

1. 求解下面定解问题

其中 h 为常数, $0 < h < \frac{\pi a}{l}$.

$$\begin{cases} u_{tt} + 2h u_t = a^2 u_{xx}, & t > 0, 0 < x < l \\ u(t, 0) = u(t, l) = 0 \\ u(0, x) = \varphi(x), & u_t(0, x) = \psi(x) \end{cases}$$

解: 令 $u(t, x) = X(x)T(t)$

代入 $u_{tt} + 2h u_t = a^2 u_{xx}$ 得: $X(x)T''(t) + 2hX(x)T'(t) - a^2T(t)X''(x) = 0 \Rightarrow \frac{T''(t) + 2hT'(t)}{a^2T(t)} = \frac{X''(x)}{X(x)} = -\lambda$

代入边界条件得 $X(0) = X(l) = 0$

(i) $\lambda < 0$, $X(x) = ae^{\sqrt{-\lambda}x} + be^{-\sqrt{-\lambda}x} \Rightarrow X'(x) = a\sqrt{-\lambda}e^{\sqrt{-\lambda}x} - b\sqrt{-\lambda}e^{-\sqrt{-\lambda}x}$

由 $X(0) = 0 \Rightarrow a + b = 0 \Rightarrow a = -b$

由 $X(l) = 0 \Rightarrow ae^{\sqrt{-\lambda}l} + be^{-\sqrt{-\lambda}l} = 0 \Rightarrow b = 0$

故 $a = b = 0$ 平凡

(ii) $\lambda = 0$, $X(x) = ax + b$, $X'(x) = a$

由边界条件知 $b = 0$, ~~$a = 0$~~ $a = 0$, 平凡

(iii) $\lambda > 0$, $X(x) = a \cos \sqrt{\lambda}x + b \sin \sqrt{\lambda}x \Rightarrow X'(x) = -a\sqrt{\lambda} \sin \sqrt{\lambda}x + b\sqrt{\lambda} \cos \sqrt{\lambda}x$

$\begin{cases} X(0) = 0 \Rightarrow a = 0 \\ X(l) = 0 \Rightarrow a \cos \sqrt{\lambda}l + b \sin \sqrt{\lambda}l = 0 \Rightarrow \sqrt{\lambda}l = \frac{n\pi}{2}, n \neq 0 \end{cases}$

特征函数 $X_n(x) = b_n \sin \sqrt{\lambda_n}x = b_n \sin(\frac{n\pi}{2l}x)$

且 $\lambda_n = (\frac{n\pi}{2l})^2, n \neq 0 \Rightarrow T''(t) + 2hT'(t) + \lambda a^2 T(t) = 0 \Rightarrow \frac{1}{a^2}T''(t) + \frac{2h}{a^2}T'(t) + \lambda T(t) = 0$

令 $C_1(t) = \frac{1}{a^2}$, $C_2(t) = \frac{2h}{a^2}$, $C_3(t) = 0$

代入 $p(t) = e^{\int \frac{C_2(t)}{C_1(t)} dt}$ 得 $p(t) = e^{2ht}$

代入 $q(t) = \frac{C_3(t)}{C_1(t)} p(t)$ 得 $q(t) = 0$

代入 $r(t) = \frac{1}{C_1(t)} p(t)$ 得 $r(t) = a^2 e^{2ht} \Rightarrow (e^{2ht} T'(t))' + (\lambda a^2 e^{2ht}) T(t) = 0$

由特征方程知 $T_n(t) = e^{-ht} (C_1 \cos \sqrt{\lambda_n^2 - h^2} t + C_2 \sin \sqrt{\lambda_n^2 - h^2} t)$

综上, $u(t, x) = X(x)T(t) = \sum_{n=1}^{\infty} X_n(x)T_n(t) = \sum_{n=1}^{\infty} e^{-ht} (C_1 \cos \sqrt{\frac{n^2\pi^2 a^2}{l^2} - h^2} t + C_2 \sin \sqrt{\frac{n^2\pi^2 a^2}{l^2} - h^2} t) \sin(\frac{n\pi}{2l}x)$

$u(0, x) = \varphi(x) = \sum_{n=1}^{\infty} C_1 \sin(\frac{n\pi}{2l}x) \Rightarrow C_1 = \frac{\varphi(x)}{\sum_{n=1}^{\infty} \sin(\frac{n\pi}{2l}x)}$

$u_t(0, x) = \psi(x) = \sum_{n=1}^{\infty} C_2 \cos(\frac{n\pi}{2l}x) \Rightarrow C_2 = \frac{\psi(x)l}{\sum_{n=1}^{\infty} \cos(\frac{n\pi}{2l}x)}$

$\Rightarrow u(t, x) = \sum_{n=1}^{\infty} e^{-ht} (C_1 \cos \sqrt{\frac{n^2\pi^2 a^2}{l^2} - h^2} t + C_2 \sin \sqrt{\frac{n^2\pi^2 a^2}{l^2} - h^2} t) \sin(\frac{n\pi}{2l}x), n = 1, 2, 3, \dots$

2. 求解

$$\begin{cases} u_{tt} - u_{xx} = \sin \frac{x}{2} & (0 < x < \pi, t > 0) \\ u|_{x=0} = 1, u|_{x=\pi} = \pi \\ t=0: u = \pi x + \sin \frac{x}{2} + 1, u_t = 0 \end{cases}$$

解: 设 $v(t, x) = A(t)x + B(t)$

代入非齐次边界条件 $v|_{x=0} = B(t) = 1$

$v|_{x=\pi} = A(t)\pi + B(t) = \pi$

得 $v(t, x) = \frac{\pi}{\pi} x + 1$

再令 $u(t, x) = w(t, x) + \frac{\pi}{\pi} x + 1 = w(t, x) + \pi x + 1$

则 $w(t, x)$ 是定解问题 $\begin{cases} w_{tt} - w_{xx} = \sin \frac{x}{2} & (0 < x < \pi, t > 0) \\ w|_{x=0} = 0, w|_{x=\pi} = 0 \\ t=0: w = \sin \frac{x}{2}, w_t = 0 \end{cases}$ 的解

利用叠加原理, 考虑

(I) $\begin{cases} w_{tt}^{(1)} - w_{xx}^{(1)} = 0 \\ w^{(1)}(x, 0) = \sin \frac{x}{2}, w_t^{(1)}(x, 0) = 0 \end{cases}$

(II) $\begin{cases} w_{tt}^{(2)} - w_{xx}^{(2)} = \sin \frac{x}{2} \\ w^{(2)}(x, 0) = 0, w_t^{(2)}(x, 0) = 0 \end{cases}$

对 (I) 利用达朗贝尔公式, 得

$$w^{(1)}(x, t) = \frac{1}{2} \left[\sin \frac{x-t}{2} + \sin \frac{x+t}{2} \right] + \frac{1}{2} \int_{x-t}^{x+t} 0 d\xi = \frac{1}{2} \left(\sin \frac{x-t}{2} + \sin \frac{x+t}{2} \right)$$

对 (II), 利用齐次化原理, 考虑方程

$$\begin{cases} P_{tt} - P_{xx} = 0 \end{cases}$$

$$t=\tau, P(x, \tau)=0, P_t(x, \tau)=\sin \frac{x}{2}$$

$$\Rightarrow P(x, t) = \frac{1}{2} \int_{x-t}^{x+t-\tau} \sin \frac{\xi}{2} d\xi = \cos \frac{x-(t-\tau)}{2} - \cos \frac{x+(t-\tau)}{2}$$

$$w^{(2)}(x, t) = \int_0^t \left[\cos \frac{x-t-\tau}{2} - \cos \frac{x+t-\tau}{2} \right] d\tau = 4 \sin \frac{x}{2} - 2 \sin \frac{x-t}{2} - 2 \sin \frac{x+t}{2}$$

$$w(x, t) = w^{(1)}(x, t) + w^{(2)}(x, t) = 4 \sin \frac{x}{2} - \frac{3}{2} \sin \frac{x-t}{2} - \frac{3}{2} \sin \frac{x+t}{2}$$

$$u(t, x) = w(x, t) + \pi x + 1$$

$$= 4 \sin \frac{x}{2} - \frac{3}{2} \left(\sin \frac{x-t}{2} + \sin \frac{x+t}{2} \right) + \pi x + 1$$