = \frac{\sqrt{\pi}}{2}$$

有

$$\varphi(x) = \int_0^{\infty} e^{-t^2} \cos(2tx) dt = \frac{\sqrt{\pi}}{2} e^{-x^2}$$

取 $t = au$ ($a > 0$), $x = \frac{b}{2a}$, 则有

$$\int_0^{\infty} e^{-a^2 u^2} \cos(bu) du = \frac{\sqrt{\pi}}{2a} e^{-\frac{b^2}{4a^2}}, \quad (a > 0)$$

- 公式 (c-16) 证明:

(c-15) 两边分别对 b 从 0 到 β 积分:

$$\begin{aligned} \int_0^{\infty} e^{-a^2 x^2} \frac{\sin \beta x}{x} dx &= \frac{\sqrt{\pi}}{2a} \int_0^{\beta} e^{-\frac{b^2}{4a^2}} db \\ &= \frac{\pi}{2} \operatorname{erf}\left(\frac{\beta}{2a}\right) \end{aligned}$$

即

$$\int_0^{\infty} \frac{\sin(bx)}{x} e^{-a^2 x^2} dx = \frac{\pi}{2} \operatorname{erf}\left(\frac{b}{2a}\right)$$

- 问题 (C-III) 的解:

由公式 (c-15), 公式 (c-11) 变为:

$$\begin{aligned} \frac{u}{u_1} &= 1 - \frac{2}{\pi} \int_0^{\infty} \frac{\sin(\xi x)}{\xi} e^{-\xi^2 at} d\xi \\ &= 1 - \operatorname{erf}\left(\frac{x}{2\sqrt{at}}\right) = \operatorname{erfc}\left(\frac{x}{2\sqrt{at}}\right) \end{aligned}$$

因此, 问题 (C-III) 的解为

$$u(x, t) = u_1 \operatorname{erfc}\left(\frac{x}{2\sqrt{at}}\right) \quad (\text{c-18})$$

D. Bessel 方程与 Bessel 函数

Bessel 方程:

$$x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + (x^2 - n^2)y = 0 \quad (\text{d-1})$$

具有如下形式的解:

$$y(x) = C_1 J_n(x) + C_2 Y_n(x) \quad (\text{d-2})$$

式中, $J_n(x)$ 为第一类贝塞尔函数, $Y_n(x)$ 为第二类贝塞尔函数。

修正贝塞尔方程:

$$x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} - (x^2 + n^2)y = 0 \quad (\text{d-3})$$

具有如下形式的解:

$$y(x) = C_1 I_n(x) + C_2 K_n(x) \quad (\text{d-4})$$

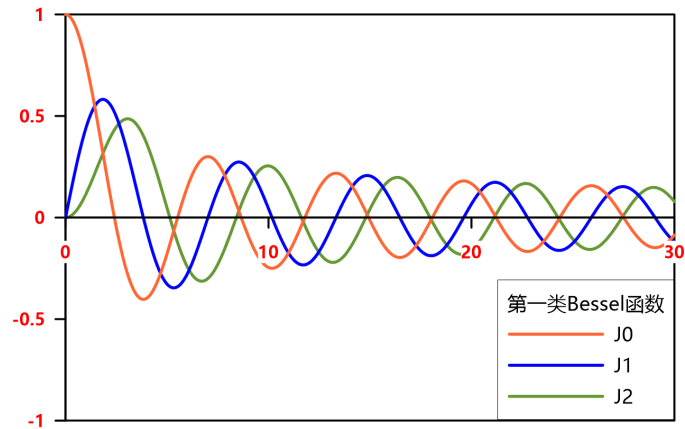
式中, $I_n(x)$ 为第一类修正贝塞尔函数, $K_n(x)$ 为第二类修正贝塞尔函数。

贝塞尔函数 (Bessel Functions) 是一类特殊函数的总称。

早在 18 世纪中叶, 瑞士数学家丹尼尔·伯努利在研究悬链振动时提出了贝塞尔函数的几个正整数阶特例, 当时引起了数学界的兴趣。丹尼尔的叔叔雅各布·伯努利, 欧拉、拉格朗日等数学大师对贝塞尔函数的研究作出过重要贡献。1817 年, 德国数学家贝塞尔在研究开普勒提出的三体引力系统的运动问题时, 第一次系统地提出了贝塞尔函数的总体理论框架, 后人以他的名字来命名了这种函数。

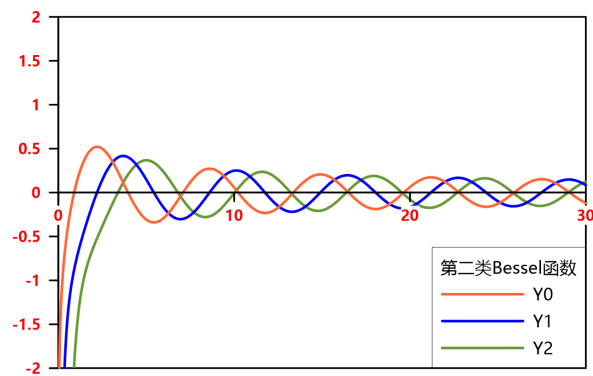
- 第一类贝塞尔函数 $J_n(x)$ 的形状:

附录



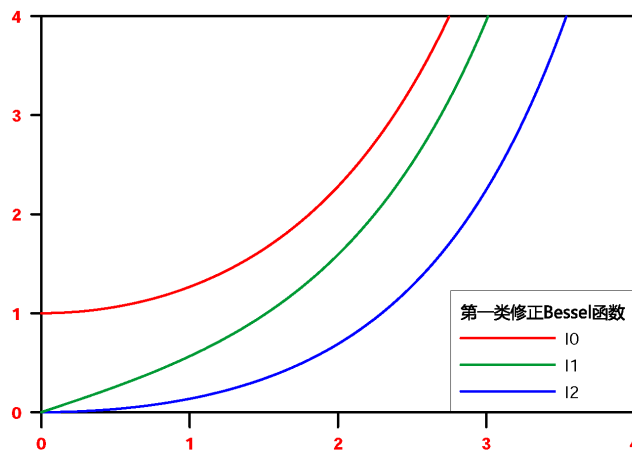
$J_n(x)$ 的形状大致与按 $\frac{1}{\sqrt{x}}$ 速率衰减的正弦或余弦函数类似，零点不是周期性的，而是随着 x 的增加零点的间隔会越来越接近周期性。

- 第二类贝塞尔函数 $Y_n(x)$ 的形状：



$Y_n(x)$ 又称诺伊曼函数（Neumann function）， $x=0$ 点是它的无穷奇点。

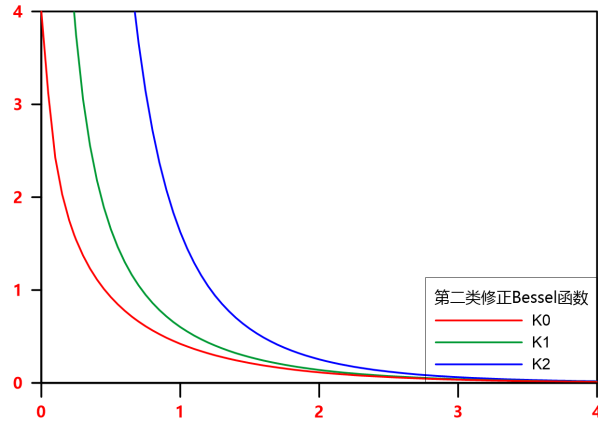
- 第一类修正贝塞尔函数 $I_n(x)$ 的形状：



$I_n(x)$ 是指数增长的。

- 第二类修正贝塞尔函数 $K_n(x)$ 的形状：

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$K_n(x)$ 是指数衰减的。

- 贝塞尔函数的性质：

$J_n(x)$	$Y_n(x)$
$J_{-n}(x) = (-1)^n J_n(x), (n \text{ 为整数})$	$Y_{-n}(x) = (-1)^n Y_n(x), (n \text{ 为整数})$
$J_{n-1}(x) + J_{n+1}(x) = \frac{2n}{x} J_n(x)$	$Y_{n-1}(x) + Y_{n+1}(x) = \frac{2n}{x} Y_n(x)$
$J_{n-1}(x) - J_{n+1}(x) = 2J'_n(x)$	$Y_{n-1}(x) - Y_{n+1}(x) = 2Y'_n(x)$
$\frac{d}{dx}[x^{-n} J_n(x)] = -x^{-n} J_{n+1}(x)$	$\frac{d}{dx}[x^{-n} Y_n(x)] = -x^{-n} Y_{n+1}(x)$
$\frac{d}{dx}[x^n J_n(x)] = x^n J_{n-1}(x)$	$\frac{d}{dx}[x^n Y_n(x)] = x^n Y_{n-1}(x)$
$\frac{d}{dx}[J_0(x)] = -J_1(x)$	$\frac{d}{dx}[Y_0(x)] = -Y_1(x)$

$I_n(x)$	$K_n(x)$
$I_{-n}(x) = I_n(x), (n \text{ 为整数})$	$K_{-n}(x) = K_n(x), (n \text{ 为整数})$
$I_{n-1}(x) - I_{n+1}(x) = \frac{2n}{x} I_n(x)$	$K_{n-1}(x) - K_{n+1}(x) = -\frac{2n}{x} K_n(x)$
$I_{n-1}(x) + I_{n+1}(x) = 2I'_n(x)$	$K_{n-1}(x) + K_{n+1}(x) = -2K'_n(x)$
$\frac{d}{dx}[x^{-n} I_n(x)] = x^{-n} I_{n+1}(x)$	$\frac{d}{dx}[x^{-n} K_n(x)] = -x^{-n} K_{n+1}(x)$
$\frac{d}{dx}[x^n I_n(x)] = x^n I_{n-1}(x)$	$\frac{d}{dx}[x^n K_n(x)] = -x^n K_{n-1}(x)$
$\frac{d}{dx}[I_0(x)] = I_1(x)$	$\frac{d}{dx}[K_0(x)] = -K_1(x)$

- 贝塞尔函数的渐进性质：

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$x \rightarrow 0$	$x \rightarrow \infty$
$J_n(x) \approx \frac{1}{\Gamma(1+n)} \left(\frac{x}{2}\right)^n, n \geq 0$	$J_n(x) \approx \sqrt{\frac{2}{\pi x}} \cos\left(x - \frac{n\pi}{2} - \frac{\pi}{4}\right)$
$Y_0(x) \approx \frac{2}{\pi} \ln(x)$	$Y_n(x) \approx \sqrt{\frac{2}{\pi x}} \sin\left(x - \frac{n\pi}{2} - \frac{\pi}{4}\right)$
$Y_n(x) \approx -\frac{\Gamma(n)}{\pi} \left(\frac{2}{x}\right)^n, n > 0$	$I_n(x) \approx \frac{1}{\sqrt{2\pi x}} e^x$
$I_n(x) \approx \frac{1}{\Gamma(1+n)} \left(\frac{x}{2}\right)^n$	$K_n(x) \approx \sqrt{\frac{\pi}{2x}} e^{-x}$
$K_0(x) \approx -\ln x$	
$K_n(x) \approx \frac{\Gamma(n)}{2} \left(\frac{2}{x}\right)^n, n > 0$	

E. Theis 模型的不同解法

记 $s = H_0 - H$ ，数学模型：

$$\left\{ \begin{array}{ll} a \left(\frac{\partial^2 s}{\partial r^2} + \frac{1}{r} \frac{\partial s}{\partial r} \right) = \frac{\partial s}{\partial t} & t > 0, 0 < r < \infty \\ \text{IC} : s(r, 0) = 0 & 0 < r < \infty \\ \text{BC} : \lim_{r \rightarrow \infty} s(r, t) = 0 & t > 0 \\ \text{BC} : \lim_{r \rightarrow \infty} \frac{\partial s}{\partial r} = 0 & t > 0 \\ \text{BC} : \lim_{r \rightarrow 0} r \frac{\partial s}{\partial r} = -\frac{Q}{2\pi T} & t > 0 \end{array} \right. \quad (\text{E-I})$$

式中， $a = \frac{T}{S}$ 。

E1. Boltzmann 变换法

引入变量 $u = \frac{r^2}{4at}$ ，则有

$$\frac{\partial u}{\partial r} = \frac{r}{2at}, \quad \frac{\partial u}{\partial t} = -\frac{u}{t}$$

依据求导的链式法则，有

$$\begin{aligned} \frac{\partial s}{\partial r} &= \frac{ds}{du} \frac{\partial u}{\partial r} = \frac{ds}{du} \frac{r}{2at} \\ \frac{\partial^2 s}{\partial r^2} &= \frac{1}{2at} \frac{ds}{du} + \left(\frac{r}{2at} \right)^2 \frac{d^2 s}{du^2} \\ \frac{\partial s}{\partial t} &= \frac{ds}{du} \frac{\partial u}{\partial t} = -\frac{ds}{du} \frac{u}{t} \end{aligned}$$

代入偏微分方程：

$$a \left[\frac{1}{2at} \frac{ds}{du} + \left(\frac{r}{2at} \right)^2 \frac{d^2 s}{du^2} + \frac{1}{2at} \frac{ds}{du} \right] = -\frac{u}{t} \frac{ds}{du}$$

整理得：

$$u \frac{d^2 s}{du^2} + (1+u) \frac{ds}{du} = 0$$

由初始条件与边界条件：

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$$\begin{cases} \lim_{u \rightarrow \infty} s = 0 \\ \lim_{u \rightarrow 0} \left(2u \frac{ds}{du} \right) = -\frac{Q}{2\pi T} \end{cases}$$

原定解问题变为:

$$\begin{cases} u \frac{d^2 s}{du^2} + (1+u) \frac{ds}{du} = 0 \\ \lim_{u \rightarrow \infty} s = 0 \\ \lim_{u \rightarrow 0} \left(2u \frac{ds}{du} \right) = -\frac{Q}{2\pi T} \end{cases}$$

记 $s' = \frac{ds}{du}$, 方程变为:

$$u \frac{ds'}{du} + (1+u)s' = 0$$

分离变量:

$$\frac{1}{s'} ds' = - \left(1 + \frac{1}{u} \right) du$$

等式两边同时积分:

$$\ln s' = -\ln u - u + C$$

即

$$\frac{ds}{du} = s' = e^{-\ln u - u - C} = C_1 \frac{e^{-u}}{u}$$

由边界条件

$$-\frac{Q}{2\pi T} = 2u \left. \frac{ds}{du} \right|_{u=0} = 2C_1$$

得

$$C_1 = -\frac{Q}{4\pi T}$$

因此

$$\frac{ds}{du} = -\frac{Q}{4\pi T} \frac{e^{-u}}{u}$$

两边同时积分 (注意对应的积分限), 有

$$\int_s^0 ds = -\frac{Q}{4\pi T} \int_u^\infty \frac{e^{-u}}{u} du \implies s = \frac{Q}{4\pi T} \int_u^\infty \frac{e^{-u}}{u} du$$

式中, $u = \frac{r^2}{4at}$ 。

E2. Hankel 变换法

记

$$\bar{s}(\beta, t) = \int_0^\infty sr J_0(\beta r) dr$$

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为 $s(r, t)$ 的 0 阶 Hankel 变换, $J_0(\beta r)$ 为第一类零阶 Bessel 函数。

将方程两端同乘以 $rJ_0(\beta r)$, 并从 0 到 ∞ 对 r 积分:

$$a \int_0^\infty \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial s}{\partial r} \right) r J_0(\beta r) dr = \int_0^\infty \frac{\partial s}{\partial t} r J_0(\beta r) dr$$

等式右端:

$$\int_0^\infty \frac{\partial s}{\partial t} r J_0(\beta r) dr = \frac{\partial}{\partial t} \int_0^\infty s r J_0(\beta r) dr = \frac{d\bar{s}}{dt}$$

等式左端分部积分:

$$\begin{aligned} & a \int_0^\infty \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial s}{\partial r} \right) r J_0(\beta r) dr \\ &= a \left(r \frac{\partial s}{\partial r} \right) J_0(\beta r) \Big|_0^\infty - a \int_0^\infty r \frac{\partial s}{\partial r} d[J_0(\beta r)] \\ &= \frac{aQ}{2\pi T} + a \int_0^\infty r \frac{\partial s}{\partial r} \beta J_1(\beta r) dr \\ &= \frac{aQ}{2\pi T} + a\beta r J_1(\beta r) s \Big|_0^\infty - a \int_0^\infty s d[\beta r J_1(\beta r)] \\ &= \frac{aQ}{2\pi T} - a \int_0^\infty s \beta r J_0(\beta r) d[\beta r] \\ &= \frac{aQ}{2\pi T} - a\beta^2 \bar{s} \end{aligned}$$

式中使用了 Bessel 函数的如下性质:

$$J_0(0) = 1, \quad J'_0(x) = -J_1(x), \quad \frac{d}{dx}[x^n J_n(x)] = x^n J_{n-1}(x)$$

Hankel 变换将原定解问题化为常微分方程的初值问题:

$$\begin{cases} \frac{d\bar{s}}{dt} + a\beta^2 \bar{s} = \frac{aQ}{2\pi T} \\ \bar{s}|_{t=0} = 0 \end{cases}$$

其解为:

$$\bar{s} = \frac{aQ}{2\pi T} \int_0^t e^{-a\beta^2(t-\tau)} d\tau$$

通过 Hankel 逆变换求 s :

$$\begin{aligned} s &= \int_0^\infty \bar{s} \beta J_0(\beta r) d\beta \\ &= \frac{aQ}{2\pi T} \int_0^t \left[\int_0^\infty e^{-a\beta^2(t-\tau)} \beta J_0(\beta r) d\beta \right] d\tau \end{aligned}$$

记

$$F(r) = \int_0^\infty e^{-a\beta^2(t-\tau)} \beta J_0(\beta r) d\beta$$

对 $F(r)$ 求导:

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$$\begin{aligned}
 F'(r) &= \int_0^\infty e^{-a\beta^2(t-\tau)} \beta [-J_1(\beta r) \beta] d\beta \\
 &= \frac{1}{2a(t-\tau)} \int_0^\infty \beta J_1(\beta r) d e^{-a\beta^2(t-\tau)} \\
 &= \frac{\beta J_1(\beta r)}{2a(t-\tau)} e^{-a\beta^2(t-\tau)} \Big|_0^\infty - \frac{1}{2a(t-\tau)} \int_0^\infty e^{-a\beta^2(t-\tau)} \frac{1}{r} d[\beta r J_1(\beta r)] \\
 &= -\frac{1}{2a(t-\tau)} \int_0^\infty e^{-a\beta^2(t-\tau)} \frac{1}{r} \beta r J_0(\beta r) d[\beta r] \\
 &= -\frac{1}{2a(t-\tau)} \int_0^\infty e^{-a\beta^2(t-\tau)} \beta r J_0(\beta r) d\beta = -\frac{r}{2a(t-\tau)} F(r)
 \end{aligned}$$

式中使用了 Bessel 函数的如下性质：

$$J_0(0) = 1, \quad J'_0(x) = -J_1(x), \quad \frac{d}{dx}[x^n J_n(x)] = x^n J_{n-1}(x)$$

$F(r)$ 满足如下的常微分方程：

$$F'(r) = -\frac{r}{2a(t-\tau)} F(r)$$

分离变量：

$$\frac{dF(r)}{F(r)} = -\frac{r}{2a(t-\tau)} dr$$

两边积分：

$$\begin{aligned}
 \ln F(r) &= -\frac{r^2}{4a(t-\tau)} + C \implies F(r) = C_1 e^{-\frac{r^2}{4a(t-\tau)}} \\
 F(0) &= \int_0^\infty e^{-a\beta^2(t-\tau)} \beta J_0(0) d\beta = \frac{1}{2a(t-\tau)} \implies C_1 = \frac{1}{2a(t-\tau)}
 \end{aligned}$$

因此

$$F(r) = \frac{1}{2a(t-\tau)} e^{-\frac{r^2}{4a(t-\tau)}}$$

原问题的解

$$s = \frac{aQ}{2\pi T} \int_0^t \frac{1}{2a(t-\tau)} e^{-\frac{r^2}{4a(t-\tau)}} d\tau$$

做变量代换，令

$$y = \frac{r^2}{4a(t-\tau)}, \quad d\tau = \frac{r^2}{4ay^2} dy$$

当 $\tau = 0$ 时， $y = \frac{r^2}{4at}$ ，当 $\tau = t$ 时， $y = \infty$ 。因此

$$s = \frac{aQ}{2\pi T} \int_{\frac{r^2}{4at}}^\infty \frac{2y}{r^2} e^{-y} \frac{r^2}{4ay^2} dy = \frac{Q}{4\pi T} \int_u^\infty \frac{e^{-y}}{y} dy$$

式中， $u = \frac{r^2}{4at}$ 。

E3. Laplace 变换法

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偏微分方程：

$$a \left(\frac{\partial^2 s}{\partial r^2} + \frac{1}{r} \frac{\partial s}{\partial r} \right) = \frac{\partial s}{\partial t}$$

记：

$$\bar{s}(r, p) = \mathcal{L}\{s\} = \int_0^\infty s(r, t) e^{-pt} dt$$

对方程两边做 Laplace 变换：

$$\text{左端} = a \left(\frac{d^2 \bar{s}}{dr^2} + \frac{1}{r} \frac{d\bar{s}}{dr} \right), \quad \text{右端} = p\bar{s} - s(r, 0)$$

利用初始条件 $s(r, 0) = 0$ ，有：

$$r^2 \frac{d^2 \bar{s}}{dr^2} + r \frac{d\bar{s}}{dr} - \frac{p}{a} r^2 \bar{s} = 0$$

此为 0 阶修正 Bessel 方程，通解为：

$$\bar{s} = C_1 I_0 \left(\sqrt{\frac{p}{a}} r \right) + C_2 K_0 \left(\sqrt{\frac{p}{a}} r \right)$$

当 $r \rightarrow \infty$ 时， $s \rightarrow 0 \implies \bar{s} \rightarrow 0$ 。又 $r \rightarrow \infty$ 时， $I_0 \left(\sqrt{\frac{p}{a}} r \right) \rightarrow \infty$ ，有 $C_1 = 0$ 。

因此

$$\begin{aligned} \bar{s} &= C_2 K_0 \left(\sqrt{\frac{p}{a}} r \right) \\ \frac{d\bar{s}}{dr} &= -C_2 \sqrt{\frac{p}{a}} K_1 \left(\sqrt{\frac{p}{a}} r \right) \end{aligned}$$

由内边界条件（抽水井），有

$$\begin{aligned} r \frac{d\bar{s}}{dr} \Big|_{r=r_w} &= -\frac{Q}{2\pi T} \frac{1}{p} \\ \begin{cases} r^2 \frac{d^2 \bar{s}}{dr^2} + r \frac{d\bar{s}}{dr} - \frac{p}{a} r^2 \bar{s} = 0 \\ \lim_{r \rightarrow \infty} \bar{s} = 0 \\ \lim_{r \rightarrow 0} r \left(\frac{d\bar{s}}{dr} \right) = -\frac{Q}{2\pi T} \frac{1}{p} \end{cases} \end{aligned}$$

得

$$C_2 = \frac{Q}{2\pi T} \frac{1}{p} \frac{1}{\sqrt{\frac{p}{a}} r_w K_1 \left(\sqrt{\frac{p}{a}} r_w \right)}$$

取 $r_w \rightarrow 0$ ，根据 Bessel 函数的性质， $\lim_{x \rightarrow 0} x K_1(x) = 1$ ，有

$$\bar{s} = \frac{Q}{4\pi T} \frac{2}{p} K_0 \left(\sqrt{\frac{p}{a}} r \right) = \frac{Q}{4\pi T} \frac{r^2}{4a} \frac{2}{\frac{r^2}{4a} p} K_0 \left(2\sqrt{\frac{r^2}{4a} p} \right)$$

由 Laplace 逆变换

$$\mathcal{L}^{-1}\left\{\frac{2}{p}K_0(2\sqrt{p})\right\}=E_1\left(\frac{1}{t}\right)$$

及 Laplace 变换性质

$$\mathcal{L}^{-1}\{F(bp)\}=\frac{1}{b}f\left(\frac{t}{b}\right)$$

取 $b=\frac{r^2}{4a}$, 有

$$s=\frac{Q}{4\pi T}E_1\left(\frac{r^2}{4at}\right)=\frac{Q}{4\pi T}\int_{\frac{r^2}{4t}}^{\infty}\frac{e^{-y}}{y}\mathrm{d}y$$

E4. 总结

Boltzmann 变换法	Hankel 变换法	Laplace 变换法
$u(r,t)=R(r)T(t)=\frac{r^2}{4at}$	$\bar{s}(\beta,t)=\int_0^\infty srJ_0(\beta r)\mathrm{d}r$	$\bar{s}(r,p)=\int_0^\infty s(r,t)e^{-pt}\mathrm{d}t$
边值问题	初值问题	边值问题
$\begin{cases} u\frac{\mathrm{d}^2s}{\mathrm{d}u^2}+(1+u)\frac{\mathrm{d}s}{\mathrm{d}u}=0 \\ \lim_{u\rightarrow\infty}s=0 \\ \lim_{u\rightarrow0}(2u\frac{\mathrm{d}s}{\mathrm{d}u})=-\frac{Q}{2\pi T} \end{cases}$	$\begin{cases} \frac{\mathrm{d}\bar{s}}{\mathrm{d}t}+a\beta^2\bar{s}=\frac{aQ}{2\pi T} \\ \lim_{t\rightarrow0}\bar{s}=0 \end{cases}$	$\begin{cases} r^2\frac{\mathrm{d}^2\bar{s}}{\mathrm{d}r^2}+r\frac{\mathrm{d}\bar{s}}{\mathrm{d}r}-\frac{p}{a}r^2\bar{s}=0 \\ \lim_{r\rightarrow\infty}\bar{s}=0 \\ \lim_{r\rightarrow0}r\left(\frac{\mathrm{d}\bar{s}}{\mathrm{d}r}\right)=-\frac{Q}{2\pi T}\frac{1}{p} \end{cases}$
	Hankel 逆变换	Laplace 逆变换
	$s(r,t)=\int_0^\infty \bar{s}\beta J_0(\beta r)\mathrm{d}\beta$	$s(r,t)=\mathcal{L}^{-1}\{\bar{s}(r,p)\}$

F. Laplace 变换及应用

F1. Laplace 变换简介

Laplace 变换定义

设函数 $f(t)$ 是定义在 $(0,\infty)$ 上的实值函数, 如果对于复参数 $p=\beta+j\omega$, 积分 $F(p)=\int_0^{+\infty}f(t)e^{-pt}\mathrm{d}t$ 在复平面 p 的某一区域内收敛, 则称 $F(p)$ 为 $f(t)$ 的 Laplace 变换, 记为

$$F(p)=\mathcal{L}\{f(t)\}=\int_0^{+\infty}f(t)e^{-pt}\mathrm{d}t$$

相应地, 称 $f(t)$ 为 $F(p)$ 的 Laplace 逆变换, 记为

$$f(t)=\mathcal{L}^{-1}\{F(p)\}$$

简单函数的 Laplace 变换

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$$\begin{aligned}
 (1) \quad \mathcal{L}\{1\} &= \int_0^{+\infty} e^{-pt} dt = -\frac{1}{p} e^{-pt} \Big|_0^{+\infty} = \frac{1}{p} \\
 (2) \quad \mathcal{L}\{e^{at}\} &= \int_0^{+\infty} e^{at} e^{-pt} dt = \frac{1}{a-p} e^{(a-p)t} \Big|_0^{+\infty} = \frac{1}{p-a}, \quad (p > a) \\
 (3) \quad \mathcal{L}\{\sin(at)\} &= \int_0^{\infty} \sin(at) e^{-pt} dt = -\frac{e^{-pt}}{p^2+a^2} [p \sin(at) + a \cos(at)]_0^{\infty} \\
 &= \frac{a}{p^2+a^2}, \quad (p > 0) \\
 (4) \quad \mathcal{L}\{\cos(at)\} &= \int_0^{\infty} \cos(at) e^{-pt} dt = \frac{e^{-pt}}{p^2+a^2} [-p \cos(at) + a \sin(at)]_0^{\infty} \\
 &= \frac{p}{p^2+a^2}, \quad (p > 0) \\
 (5) \quad \mathcal{L}\{t^n\} &= \int_0^{\infty} t^n e^{-pt} dt = -n! e^{-pt} \sum_{m=0}^n \frac{t^{n-m}}{(n-m)! p^{m+1}} \Big|_0^{\infty} \\
 &= \frac{n!}{p^{n+1}}, \quad (p > 0)
 \end{aligned}$$

特殊函数的 Laplace 变换

- Heaviside 阶跃函数 (Heaviside step function):

$$H(t) = \begin{cases} 0 & \text{for } t < 0 \\ 1 & \text{for } t \geq 0 \end{cases}$$

Laplace 变换:

$$\mathcal{L}\{H(t-t_0)\} = \frac{1}{p} \exp(-pt_0), \quad s > 0$$

- δ 函数 (Dirac Delta function) 或脉冲函数 (Impulse function):

$$\delta(t) = \begin{cases} 0 & \text{for } |t| > 0 \\ \infty & \text{for } t = 0 \end{cases}, \quad \int_{-\varepsilon}^{\varepsilon} \delta(t) dt = 1$$

也可表示为

$$\delta(t) = \begin{cases} 0 & \text{for } |t| > \varepsilon \\ \frac{1}{2\varepsilon} & \text{for } |t| \leq \varepsilon \end{cases}, \quad \varepsilon \rightarrow 0$$

δ 函数性质:

$$\int_{-\infty}^{\infty} \delta(t) f(t) dt = f(0)$$

Laplace 变换:

$$\begin{aligned}
 \mathcal{L}\{\delta(t-t_0)\} &= \int_0^{\infty} \delta(t-t_0) e^{-pt} dt = \lim_{\varepsilon \rightarrow 0} \int_{t_0-\varepsilon}^{t_0+\varepsilon} \frac{e^{-pt}}{2\varepsilon} dt \\
 &= \lim_{\varepsilon \rightarrow 0} \frac{e^{-p(t_0-\varepsilon)} - e^{-p(t_0+\varepsilon)}}{2p\varepsilon} = e^{-pt_0}
 \end{aligned}$$

即

$$\mathcal{L}\{\delta(t-t_0)\} = \exp(-pt_0)$$

Laplace 变换存在定理

设函数 $f(t)$ ($t \geq 0$) 满足:

1. 在任何有限区间上分段连续;
2. 即存在常数 c 及 $M > 0$, 使得 $|f(t)| \leq M e^{ct}$.

则象函数 $F(p)$ 在半平面 $\operatorname{Re} p > c$ 上一定存在且解析。

Laplace 变换性质 设

$$F(p) = \mathcal{L}\{f(t)\}, \quad G(p) = \mathcal{L}\{g(t)\}$$

- 线性性质

设 a, b 为常数, 则有

$$\mathcal{L}\{af(t) + bg(t)\} = aF(p) + bG(p)$$

$$\mathcal{L}^{-1}\{aF(p) + bG(p)\} = af(t) + bg(t)$$

- 相似性质

设 a 为任一正实数, 则

$$\mathcal{L}\{f(at)\} = \frac{1}{a}F\left(\frac{p}{a}\right)$$

$$\mathcal{L}^{-1}\{F(ap)\} = \frac{1}{a}f\left(\frac{t}{a}\right)$$

- 延迟性质

设 $t < 0$ 时, $f(t) = 0$, 则对任一非负实数 τ 有

$$\mathcal{L}\{H(t - \tau)f(t - \tau)\} = e^{-p\tau}F(p)$$

- 位移性质

设 a 为任一复常数, 则

$$\mathcal{L}\{e^{at}f(t)\} = F(p - a)$$

$$\mathcal{L}\{e^{-at}f(t)\} = F(p + a)$$

- 微分性质

$$\mathcal{L}\{f'(t)\} = pF(p) - f(0)$$

$$\mathcal{L}\{f^{(n)}(t)\} = p^n F(p) - p^{n-1}f(0) - p^{n-2}f'(0) - \cdots - f^{(n-1)}(0)$$

$$F'(p) = -\mathcal{L}\{tf(t)\}$$

$$F^{(n)}(p) = (-1)^n \mathcal{L}\{t^n f(t)\}$$

- 积分性质

$$\mathcal{L}\left\{\int_0^t f(t)dt\right\} = \frac{1}{p}F(p)$$

$$\mathcal{L}\left\{\frac{1}{t}f(t)\right\} = \int_p^\infty F(p)dp$$

设函数满足: $t < 0$ 时 $f_1(t) = f_2(t) = 0$, 则定义卷积如下:

附录

$$\begin{aligned} f_1(t) * f_2(t) &= \int_0^t f_1(\tau) f_2(t - \tau) d\tau \\ &= \int_0^t f_1(t - \tau) f_2(\tau) d\tau \end{aligned}$$

由上式给出的卷积满足交换律、结合律及分配律等性质。

- 卷积定理

$$\mathcal{L}\{f_1(t) * f_2(t)\} = F_1(p) \cdot F_2(p)$$

Laplace 变换与逆变换简表

序号	$f(t) = \mathcal{L}^{-1}\{F(p)\}$	$F(p) = \mathcal{L}\{f(t)\}$
(1)	1	$\frac{1}{p}$
(2)	$H(t - t_0)$	$\frac{1}{p} \exp(-pt_0)$
(3)	$\delta(t - t_0)$	$\exp(-pt_0)$
(4)	t	$\frac{1}{p^2}$
(5)	t^α	$\frac{\Gamma(\alpha+1)}{p^{\alpha+1}}$
(6)	$\exp(\alpha t)$	$\frac{1}{p-\alpha}$
(7)	$t^n \exp(\alpha t)$	$\frac{n!}{(p-\alpha)^{n+1}}$
(8)	$\frac{1}{\sqrt{\pi t}}$	$\frac{1}{\sqrt{p}}$
(9)	$2\sqrt{\frac{t}{\pi}}$	$p^{-3/2}$
(10)	$\frac{1}{2\sqrt{\pi t^3}} \exp\left(-\frac{1}{4t}\right)$	$\exp(-\sqrt{p})$
(11)	$\operatorname{erfc}\left(\frac{1}{2\sqrt{t}}\right)$	$\frac{1}{p} \exp(-\sqrt{p})$
(12)	$\frac{1}{\sqrt{\pi t}} \exp\left(-\frac{1}{4t}\right)$	$\frac{1}{\sqrt{p}} \exp(-\sqrt{p})$
(13)	$2\sqrt{\frac{t}{\pi}} \exp\left(-\frac{1}{4t}\right) - \operatorname{erfc}\left(\frac{1}{2\sqrt{t}}\right)$	$p^{-\frac{3}{2}} \exp(-\sqrt{p})$
(14)	$t \exp(-t)$	$\frac{1}{(p+1)^2}$
(15)	$\frac{1}{t} \exp\left(-\frac{1}{t}\right)$	$2K_0(2\sqrt{p})$
(16)	$E_1\left(\frac{1}{t}\right)$	$\frac{2}{p} K_0(2\sqrt{p})$
(17)	$\frac{1}{\sqrt{\pi}} \sin(2\sqrt{t})$	$p^{-\frac{3}{2}} \exp\left(\frac{1}{p}\right)$
(18)	$\frac{1}{\sqrt{\pi}} \cos(2\sqrt{t})$	$p^{-\frac{1}{2}} \exp\left(\frac{1}{p}\right)$
(19)	$-\gamma - \ln t$	$(\ln p)/p$

附录

表中: $H(t)$ — 单位阶跃函数; $\delta(t)$ — 单位阶跃函数; $\operatorname{erf}(t) = \frac{2}{\sqrt{\pi}} \int_0^t \exp(-y^2) dy$ — 误差函数; $\operatorname{erfc}(t) = 1 - \operatorname{erf}(t) = \frac{2}{\sqrt{\pi}} \int_t^\infty \exp(-y^2) dy$ — 余误差函数; K_0 — 第二类零阶修正 Bessel 函数; $E_1(t) = \int_t^\infty \frac{1}{y} \exp(-y) dy$ — 指数积分; $\gamma = 0.577\,215\,6649 \dots$ — 欧拉常数.

F2. Laplace变换法求解偏微分方程

利用性质: $\mathcal{L}\{f'(t)\} = pF(p) - f(0)$, 消除变量对 t 的导数。



• 1 维问题 (I - 1):

$$\begin{cases} a \frac{\partial^2 s}{\partial x^2} = \frac{\partial s}{\partial t} \\ \text{IC} : s(x, 0) = 0 \\ \text{BC} : s(0, t) = H \\ \text{BC} : s(\infty, t) = 0 \end{cases}$$

对方程做 Laplace 变换, 记:

$$\bar{s}(x, p) = \mathcal{L}\{s(x, t)\} = \int_0^\infty s(x, t) \exp(-pt) dt$$

有

$$a \frac{d^2 \bar{s}(x, p)}{dx^2} = p \bar{s}(x, p) - s(x, 0) = p \bar{s}(x, p)$$

上述方程的通解为

$$\bar{s}(x, p) = C_1 \exp\left(\sqrt{\frac{p}{a}} x\right) + C_2 \exp\left(-\sqrt{\frac{p}{a}} x\right)$$

对边界条件做 Laplace 变换:

$$\begin{cases} \bar{s}(\infty, p) = 0 \\ \bar{s}(0, p) = \frac{H}{p} \end{cases}$$

根据边界条件, 有 $C_1 = 0$, $C_2 = \frac{H}{p}$, 因此

$$\bar{s}(x, p) = H \frac{1}{p} \exp\left(-\sqrt{\frac{p}{a}} x\right)$$

根据 Laplace 变换简表公式 (11):

$$L^{-1} \left\{ \frac{1}{p} \exp(-\alpha \sqrt{p}) \right\} = \operatorname{erfc} \left(\frac{\alpha}{2\sqrt{t}} \right)$$

取 $\alpha = \frac{x}{\sqrt{a}}$, 得

$$s(x, t) = H \operatorname{erfc} \left(\frac{x}{2\sqrt{at}} \right)$$

• 1 维问题 (I - 2):

附录

$$\begin{cases} a \frac{\partial^2 s}{\partial x^2} = \frac{\partial s}{\partial t} \\ \text{IC} : s(x, 0) = 0 \\ \text{BC} : s(\infty, t) = 0 \\ \text{BC} : \left. \frac{\partial s}{\partial x} \right|_{x=0} = -\frac{q}{T} \end{cases}$$

对方程做 Laplace 变换, 记

$$\bar{s}(x, p) = \mathcal{L}\{s(x, t)\} = \int_0^\infty s(x, t) \exp(-pt) dt$$

有

$$a \frac{d^2 \bar{s}(x, p)}{dx^2} = p \bar{s}(x, p) - s(x, 0) = p \bar{s}(x, p)$$

上述方程的通解为

$$\bar{s}(x, p) = C_1 \exp\left(\sqrt{\frac{p}{a}}x\right) + C_2 \exp\left(-\sqrt{\frac{p}{a}}x\right)$$

对边界条件做 Laplace 变换:

$$\begin{cases} \bar{s}(\infty, p) = 0 \\ \left. \frac{\partial \bar{s}}{\partial x} \right|_{x=0} = -\frac{1}{p} \frac{q}{T} \end{cases}$$

根据边界条件, 有 $C_1 = 0$, $C_2 = \frac{q}{T} \sqrt{a} p^{-\frac{3}{2}}$, 因此

$$\bar{s}(x, p) = \frac{q}{T} \sqrt{a} p^{-\frac{3}{2}} \exp\left(-\sqrt{\frac{p}{a}}x\right)$$

根据 Laplace 变换简表公式 (13)

$$\mathcal{L}^{-1}\left\{p^{-\frac{3}{2}} \exp(-\alpha\sqrt{p})\right\} = 2\sqrt{\frac{t}{\pi}} \exp\left(-\frac{\alpha^2}{4t}\right) - \alpha \operatorname{erfc}\left(\frac{\alpha}{2\sqrt{t}}\right)$$

取 $\alpha = \frac{x}{\sqrt{a}}$, 得

$$\begin{aligned} s(x, t) &= \frac{q}{T} \sqrt{a} \left[2\sqrt{\frac{t}{\pi}} \exp\left(-\frac{x^2}{4at}\right) - \frac{x}{\sqrt{a}} \operatorname{erfc}\left(\frac{x}{2\sqrt{at}}\right) \right] \\ &= \frac{q}{T} \sqrt{\frac{4at}{\pi}} \exp\left(-\frac{x^2}{4at}\right) - \frac{qx}{T} \operatorname{erfc}\left(\frac{x}{2\sqrt{at}}\right) \\ &= \frac{q}{T} \left[\frac{1}{\sqrt{\pi}u} \exp(-u^2) - \operatorname{erfc}(u) \right] \end{aligned}$$

式中, $u^2 = \frac{x^2}{4at}$.

• 2 维问题 (II-1):

记 $s = H_0 - H$, 数学模型:

附录

$$\begin{cases} a \left(\frac{\partial^2 s}{\partial r^2} + \frac{1}{r} \frac{\partial s}{\partial r} \right) = \frac{\partial s}{\partial t} & t > 0, 0 < r < \infty \\ \text{IC} : s(r, 0) = 0 & 0 < r < \infty \\ \text{BC} : s(\infty, t) = 0, \lim_{r \rightarrow \infty} \left(\frac{\partial s}{\partial r} \right) = 0 & t > 0 \\ \text{BC} : \lim_{r \rightarrow 0} \left(r \frac{\partial s}{\partial r} \right) = -\frac{Q}{2\pi T} \end{cases}$$

式中, $a = \frac{T}{S}$ 。

记

$$s(\bar{r}, p) = \mathcal{L}\{s\} = \int_0^\infty s(r, t) e^{-pt} dt$$

对方程两边做 Laplace 变换, 并使用初始条件 $s(r, 0) = 0$, 得:

$$\frac{d^2 \bar{s}}{dr^2} + \frac{1}{r} \frac{d\bar{s}}{dr} - \frac{p}{a} \bar{s} = 0$$

此为 0 阶修正 Bessel 方程, 通解为:

$$\bar{s} = C_1 I_0 \left(\sqrt{\frac{p}{a}} r \right) + C_2 K_0 \left(\sqrt{\frac{p}{a}} r \right)$$

对边界条件做 Laplace 变换:

$$\begin{cases} \bar{s}(\infty, p) = 0 \\ r \frac{\partial \bar{s}}{\partial r} \Big|_{r=r_w} = -\frac{1}{p} \frac{Q}{2\pi T} \end{cases}$$

根据边界条件, 有 $C_1 = 0$, $C_2 = \frac{Q}{2\pi T} \frac{1}{p} \frac{1}{\sqrt{\frac{p}{a}} r_w K_1 \left(\sqrt{\frac{p}{a}} r_w \right)}$, 因此

$$\bar{s} = \frac{Q}{2\pi T} \frac{1}{p} \frac{K_0 \left(\sqrt{\frac{p}{a}} r \right)}{\sqrt{\frac{p}{a}} r_w K_1 \left(\sqrt{\frac{p}{a}} r_w \right)}$$

设 $r_w \rightarrow 0$, 因为 $\lim_{x \rightarrow 0} x K_1(x) = 1$, 所以有

$$\bar{s} \doteq \frac{Q}{4\pi T} \frac{2}{p} K_0 \left(\sqrt{\frac{p}{a}} r \right)$$

根据 Laplace 变换简表公式 (16):

$$\mathcal{L}^{-1} \left\{ \frac{2}{p} K_0(2\sqrt{p}) \right\} = E_1 \left(\frac{1}{t} \right)$$

及 Laplace 变换相似性:

$$\mathcal{L}^{-1} \{F(bp)\} = \frac{1}{b} f \left(\frac{t}{b} \right)$$

有

$$\bar{s} \doteq \frac{Q}{4\pi T} \frac{2}{p} K_0 \left(\sqrt{\frac{p}{a}} r \right) = \frac{Q}{4\pi T} \frac{r^2}{4a} \frac{2}{\frac{r^2}{4a} p} K_0 \left(2\sqrt{\frac{r^2}{4a} p} \right)$$

取 $b = \frac{r^2}{4a}$:

附录

$$s = \frac{Q}{4\pi T} E_1 \left(\frac{r^2}{4at} \right) = \frac{Q}{4\pi T} \int_{\frac{r^2}{4t}}^{\infty} \frac{e^{-y}}{y} dy$$

• 2 维问题 (II - 2) : Jacob-Lohman 公式

做无量纲变量代换, 记 $\bar{r} = \frac{r}{r_w}$, $\bar{t} = \frac{at}{r_w^2}$, 定解问题变为

$$\begin{cases} \frac{\partial^2 s}{\partial \bar{r}^2} + \frac{1}{\bar{r}} \frac{\partial s}{\partial \bar{r}} = \frac{\partial s}{\partial \bar{t}} & \bar{t} > 0, 1 < \bar{r} < \infty \\ s(\bar{r}, 0) = 0, & 1 < \bar{r} < \infty \\ s(\infty, \bar{t}) = 0, & \bar{t} > 0 \\ s(1, \bar{t}) = s_w, & \bar{t} > 0 \end{cases}$$

对方程两边做 Laplace 变换, 并使用初始条件 $s(r, 0) = 0$, 得:

$$\frac{d^2 \bar{s}}{d\bar{r}^2} + \frac{1}{\bar{r}} \frac{d\bar{s}}{d\bar{r}} - p\bar{s} = 0$$

此为 0 阶修正 Bessel 方程, 通解为:

$$\bar{s} = C_1 I_0(\sqrt{p}\bar{r}) + C_2 K_0(\sqrt{p}\bar{r})$$

对边界条件做 Laplace 变换:

$$\begin{cases} \bar{s}(\infty, p) = 0 \\ \bar{s}(1, \bar{t}) = \frac{s_w}{p} \end{cases}$$

根据边界条件, 有 $C_1 = 0$, $C_2 = \frac{s_w}{p} \frac{1}{K_0(\sqrt{p})}$, 因此

$$\bar{s} = \frac{s_w}{p} \frac{K_0(\sqrt{p}\bar{r})}{K_0(\sqrt{p})}$$

记

$$\begin{aligned} \bar{A}(\bar{r}, p) &= \frac{K_0(\sqrt{p}\bar{r})}{pK_0(\sqrt{p})}, & \bar{s} &= s_w \bar{A}(\bar{r}, p) \\ A(\bar{r}, \bar{t}) &= \mathcal{L}^{-1}\{\bar{A}(\bar{r}, p)\} \end{aligned}$$

则有

$$s = s_w A(\bar{r}, \bar{t})$$

式中, $A(\bar{r}, \bar{t})$ 称为降深函数。

记 Q_w 为自流井流量, \bar{Q}_w 为 Q_w 的 Laplace 变换。有

$$\bar{Q}_w = -2\pi\bar{r}T \left. \frac{\partial \bar{s}}{\partial \bar{r}} \right|_{\bar{r}=1} = 2\pi T \frac{s_w}{p} \frac{\sqrt{p}K_1(\sqrt{p})}{K_0(\sqrt{p})}$$

记

$$G(\bar{t}) = \mathcal{L}^{-1} \left\{ \frac{K_1(\sqrt{p})}{\sqrt{p}K_0(\sqrt{p})} \right\}$$

有

$$Q_w = 2\pi T s_w G(\bar{t})$$

式中, $G(\bar{t})$ 称为流量函数, $\bar{t} = \frac{at}{r_w^2}$ 。

- 2 维问题 (II-3): Hantush-Jacob 公式

数学模型:

$$\begin{cases} \frac{\partial^2 s}{\partial r^2} + \frac{1}{r} \frac{\partial s}{\partial r} - \frac{s}{B^2} = \frac{1}{a} \frac{\partial s}{\partial t} & t > 0, r_w < r < \infty \\ s(r, 0) = 0, & r_w < r < \infty \\ s(\infty, t) = 0, & t > 0 \\ \lim_{r \rightarrow 0} (s \frac{\partial s}{\partial t}) = -\frac{Q}{2\pi T}, & t > 0 \end{cases}$$

式中, $a = \frac{T}{S}$ 。

对方程两边做 Laplace 变换, 并使用初始条件 $s(r, 0) = 0$, 得:

$$\frac{\partial^2 \bar{s}}{\partial r^2} + \frac{1}{r} \frac{\partial \bar{s}}{\partial r} - \left(\frac{p}{a} + \frac{1}{B^2} \right) \bar{s} = 0$$

同 Theis 模型, 其解为:

$$\bar{s} = \frac{Q}{4\pi T} \frac{2}{p} K_0 \left(\sqrt{\frac{p}{a} + \frac{1}{B^2}} r \right) = \frac{Q}{4\pi T} \frac{2}{p} K_0 \left(2\sqrt{\frac{r^2}{4a} \left(p + \frac{a}{B^2} \right)} \right)$$

记 $\alpha = \frac{r^2}{4a}$, $\beta = \frac{a}{B^2}$, 由 Laplace 变换简表公式 (15):

$$\mathcal{L}^{-1}\{2K_0(2\sqrt{p})\} = \frac{1}{t} \exp\left(-\frac{1}{t}\right) = f(t)$$

及相似性, 有

$$\mathcal{L}^{-1}\{2K_0(2\sqrt{\alpha p})\} = \frac{1}{\alpha} f\left(\frac{t}{\alpha}\right) = \frac{1}{t} \exp\left(-\frac{\alpha}{t}\right)$$

根据位移性质, 有

$$\mathcal{L}^{-1}\{2K_0(2\sqrt{\alpha(p+\beta)})\} = \exp(-\beta t) \frac{1}{t} \exp\left(-\frac{\alpha}{t}\right) = \frac{1}{t} \exp\left(-\beta t - \frac{\alpha}{t}\right)$$

利用卷积计算 $\mathcal{L}^{-1}\left\{\frac{4\pi T \bar{s}}{Q}\right\}$:

$$\frac{4\pi T s}{Q} = \int_0^t 1 \cdot \frac{1}{\tau} \exp\left(-\beta \tau - \frac{\alpha}{\tau}\right) d\tau$$

做变量代换 $y = \frac{\alpha}{\tau}$:

$$\begin{aligned} \frac{4\pi T s}{Q} &= \int_{\frac{\alpha}{t}}^{\frac{\alpha}{0}} \frac{y}{\alpha} \exp\left(-\frac{\alpha \beta}{y} - y\right) \left(-\frac{\alpha}{y^2}\right) dy \\ &= \int_{\frac{\alpha}{4at}}^{\infty} \frac{1}{y} \exp\left(-y - \frac{r^2}{4B^2 y}\right) dy \end{aligned}$$

F3. Laplace变换的数值反演

Stehfest 算法

设 $F(p)$ 为函数 $f(t)$ 的 Laplace 变换。Stehfest 算法公式如下:

附录

$$f(t) \approx \frac{\ln 2}{t} \sum_{i=1}^n c_i F\left(\frac{i \ln 2}{t}\right)$$

式中, c_i 为 Stehfest 系数, 按下式计算:

$$c_i = (-1)^{i+\frac{n}{2}} \sum_{k=\lceil \frac{i+1}{2} \rceil}^{\min(i, \frac{n}{2})} \frac{k^{\frac{n}{2}} (2k)!}{(\frac{n}{2} - k)! k! (k-1)! (i-k)! (2k-i)!}$$

```
' n shuld not exceed about 20, and n = 10 is probably sufficient
' for most applications.
' Note that n must be an even integer and that t = time.
Function Lapinv(n,t)
    n=WorksheetFunction.Even(n)
    Lapinv=0#
    For i=1 To n
        Lapinv=Lapinv+Stehcoef(i,n)*Transform(i*Log(2)/t)
    Next i
    Lapinv=Lapinv*Log(2)/t
End Function

Function Stehcoef(i,n)
    M=WorksheetFunction.Round(n/2,0)
    upperlimit=WorksheetFunction.Min(i,M)
    lowerlimit=WorksheetFunction.RoundDown((i+1)/2,0)
    Stehcoef=0#
    For K=lowerlimit To upperlimit
        num=Fact(2*K)*K^M
        denom=Fact(M-K)*Fact(K)*Fact(K-1)*Fact(i-K)*Fact(2*K-i)
        Stehcoef=Stehcoef+num/denom
    Next K
    Stehcoef=Stehcoef*(-1)^(i+M)
End Function

Function Fact(x)
    Fact=WorksheetFunction.Fact(x)
End Function

Function Transform(p) 'Theis解
    Transform=2*WorksheetFunction.BesselK(2*Sqr(p),0)/p
End Function
```

- Theis 解的反演

$$s = \frac{Q}{4\pi T} W(u) = \frac{Q}{4\pi T} \mathcal{L}^{-1} \left\{ \frac{2}{p} K_0 \left(\sqrt{\frac{p}{a}} r \right) \right\}$$

式中, $u = \frac{r^2 S}{4Tt}$ 。取 $b = \frac{r^2}{4a}$, 得

$$\frac{1}{b} W\left(\frac{1}{b}\right) = \mathcal{L}^{-1} \left\{ \frac{2}{bp} K_0(2\sqrt{bp}) \right\}$$

由 Laplace 变换性质

$$\mathcal{L}^{-1} \{F(bp)\} = \frac{1}{b} f\left(\frac{t}{b}\right)$$

有

附录

$$W\left(\frac{1}{t^*}\right) = \mathcal{L}^{-1}\left\{\frac{2}{p^*}K_0(2\sqrt{p^*})\right\} = W(u)$$

取 $u = 0.01$, 即 $t^* = \frac{1}{u} = 100$, 可以计算出 $W(0.01)$ 。

```
Function Transform(p)
    Transform=2*WorksheetFunction.BesselK(2*Sqr(p),0)/p
End Function
,
Function Lapinv(n,t)
    n=WorksheetFunction.Even(n)
    Lapinv=0#
    For i=1 To n
        Lapinv=Lapinv+Stehcoef(i,n)*Transform(i*Log(2)/t)
    Next i
    Lapinv=Lapinv*Log(2)/t
End Function
```

- 定降深井模型 (Jacob-Lohman) 反演

记

$$\bar{A}(\bar{r}, p) = \frac{K_0(\sqrt{p}\bar{r})}{pK_0(\sqrt{p})}$$

有

$$\bar{s} = s_w \bar{A}(\bar{r}, p)$$

记 $A(\bar{r}, \bar{t}) = \mathcal{L}^{-1}\{\bar{A}(\bar{r}, p)\}$, 得

$$s = s_w A(\bar{r}, \bar{t})$$

式中, $A(\bar{r}, \bar{t})$ 称为降深函数。

```
Function Transform(p,r)
    Transform=WorksheetFunction.BesselK(r*Sqr(p),0)/WorksheetFunction.BesselK(Sqr(p),0)/p
End Function
,
Function Lapinv(n,t,r)
    n=WorksheetFunction.Even(n)
    Lapinv=0#
    For i=1 To n
        Lapinv=Lapinv+Stehcoef(i,n)*Transform(i*Log(2)/t,r)
    Next i
    Lapinv=Lapinv*Log(2)/t
End Function
```

记 Q_w 为自流井流量, 有

$$\begin{aligned} Q_w &= 2\pi T s_w G(\bar{t}) \\ &= 2\pi T s_w \mathcal{L}^{-1}\left\{\frac{K_1(\sqrt{p})}{\sqrt{p}K_0(\sqrt{p})}\right\} \end{aligned}$$

式中, $G(\bar{t})$ 称为流量函数, $\bar{t} = \frac{at}{r_w^2}$ 。

附录

```
Function Transform(p)
    s=Sqr(p)
    Transform=WorksheetFunction.BesselK(s,1)/WorksheetFunction.BesselK(s,0)/s
End Function
,
Function Lapinv(n,t)
    n=WorksheetFunction.Even(n)
    Lapinv=0#
    For i=1 To n
        Lapinv=Lapinv+Stehcoef(i,n)*Transform(i*Log(2)/t)
    Next i
    Lapinv=Lapinv*Log(2)/t
End Function
```

- 越流含水层完整井模型 (Hantush-Jacob) 反演

$$s = \frac{Q}{4\pi T} W(u, \beta) = \frac{Q}{4\pi T} \mathcal{L}^{-1} \left\{ \frac{2}{p} K_0 \left(\sqrt{\frac{p}{a} + \frac{1}{B^2} r} \right) \right\}$$

式中, $u = \frac{r^2 S}{4Tt}$, $\beta = \frac{r}{B}$ 。取 $b = \frac{r^2}{4a}$, 有:

$$W\left(\frac{b}{t}, \beta\right) = \mathcal{L}^{-1} \left\{ \frac{2}{p} K_0 \left(\sqrt{4bp + \beta^2} \right) \right\}$$

由 Laplace 变换的相似性:

$$\mathcal{L}^{-1} \{F(bp)\} = \frac{1}{b} f\left(\frac{t}{b}\right)$$

得

$$W\left(\frac{1}{t^*}, \beta\right) = \mathcal{L}^{-1} \left\{ \frac{2}{p^*} K_0 \left(\sqrt{4p^* + \beta^2} \right) \right\}$$

```
Function Transform(p,beta)
    Transform=2*WorksheetFunction.BesselK(Sqr(4*p+beta^2),0)/p
End Function
,
Function Lapinv(n,t,beta)
    n=WorksheetFunction.Even(n)
    Lapinv=0#
    For i=1 To n
        Lapinv=Lapinv+Stehcoef(i,n)*Transform(i*Log(2)/t,beta)
    Next i
    Lapinv=Lapinv*Log(2)/t
End Function
```