

高维波动方程的快速解法

例题

例1 (数学物理方法P34-1-1)

$$\begin{aligned}u_{tt} &= a^2(u_{xx} + u_{yy} + u_{zz}) \\ t=0 : u &= 0, u_t = x^2 + yz\end{aligned}$$

解 解具有一般形式 $u = t(x^2 + yz) + t^2 \cdot (\dots)$, 注意到

$$\begin{aligned}\partial_{tt} - a^2 \Delta : t(x^2 + yz) &\mapsto -2a^2 t \\ \frac{t^3 a^2}{3} &\mapsto 2a^2 t\end{aligned}$$

从而 $u = t(x^2 + yz) + \frac{a^2 t^3}{3}$.

例2 (数学物理方法P34-3)

$$\begin{aligned}u_{tt} &= a^2(u_{xx} + u_{yy}) \\ t=0 : u &= x^2(x + y), u_t = 0\end{aligned}$$

解 解具有一般形式 $u = x^2(x + y) + t^2 \cdot (\dots)$, 注意到

$$\begin{aligned}\partial_{tt} - a^2 \Delta : x^2(x + y) &\mapsto -6a^2 x - 2a^2 y \\ \frac{t^2}{2}(6a^2 x + 2a^2 y) &\mapsto 6a^2 x + 2a^2 y\end{aligned}$$

从而 $u = x^2(x + y) + a^2 t^2(3x + y)$.

例3 (数学物理方法P34-8)

$$\begin{aligned}u_{tt} &= u_{xx} + u_{yy} + u_{zz} + 2(y - t) \\ t=0 : u &= 0, u_t = x^2 + yz\end{aligned}$$

解 注意到

$$\begin{aligned}\partial_{tt} - \Delta : -\frac{t^3}{3} &\mapsto -2t \\ t^2 y &\mapsto 2y\end{aligned}$$

从而设 $v = u - t^2 y + \frac{t^3}{3}$, 则 v 满足方程

$$\begin{aligned}v_{tt} &= v_{xx} + v_{yy} + v_{zz} \\ t = 0 : v &= 0; v_t = x^2 + yz\end{aligned}$$

可口算得 $v = t(x^2 + yz) + \frac{t^3}{3}$, 从而 $u = t(x^2 + yz) + t^2y$.

一般理论

一般地, 有

$$\begin{aligned}u_{tt} - \sum_{i=1}^p u_{x_i x_i} &= f(t, x) \\ t = 0 : u &= \varphi(x), u_t = \psi(x)\end{aligned}$$

且 $f(t, x)$, $\varphi(x)$ 与 $\psi(x)$ 均为 t, x_i 与相关之有限多项式(暂定之). 考虑算子 $P := \partial_{tt} - \sum_{i=1}^p \partial_{x_i x_i}$, 并注意到:

$$\begin{aligned}P : \frac{t^{m+2} x^\alpha}{(m+2)(m+1)} &\mapsto t^m x^\alpha - \frac{t^{m+2} \Delta x^\alpha}{(m+2)(m+1)} \\ \frac{t^{m+4} \Delta x^\alpha}{A_{m+4}^4} &\mapsto \frac{t^{m+2} \Delta x^\alpha}{A_{m+2}^2} - \frac{t^{m+4} \Delta^2 x^\alpha}{A_{m+4}^4} \\ &\dots\end{aligned}$$

从而 $P : \sum_{n \geq 1} \frac{t^{m+2n} \Delta^{n-1} x^\alpha}{A_{m+2n}^{2n}} \mapsto t^m x^\alpha$. 令

$$v = u - \sum_{\alpha} \sum_{n \geq 1} \frac{t^{m+2n} \Delta^{n-1} x^\alpha}{A_{m+2n}^{2n}}.$$

则 v 满足以下PDE系统(实际上已完成齐次化)

$$\begin{aligned}v_{tt} - \sum_{i=1}^p v_{x_i x_i} &= f(t, x) \\ t = 0 : v &= \varphi(x), v_t = \psi(x)\end{aligned}$$

依照先前递推式, 解得

$$v(t, x) = \sum_{n \geq 0} \left(\frac{t^{2n} \Delta^n \varphi(x)}{(2n)!} + \frac{t^{2n+1} \Delta^n \psi(x)}{(2n+1)!} \right).$$

综上,

$$u(t, x) = \sum_{n \geq 0} \left(\frac{t^{2n} \Delta^n \varphi(x)}{(2n)!} + \frac{t^{2n+1} \Delta^n \psi(x)}{(2n+1)!} \right) + \sum_{\alpha} \sum_{n \geq 1} \frac{t^{m+2n} \Delta^{n-1} x^\alpha}{A_{m+2n}^{2n}}.$$

f 项也可采用Duhamel原理叙述, 即

$$P : \int_0^t \sum_{n \geq 0} \frac{\tau^{2n+1} \Delta_x^n f(\tau, x)}{(2n+1)!} \mathrm{d}\tau \mapsto f(t, x).$$