第7章 d: 二阶线性常系数微分方程

数学系 梁卓滨

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Outline

◆ 复数简介

♣二阶线性微分方程

♥二阶常系数齐次线性微分方程

◆ 二阶常系数非齐次线性微分方程



We are here now...

♦ 复数简介

♣ 二阶线性微分方程

♥二阶常系数齐次线性微分方程

◆ 二阶常系数非齐次线性微分方程

引入动机 希望方程 $x^2 = -1$ 有解. 方法: 扩充数域

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$$(a + bi) + (c + di) =$$

$$(a + bi) - (c + di) =$$

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$$= (ac - bd) + (ad + bc)i$$

例 计算
$$(1+2i)-3(5-2i)$$
 及 $(2+i)^2$.

$$(1+2i) - 3(5-2i) =$$

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$$(1+2i)-3(5-2i)=(1+2i)-(15-6i)$$
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例 方程
$$x^2 + 1 = 0$$



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$$ar^2 + br + c = 0$$
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$$r_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \frac{-b \pm \sqrt{4ac - b^2}i}{2a}$$



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$$2r^2 - 3r + 1 = 0 \implies r_{1,2} = \frac{3 \pm \sqrt{(-3)^2 - 4 \cdot 2 \cdot 1}}{2 \cdot 2}$$



 $2r^2 - 3r + 1 = 0 \implies r_{1,2} = \frac{3 \pm \sqrt{(-3)^2 - 4 \cdot 2 \cdot 1}}{2 \cdot 2} = 1 \text{ or } \frac{1}{2}$

例 求 $2r^2 - 3r + 1 = 0$, $r^2 - 4r + 4 = 0$, $r^2 + 2r + 2 = 0$ 的根.

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注 也可以用配方法:



$$2r^{2} - 3r + 1 = 0 \implies r_{1,2} = \frac{3 \pm \sqrt{(-3)^{2} - 4 \cdot 2 \cdot 1}}{2 \cdot 2} = 1 \text{ or } \frac{1}{2}$$

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$$r^2 + 2r + 2 = 0$$
 ⇒ $(r+1)^2 = -1$

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 $=\frac{-2\pm\sqrt{-4}}{2}=-1\pm i$

注 也可以用配方法:

$$r^2 + 2r + 2 = 0 \implies (r+1)^2 = -1 \implies r+1 = \pm \sqrt{-1}$$



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解 $2r^2 - 3r + 1 = 0 \implies r_{1,2} = \frac{3 \pm \sqrt{(-3)^2 - 4 \cdot 2 \cdot 1}}{2 \cdot 2} = 1 \text{ or } \frac{1}{2}$

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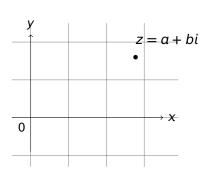
 $=\frac{-2\pm\sqrt{-4}}{2}=-1\pm i$ 注 也可以用配方法:

 $\Rightarrow r = -1 \pm i$

$$z = a + bi$$

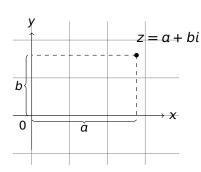


$$z = a + bi$$

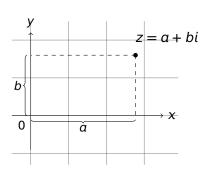


$$z \leftrightarrow (a, b)$$

直角坐标



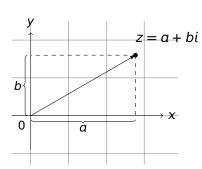




● 复数和平面上的点一一对应

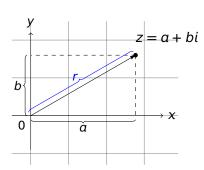
$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标



$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

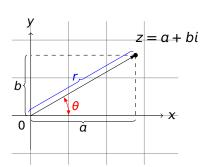
直角坐标 极坐标





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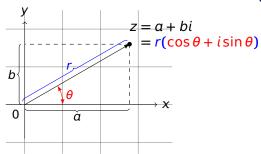
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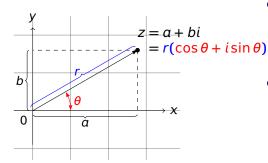
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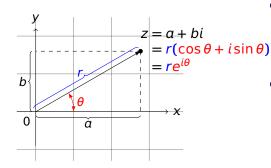
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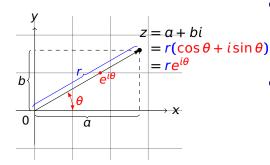
$$e^{i\theta} = \cos\theta + i\sin\theta$$



$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

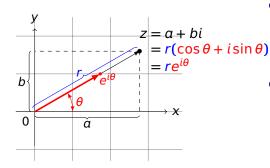
$$e^{i\theta} = \cos\theta + i\sin\theta$$



$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

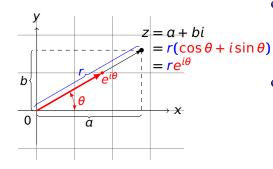
$$e^{i\theta} = \cos\theta + i\sin\theta$$



$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

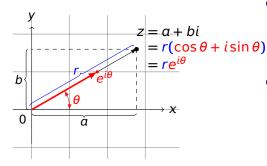
$$e^{i\theta} = \cos\theta + i\sin\theta$$



$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

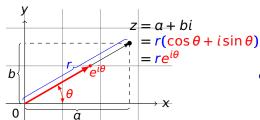
$$e^{i\theta} = \cos \theta + i \sin \theta$$
(注: $e^{i\pi} =$)



$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

$$e^{i\theta} = \cos\theta + i\sin\theta$$
(注: $e^{i\pi} = -1$)



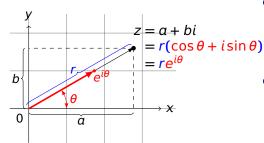
$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

$$e^{i\theta} = \cos\theta + i\sin\theta$$

(注:
$$e^{i\pi}=-1$$
)

定义 设
$$z = \alpha + i\beta$$
,定义 e^z



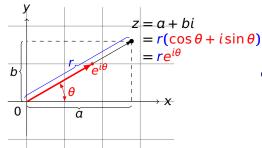
$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

$$e^{i\theta} = \cos\theta + i\sin\theta$$

(注:
$$e^{i\pi}=-1$$
)

定义 设
$$z = \alpha + i\beta$$
,定义
$$e^z := e^{\alpha + i\beta}$$



$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

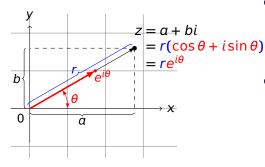
直角坐标 极坐标

$$e^{i\theta} = \cos \theta + i \sin \theta$$
(注: $e^{i\pi} = -1$)

定义 设
$$z = \alpha + i\beta$$
,定义

$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta}$$





$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$

直角坐标 极坐标

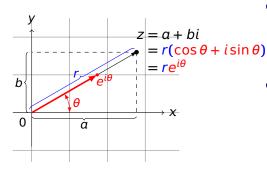
$$e^{i\theta} = \cos\theta + i\sin\theta$$

(注:
$$e^{i\pi}=-1$$
)

定义 设
$$z = \alpha + i\beta$$
,定义

$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$





$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

● "定义":

$$e^{i\theta} = \cos\theta + i\sin\theta$$

(注:
$$e^{i\pi}=-1$$
)

定义 设
$$z = \alpha + i\beta$$
,定义

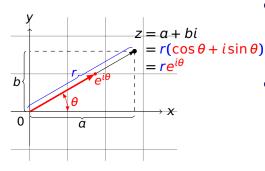
$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$

考虑取值为复数的函数

 e^{zx}

 $x \in \mathbb{R}$





$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$

直角坐标 极坐标

● "定义":

$$e^{i\theta} = \cos\theta + i\sin\theta$$

(注:
$$e^{i\pi}=-1$$
)

$$定义$$
 设 $z = \alpha + i\beta$,定义

$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$

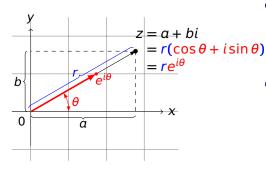
考虑取值为复数的函数(
$$zx = (\alpha + i\beta)x$$

 e^{ZX}

 $x \in \mathbb{R}$



● 复数和平面上的点——对应



$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

● "定义":

$$e^{i\theta} = \cos\theta + i\sin\theta$$

(注:
$$e^{i\pi}=-1$$
)

定义 设
$$z = \alpha + i\beta$$
,定义

$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$

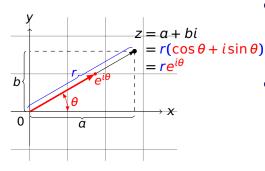
考虑取值为复数的函数
$$(zx = (\alpha + i\beta)x = \alpha x + i\beta x)$$

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● 复数和平面上的点——对应



$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$

直角坐标 极坐标

● "定义":

$$e^{i\theta} = \cos\theta + i\sin\theta$$

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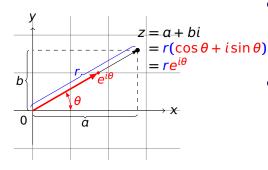
考虑取值为复数的函数
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 $x \in \mathbb{R}$



● 复数和平面上的点——对应



$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$

直角坐标 极坐标

● "定义":

$$e^{i\theta} = \cos\theta + i\sin\theta$$

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,定义

$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$

考虑取值为复数的函数
$$(zx = (\alpha + i\beta)x = \alpha x + i\beta x)$$

$$e^{zx} = e^{\alpha x + i\beta x} = e^{\alpha x} [\cos(\beta x) + i\sin(\beta x)], \quad x \in \mathbb{R}$$



$$\frac{d}{dx}e^{zx} = ze^{zx}.$$

证明



<mark>性质</mark> 设 $z = \alpha + \beta i$ 为复数, $x \in \mathbb{R}$,成立

$$\frac{d}{dx}e^{zx} = ze^{zx}.$$

$$\frac{a}{dx}e^{zx}$$





$$\frac{d}{dx}e^{zx} = ze^{zx}.$$

$$\frac{d}{dx}e^{zx} = \frac{d}{dx}\left[e^{\alpha x}\left(\cos(\beta x) + i\sin(\beta x)\right)\right]$$

$$= ze^{zx}$$



$$\frac{d}{dx}e^{zx} = ze^{zx}.$$

$$\frac{d}{dx}e^{zx} = \frac{d}{dx} \left[e^{\alpha x} \left(\cos(\beta x) + i \sin(\beta x) \right) \right]$$
$$= \frac{d}{dx} \left[e^{\alpha x} \cos(\beta x) + i e^{\alpha x} \sin(\beta x) \right]$$





$$\frac{d}{dx}e^{zx} = ze^{zx}.$$

$$\frac{d}{dx}e^{zx} = \frac{d}{dx} \left[e^{\alpha x} \left(\cos(\beta x) + i \sin(\beta x) \right) \right]$$

$$= \frac{d}{dx} \left[e^{\alpha x} \cos(\beta x) + i e^{\alpha x} \sin(\beta x) \right]$$

$$= \frac{d}{dx} \left[e^{\alpha x} \cos(\beta x) \right] + i \frac{d}{dx} \left[e^{\alpha x} \sin(\beta x) \right]$$

$$= ze^{zx}$$



$$\frac{d}{dx}e^{zx} = ze^{zx}.$$

$$\frac{d}{dx}e^{zx} = \frac{d}{dx} \left[e^{\alpha x} \left(\cos(\beta x) + i \sin(\beta x) \right) \right]$$

$$= \frac{d}{dx} \left[e^{\alpha x} \cos(\beta x) + i e^{\alpha x} \sin(\beta x) \right]$$

$$= \frac{d}{dx} \left[e^{\alpha x} \cos(\beta x) \right] + i \frac{d}{dx} \left[e^{\alpha x} \sin(\beta x) \right]$$

$$(\alpha + \beta i)e^{\alpha x} [\cos(\beta x) + i\sin(\beta x)]$$

= ze^{zx}





<mark>性质</mark> 设 $z = \alpha + \beta i$ 为复数, $x \in \mathbb{R}$,成立

 $= ze^{zx}$

$$\frac{d}{dx}e^{zx} = ze^{zx}.$$

$$\frac{d}{dx}e^{zx} = \frac{d}{dx} \left[e^{\alpha x} \left(\cos(\beta x) + i \sin(\beta x) \right) \right]$$

$$= \frac{d}{dx} \left[e^{\alpha x} \cos(\beta x) + i e^{\alpha x} \sin(\beta x) \right]$$

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$$\vdots$$

$$= (\alpha + \beta i) e^{\alpha x} \left[\cos(\beta x) + i \sin(\beta x) \right]$$

We are here now...

◆ 复数简介

♣ 二阶线性微分方程

♥二阶常系数齐次线性微分方程

◆ 二阶常系数非齐次线性微分方程

二阶线性微分方程

• 二阶齐次线性微分方程:

$$y'' + P(x)y' + Q(x)y = 0$$

● 二阶非齐次线性微分方程:

$$y'' + P(x)y' + Q(x)y = f(x)$$

二阶线性微分方程

• 二阶齐次线性微分方程:

$$y'' + P(x)y' + Q(x)y = 0$$

• 二阶非齐次线性微分方程:

$$y'' + P(x)y' + Q(x)y = f(x)$$

问题 这些方程的通解有怎样的"结构"?

定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个特解,则

$$y = C_1 y_1(x) + C_2 y_2(x)$$

也是解,其中 C_1 , C_2 是任意常数。

定理 设 $y_1(x)$, $y_2(x)$ 是

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$$y'' + P(x)y' + Q(x)y$$

$$= [C_1y_1 + C_2y_2]'' + P(x)[C_1y_1 + C_2y_2]' + Q(x)[C_1y_1 + C_2y_2]$$

定理 设 $y_1(x)$, $y_2(x)$ 是

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也是解,其中 C_1 , C_2 是任意常数。

$$y^{\prime\prime} + P(x)y^{\prime} + Q(x)y$$

$$= [C_1y_1 + C_2y_2]'' + P(x)[C_1y_1 + C_2y_2]' + Q(x)[C_1y_1 + C_2y_2]$$

$$=C_1$$

$$+C_2$$



定理 设 $y_1(x)$, $y_2(x)$ 是

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$$y'' + P(x)y' + Q(x)y$$

$$= [C_1y_1 + C_2y_2]'' + P(x)[C_1y_1 + C_2y_2]' + Q(x)[C_1y_1 + C_2y_2]$$

$$= C_1 [y_1'' + P(x)y_1' + Q(x)y_1] + C_2 [$$

定理 设 $y_1(x)$, $y_2(x)$ 是

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的两个特解,则

$$y = C_1 y_1(x) + C_2 y_2(x)$$

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$$y'' + P(x)y' + Q(x)y$$

$$= [C_1y_1 + C_2y_2]'' + P(x)[C_1y_1 + C_2y_2]' + Q(x)[C_1y_1 + C_2y_2]$$

$$= C_1 \left[y_1'' + P(x)y_1' + Q(x)y_1 \right] + C_2 \left[y_2'' + P(x)y_2' + Q(x)y_2 \right]$$



定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个特解,则

$$y = C_1 y_1(x) + C_2 y_2(x)$$

也是解,其中 C_1 , C_2 是任意常数。

$$y'' + P(x)y' + Q(x)y$$

$$= [C_1v_1 + C_2v_2]'' + P(x)[C_1v_1 + C_2v_2]' + O(x)[C_1v_1 + C_2v_2]$$

$$= C_1 \left[y_1'' + P(x)y_1' + Q(x)y_1 \right] + C_2 \left[y_2'' + P(x)y_2' + Q(x)y_2 \right]$$

$$= 0 + 0$$



定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个特解,则

$$y = C_1 y_1(x) + C_2 y_2(x)$$

也是解,其中 C_1 , C_2 是任意常数。

$$y'' + P(x)y' + Q(x)y$$

$$= [C_1v_1 + C_2v_2]'' + P(x)[C_1v_1 + C_2v_2]' + O(x)[C_1v_1 + C_2v_2]$$

$$= C_1 [y_1'' + P(x)y_1' + Q(x)y_1] + C_2 [y_2'' + P(x)y_2' + Q(x)y_2]$$

$$= 0 + 0 = 0$$



定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个 (特解),则

$$y = C_1 y_1(x) + C_2 y_2(x)$$

也是解,其中 C_1 , C_2 是任意常数.

推论

定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个(特解),则

$$y = C_1 y_1(x) + C_2 y_2(x)$$

也是解,其中 C_1 , C_2 是任意常数.

推论 若该特解 y_1 和 y_2 不是成比例(线性无关;即 $\frac{y_1}{y_2} \neq$ 常数),则齐次

线性方程
$$y'' + P(x)y' + Q(x)y = 0$$
 的通解是

$$y = C_1 y_1(x) + C_2 y_2(x).$$

定理 设 $y_1(x)$, $y_2(x)$ 是

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推论 若该特解 y_1 和 y_2 不是成比例(线性无关;即 $\frac{y_1}{y_2} \neq$ 常数),则齐次

线性方程 y'' + P(x)y' + Q(x)y = 0 的通解是

$$y = C_1 y_1(x) + C_2 y_2(x).$$

也就是说,求通解,只需找到两个线性无关的特解!



$$y'' + P(x)y' + Q(x)y = f(x)$$
 (*)



$$y'' + P(x)y' + Q(x)y = 0$$

$$y'' + P(x)y' + Q(x)y = f(x)$$
 (*)

定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个线性无关特解,

$$y'' + P(x)y' + Q(x)y = f(x)$$
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定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个线性无关特解, $y^*(x)$ 是

$$y'' + P(x)y' + Q(x)y = f(x)$$
 (*)

的一个特解,



定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个线性无关特解,y*(x)是

$$y'' + P(x)y' + Q(x)y = f(x)$$
 (*)

的一个特解,则
$$= y^* + C_1 y_1(x) + C_2 y_2(x)$$

是非齐次线性微分方程 (*) 的通解,其中 C_1 , C_2 是任意常数.

定理 设 $y_1(x)$, $y_2(x)$ 是

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是非齐次线性微分方程 (*) 的通解,其中 C_1 , C_2 是任意常数.

$$y'' + P(x)y' + Q(x)y = [y^* + Y]'' + P[y^* + Y]' + Q[y^* + Y]$$

定理 设 $y_1(x)$, $y_2(x)$ 是

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$$=$$

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的一个特解,则

$$y = y^* + C_1 y_1(x) + C_2 y_2(x)$$

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$$y'' + P(x)y' + Q(x)y = [y^* + Y]'' + P[y^* + Y]' + Q[y^* + Y]$$
$$= [y^{*}'' + Py^{*}' + Qy^*] + [$$

定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个线性无关特解,y*(x)是

$$y'' + P(x)y' + Q(x)y = f(x)$$
 (*)

的一个特解,则 Y(x

$$y = y^* + \overbrace{C_1 y_1(x) + C_2 y_2(x)}$$

是非齐次线性微分方程 (*) 的通解,其中 C_1 , C_2 是任意常数.

$$y'' + P(x)y' + Q(x)y = [y^* + Y]'' + P[y^* + Y]' + Q[y^* + Y]$$
$$= [y^{*''} + Py^{*'} + Qy^*] + [Y'' + PY' + QY]$$



定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个线性无关特解,y*(x)是

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的一个特解,则

$$y = y^* + C_1 y_1(x) + C_2 y_2(x)$$

是非齐次线性微分方程 (*) 的通解,其中 C_1 , C_2 是任意常数.

$$y'' + P(x)y' + Q(x)y = [y^* + Y]'' + P[y^* + Y]' + Q[y^* + Y]$$
$$= [y^{*''} + Py^{*'} + Qy^*] + [Y'' + PY' + QY]$$

$$=f(x)+0$$



定理 设 $y_1(x)$, $y_2(x)$ 是

$$y'' + P(x)y' + Q(x)y = 0$$

的两个线性无关特解,y*(x) 是

$$y'' + P(x)y' + Q(x)y = f(x)$$
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$$y'' + P(x)y' + Q(x)y = [y^* + Y]'' + P[y^* + Y]' + Q[y^* + Y]$$
$$= [y^{*''} + Py^{*'} + Qy^*] + [Y'' + PY' + QY]$$

$$= f(x) + 0 = f(x)$$



We are here now...

◆ 复数简介

♣ 二阶线性微分方程

- **♥**二阶常系数齐次线性微分方程
- ◆二阶常系数非齐次线性微分方程



目标 找出 y'' + py' + qy = 0 的两个线性无关的特解 y_1, y_2 .

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$$y = e^{rx}$$

的特解.

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$$p^2 - 4q > 0$$
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所以 $s = e^{\alpha x} \cos(\beta x)$ 及 $t = e^{\alpha x} \sin(\beta x)$ 为特解。



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性质 在 $p^2 - 4q < 0$ 情形中, $r_{1,2} = \alpha \pm \beta i$ 。可以证明

$$e^{\alpha x}\cos(\beta x)$$
, $e^{\alpha x}\sin(\beta x)$

也是两个线性无关特解.

证明 当 $p^2 - 4q < 0$ 时,有特解

$$y_1 = e^{(\alpha + \beta i)x} = e^{\alpha x} \cos(\beta x) + e^{\alpha x} \sin(\beta x)i =: s + ti$$

所以

$$0 = y_1'' + py_1' + qy_1 = (s+ti)'' + p(s+ti)' + q(s+ti)$$
$$= (s'' + t''i) + p(s' + t'i) + q(s+ti)$$

$$= (s'' + ps' + qs) + (t'' + pt' + qt)i$$

所以

$$s'' + ps' + qs = 0$$
 且 $t'' + pt' + qt = 0$

所以 $s = e^{\alpha x} \cos(\beta x)$ 及 $t = e^{\alpha x} \sin(\beta x)$ 为特解。

$$\frac{e^{\alpha x}\cos(\beta x)}{e^{\alpha x}\sin(\beta x)}$$
 不是常数 ⇒ 线性无关性。



目标 找出 y'' + py' + qy = 0 的两个线性无关的特解 y_1 , y_2 .

结论 求解 特征方程 $r^2 + pr + q = 0$ 的根 $r_{1,2}$,则

•
$$p^2 - 4q > 0$$
 时, $r_{1,2} = \frac{-p \pm \sqrt{p^2 - 4q}}{2}$
• 特解: $y_1 = e^{r_1 x}$, $y_2 = e^{r_2 x}$

•
$$p^2 - 4q = 0$$
 时, $r_1 = r_2 = \frac{-p}{2}$
• 特解: $y_1 = e^{r_1 x}$, $y_2 = xe^{r_2 x}$

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$$p^2 - 4q < 0$$
 时, $r_{1,2} = -\frac{p}{2} \pm \frac{\sqrt{4q - p^2}}{2}i = \alpha \pm \beta i$
• 特解: $y_1 = e^{\alpha x} \cos(\beta x)$, $y_2 = e^{\alpha x} \sin(\beta x)$



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• 通解:

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$$p^2 - 4q = 0$$
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$$y_1 = e^{r_1 x}$$
, $y_2 = x e^{r_2 x}$

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$$y = C_1 e^{r_1 x} + C_2 e^{r_2 x}$$

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$$y = (C_1 + C_2 x)e^{r_2 x}$$

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$$p^2 - 4q < 0$$
 时, $r_{1,2} = -\frac{p}{2} \pm \frac{\sqrt{4q - p^2}}{2}i = \alpha \pm \beta i$

•
$$\forall x \in \mathcal{S}(\beta x), \quad y_2 = e^{\alpha x} \sin(\beta x)$$

• 通解:



目标 找出 y'' + py' + qy = 0 的两个线性无关的特解 y_1, y_2 .

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$$y_1 = e^{\alpha x} \cos(\beta x)$$
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$$y'' - 4y' + 3y = 0$$
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 $e^x = e^{3x}$

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 $\Rightarrow y = C_1 e^x + C_2 e^{3x}.$

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$$y'' + 4y' + 4y = 0 \implies r^2 + 4r + 4 = 0$$

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 $\Rightarrow y = C_1 e^x + C_2 e^{3x}.$

$$y'' + 4y' + 4y = 0 \implies r^2 + 4r + 4 = 0 \implies r_{1,2} = -2$$

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$$y'' - 4y' + 3y = 0 \Rightarrow r^2 - 4r + 3 = 0 \Rightarrow r_1 = 1, r_2 = 3$$

 $\Rightarrow y = C_1 e^x + C_2 e^{3x}.$
 $y'' + 4y' + 4y = 0 \Rightarrow r^2 + 4r + 4 = 0 \Rightarrow r_{1,2} = -2$

$$\Rightarrow x = (C + C \times)e^{-2x}$$

$$\Rightarrow y = (C_1 + C_2 x)e^{-2x}.$$

$$y'' - 4y' + 3y = 0$$
; $y'' + 4y' + 4y = 0$; $y'' - 2y' + 5y = 0$

解

$$y'' - 4y' + 3y = 0 \implies r^2 - 4r + 3 = 0 \implies r_1 = 1, r_2 = 3$$

 $\Rightarrow y = C_1 e^x + C_2 e^{3x}.$
 $y'' + 4y' + 4y = 0 \implies r^2 + 4r + 4 = 0 \implies r_{1,2} = -2$

 \Rightarrow $V = (C_1 + C_2 x)e^{-2x}$.

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$$y'' - 4y' + 3y = 0 \Rightarrow r^2 - 4r + 3 = 0 \Rightarrow r_1 = 1, r_2 = 3$$

 $\Rightarrow y = C_1 e^x + C_2 e^{3x}.$
 $y'' + 4y' + 4y = 0 \Rightarrow r^2 + 4r + 4 = 0 \Rightarrow r_{1,2} = -2$
 $\Rightarrow y = (C_1 + C_2 x)e^{-2x}.$

$$y'' - 2y' + 5y = 0 \Rightarrow r^2 - 2r + 5 = 0$$

$$y'' - 4y' + 3y = 0$$
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$$y'' - 4y' + 3y = 0 \Rightarrow r^2 - 4r + 3 = 0 \Rightarrow r_1 = 1, r_2 = 3$$

 $\Rightarrow y = C_1 e^x + C_2 e^{3x}.$

$$y'' + 4y' + 4y = 0 \implies r^2 + 4r + 4 = 0 \implies r_{1,2} = -2$$

 $\implies v = (C_1 + C_2 x)e^{-2x}.$

$$y'' - 2y' + 5y = 0 \implies r^2 - 2r + 5 = 0$$

$$\Rightarrow r_{1,2} = \frac{2 \pm \sqrt{(-2)^2 - 4 \cdot 1 \cdot 5}}{2}$$

$$y'' - 4y' + 3y = 0$$
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$$y'' - 4y' + 3y = 0$$
 \Rightarrow $r^2 - 4r + 3 = 0$ \Rightarrow $r_1 = 1, r_2 = 3$
 \Rightarrow $y = C_1 e^x + C_2 e^{3x}$.

$$y'' + 4y' + 4y = 0 \implies r^2 + 4r + 4 = 0 \implies r_{1,2} = -2$$

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$$\Rightarrow r_{1,2} = \frac{2 \pm \sqrt{(-2)^2 - 4 \cdot 1 \cdot 5}}{2} = 1 \pm 2i$$

y'' - 4y' + 3y = 0; y'' + 4y' + 4y = 0; y'' - 2y' + 5y = 0

例 求微分方程的通解:

$$y'' - 4y' + 3y = 0 \Rightarrow r^2 - 4r + 3 = 0 \Rightarrow r_1 = 1, r_2 = 3$$

 $\Rightarrow y = C_1 e^x + C_2 e^{3x}.$

$$y'' + 4y' + 4y = 0 \Rightarrow r^2 + 4r + 4 = 0 \Rightarrow r_{1,2} = -2$$

 $\Rightarrow y = (C_1 + C_2 x)e^{-2x}$.

$$y'' - 2y' + 5y = 0 \implies r^2 - 2r + 5 = 0$$

$$\Rightarrow r_{1,2} = \frac{2 \pm \sqrt{(-2)^2 - 4 \cdot 1 \cdot 5}}{2} = 1 \pm 2i$$

$$y = e^{x} [C_1 \cos(2x) + C_2 \sin(2x)].$$

We are here now...

◆ 复数简介

♣ 二阶线性微分方程

♥二阶常系数齐次线性微分方程

◆ 二阶常系数非齐次线性微分方程



$$y'' + py' + qy = f(x)$$



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通解的求解步骤:

1. 求解齐次部分

$$y'' + py' + qy = 0$$

的通解

$$C_1y_1 + C_2y_2$$

- 2. 求出原方程的一个特解 y*
- 3. 则原方程的通解为

$$y = y^* + C_1 y_1 + C_2 y_2$$



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注 关键是求出一个特解



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注 关键是求出一个特解,方法基本靠猜!



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注 关键是求出一个特解,方法基本靠猜! (待定系数法)



(1)
$$y'' + 2y' + 4y = 3 - 2x$$
; (2) $y'' - 6y' + 9y = 5$; (3) $y'' + 4y' - y = 2e^x$

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$$y^*'' + 2y^*' + 4y^* =$$

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解

1. 猜 $y^* = ax + b$,其中 a, b 待定. 代入方程得: $v^{*''} + 2v^{*'} + 4v^* = 0 +$

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解

$$y^*'' + 2y^*' + 4y^* = 0 + 2a$$

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解

1. $f_{y}^{*} = ax + b$, 其中 a, b 待定. 代入方程得:

$$y^{*}'' + 2y^{*}' + 4y^{*} = 0 + 2a + 4(ax + b)$$

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解

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解

1. 猜 $y^* = ax + b$, 其中 a, b 待定. 代入方程得:

$$y^{*''} + 2y^{*'} + 4y^{*} = 0 + 2a + 4(ax + b) = 2a + 4b + 4ax$$

= 3 - 2x

$$\Rightarrow \begin{cases} 2a + 4b = 3 \\ 4a = -2 \end{cases} \Rightarrow \begin{cases} b = 1 \\ a = -\frac{1}{2} \end{cases} \Rightarrow y^* = -\frac{1}{2}x + 1.$$

- 2. 显然 $y^* = \frac{5}{9}$.
- 3. $f_y^* = ae^x$,其中 a 待定. 代入方程

$$v^{*''}+4v^{*'}-v^*=ae^x+4ae^x-ae^x=4ae^x=2e^x$$

(1)
$$y'' + 2y' + 4y = 3 - 2x$$
; (2) $y'' - 6y' + 9y = 5$; (3) $y'' + 4y' - y = 2e^x$

解

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- 2. 显然 $y^* = \frac{5}{9}$.
- 3. $f y^* = ae^x$,其中 a 待定. 代入方程

$$y^{*}'' + 4y^{*}' - y^{*} = ae^{x} + 4ae^{x} - ae^{x} = 4ae^{x} = 2e^{x}$$

所以 $a = \frac{1}{2}$, $y^* = \frac{1}{2}e^x$.



(1)
$$y'' + 2y' + 4y = 3 - 2x$$
; (2) $y'' - 6y' + 9y = 5$; (3) $y'' + 4y' - y = 2e^x$

解



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$$y'' + 2y' + 4y = 3 - 2x$$
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$$y^{\prime\prime} + 2y^{\prime} + 4y = 0$$

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$$\Rightarrow r^2 + 2r + 4 = 0$$

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$$\Rightarrow$$
 $r^2 + 2r + 4 = 0 \Rightarrow r_{1,2} = \frac{-2 \pm \sqrt{4 - 16}}{2}$

(1)
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$$\Rightarrow r^2 + 2r + 4 = 0 \Rightarrow r_{1,2} = \frac{-2 \pm \sqrt{4 - 16}}{2} = -1 \pm \sqrt{3}i$$

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⇒ 齐次的通解是
$$e^{-x} \left[C_1 \cos(\sqrt{3}x) + C_2 \sin(\sqrt{3}x)i \right]$$

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$$y'' + 2y' + 4y = 3 - 2x$$
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解 (1) Step 1 求其次部分的通解

$$y^{\prime\prime} + 2y^{\prime} + 4y = 0$$

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⇒ 齐次的通解是
$$e^{-x} \left[C_1 \cos(\sqrt{3}x) + C_2 \sin(\sqrt{3}x)i \right]$$

Step 2 原方程的一个特解是 $y^* = -\frac{1}{2}x + 1$

(1)
$$y'' + 2y' + 4y = 3 - 2x$$
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解 (1) Step 1 求其次部分的通解

$$y^{\prime\prime} + 2y^{\prime} + 4y = 0$$

⇒
$$r^2 + 2r + 4 = 0$$
 ⇒ $r_{1,2} = \frac{-2 \pm \sqrt{4 - 16}}{2} = -1 \pm \sqrt{3}i$
⇒ 齐次的通解是 $e^{-x} \left[C_1 \cos(\sqrt{3}x) + C_2 \sin(\sqrt{3}x)i \right]$

Step 2 原方程的一个特解是
$$y^* = -\frac{1}{2}x + 1$$

Step 3 所以原方程的通解是

(1)
$$y'' + 2y' + 4y = 3 - 2x$$
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解 (1) Step 1 求其次部分的通解

$$y^{\prime\prime} + 2y^{\prime} + 4y = 0$$

$$\Rightarrow$$
 $r^2 + 2r + 4 = 0$ \Rightarrow $r_{1,2} = \frac{-2 \pm \sqrt{4 - 16}}{2} = -1 \pm \sqrt{3}i$
 \Rightarrow 齐次的通解是 $e^{-x} \left[C_1 \cos(\sqrt{3}x) + C_2 \sin(\sqrt{3}x)i \right]$

Step 2 原方程的一个特解是
$$y^* = -\frac{1}{2}x + 1$$

Step 3 所以原方程的通解是

$$y = -\frac{1}{2}x + 1 + e^{-x} \left[C_1 \cos(\sqrt{3}x) + C_2 \sin(\sqrt{3}x)i \right]$$

(1)
$$y'' + 2y' + 4y = 3 - 2x$$
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解



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$$y'' + 2y' + 4y = 3 - 2x$$
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$$y^{\prime\prime\prime} - 6y^{\prime} + 9y = 0$$

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$$y'' + 2y' + 4y = 3 - 2x$$
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$$y^{\prime\prime\prime} - 6y^{\prime} + 9y = 0$$

$$\Rightarrow r^2 - 6r + 9 = 0$$

(1)
$$y'' + 2y' + 4y = 3 - 2x$$
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 $\Rightarrow r^2 - 6r + 9 = 0 \Rightarrow r_1 = r_2 = 3$

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$$y'' + 2y' + 4y = 3 - 2x$$
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$$y'' - 6y' + 9y = 0$$

⇒ $r^2 - 6r + 9 = 0$ ⇒ $r_1 = r_2 = 3$
⇒ 齐次的通解是 $(C_1 + C_2x)e^{3x}$

(1)
$$y'' + 2y' + 4y = 3 - 2x$$
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解 (2) Step 1 求其次部分的通解

$$y'' - 6y' + 9y = 0$$

⇒ $r^2 - 6r + 9 = 0$ ⇒ $r_1 = r_2 = 3$
⇒ 齐次的通解是 $(C_1 + C_2x)e^{3x}$

Step 2 原方程的一个特解是 $y^* = \frac{5}{9}$

(1)
$$y'' + 2y' + 4y = 3 - 2x$$
; (2) $y'' - 6y' + 9y = 5$; (3) $y'' + 4y' - y = 2e^x$

解 (2) Step 1 求其次部分的通解

$$y'' - 6y' + 9y = 0$$

⇒ $r^2 - 6r + 9 = 0$ ⇒ $r_1 = r_2 = 3$
⇒ 齐次的通解是 $(C_1 + C_2x)e^{3x}$

Step 2 原方程的一个特解是 $y^* = \frac{5}{9}$

Step 3 所以原方程的通解是

$$y = \frac{5}{9} + (C_1 + C_2 x) e^{3x}$$

例 求出下列方程的通解: (1) y''+2y'+4y=3-2x; (2) y''-6y'+9y=5; (3) $y''+4y'-y=2e^x$



(1)
$$y'' + 2y' + 4y = 3 - 2x$$
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$$y'' + 4y' - y = 0$$

(1)
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$$\Rightarrow r^2 + 4r - 1 = 0$$

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$$y'' + 2y' + 4y = 3 - 2x$$
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$$\Rightarrow$$
 $r^2 + 4r - 1 = 0$ \Rightarrow $r_{1,2} = \frac{-4 \pm \sqrt{16 + 4}}{2}$

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⇒ 齐次的通解是
$$C_1 e^{(-2+\sqrt{5})x} + C_2 e^{(-2-\sqrt{5})x}$$

(1)
$$y'' + 2y' + 4y = 3 - 2x$$
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解 (3) Step 1 求其次部分的通解

$$y^{\prime\prime} + 4y^{\prime} - y = 0$$

$$\Rightarrow r^2 + 4r - 1 = 0 \Rightarrow r_{1,2} = \frac{-4 \pm \sqrt{16 + 4}}{2} = -2 \pm \sqrt{5}$$

⇒ 齐次的通解是
$$C_1 e^{(-2+\sqrt{5})x} + C_2 e^{(-2-\sqrt{5})x}$$

Step 2 原方程的一个特解是 $y^* = \frac{1}{2}e^x$

(1)
$$y'' + 2y' + 4y = 3 - 2x$$
; (2) $y'' - 6y' + 9y = 5$; (3) $y'' + 4y' - y = 2e^x$

解 (3) Step 1 求其次部分的通解

$$y^{\prime\prime} + 4y^{\prime} - y = 0$$

⇒
$$r^2 + 4r - 1 = 0$$
 ⇒ $r_{1,2} = \frac{-4 \pm \sqrt{16 + 4}}{2} = -2 \pm \sqrt{5}$
⇒ \hat{r} % \hat{r}

Step 2 原方程的一个特解是 $y^* = \frac{1}{2}e^x$

Step 3 所以原方程的通解是

$$y = \frac{1}{2}e^{x} + C_{1}e^{(-2+\sqrt{5})x} + C_{2}e^{(-2-\sqrt{5})x}$$

二阶常系数非齐次线性微分方程

回忆

$$y'' + py' + qy = f(x)$$

的通解是

$$y = y^* + C_1 y_1 + C_2 y_2$$



二阶常系数非齐次线性微分方程

回忆

$$y'' + py' + qy = f(x)$$

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原方程的一个特解



回忆

$$y'' + py' + qy = f(x)$$

的通解是

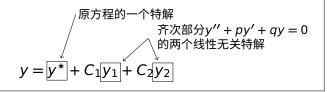




回忆

$$y'' + py' + qy = f(x)$$

的通解是



目标 对如下类型的 f(x),掌握求方程特解的方法

- $f(x) = e^{\lambda x} P_m(x)$
- $f(x) = e^{\lambda x} [P_l(x) \cos(\omega x) + Q_n(x) \sin(\omega x)]$



目标 对如下类型的 f(x),掌握求方程特解的方法

- $f(x) = e^{\lambda x} P_m(x)$
- $f(x) = e^{\lambda x} [P_l(x) \cos(\omega x) + Q_n(x) \sin(\omega x)]$

(其中 P_m , P_l , Q_n 分别为 m, l, n 次多项式)



目标 对如下类型的 f(x),掌握求方程特解的方法(待定系数法)

- $f(x) = e^{\lambda x} P_m(x)$
- $f(x) = e^{\lambda x} [P_l(x) \cos(\omega x) + Q_n(x) \sin(\omega x)]$

(其中 P_m , P_l , Q_n 分别为 m, l, n 次多项式)



$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式)

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程 y'' + py' + qy

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

$$y'' + py' + qy$$

$$= e^{\lambda x} [R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x)]$$

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

$$y'' + py' + qy$$

$$= e^{\lambda x} \left[R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) \right] = e^{\lambda x} P_m(x)$$

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

$$y'' + py' + qy$$

$$= e^{\lambda x} [R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x)] = e^{\lambda x} P_m(x)$$

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

$$[R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x)] = P_m(x)$$

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程,整理可得:

 $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x)$

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$$\lambda^2 + p\lambda + q \neq 0$$

•
$$\lambda^2 + p\lambda + q = 0 \stackrel{\triangle}{=} 2\lambda + p \neq 0$$

•
$$\lambda^2 + p\lambda + q = 0 \pm 2\lambda + p = 0$$

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

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$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x) \qquad (R \not\supset m \not\supset n$$

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$$\lambda^2 + p\lambda + q = 0 \oplus 2\lambda + p \neq 0$$

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计算步骤

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$$\lambda^2 + p\lambda + q \neq 0$$
,则
$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x) \qquad (R为m次)$$

•
$$\lambda^2 + p\lambda + q = 0 \ \text{但 } 2\lambda + p \neq 0, \text{则}$$

$$R''(x) + (2\lambda + p)R'(x) = P_m(x)$$

•
$$\lambda^2 + p\lambda + q = 0 \pm 2\lambda + p = 0$$

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计算步骤

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$$\lambda^2 + p\lambda + q = 0 \ \text{但 } 2\lambda + p \neq 0, \text{ 则}$$

$$R''(x) + (2\lambda + p)R'(x) = P_m(x) \qquad (R'为m次)$$

•
$$\lambda^2 + p\lambda + q = 0 \pm 2\lambda + p = 0$$

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

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 (R'为m次)

•
$$\lambda^2 + p\lambda + q = 0 \pm 2\lambda + p = 0, \text{ }$$

$$R''(x) = P_m(x)$$

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x)) 为待定多项式),代入原方程,整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x)$$

2. 确定多项式 R(x):

•
$$\lambda^2 + p\lambda + q \neq 0$$
,则
$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x) \qquad (R为m次)$$

•
$$\lambda^2 + p\lambda + q = 0 \oplus 2\lambda + p \neq 0, \ \mathbb{M}$$

$$R''(x) + (2\lambda + p)R'(x) = P_m(x) \qquad (R'为m次)$$

• $\lambda^2 + p\lambda + q = 0 \pm 2\lambda + p = 0, \text{ }$

$$R''(x) = P_m(x)$$
 (R"为m次)

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程,整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x)$$

2. 确定多项式 R(x):

• 若 λ 非特征方程的根: $\lambda^2 + p\lambda + q \neq 0$,则

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x)$$
 (R为m次)

•
$$\lambda^2 + p\lambda + q = 0 \ \text{但 } 2\lambda + p \neq 0, \text{ 则}$$

$$R''(x) + (2\lambda + p)R'(x) = P_m(x) \qquad (R'为m次)$$

• $\lambda^2 + p\lambda + q = 0 \pm 2\lambda + p = 0, \text{ }$

$$R''(x) = P_m(x)$$
 (R"为m次)

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程,整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x)$$

- 2. 确定多项式 R(x):
 - 若 λ 非特征方程的根: $\lambda^2 + p\lambda + q \neq 0$,则

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x) \qquad (R \not\supset m \not\supset n)$$

• 若 λ 为特征方程的单根: $\lambda^2 + p\lambda + q = 0$ 但 $2\lambda + p \neq 0$,则

$$R''(x) + (2\lambda + p)R'(x) = P_m(x) \qquad (R'为m次)$$

• $\lambda^2 + p\lambda + q = 0 \pm 2\lambda + p = 0, \text{ }$

$$R''(x) = P_m(x)$$
 (R'' 为m次)

$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

计算步骤

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- 2. 确定多项式 R(x):
 - 若 λ 非特征方程的根: $\lambda^2 + p\lambda + q \neq 0$,则

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x) \qquad (R为m次)$$

• 若 λ 为特征方程的单根: $\lambda^2 + p\lambda + q = 0$ 但 $2\lambda + p \neq 0$,则

$$R''(x) + (2\lambda + p)R'(x) = P_m(x) \qquad (R'为m次)$$

• 若 λ 为特征方程的重根: $\lambda^2 + p\lambda + q = 0$ 且 $2\lambda + p = 0$,则

$$R''(x) = P_m(x)$$
 (R"为m次)

例1 计算 $y'' - 2y' - y = (3x + 1)e^{2x}$ 的一个特解.

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解

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式)

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解

 $e^{\lambda x}$

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解

 $e^{\lambda x}$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

例1 计算 $y'' - 2y' - y = (3x + 1)e^{2x}$ 的一个特解.

$$p = q = P(x) = e^{\lambda x}$$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

例1 计算 $y'' - 2y' - y = (3x + 1)e^{2x}$ 的一个特解.

$$\frac{}{p}$$
 $\frac{}{q}$ $\frac{}{P(x)}$ $\frac{}{e^{\lambda x}}$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

$$\Rightarrow R''(x) + (2\lambda - 2)R'(x) + (\lambda^2 - 2\lambda - 1)R(x) = 3x + 1$$

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$$\Rightarrow R''(x) + 2R'(x) - R(x) = 3x + 1$$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

⇒ $R''(x) + (2\lambda - 2)R'(x) + (\lambda^2 - 2\lambda - 1)R(x) = 3x + 1$
⇒ $R''(x) + 2R'(x) - R(x) = 3x + 1$ $(R(x))$ $(R(x$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

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 $\Rightarrow R''(x) + 2R'(x) - R(x) = 3x + 1 \quad (R(x)) + 2R(x)$

2. 设
$$R(x) = ax + b$$

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

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2. 设 R(x) = ax + b,则

$$R''(x) + 2R'(x) - R(x) =$$

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为1次多项式)

2. 设
$$R(x) = ax + b$$
,则

$$R''(x) + 2R'(x) - R(x) = 2a$$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

$$\Rightarrow R''(x) + (2\lambda - 2)R'(x) + (\lambda^2 - 2\lambda - 1)R(x) = 3x + 1$$

$$\Rightarrow R''(x) + 2R'(x) - R(x) = 3x + 1 \quad (R(x)) 为 1次多项式)$$

2. 设
$$R(x) = ax + b$$
,则

$$R''(x) + 2R'(x) - R(x) = 2a - (ax + b)$$

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

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 $\Rightarrow R''(x) + (2\lambda - 2)R'(x) + (\lambda^2 - 2\lambda - 1)R(x) = 3x + 1$
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2. 设 R(x) = ax + b,则

$$R''(x) + 2R'(x) - R(x) = 2a - (ax + b) = -ax + 2a - b$$

例 1 计算 $y'' - 2y' - y = (3x + 1)e^{2x}$ 的一个特解. $p q P(x) e^{\lambda x}$

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

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所以
$$\begin{cases}
-a = 3 \\
2a - b = 1
\end{cases}$$

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$$R''(x) + 2R'(x) - R(x) = 2a - (ax + b) = -ax + 2a - b = 3x + 1$$
所以
$$\begin{cases} -a = 3 \\ 2a - b = 1 \end{cases} \Rightarrow \begin{cases} a = -3 \\ b = -7 \end{cases}$$

例 1 计算 $y'' - 2y' - y = (3x + 1)e^{2x}$ 的一个特解. $p q P(x) e^{\lambda x}$

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

 $\Rightarrow R''(x) + (2\lambda - 2)R'(x) + (\lambda^2 - 2\lambda - 1)R(x) = 3x + 1$
 $\Rightarrow R''(x) + 2R'(x) - R(x) = 3x + 1 \quad (R(x))51$ 次多项式)

$$R''(x) + 2R'(x) - R(x) = 2a - (ax + b) = -ax + 2a - b = 3x + 1$$
所以
$$\begin{cases} -a = 3 \\ 2a - b = 1 \end{cases} \Rightarrow \begin{cases} a = -3 \\ b = -7 \end{cases} \Rightarrow R(x) = -3x - 7$$

例1 计算 $y'' - 2y' - y = (3x + 1)e^{2x}$ 的一个特解.

$$\frac{p}{p} = \frac{q}{q} = \frac{P(x)}{e^{\lambda x}}$$

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

 $\Rightarrow R''(x) + (2\lambda - 2)R'(x) + (\lambda^2 - 2\lambda - 1)R(x) = 3x + 1$
 $\Rightarrow R''(x) + 2R'(x) - R(x) = 3x + 1 \quad (R(x)) + 2R(x)$

2. 设 R(x) = ax + b,则

$$R''(x) + 2R'(x) - R(x) = 2a - (ax + b) = -ax + 2a - b = 3x + 1$$
所以
$$\begin{cases}
-a = 3 \\
2a - b = 1
\end{cases} \Rightarrow \begin{cases}
a = -3 \\
b = -7
\end{cases} \Rightarrow R(x) = -3x - 7$$

所以 $v^* = (-3x - 7)e^{2x}$

例 1 计算 $y''_{\underline{}}$ - 2 $y'_{\underline{}}$ - $y = (3x+1)e^{2x}$ 的一个特解.

$$\frac{}{p} \frac{}{q} \frac{}{P(x)} \frac{}{e^{\lambda x}}$$

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

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⇒
$$R''(x) + 2R'(x) - R(x) = 3x + 1$$
 ($R(x)$ 为1次多项式)

2. 设 R(x) = ax + b,则

$$R''(x) + 2R'(x) - R(x) = 2a - (ax + b) = -ax + 2a - b = 3x + 1$$

FILL

 $\int -a = 3$
 $\int a = -3$
 $\int P(x) = 3x - 7$

所以
$$\begin{cases} -a = 3 \\ 2a - b = 1 \end{cases} \Rightarrow \begin{cases} a = -3 \\ b = -7 \end{cases} \Rightarrow R(x) = -3x - 7$$

所以
$$y^* = (-3x - 7)e^{2x}$$

例 2 计算 $y'' - 5y' + 6y = xe^{2x}$ 的一个特解.



解

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式)

解

 $e^{\lambda x}$

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 $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$

例 2 计算 y''_{----} - 5 y'_{----} + 6 $y = xe^{2x}$ 的一个特解.

解

 $p q P(x) e^{\lambda x}$

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

 $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$

例 2 计算 $y''_{-5}y'_{+6}y = xe^{2x}$ 的一个特解.

解

 $p q P(x) e^{\lambda x}$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

$$\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$$

解

 $\overline{p} = \overline{q} = P(x) e^{\lambda x}$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

$$\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$$

$$\Rightarrow R''(x) - R'(x) = x$$

 $p q P(x) e^{\lambda x}$

1. 设
$$y^* = e^{\lambda x} R(x)$$
 ($R(x)$ 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

$$\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$$

$$\Rightarrow R''(x) - R'(x) = x \quad (R'(x))$$
为1次多项式)

例 2 计算 $y'' - 5y' + 6y = xe^{2x}$ 的一个特解. $p = q = P(x) e^{\lambda x}$

解

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

 $\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$
 $\Rightarrow R''(x) - R'(x) = x \quad (R'(x) > 1 \times 5 \times 5 \times 6)$

 $p q P(x) e^{\lambda x}$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

$$\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$$

$$\Rightarrow R''(x) - R'(x) = x \quad (R'(x)) 为 1次多项式)$$

2. 设
$$R'(x) = ax + b$$
,则

$$R''(x) - R'(x) =$$

例 2 计算 $y'' - 5y' + 6y = xe^{2x}$ 的一个特解. $p = q = P(x) e^{\lambda x}$

解

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

$$\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$$

$$\Rightarrow R''(x) - R'(x) = x \quad (R'(x)) 51次多项式)$$

2. 设
$$R'(x) = ax + b$$
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例 2 计算 y''_{-} 5 y'_{+} 6 $y = xe^{2x}$ 的一个特解.

解

 \overline{p} \overline{q} $P(x) e^{\lambda x}$

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

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$$\Rightarrow R''(x) - R'(x) = x \quad (R'(x)) 为 1次多项式)$$

$$R''(x) - R'(x) = a - (ax + b)$$

 $p q p(x) e^{\lambda x}$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

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$$R'(x) = ax + b$$
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$$R''(x) - R'(x) = a - (ax + b) = -ax + a - b = x$$

例 2 计算 $y'' - 5y' + 6y = xe^{2x}$ 的一个特解. $p = q = P(x) e^{\lambda x}$

解

1. 设 $v^* = e^{\lambda x} R(x)$ (R(x)) 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

 $\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$
 $\Rightarrow R''(x) - R'(x) = x \quad (R'(x)) + (R'$

2. 设 R'(x) = ax + b,则

$$R''(x) - R'(x) = a - (ax + b) = -ax + a - b = x$$

近以
$$\int -a = 1$$

所以 $\begin{cases} -a = 1 \\ a - b = 0 \end{cases}$

 $p q P(x) e^{\lambda x}$ 1. 设 $v^* = e^{\lambda x} R(x)$ (R(x)) 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

 $\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$
 $\Rightarrow R''(x) - R'(x) = x \quad (R'(x))$ 为1次多项式)

所以
$$R''(x) - R'(x) = a - (ax + b) = -ax + a - b = x$$
$$\begin{cases} -a = 1 \\ a - b = 0 \end{cases} \Rightarrow \begin{cases} a = -1 \\ b = -1 \end{cases}$$

$$\begin{cases} a-b=1 \end{cases}$$



 $p q P(x) e^{\lambda x}$ 1. 设 $v^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

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所以
$$R''(x) - R'(x) = a - (ax + b) = -ax + a - b = x$$
$$\begin{cases} -a = 1 \\ a - b = 0 \end{cases} \Rightarrow \begin{cases} a = -1 \\ b = -1 \end{cases} \Rightarrow R'(x) = -x - 1$$

例 2 计算 $y'' - 5y' + 6y = xe^{2x}$ 的一个特解. $p q P(x) e^{\lambda x}$

1. 设 $v^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

 $\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$
 $\Rightarrow R''(x) - R'(x) = x \quad (R'(x)) + (R'$

2. 设 R'(x) = ax + b,则

所以
$$R''(x) - R'(x) = a - (ax + b) = -ax + a - b = x$$
$$\begin{cases} -a = 1 \\ a - b = 0 \end{cases} \Rightarrow \begin{cases} a = -1 \\ b = -1 \end{cases} \Rightarrow R'(x) = -x - 1$$

不妨取 $R(x) = -\frac{1}{2}x^2 - x$,



例 2 计算 $y'' - 5v' + 6v = xe^{2x}$ 的一个特解. $p q P(x) e^{\lambda x}$

1. 设 $v^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

 $\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$
 $\Rightarrow R''(x) - R'(x) = x \quad (R'(x)) + (R'$

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所以
$$R''(x) - R'(x) = a - (ax + b) = -ax + a - b = x$$
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不妨取 $R(x) = -\frac{1}{2}x^2 - x$,所以 $y^* = (-\frac{1}{2}x^2 - x)e^{2x}$

例 2 计算 $y'' - 5y' + 6y = xe^{2x}$ 的一个特解. **解** $p = xe^{2x}$ 的一个特解.

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

$$\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$$

$$\Rightarrow R''(x) - R'(x) = x \quad (R'(x)) 为1次多项式)$$

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所以
$$R''(x) - R'(x) = a - (ax + b) = -ax + a - b = x$$
$$\begin{cases} -a = 1 \\ a - b = 0 \end{cases} \Rightarrow \begin{cases} a = -1 \\ b = -1 \end{cases} \Rightarrow R'(x) = -x - 1$$

不妨取 $R(x) = -\frac{1}{2}x^2 - x$,所以 $y^* = (-\frac{1}{2}x^2 - x)e^{2x}$

例 3 计算 $y'' - 6y' + 9y = (x + 1)e^{3x}$ 的一个特解.



解

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式)

$$\mathbf{R}$$
 $e^{\lambda \lambda}$

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式)

$$\mathbf{R}$$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

$$\frac{p}{p} = \frac{q}{q} = \frac{P(x)}{e^{\lambda x}}$$

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

例 3 计算 $y'' - 6y' + 9y = \frac{(x+1)e^{3x}}{P(x)}$ 的一个特解.

1. 设
$$y^* = e^{\lambda x} R(x)$$
 ($R(x)$ 为待定多项式),代入原方程整理可得:

$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P(x)$$

$$\Rightarrow R''(x) + (2\lambda - 6)R'(x) + (\lambda^2 - 6\lambda + 9)R(x) = x + 1$$

例 3 计算 $y'' - 6y' + 9y = (x+1)e^{3x}$ 的一个特解. **EXECUTE:** p q q p(x) $e^{\lambda x}$

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$$y^* = (\frac{1}{6}x^3 + \frac{1}{2}x^2)e^{3x}$$

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3. 通解是

$$y = \frac{1}{8}e^{x} \left[-\cos(2x) + \sin(2x) \right] + C_{1}e^{x} + C_{2}e^{-x}$$



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计算步骤 设

$$y^* = x^k e^{\lambda x} \left[R_m^{(1)}(x) \cos(\omega x) + R_m^{(2)}(x) \sin(\omega x) \right]$$

$$k = \begin{cases} 0 & \ddot{a}\lambda + i\omega$$
 非特征值
$$R_m^{(1)}, R_m^{(2)} \end{pmatrix}$$
 为 m 次 待定多项式
$$m = \max\{l, n\}$$

例 2 计算 $y'' + y = \cos x$ 的通解.

解 1. 特征方程: $r^2 + 1 = 0$,特征值: $r_{1,2} = \pm i$,齐次部分 y'' + y = 0 的通解是 $C_1 \cos x + C_2 \sin x$

2. $\lambda = 0$, $\omega = 1$, $\lambda + i\omega = i$ 是特征值,故设 $y^* = xe^{0 \cdot x} (a \cos x + b \sin x)$

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代入原方程,有

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3. 通解是

$$y = \frac{1}{2}x\sin x + C_1\cos x + C_2\sin x$$