数理方程_偏微分方程_分离变量法

+ 变系数常微分方程_广义幂级数解法_特殊函数

Partial Differential Equations

§ 3 Separation of variables on higher dimentional problems

Special functions,

appear as solutions of ODEs with variable coefficients, 2nd example: Legendre Polynomial

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Spring 2018, Hefei UST©-math-phys

曲线坐标系下分离变量 $T' + a^2 k^2 T = 0$ 波动 $T' + a^2 k^2 T = 0$ 传导

$$T'' + a^2 k^2 T = 0$$

 $u = T(t) v(r, \theta, \phi)$

球坐标
$$\triangle_3 = \frac{1}{r^2} \left[\frac{\partial}{\partial r} (r^2 \frac{\partial}{\partial r}) + \frac{1}{\sin \theta} \frac{\partial}{\partial \theta} (\sin \theta \frac{\partial}{\partial \theta}) + \frac{1}{\sin^2 \theta} \frac{\partial^2}{\partial \varphi^2} \right]$$

▶ 球坐标下 $\frac{1}{r^2} \left[\frac{\partial}{\partial r} (r^2 \frac{\partial}{\partial r}) + \frac{1}{\sin \theta} \frac{\partial}{\partial \theta} (\sin \theta \frac{\partial}{\partial \theta}) + \frac{1}{\sin^2 \theta} \frac{\partial^2}{\partial \phi^2} \right] v + k^2 v = 0$

进一步设变量分离形式的特解 $v = R(r)\Theta(\theta)\Phi(\varphi)$, 逐层剥离

$$\frac{1}{r^2} \frac{(r^2 R')'}{R} + \frac{1}{r^2} \cdot \left[\frac{1}{\sin \theta} \frac{(\sin \theta \Theta')'}{\Theta} + \frac{1}{\sin^2 \theta} \frac{\Phi''}{\Phi} \right] + k^2 = 0$$

$$= -\lambda$$
 $= -\mu$ $= -m^2$

- $ightharpoonup \frac{\Phi''}{\Phi} = -m^2, \quad \Phi'' + m^2 \Phi = 0 \ \mathbf{SM}.$
- $\frac{1}{r^2} (r^2 R')' + (k^2 \frac{\lambda}{r^2}) R = 0,$ 称球 Bessel 方程, 有技巧 x = kr, $z(x) \equiv \sqrt{x}R(\frac{x}{k})$, $\lambda \equiv l(l+1)$, 化为 $l + \frac{1}{2}$ 阶 Bessel 方程 $x^2z'' + xz' + [x^2 - (l + \frac{1}{2})^2]z = 0$.
- $\frac{1}{\sin\theta} \frac{(\sin\theta\Theta')'}{\Theta} + \frac{(-m^2)}{\sin^2\theta} = -\lambda, \quad \frac{1}{\sin\theta} (\sin\theta\Theta')' + (\lambda \frac{m^2}{\sin^2\theta})\Theta = 0,$ $\theta: 0 \to \pi$, $\sin \theta \in (0, 1]$, $\cos \theta \in (1, -1)$, $\mathbf{\mathcal{U}}(x) = \cos \theta$, $y(x) \equiv \Theta(\theta)$, 得 $[(1-x^2)y']' + (\lambda - \frac{m^2}{1-x^2})y = 0$, 称 "m 阶伴随 Legendre 方程". 我们只学习 m=0 情况, 即 φ 方向轴对称, 此时有 Legendre 方程: $[(1-x^2)y']' + \lambda y = 0$

球问题 经线方向之固有值问题 的泛定方程:

general Legendre equation (m阶伴随勒让德方程*)

$$\Delta_3 u(r, \theta, \varphi) = 0$$

径向
$$(r^2R')'+(k^2\cdot r^2-\lambda)R=0$$

经线 北极绕向南极
$$\frac{1}{\sin\theta}(\sin\theta\Theta')' + (\lambda - \frac{m^2}{\sin^2\theta})\Theta = 0 \xrightarrow{x=\cos\theta} [(1-x^2)y']' + (\lambda - \frac{m^2}{1-x^2})y = 0$$

纬线 周期角向 $Φ'' + m^2Φ = 0$

轴对称球问题 经线方向固有值问题 的泛定方程:

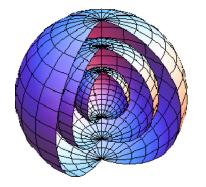
Legendre's differential equation (勒让德方程)

径向
$$(\mathbf{r}^2 \mathbf{R}')' + (\mathbf{k}^2 \cdot \mathbf{r}^2 - \lambda) \mathbf{R} = 0$$

北极绕向南极 经线方向 $\frac{1}{\sin\theta}(\sin\theta\Theta')' + \lambda\Theta = 0 \xrightarrow{x=\cos\theta} [(1-x^2)y']' + \lambda y = 0$ 周期角向 纬线方向 $\Phi \equiv 1$, $\Phi'' = 0$ (m = 0).

$$k(x) = 1 - x^2$$
, $q(x) = 0$, $\rho(x) = 1$, $x = \pm 1$ 处 $k(\pm 1) = 0$, 是正则奇点.

Legendre方程幂级数形式通解 $y = c_1 y_1 + c_2 y_2$ 面临 $x = \pm 1$ 即北极南极处收敛问题?



$$y(x) = \sum_{n=0}^{+\infty} a_n x^n$$

|x|<1 内解析,可逐项求导

$$y' = \sum_{n=1}^{+\infty} n a_n x^{n-1} - 2xy' = -\sum_{n=0}^{+\infty} 2n a_n x^n$$

$$y'' = \sum_{n=2}^{+\infty} n(n-1) a_n x^{n-2} (1-x^2) y'' = \sum_{k=0}^{+\infty} (k+2)(k+2-1) a_{k+2} x^k - \sum_{n=2}^{+\infty} n(n-1) a_n x^n$$

$$= \sum_{n=0}^{+\infty} [(n+2)(n+1) a_{n+2} - n(n-1) a_n] x^n$$

$$\sum_{n=0}^{+\infty} [(n+2)(n+1)a_{n+2} - n(n-1)a_n]x^n - \sum_{n=0}^{+\infty} 2na_nx^n + \lambda \sum_{n=0}^{+\infty} a_nx^n = 0$$

$$(n+2)(n+1)a_{n+2} - [n(n+1) - \lambda]a_n = 0$$

$$a_{n+2} = \frac{n(n+1) - \lambda}{(n+1)(n+2)} a_n \equiv \frac{n(n+1) - l(l+1)}{(n+1)(n+2)} a_n = \frac{(n-l)(n+1+l)}{(n+2)(n+1)} a_n$$

$$l =$$
整数 $\mathbf{n} = 2m$: 递推遇 $n - l = 0$, $\Rightarrow a_{2m+2} = 0$, $\Rightarrow a_{2m+4} = a_{2m+6} = \dots = 0$, 偶串 \mathbf{y}_1 被截断 $\sum_{k=0}^{n/2}$

$$l =$$
整数 $\mathbf{n} = 2m + 1$:也遇 $n - l = 0$, $\Rightarrow a_{2m+3} = 0$, $\Rightarrow a_{2m+5} = a_{2m+7} = \dots = 0$, 奇串 \mathbf{y}_2 被截断 $\sum_{k=0}^{(n-1)}$

Legendre方程幂级数形式通解 $y = c_1 y_1 + c_2 y_2$ 面临 $x = \pm 1$ 即北极南极处收敛问题? 当且仅当 $\lambda \equiv l(l+1) = n(n+1)$,n为整数时,存在有界解: y_1 或 y_2 被截断为多项式 P_n . 值域有界要求 $\lambda = n(n+1)$,把 $c_1 P_n + c_2 y_2 = c_1 y_1 + c_2 P_n$ 改进写法后通解为 $y = CP_n + DQ_n$ 然后丢弃 $x = \pm 1$ ($\theta = 0, \pi$)处发散的 Q_n ,由自然边界条件(值域有界)取 $y = CP_n$

勒让德多项式的表示和性质

级数定义式:
$$P_n(x) = \sum_{k=0}^{\left[\frac{n}{2}\right]} \frac{(-1)^k (2n-2k)!}{2^n k! (n-k)! (n-2k)!} x^{n-2k}, \quad n = 0,1,2,...$$

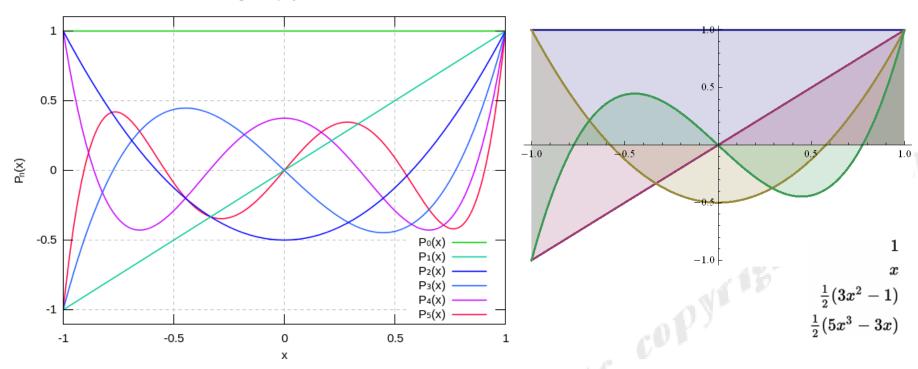
微分定义式:
$$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n$$

$$(x^2-1)^n = \sum_k C_n^k (x^2)^{n-k} (-1)^k$$
, $C_n^k = \frac{n!}{(n-k)!k!}$, 最高 x^{2n} 次; 再求 n 次导,最高 x^n 次:

$$\frac{1}{2^{n} n!} \sum_{k} \frac{n!}{(n-k)!k!} \underbrace{(2n-2k)(2n-2k-1)...(n-2k+1)}_{n \uparrow \uparrow} x^{n-2k} (-1)^{k} = \sum_{k=0}^{\left[\frac{n}{2}\right]} \frac{(-1)^{k} (2n-2k)!}{2^{n} (n-k)!k! (n-2k)!} x^{n-2k}$$

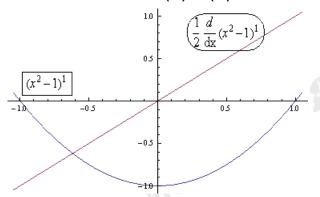
 $\frac{1}{256}(46189x^{10} - 109395x^8 + 90090x^6 - 30030x^4 + 3465x^2 - 63)$

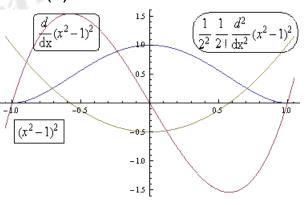
n	$P_n(x)$	
0	1	$P_0(\cos\theta) = 1$
1	\boldsymbol{x}	
2	$rac{1}{2}(3x^2-1)$	$P_1(\cos\theta) = \cos\theta$
3	$rac{1}{2}(5x^3-3x)$	$P_2(\cos\theta) = \frac{1}{2}(3\cos^2\theta - 1)$
4	$rac{1}{8}(35x^4-30x^2+3)$	1
5	$rac{1}{8}(63x^5-70x^3+15x)$	$P_3(\cos\theta) = \frac{1}{2}(5\cos^3\theta - 3\cos\theta)$
6	$rac{1}{16}(231x^6-315x^4+105x^2-5)$	2
7	$rac{1}{16}(429x^7-693x^5+315x^3-35x)$	
8	$rac{1}{128}(6435x^8-12012x^6+6930x^4-1260x^2+35)$	
9	$rac{1}{128}(12155x^9-25740x^7+18018x^5-4620x^3+315x)$	



零点: *Rolle定理 f(a)=f(b), 则存在c∈[a,b], 使f'(c)=0.

例如函数两根间f(a)=f(b)=0,其导数至少存在一根f'(c)=0.





P_n(x)在[-1,1] 有且仅有n个 单零点.

$$\frac{1}{R} = \frac{1}{\sqrt{r^2 + r'^2 - 2rr'\cos\theta}} \xrightarrow{\cos\theta = x, \ t = \frac{r'}{r}} \begin{cases}
\frac{1}{r'} \frac{1}{\sqrt{1 + (\frac{1}{t})^2 - 2\frac{1}{t}x}}, \ |t| > 1 \\
\frac{1}{r} \frac{1}{\sqrt{1 + t^2 - 2tx}}, \ |t| < 1
\end{cases}$$

无量纲量 $(1-2xt+t^2)^{-\frac{1}{2}}$:

$$f(t) = (1 - 2xt + t^2)^{-\frac{1}{2}} = \sum_{n=0}^{+\infty} C_n(x)t^n, \quad \sharp + C_n(x) = \frac{f^{(n)}(t)}{n!} \Big|_{t=0} = \frac{1}{2\pi i} \oint_C \frac{(1 - 2x\xi + \xi^2)^{-\frac{1}{2}}}{(\xi - 0)^{n+1}} d\xi$$

变换 $\sqrt{1-2xt+t^2} \equiv 1-tz$,

反解出
$$t = 2\frac{(z-x)}{z^2-1}$$
, $\frac{1}{1-tz} = \frac{1}{\frac{z^2-1-2(z-x)z}{2}}$, $\frac{dt}{dz} = 2\left[\frac{1}{(z^2-1)} + \frac{(z-x)(-2z)}{(z^2-1)^2}\right]$,

$$C_{n}(x) = \frac{1}{2\pi i} \oint_{C} \frac{(1-2xt+t^{2})^{\frac{1}{2}}}{t^{n+1}} dt = \frac{1}{2\pi i} \oint_{C} \frac{\frac{1}{1-tz}}{t^{n+1}} \frac{dt}{dz} dz = \frac{1}{2\pi i} \oint_{C} \frac{\frac{z^{2}-1}{z^{2}-1-2(z-x)z}}{[2\frac{(z^{2}-1)-2(z-x)z}{z^{2}-1}]^{n+1}} 2[\frac{(z^{2}-1)-2(z-x)z}{(z^{2}-1)^{2}}] dz$$

$$= \frac{\frac{1}{2^{n}} \frac{1}{2\pi i} \oint_{C} \frac{(z^{2}-1)^{n}}{[z-x]^{n+1}} dz = \frac{1}{2^{n}} \frac{g^{(n)}(x)}{n!} = \frac{1}{2^{n} n!} \frac{d^{n}}{dx^{n}} (x^{2}-1)^{n}$$

$$P_{n}(x) = \frac{1}{2^{n}} \frac{1}{2\pi i} \oint_{C} \frac{(z^{2}-1)^{n}}{[z-x]^{n+1}} dz \xrightarrow{z=x+i\sqrt{1-x^{2}}e^{i\theta}}$$

 $=P_n(x)$ Schläfli复积分表示

"生成函数" :
$$(1-2xt+t^2)^{-\frac{1}{2}} = \begin{cases} \sum_{n=0}^{+\infty} \mathbf{P_n}(x)t^n, & \left|\frac{r'}{r}\right| = |t| < 1 \\ \frac{1}{t} \sum_{n=0}^{+\infty} \mathbf{P_n}(x) \left(\frac{1}{t}\right)^n, & \left|\frac{r'}{r}\right| = |t| > 1 \end{cases}$$

复分析知识: $g^{(n)}(z) = \frac{n!}{2\pi i} \oint_C \frac{g(\xi)}{(\xi-\tau)^{n+1}} d\xi$

$$P_{n}(x) = \frac{1}{2^{n}} \frac{1}{2\pi i} \oint_{C} \frac{(z^{2}-1)^{n}}{[z-x]^{n+1}} dz \xrightarrow{z=x+i\sqrt{1-x^{2}}e^{i\theta}}$$

$$= \frac{1}{2^{n}} \frac{1}{2\pi i} \int_{-\pi}^{\pi} \frac{[x^{2}-1+2ix\sqrt{1-x^{2}}-(1-x^{2})e^{2i\theta}]^{n}}{(i\sqrt{1-x^{2}}e^{i\theta})^{n+1}} (i\sqrt{1-x^{2}}ie^{i\theta}d\theta)$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} [x+i\sqrt{1-x^{2}}\frac{e^{-i\theta}+e^{i\theta}}{2}]^{n} d\theta = \frac{1}{\pi} \int_{0}^{\pi} [x+i\sqrt{1-x^{2}}\cos\theta]^{n} d\theta$$

$$P_{n}(\pm 1) = \frac{1}{\pi} \int_{0}^{\pi} [x + i\sqrt{1 - x^{2}} \cos \theta]^{n} d\theta = \frac{1}{\pi} \int_{0}^{\pi} [\pm 1]^{n} d\theta = \begin{cases} 1, & x = 1 \\ (-1)^{n}, & x = -1 \end{cases}$$

勒让德多项式递推关系

$$(1-2xt+t^{2})^{\frac{-1}{2}} = \sum_{n=0}^{+\infty} \mathbf{P_{n}}(x)t^{n} \xrightarrow{\text{对 t x导}} \xrightarrow{\frac{-1}{2}} (-2x+2t)(1-2xt+t^{2})^{\frac{-3}{2}} = \sum_{n} \mathbf{n} \mathbf{P_{n}}(x)t^{n-1}$$

$$\Rightarrow (x-t)(1-2xt+t^{2})^{\frac{-1}{2}} = (x-t)\sum_{n=0}^{+\infty} \mathbf{P_{n}}(x)t^{n} = (1-2xt+t^{2})\sum_{n} \mathbf{n} \mathbf{P_{n}}(x)t^{n-1}$$

$$\Rightarrow x\sum_{n=0}^{+\infty} \mathbf{P_{n}}(x)t^{n} - \sum_{n=0}^{+\infty} \mathbf{P_{n}}(x)t^{n} = \sum_{n=0}^{+\infty} (n+1)\mathbf{P_{n+1}}(x)t^{n} - 2x\sum_{n} \mathbf{n} \mathbf{P_{n}}(x)t^{n} + \sum_{n=0}^{+\infty} (n-1)\mathbf{P_{n-1}}(x)t^{n}$$

$$\xrightarrow{\text{挤 t x p}} (2n+1)x\mathbf{P_{n}}(x) = (n+1)\mathbf{P_{n+1}}(x) + \mathbf{n} \mathbf{P_{n-1}}(x)$$

$$(3)$$

$$(1-2xt+t^{2})^{\frac{-1}{2}} = \sum_{n=0}^{+\infty} \mathbf{P}_{n}(x)t^{n} \xrightarrow{\exists xx} \xrightarrow{-2t} (1-2xt+t^{2})^{\frac{-3}{2}} = \sum_{n=0}^{+\infty} \mathbf{P}'_{n}(x)t^{n}$$

$$\Rightarrow t(1-2xt+t^{2})^{\frac{-1}{2}} = t\sum_{n=0}^{+\infty} \mathbf{P}_{n}(x)t^{n} = (1-2xt+t^{2})\sum_{n=0}^{+\infty} \mathbf{P}'_{n}(x)t^{n}$$

$$\xrightarrow{\underline{4t}^{n+1}\underline{x}\underline{y}} \mathbf{P}_{n}(x) = \mathbf{P}'_{n+1}(x) - 2x\mathbf{P}'_{n}(x) + \mathbf{P}'_{n-1}(x)$$

$$0 = (n+1)P_{n+1}(x) - (2n+1)xP_n(x) + nP_{n-1}(x)$$
 (3)再对x求导得:

$$0 = (n+1)\mathbf{P}'_{n+1}(x) - (2n+1)x\mathbf{P}'_{n}(x) - (2n+1)\mathbf{P}_{n}(x) + n\mathbf{P}'_{n-1}(x) \qquad \spadesuit$$

Separation of variables Legendre polynomials

λ_{n}	 X(b)=0		III	自然
 X(a)=0				
X'(a)=0				
III				
自然				≥0

$$k = 0: \quad r^{2}R'' + 2rR' - l(l+1)R = 0$$

$$Euler: r^{2}y'' + bry' + cy = 0$$

$$\langle r = e^{t} \rightarrow \ddot{Y} + (b-1)\dot{Y} + cY = 0$$

$$\frac{e^{\kappa t}}{m} \rightarrow \kappa^{2} + (b-1)\kappa + c = 0 \rightarrow \begin{cases} e^{\kappa_{1}t} \\ e^{\kappa_{2}t} \end{cases} \sim \begin{cases} r^{\kappa_{1}} \\ r^{\kappa_{2}} \end{cases}, or \begin{cases} e^{\kappa_{1}t} \\ te^{\kappa_{1}t} \end{cases}$$

$$n = 0, 1, 2, ...$$

$$\kappa^{2} + \kappa - l(l+1) = 0 \xrightarrow{\kappa_{1} = l, \kappa_{2} = -(l+1)} \rightarrow R(r) = Cr^{l} + Dr^{-(l+1)}$$

$$\Theta_{n} = P_{n}(CO)$$

$$\Delta_3 u(r, \theta, \varphi) = 0$$

$$(r^2 R')' + (0 \cdot r^2 - \lambda)R = 0$$

$$\frac{1}{\sin \theta} (\sin \theta \Theta')' + (\lambda - \frac{m^2}{\sin^2 \theta})\Theta = 0$$

$$\Phi'' + m^2 \Phi = 0$$

$$[(1-x^2)y']'+(\lambda-\frac{m^2}{1-x^2})y=0$$
轴对称Φ = 1, m = 0:
$$[(1-x^2)y']'+\lambda y=0$$

$$|y(\pm 1)|<+\infty$$

$$\lambda_n = n(n+1)$$

$$n = 0,1,2,...$$

$$\Theta_n = P_n(\cos\theta)$$

§ 3 轴对称Laplace方程的球问题

With Inner product,

Sturm-Liouville theory: orthogonal 正交?

Sturm-Liouville theory: completeness 完备?

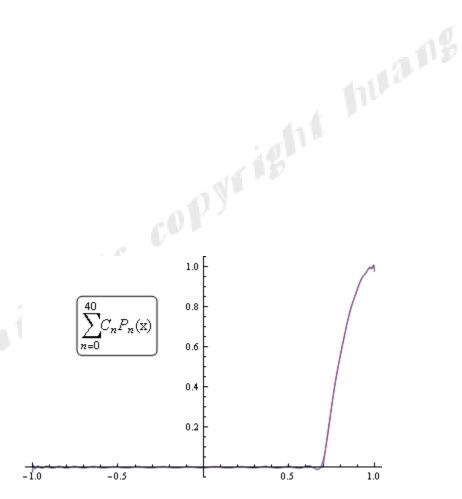
 $m \neq n$:

$$\int_{-1}^{1} P_m P_n dx = 0$$

$$f(x) = \sum_{n} C_n y_n$$

$$C_n = \frac{1}{\int_a^b y_n^2 \rho dx} \int_a^b f(x) y_n \rho dx$$

$$(\sin \theta \Theta')' + (\lambda \sin \theta - \frac{m^2}{\sin \theta})\Theta = 0$$
$$\int_0^{\pi} P_n^2(\cos \theta) \sin \theta d\theta = \int_{-1}^1 P_n^2 dx = \frac{2}{2n+1}$$



$$I = \int_{-1}^{1} \frac{\mathrm{d}x}{\sqrt{1 - 2xt + t^2} \sqrt{1 - 2xs + s^2}}.$$

生成函数技巧证**正交性**,同时能算出 ||模平方||.

作代换

$$u^2 = \frac{1+t^2}{2t} - x, \qquad v^2 = \frac{1+s^2}{2s} - x,$$

将积分变量 z 换为 u 和 v(当然 u 和 v 不是互相独立的).

$$udu = vdv$$
, $dx = -2udu = -2vdv = -udu - vdv$

所以

$$\frac{\mathrm{d}u}{v} = \frac{\mathrm{d}v}{u} = \frac{\mathrm{d}(u+v)}{u+v}.$$

于是就得到

$$\frac{\mathrm{d}x}{\sqrt{1 - 2xt + t^2}\sqrt{1 - 2xs + s^2}}$$

$$= -\frac{u\mathrm{d}u + v\mathrm{d}v}{2\sqrt{tsuv}} = -\frac{1}{2\sqrt{ts}}\left(\frac{\mathrm{d}u}{v} + \frac{\mathrm{d}v}{u}\right)$$

$$= -\frac{1}{\sqrt{ts}}\frac{\mathrm{d}(u+v)}{u+v}.$$

这样就能算出积分

$$I = -rac{1}{\sqrt{ts}} \ln |u-v| \Big|_{z=-1}^{z=1}.$$

注意根据 u 和 v 的定义, 当 |t| < 1, |s| < 1 时, 应该有

$$u\big|_{x=1} = \frac{1-t}{\sqrt{2t}}, \qquad u\big|_{x=-1} = \frac{1+t}{\sqrt{2t}},$$

① 号自 H. Sagan, Boundary & eigenvalue problems in mathemat John Wiley & Sons, Inc., New York, 1961.

(*) 验算
$$\frac{\ln(1+x) = \sum_{n=1}^{+\infty} (-1)^{n+1} \frac{x^n}{n}}{\ln(1+\sqrt{ts}) - \ln(1-\sqrt{ts})}$$

$$= \frac{1}{\sqrt{ts}} \left[\sqrt{ts} - \frac{(\sqrt{ts})^2}{2} + \frac{(\sqrt{ts})^3}{3} - \cdots \right]$$

$$- \frac{1}{\sqrt{ts}} \left[-\sqrt{ts} - \frac{(-\sqrt{ts})^2}{2} + \frac{(-\sqrt{ts})^3}{3} - \cdots \right]$$

$$= 2 + 2\frac{ts}{3} + 2\frac{(ts)^2}{5} - \cdots = \sum_{n=1}^{\infty} \frac{2}{2l+1} t^l s^l$$

$$|v|_{x=1} = \frac{1-s}{\sqrt{2s}}, \qquad u|_{x=-1} = \frac{1+s}{\sqrt{2s}}.$$

代人即得

(*)
$$I = \frac{1}{\sqrt{ts}} \ln \frac{1 + \sqrt{ts}}{1 - \sqrt{ts}} = \sum_{l=0}^{\infty} \frac{2}{2l+1} (ts)^{l}.$$

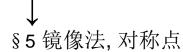
另一方面,由 Legendre 多项式的生成函数,又应该有

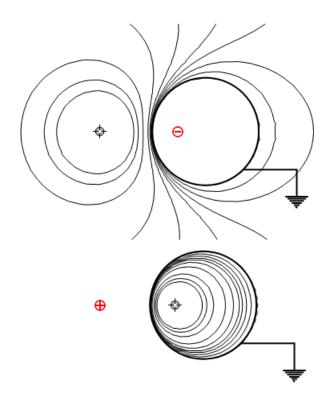
$$I = \sum_{i=1}^{\infty} \sum_{l=1}^{\infty} t^l s^k \int_{\mathbb{R}^d}^1 \mathrm{P}_l(x) \mathrm{P}_k(x) \mathrm{d}x.$$

比较系数、就求得

$$\int_{-1}^{1} \mathbf{P}_{l}(x) \mathbf{P}_{k}(x) \mathrm{d}x = \frac{2}{2l+1} \delta_{kl}.$$

场位方程 球坐标 边值问题





由自然边界条件, <u>球内问题</u>: D_n=0 (n≥0).

<u>球外问题</u>: C_n=0(n≥1); C₀待定, D_n待定.

§ 3 采用球坐标, 求轴对称情形下的三维球外边值问题 $\begin{cases} \Delta_3 \, u(r,\theta) = 0 & (r > R, \ 0 \le \theta \le \pi), \\ \left. \left. \left. \left. \left. \left| u \right|_{r=R} \right. \right. \right. \right|_{r=+\infty} = 0. \end{cases}$

①分离 与
$$\varphi$$
无关: 轴对称 $u = R(r)\Theta(\theta)$ $\left\{\frac{\partial}{\partial r}\left(r^2\frac{\partial}{\partial r}\right) + \frac{1}{\sin\theta}\frac{\partial}{\partial \theta}\left(\sin\theta\frac{\partial}{\partial \theta}\right)\right\}u = 0$ $\frac{1}{R}\frac{d}{dr}\left(r^2\frac{dR}{dr}\right) = \lambda$ $\frac{1}{\Theta}\frac{1}{\sin\theta}\frac{d}{d\theta}\left(\sin\theta\frac{d\Theta}{d\theta}\right) = -\lambda$ $x = \cos\theta \to [(1-x^2)y']' + \lambda y = 0$ ②(2-1)解固有值问题(Legendre方程) $\lambda_n = n(n+1), n = 0, 1, 2\cdots$ $\Theta_n = P_n(\cos\theta)$ (2-2)Euler方程 $R_n = C_n r^n + D_n r^{-(n+1)}$

③叠加: 轴对称情形下解为

$$\mathbf{u}(\mathbf{r}, \theta) = \sum_{\mathbf{n} = \mathbf{0}}^{+\infty} [\mathbf{C_n} \mathbf{r^n} + \mathbf{D_n} \mathbf{r^{-(n+1)}}] \mathbf{P_n} (\cos \theta)$$

球外: 自然边条 无穷远有界 (漏Co扣分)

$$u(r,\theta) = C_0 + \sum_{n=0}^{+\infty} [D_n r^{-(n+1)}] P_n(\cos \theta)$$

定系数 $u|_{r=+\infty} = C_0 = 0$

$$u|_{r=R} = (C_0 + \frac{D_0}{R})P_0 + \frac{D_1}{R^2}P_1 + \frac{D_2}{R^3}P_2(\cos\theta) + \dots$$

$$=\sin^2\theta=1-\cos^2\theta$$

组配: 偶 $\Rightarrow D_1 = 0$; 正交 $\Rightarrow 5P_n, n > 2$ 无关 $D_2 = -\frac{2}{3}R^3, D_0 = \frac{2}{3}R$

$$u = \frac{2}{3} \frac{R}{r} P_0 - \frac{2}{3} \frac{R^3}{r^3} P_2 = \frac{2}{3} \frac{R}{r} - \frac{1}{3} \frac{R^3}{r^3} (3\cos^2\theta - 1)$$

Chapter3, homework22(1) 从被积函数的奇偶性可以判断,

情况(1)
$$\int_{-1}^{1} x^{k} \mathbf{P}_{l}(x) dx = 0, \qquad \stackrel{\text{...}}{=} k \pm l = 奇数.$$

这时有两种可能,一是
$$k < l$$
 ,函数 x^k 微商 l 次一定为 0 ,
$$\int_{-1}^{1} x^k \mathrm{P}_l(x) \mathrm{d}x = 0, \qquad \exists k < l.$$

当 $k \pm l$ 为偶数时,可将 $P_l(x)$ 用它的微分表示代入,于是有

$$\begin{split} \int_{-1}^{1} x^{k} \mathrm{P}_{l}(x) \mathrm{d}x &= \frac{1}{2^{l} t!} \int_{-1}^{1} x^{k} \frac{\mathrm{d}^{l}}{\mathrm{d}x^{l}} \left(x^{2} - 1\right)^{l} \mathrm{d}x \\ &= \frac{1}{2^{l} t!} \left[x^{k} \frac{\mathrm{d}^{l-1}}{\mathrm{d}x^{l-1}} \left(x^{2} - 1\right)^{l} \right]_{-1}^{1} \\ &- \int_{-1}^{1} \frac{\mathrm{d}x^{k}}{\mathrm{d}x} \frac{\mathrm{d}^{l-1}}{\mathrm{d}x^{l-1}} \left(x^{2} - 1\right)^{l} \mathrm{d}x \right]. \end{split}$$

由于 $\frac{d^{r-1}}{dx^{l-1}}(x^2-1)^l$ 中一定含有因子 (x^2-1) ,所以在代入上下限 x = ±1 后,分部积分出来的项一定为 0,于是就有

$$\int_{-1}^{1} x^{k} \mathrm{P}_{l}(x) \mathrm{d}x = \frac{1}{2^{l} l!} \int_{-1}^{1} (-)^{1} \frac{\mathrm{d}x^{k}}{\mathrm{d}x} \frac{\mathrm{d}^{l-1}}{\mathrm{d}x^{l-1}} \left(x^{2} - 1\right)^{l} \mathrm{d}x.$$

这样,分部积分一次,其效果就表现在三方面: (1)改变一次正负 号; (2) 对函数 $(x^2-1)^t$ 的微商减少一次; (3) 对函数 x^k 的微商 增加一次。这样,分部积分 l 次后,微商运算就全部转移到函数 x^k 上、结果就变为

$$\int_{-1}^{1} x^{k} \mathbf{P}_{l}(x) dx = \frac{1}{2^{l} l!} \int_{-1}^{1} (-)^{l} \frac{d^{l} x^{k}}{dx^{l}} (x^{2} - 1)^{l} dx.$$

另一种可能是 k > l ,不妨令 k = l + 2n ,于是

情况(2-2)
$$\int_{-1}^{1} x^{l+2n} P_{l}(x) dx = \frac{1}{2^{l} t!} \int_{-1}^{1} (-)^{l} \frac{d^{l} x^{l+2n}}{dx^{l}} (x^{2} - 1)^{l} dx$$
$$= \frac{1}{2^{l} t!} \frac{(l+2n)!}{(2n)!} \int_{-1}^{1} x^{2n} (1 - x^{2})^{l} dx$$

作变换 $x^2 = t$,并利用 B 函数就可以算出积分

$$\int_{-1}^{1} x^{l+2n} P_{l}(x) dx = \frac{1}{2^{l} l!} \frac{(l+2n)!}{(2n)!} \int_{0}^{1} t^{n-1/2} (1-t)^{l} dt$$

$$= \frac{1}{2^{l} l!} \frac{(l+2n)!}{(2n)!} \frac{\Gamma\left(n+\frac{1}{2}\right) \Gamma\left(l+1\right)}{\Gamma\left(n+l+\frac{3}{2}\right)}$$

$$= \frac{(l+2n)!}{2^{l+2n} n!} \frac{\sqrt{\pi}}{\Gamma\left(n+l+\frac{3}{2}\right)}$$

$$= 2^{l+1} \frac{(l+2n)!}{n! (2l+2n+1)!}.$$

特别是 k=l,即 n=0 时,

$$\int_{-1}^{1} x^{l} P_{l}(x) dx = \frac{l!}{2^{l}} \frac{\sqrt{\pi}}{\Gamma\left(l + \frac{3}{2}\right)} = 2^{l+1} \frac{l! \, l!}{(2l+1)!}.$$

$$u|_{r=R} = (C_0 + \frac{D_0}{R})P_0 + \frac{D_1}{R^2}P_1 + \frac{D_2}{R^3}P_2(\cos\theta) + \cdots$$

= $\sin^2\theta = 1 - \cos^2\theta \equiv \varphi = 1 - x^2$

也可投影定系数:
$$\varphi_n = \frac{\int_{-1}^1 \varphi \cdot \mathbf{P_n} dx}{\int_{-1}^1 \mathbf{P_n} \cdot \mathbf{P_n} dx} = \frac{2n+1}{2} \int_{-1}^1 \varphi \cdot \mathbf{P_n} dx$$

$$C_0 + \frac{D_0}{R} = \frac{0+1}{2} \left[\int_{-1}^1 1 \cdot \mathbf{1} dx - \int_{-1}^1 x^2 \cdot \mathbf{1} dx \right] = \frac{1}{2} \left[2 - \frac{2}{3} \right] = \frac{2}{3}$$

$$D_1 = \frac{2+1}{2} \left[\int_{-1}^1 1 \cdot \mathbf{x} dx - \int_{-1}^1 x^2 \cdot \mathbf{x} dx \right] = 0 \quad \text{find \mathfrak{M}}$$

$$\frac{D_2}{R^3} = \frac{4+1}{2} \int_{-1}^{1} (1-x^2) \cdot \frac{3x^2-1}{2} dx = \frac{5}{2} \left(\int_{-1}^{1} \frac{2}{3} \cdot \frac{3x^2-1}{2} dx + \int_{-1}^{1} \frac{-2}{3} \cdot \frac{3x^2-1}{2} \cdot \frac{3x^2-1}{2} dx \right) = 0 + \frac{5}{2} \cdot \frac{-2}{3} \cdot \frac{2}{2 \cdot 2 + 1} = \frac{-2}{3}$$

$$[(1-x^2)y']' + (\lambda - \frac{m^2}{1-x^2})y = 0$$

*(非轴对称的一般情形) m≠0, 面临伴随勒让德方程 *Associated Legendre polynomials (functions)

$$[(1-x^{2})v']' + \lambda v = 0$$

$$(1-x^{2})v''' - 2x \cdot 1v' + \lambda v = 0$$

$$(1-x^{2})v''' - 2x \cdot (1+1)v'' + [\lambda - 2 \cdot 1]v' = 0$$

$$(1-x^{2})v^{(2+2)} - 2x \cdot (1+2)v^{(1+2)} + [\lambda - 2 \cdot 3]v^{(2)} = 0$$

$$(1-x^{2})v^{(2+3)} - 2x \cdot (1+3)v^{(1+3)} + [\lambda - 4 \cdot 3]v^{(3)} = 0$$

$$(1-x^{2})v^{(2+m)} - 2x \cdot (1+m)v^{(1+m)} + [\lambda - m(m+1)]v^{(m)} = 0$$

$$y = (1-x^{2})^{\frac{m}{2}} \frac{d^{m}}{dx^{m}} v(x)$$

$$= (1-x^{2})^{\frac{m}{2}} \frac{d^{m}}{dx^{m}} [CP_{n}(x) + DQ_{n}(x)]$$

$$= CP_{n}^{m} + DQ_{n}^{m}$$

$$u = v^{(m)}, \quad [(1-x^2)^{\frac{m}{2}}u]' = (1-x^2)^{\frac{m}{2}}u' + (1-x^2)^{\frac{m}{2}-1}\frac{m(-2x)}{2}u$$

$$Try \quad \{(1-x^2)[(1-x^2)^{\frac{m}{2}}u]'\}' + (\lambda - \frac{m^2}{1-x^2})[(1-x^2)^{\frac{m}{2}}u]$$

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

$$= (1-x^2)^{\frac{m}{2}+1}u'' + (1-x^2)^{\frac{m}{2}}[\frac{(m+2)(-2x)}{2} + \frac{m(-2x)}{2}]u'$$

$$+ [(1-x^2)^{\frac{m}{2}-1}(\frac{m(-2x)}{2})^2 + (1-x^2)^{\frac{m}{2}}\frac{m(-2)}{2}]u + (\lambda - \frac{m^2}{1-x^2})(1-x^2)^{\frac{m}{2}}u$$

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

 $= (1-x^2)^{\frac{m}{2}} \{ (1-x^2)v^{(m+2)} - 2x(m+1)v^{(m+1)} + [\lambda - m(m+1)]v^{(m)} = 0$

$$P_n^m(x) \equiv (1 - x^2)^{\frac{m}{2}} \frac{d^m}{dx^m} P_n(x)$$

$$= \frac{1}{2^n n!} (1 - x^2)^{\frac{m}{2}} [(x^2 - 1)^n]^{(n+m)}, m \le n$$

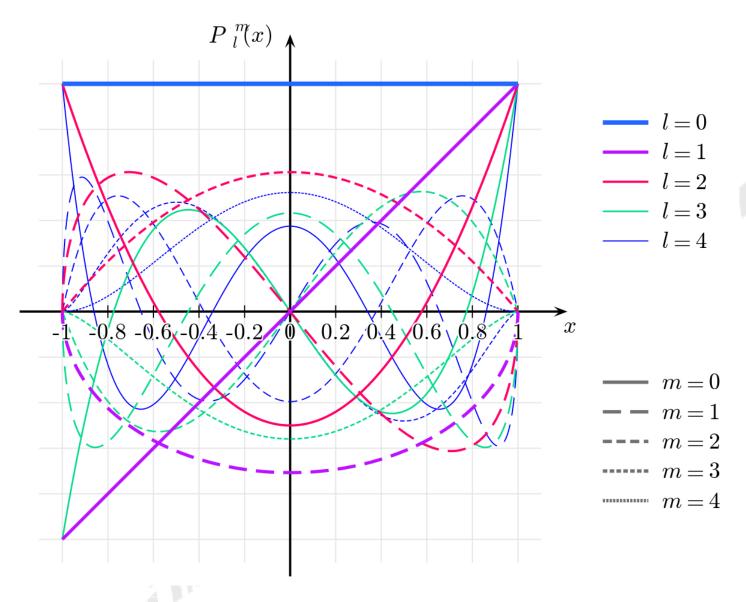
$$P_n^0 = P_n$$

$$P_1^1 = \frac{1}{2} (1 - x^2)^{\frac{1}{2}} 2 \Rightarrow \sin \theta$$

$$P_2^1 = 3x (1 - x^2)^{\frac{1}{2}} = \frac{3}{2} \sin 2\theta$$

$$P_2^2 = 3(1 - x^2) = \frac{3}{2} (1 - \cos 2\theta)$$

associated legendre functions (normalized)



*(一般情形) 球谐函数 spherical harmonics

$$u(r,\theta,\varphi) = \sum_{n=0}^{+\infty} \sum_{m=0}^{+\infty} [A_n r^n + B_n r^{-(n+1)}] P_n^m(\cos\theta) (C_{nm}\cos m\varphi + D_{nm}\sin m\varphi)$$

m阶伴随Legendre函数

$$u = R(r)\Theta(\theta)\Phi(\phi)$$

$$\equiv R(r)Y(\theta,\phi)$$

$$Y_n^m = P_n^m(\cos \theta) e^{im\phi}$$

$$m=0,\pm 1, \pm 2, ..., \pm n$$

 λ_n 对应的解2n+1重简并

$$Y_n^m = P_n^m(\cos\theta) \begin{Bmatrix} \cos m\varphi \\ \sin m\varphi \end{Bmatrix}$$
 n=0,1,2..., m=0,1...n
本征值 λ_n 对应2n+1重简并态

$$P_n^m(x) = (1 - x^2)^{\frac{m}{2}} \frac{d^m}{dx^m} P_n(x)$$
$$[(1 - x^2)y']' + \left(\lambda - \frac{m^2}{1 - x^2}\right) y = 0$$

$$k = 0$$

$$\begin{cases} r^{1} \\ r^{-(1+1)} \end{cases} \quad P_{1}^{m}(\cos \theta) \quad \begin{cases} \cos m\phi \\ \sin m\phi \end{cases}$$

$$k \neq 0$$
 $T_{k_p}(t)$ $j_1(k_p r)$ $P_1^m(\cos \theta)$ $\begin{cases} \cos m\phi \\ \sin m\phi \end{cases}$

$$m = 0$$
 $T_{k_p}(t)$ $j_1(k_p r)$ $P_1(\cos \theta)$ 1

$$1 = 0$$
 $T_{k_p}(t) j_0(k_p r) = \frac{\sinh_p r}{k_p r}$ 1

_	_											-
n	m	P_n^m	Φ_{m}	Y_n^m	n	m=-3	m=-2	m=-1	m=0	m=1	m=2	m=3
0	0	1	1		0				球对称			
		'			1			θ π/2最大 φ π/2最大 φ 3π/2最大	θ=0最大 θ=π <mark>最负</mark> 轴对称	θ π/2最大 φ 0最大 φ π <mark>最负</mark>		
1	¦ 0	$\cos \theta$	1		2		θ π/2最大 0, π为零 φ π/4,5π/4大	θ π/4最大 3π/4最负 φ π/2最大	θ0, π最大 π/2 <mark>最负</mark>	θ π/4最大 3π/4最负 φ 0最大	θ π/2最大 0, π为零 φ 0, π最大	10
1	1	$\sin oldsymbol{ heta}$	$\cos \varphi$				3π/4,7π/4负	φ 3π/2最负		φπ最负	π/2,3π/2负	27.0
<u>. </u>	 		σσφ		3				θ 0最正,渐变 负,π/2后又变		Min	
	1	$\sin \theta$	$\sin \varphi$					0000	正, 最负于π		1	
2	0	$\frac{3\cos^2\boldsymbol{\theta}-1}{2}$	1									
2	1	$\frac{3\sin 2\theta}{2}$	$\cos \varphi$									
2	1	$\frac{3\sin 2\theta}{2}$	$\sin \varphi$					9	2	X		
2	2	$\frac{3(1-\cos 2\boldsymbol{\theta})}{2}$	$\cos 2 \boldsymbol{\varphi}$	4.41	1		~ ~~					
2	2	$\frac{3(1-\cos 2\boldsymbol{\theta})}{2}$	sin 2 					7	F	77		

*球谐函数:量子力学、原子分子、物化、计算图形学、光照中广泛应用

$$E \leftrightarrow i\hbar \frac{\partial}{\partial t}, \quad E = \frac{\vec{p}^2}{2m} + V(t, \vec{r}), \quad \vec{p} \leftrightarrow -i\hbar \nabla$$

薛定谔方程 (Schrödinger)

$$i\hbar \frac{\partial}{\partial t} \psi(t, \vec{\mathbf{r}}) = \left[-\frac{\hbar^2}{2m} \nabla^2 + V(t, \vec{\mathbf{r}}) \right] \psi(t, \vec{\mathbf{r}})$$

外势场不显含**t**时,能量 $E = \frac{\vec{p}^2}{2m} + V(\vec{r})$ 守恒,可分离变量 $\psi(t,\vec{r}) = T(t)\Psi(\vec{r}) = e^{-\mathrm{i}Et/\hbar}\Psi(\vec{r})$ $\left[\frac{-\hbar^2}{2m}\nabla^2 + V(\vec{r})\right]\Psi(\vec{r}) = E\Psi(\vec{r})$ 可分离变量 $\psi(t,\vec{r}) = T(t)\Psi(\vec{r}) = e^{-iEt/\hbar}\Psi(\vec{r})$ 转化为定态问题

$$\left[\frac{-\hbar^2}{2m}\nabla^2 + V(\vec{\mathbf{r}})\right]\Psi(\vec{\mathbf{r}}) = E\Psi(\vec{\mathbf{r}})$$

类氢原子的单电子波函数

$$-\frac{\hbar^2}{2\mu r^2} \left\{ \frac{\partial}{\partial r} \left(r^2 \frac{\partial}{\partial r} \right) + \frac{1}{\sin^2 \theta} \left[\sin \theta \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial}{\partial \theta} \right) + \frac{\partial^2}{\partial \phi^2} \right] \right\} \Psi - \frac{Ze^2}{4\pi \epsilon_0 r} \Psi = E \Psi$$

$$\Theta(\theta)\Phi(\phi) = Y(\theta,\phi)$$

$$\Theta(\theta)\Phi(\phi) = Y(\theta,\phi)$$

$$-\frac{1}{\sin^2\theta} \left[\sin\theta \frac{\partial}{\partial\theta} \left(\sin\theta \frac{\partial}{\partial\theta} \right) + \frac{\partial^2}{\partial\phi^2} \right] Y_l^m(\theta,\phi) = l(l+1) Y_l^m(\theta,\phi)$$

* Z=1, Hydrogen Atom
$$\psi(t,r,\theta,\varphi) = e^{-iEt/\hbar}\Psi(r,\theta,\varphi), \ \Psi = R(r)Y(\theta,\varphi)$$

$$\frac{-h^2}{2m}\frac{1}{r^2}\frac{d}{dr}(r^2\frac{dR}{dr}) + \left[\frac{h^2}{2m}\frac{l(l+1)}{r^2} - \frac{e^2}{4\pi\alpha_0}\frac{1}{r}\right]R = -\frac{h^2}{2m}\frac{1}{r}\frac{d^2(rR)}{dr^2} + [...]R = ER$$

$$\frac{-h^2}{2m}\frac{1}{r^2}\frac{d}{dr}(r^2\frac{dR}{dr}) + \left[\frac{h^2}{2m}\frac{l(l+1)}{r^2} - \frac{e^2}{4\pi\alpha_0}\frac{1}{r}\right]X = ER$$

$$\frac{-h^2}{2m}\frac{1}{r^2}\frac{d^2(r^2R)}{dr^2} + \left[\frac{h^2}{2m}\frac{l(l+1)}{r^2} - \frac{e^2}{4\pi\alpha_0}\frac{1}{r}\right]X = ER$$

$$\frac{-h^2}{2m}\frac{1}{r^2}\frac{d^2(rR)}{dr^2} + \left[\frac{h^2}{2m}\frac{l(l+1)}{r^2} - \frac{e^2}{4\pi\alpha_0}\frac{1}{r}\right]X = ER$$

$$\frac{-h^2}{2m}\frac{1}{r^2}\frac{d^2(rR)}{d\rho^2} + \left[\frac{h^2}{2m}\frac{l(l+1)}{r^2} - \frac{e^2}{4\pi\alpha_0}\frac{1}{r^2}\right]X = ER$$

$$\frac{-h^2}{2m}\frac{1}{r^2}\frac{d^2(rR)}{d\rho^2} + \left[\frac{h^2}{2m}\frac{l^2}{r^2} - \frac{e^2}{2m}\frac{l^2}{r^2}\right]X = ER$$

$$\frac{-h^2}{2m}\frac{1}{r^2}\frac{d^2(rR)}{d\rho^2} + \left[\frac{h^2}{2m}\frac{l^2}{r^2} - \frac{e^2}{2m}\frac{l^2}{r^2}\right]X = ER$$

$$\frac{-h^2}{2m}\frac{1}{r^2}\frac{d^2(rR)}{d\rho^2} + \left[\frac{h^2}{2m}\frac{l^2}{r^2}\right]X = \frac{e^2}{l^2}\frac{l^2}{l^2}\frac{l^2}{l^2}$$
(bound state of a proton and an electron, $0 \stackrel{\leftarrow}{\leftarrow} r \stackrel{\leftarrow}{\rightarrow} 0$
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