第 7 章 e: 二阶线性常系数微分方程

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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...

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♥ 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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$$(a+bi)(c+di) = a \cdot c + a \cdot di + bi \cdot c + bi \cdot di$$

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

例 计算
$$(1+2i)-3(5-2i)$$
 及 $(2+i)^2$ 。

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

$$(2+i)^2 =$$

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

例 方程 $x^2 + 1 = 0$ 在复数范围内有两个根

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$$ar^2 + br + c = 0 \Rightarrow$$

$$r_{1,2} = -$$

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$$r_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \frac{-b \pm \sqrt{(4ac - b^2) \cdot (-1)}}{2a}$$



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一元二次方程求解

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

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

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

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



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



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



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解

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注 也可以用配方法:



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



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

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

$$r^2 + 2r + 2 = 0$$
 \Rightarrow $r_{1,2} = \frac{-2 \pm \sqrt{2^2 - 4 \cdot 1 \cdot 2}}{2 \cdot 1}$ $= \frac{-2 \pm \sqrt{-4}}{2} = -1 \pm i$ 注 也可以用配方法: $r^2 + 2r + 2 = 0$ \Rightarrow $(r+1)^2 = -1$ \Rightarrow $r+1 = \pm \sqrt{-1}$

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

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

注 也可以用配方法:

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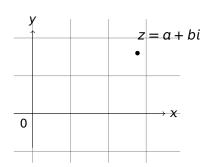
注 也可以用配方法:

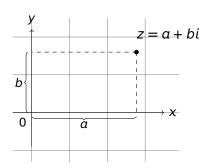
$$r^{2} + 2r + 2 = 0 \Rightarrow (r+1)^{2} = -1 \Rightarrow r+1 = \pm \sqrt{-1} = \pm i$$
$$\Rightarrow r = -1 \pm i$$

 $7/35 \triangleleft \triangleright \triangle \nabla$

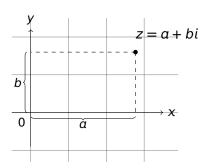
$$z = a + bi$$

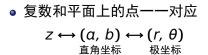
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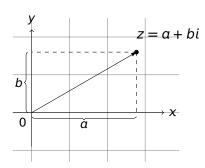




● 复数和平面上的点——对应 $z \leftrightarrow (a, b)$ _{直角坐标}

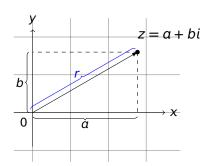






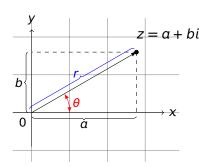
• 复数和平面上的点——对应 $z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$

直角坐标

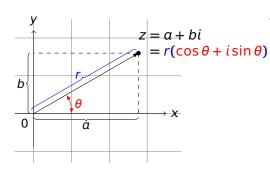


• 复数和平面上的点——对应 $z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$

直角坐标

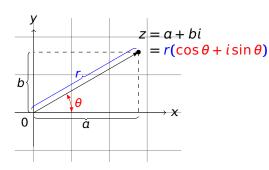


• 复数和平面上的点——对应 $z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$ 直角坐标



• 复数和平面上的点——对应 $z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$

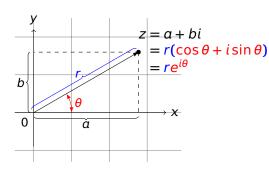
直角坐标



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

直角坐标 极坐标

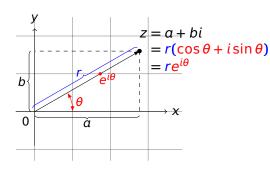
$$e^{i\theta} = \cos\theta + i\sin\theta$$



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

直角坐标 极坐标

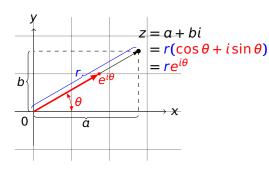
• "定义":
$$e^{i\theta} = \cos \theta + i \sin \theta$$



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

直角坐标 极坐标

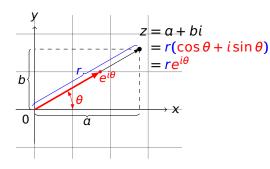
• "定义":
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$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

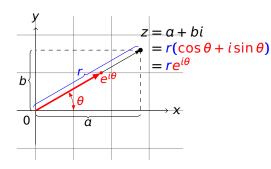
• "定义":
$$e^{i\theta} = \cos \theta + i \sin \theta$$



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

直角坐标 极坐标

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

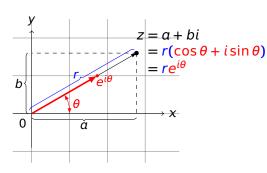


$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$

直角坐标 极坐标

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

(注: $e^{i\pi} = -1$)

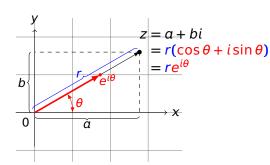


定义 设
$$z = \alpha + i\beta$$
,定义 e^z

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

直角坐标 极坐标

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



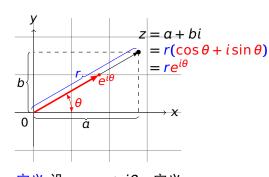
定义 设
$$z = \alpha + i\beta$$
,定义
$$e^z := e^{\alpha + i\beta}$$

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

直角坐标 极坐标

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

(注: $e^{i\pi} = -1$)

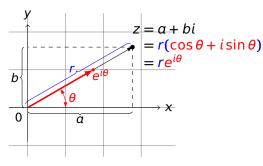


定义 设
$$z = \alpha + i\beta$$
, 定义
$$e^{z} := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta}$$

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

直角坐标 极坐标

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



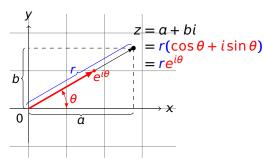
$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$

直角坐标 极坐标

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

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":

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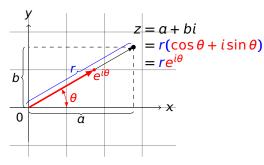
$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$

考虑取值为复数的函数

$$e^{ZX}$$

 $x \in \mathbb{R}$





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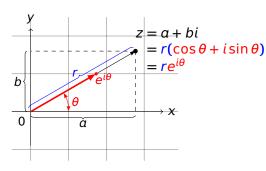
$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$

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

 $x \in \mathbb{R}$







● 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":

$$e^{i\theta} = \cos \theta + i \sin \theta$$
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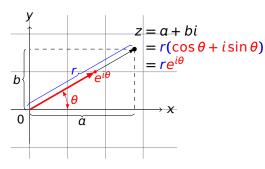
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考虑取值为复数的函数
$$(zx = (\alpha + i\beta)x = \alpha x + i\beta x)$$

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 $x \in \mathbb{R}$





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

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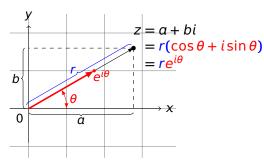
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考虑取值为复数的函数
$$(zx = (\alpha + i\beta)x = \alpha x + i\beta x)$$

$$e^{zx} = e^{\alpha x + i\beta x}$$

 $x \in \mathbb{R}$





● 复数和平面上的点——对应

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

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

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



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

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

证明

性质 设
$$z = \alpha + \beta i$$
 为复数, $x \in \mathbb{R}$, 成立
$$\frac{d}{dx}e^{zx} = ze^{zx}$$

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

$$= ze^{zx}$$

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

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

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

$$= ze^{zx}$$

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

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

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

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





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

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

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

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



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

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

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

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

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

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





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 为复数, $x \in \mathbb{R}$, 成立

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

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

$$\vdots$$

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

 $= ze^{zx}$



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

 $= ze^{zx}$

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

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

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

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

$$\vdots$$

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



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"? 可以如何表示?



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

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

$$=C_1$$

$$]+C_2[$$



定理 设 $y_1(x)$, $y_2(x)$ 是

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的两个特解,则

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

也是解,其中 C_1 , C_2 是任意常数。

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

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

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



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。

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

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

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



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。

证明 直接代入验证

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

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

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

$$= 0 + 0$$



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。

证明 直接代入验证

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

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

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

$$= 0 + 0 = 0$$



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

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

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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,

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

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

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的一个特解,则

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

定理 设 $y_1(x)$, $y_2(x)$ 是

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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

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



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, $y^*(x)$ 是

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

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。

证明 只需验证 $y = y^*(x) + Y(x)$ 是解:



定理 设 $y_1(x)$, $y_2(x)$ 是

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

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 (*)

的一个特解,则

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

证明 只需验证
$$y = y^*(x) + Y(x)$$
 是解:
 $y'' + P(x)y' + Q(x)y = [y^* + Y]'' + P[y^* + Y]' + Q[y^* + Y]$

定理 设 $y_1(x)$, $y_2(x)$ 是

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

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

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

证明 只需验证
$$y = y^*(x) + Y(x)$$
 是解:

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

定理 设 $y_1(x)$, $y_2(x)$ 是

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

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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的一个特解,则

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$$y = y^*(x) + Y(x)$$
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定理 设 $y_1(x)$, $y_2(x)$ 是

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二阶非齐次线性微分方程的解的结构

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 $14/35 \triangleleft \triangleright \triangle \nabla$

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

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$$p^2 - 4q > 0$$
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$$p^2 - 4q = 0$$
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结论 求解特征方程 $r^2 + pr + q = 0$ 的根 $r_{1,2}$, 则

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 \mathbf{H} : $\mathbf{V} = \mathbf{e}^{\alpha \mathbf{X}} [C_1 \cos(\beta \mathbf{X}) + C_2 \sin(\beta \mathbf{X})]$



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

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

$$y^{\prime\prime} + py^{\prime} + qy = 0$$

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

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第 7 章 e: 二阶线性常系数微分方程

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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)



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

解

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

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

- 2. 显然 $y^* = \frac{5}{9}$
- 3. 猜 $y^* = ae^x$, 其中 a 待定。代入方程 $y^{*''} + 4y^{*'} y^* = ae^x$

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

解

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

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

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(1)
$$y'' + 2y' + 4y = 3 - 2x$$
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解

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

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- 3. 猜 $y^* = ae^x$, 其中 a 待定。代入方程 $y^{*''} + 4y^{*'} y^* = ae^x + 4ae^x ae^x$

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

解

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

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- 2. 显然 $y^* = \frac{5}{9}$
- 3. 猜 $y^* = ae^x$, 其中 a 待定。代入方程 $y^{*''} + 4y^{*'} y^* = ae^x + 4ae^x ae^x = 4ae^x$

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

解

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

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- 2. 显然 $y^* = \frac{5}{9}$
- 3. 猜 $y^* = ae^x$, 其中 a 待定。代入方程 $y^{*''} + 4y^{*'} y^* = ae^x + 4ae^x ae^x = 4ae^x = 2e^x$

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

解

例 求出下列方程的一个特解:

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

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

= 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. 猜 $y^* = ae^x$,其中 a 待定。代入方程

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

4

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

解

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

$$\mathbf{H}$$
 (1) Step 1 求其次部分的通解 $y'' + 2y' + 4y = 0$

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

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

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

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

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

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

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

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

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



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

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

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

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



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

解(1)Step 1 求其次部分的通解

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

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

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

解(1)Step 1 求其次部分的通解

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

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

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

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

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



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

解

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

$$y^{\prime\prime} - 6y^{\prime} + 9y = 0$$

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

$$y^{\prime\prime} - 6y^{\prime} + 9y = 0$$

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

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

$$y^{\prime\prime} - 6y^{\prime} + 9y = 0$$

$$\Rightarrow r^2 - 6r + 9 = 0 \Rightarrow r_1 = r_2 = 3$$

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

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

⇒ $r^2 - 6r + 9 = 0$ ⇒ $r_1 = r_2 = 3$
⇒ \hat{r} % $\hat{r$

(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 $y^* = \frac{5}{9}$

(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

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

 $\Rightarrow r^2 - 6r + 9 = 0 \Rightarrow r_1 = r_2 = 3$
 \Rightarrow 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

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

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

解

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

 \mathbf{R} (3) Step 1 求其次部分的通解 y'' + 4y' - y = 0

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

$$y'' + 4y' - y = 0$$

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

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

$$y'' + 4y' - y = 0$$

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

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

$$y'' + 4y' - y = 0$$

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

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

$$y'' + 4y' - y = 0$$

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

⇒ 齐次的通解是
$$C_1e^{(-2+\sqrt{5})x} + C_2e^{(-2-\sqrt{5})x}$$



(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

$$y'' + 4y' - y = 0$$

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

$$y'' + 4y' - y = 0$$

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

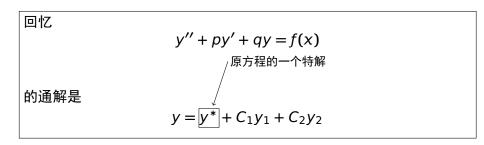
回忆

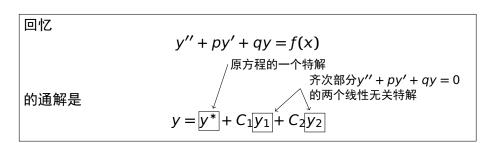
$$y'' + py' + qy = f(x)$$

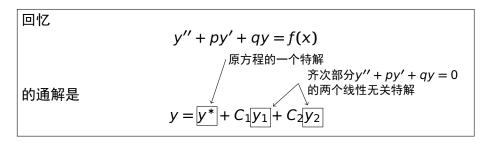
的通解是

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









目标

•
$$f(x) = e^{\lambda x} P_m(x)$$

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

回忆
$$y'' + py' + qy = f(x)$$
 原方程的一个特解 齐次部分 $y'' + py' + qy = 0$ 的通解是
$$y = y^* + C_1 y_1 + C_2 y_2$$

目标

•
$$f(x) = e^{\lambda x} P_m(x)$$

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

(其中 P_m , P_l , Q_n 分别为 m, l, n 次多项式)



回忆
$$y'' + py' + qy = f(x)$$
 原方程的一个特解 齐次部分 $y'' + py' + qy = 0$ 的通解是
$$y = y^* + C_1 y_1 + C_2 y_2$$

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)



回忆
$$y'' + py' + qy = f(x)$$
 原方程的一个特解 齐次部分 $y'' + py' + qy = 0$ 的通解是
$$y = y^* + C_1 y_1 + C_2 y_2$$

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

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

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

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: 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

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: 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

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:

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

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

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

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

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):

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

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):

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

 $\lambda^2 + p\lambda + q = 0 \ \text{@ } 2\lambda + p \neq 0$

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

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

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):

•
$$\lambda^2 + p\lambda + q \neq 0$$
, \mathbb{N}
 $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x)$

$$\lambda^2 + p\lambda + q = 0 \mathop{\mathrm{Id}}\nolimits 2\lambda + p \neq 0$$

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

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

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

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

 $\lambda^2 + p\lambda + q = 0 \perp 2\lambda + p = 0$

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

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

•
$$\lambda^2 + p\lambda + q = 0 \mathop{\boxplus} 2\lambda + p \neq 0, \quad \mathcal{D}$$
$$R''(x) + (2\lambda + p)R'(x) = P_m(x)$$

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



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

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

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

$$\lambda^2 + p\lambda + q = 0 且 2\lambda + p = 0$$



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

计算步骤

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

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

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目标 计算以下方程的一个特解 y^* : $v'' + pv' + qv = e^{\lambda x} P_m(x)$

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

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

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

•
$$\lambda^2 + p\lambda + q = 0 \perp 2\lambda + p = 0$$
, \square

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

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)

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

$$\lambda^2 + p\lambda + q = 0$$
且 $2\lambda + p = 0$,则

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

• 若 λ 为特征方程的单根: $\lambda^2 + p\lambda + q = 0$ 但 $2\lambda + p \neq 0$,则 $R''(x) + (2\lambda + p)R'(x) = P_m(x) \qquad (R' \rightarrow m / x)$

$$\lambda^2 + p\lambda + q = 0 且 2\lambda + p = 0, 则$$

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

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 (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 $R''(x) + (2\lambda + p)R'(x) = P_m(x) \qquad (R' \rightarrow m x)$
- 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)



$$\mathbf{m} f(x) = (3x+1)e^{2x} = P_m e^{\lambda x},$$

$$\mathbf{H} f(x) = (3x + 1)e^{2x} = P_m e^{\lambda x}, \ \lambda = 2,$$

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$$\mathbf{R} f(x) = (3x+1)e^{2x} = P_m e^{\lambda x}, \ \lambda = 2, \ P_m = P_1 = 3x+1.$$

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

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- 2. 设 R(x) = ax + b,则

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

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- 2. 设 R(x) = ax + b, 则

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

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- 2. 设 R(x) = ax + b, 则

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

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



$$\mathbf{H} f(x) = (3x+1)e^{2x} = P_m e^{\lambda x}, \ \lambda = 2, \ P_m = P_1 = 3x+1.$$

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



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



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

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所以
$$y^* = (-3x - 7)e^{2x}$$



$$\mathbf{H} f(\mathbf{x}) = \mathbf{x} e^{2\mathbf{x}} = P_m e^{\lambda \mathbf{x}},$$

$$\mathbf{m} f(x) = xe^{2x} = P_m e^{\lambda x}, \ \lambda = 2,$$

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$$\mathbf{H} f(x) = xe^{2x} = P_m e^{\lambda x}, \ \lambda = 2, \ P_m = P_1 = x.$$

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

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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: $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_1(x)$

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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: $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_1(x)$ $\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$

$$\mathbf{R} f(x) = xe^{2x} = P_m e^{\lambda x}, \ \lambda = 2, \ P_m = P_1 = x.$$

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: $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_1(x)$ $\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$ $\Rightarrow R''(x) - R'(x) = x$

$$\mathbf{H} f(x) = xe^{2x} = P_m e^{\lambda x}, \ \lambda = 2, \ P_m = P_1 = x.$$

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: $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_1(x)$ $\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$ $\Rightarrow R''(x) - R'(x) = x$ (R'(x)为1次多项式)

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- 2. 设 R'(x) = ax + b

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- 2. $\Re R'(x) = ax + b$, $\Re R'(x) = ax + b$, $\Re R'(x) = ax + b$

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

$$\mathbf{H} f(x) = xe^{2x} = P_m e^{\lambda x}, \ \lambda = 2, \ P_m = P_1 = x.$$

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

$$\text{ } \text{ } \text{ } \text{ } \text{ } \text{ } \text{ } f(x) = x e^{2x} = P_m e^{\lambda x}, \text{ } \lambda = 2, \text{ } P_m = P_1 = x.$$

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: $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_1(x)$ $\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$ $\Rightarrow R''(x) - R'(x) = x$ (R'(x)为1次多项式)

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

$$\mathbf{H} f(\mathbf{x}) = (\mathbf{x} + 1)e^{3\mathbf{x}} = P_m e^{\lambda \mathbf{x}},$$

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2. 不妨取 $R'(x) = \frac{1}{2}x^2 + x$, $R(x) = \frac{1}{6}x^3 + \frac{1}{2}x^2$, 所以 $y^* = (\frac{1}{6}x^3 + \frac{1}{2}x^2)e^{3x}$

$$y'' + py' + qy = e^{\lambda x} [P_l(x) \cos(\omega x) + Q_n(x) \sin(\omega x)]$$

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

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$$m = \max\{l, n\}$$

例 计算 $y'' - y = e^x \cos(2x)$ 的通解。

 \mathbf{H}_{1} . 特征方程: $r^2 - 1 = 0$,

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代入原方程,有
$$y^*'' - y^* = e^x[(-4a + 4b)\cos(2x) + (-4a - 4b)\sin(2x)]$$

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$$y^{*''} - y^* = e^x [(-4a + 4b)\cos(2x) + (-4a - 4b)\sin(2x)]$$

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$$\Rightarrow \begin{cases} -4a + 4b = 1 \\ -4a - 4b = 0 \end{cases} \Rightarrow \begin{cases} a = -\frac{1}{8} \\ b = \frac{1}{8} \end{cases}$$

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$$\Rightarrow \begin{cases} -4a + 4b = 1 \\ -4a - 4b = 0 \end{cases} \Rightarrow \begin{cases} a = -\frac{1}{8} \\ b = \frac{1}{8} \end{cases} \Rightarrow y^* = \frac{1}{8}e^x \left[-\cos(2x) + \sin(2x) \right]$$



例 计算 $y'' - y = e^x \cos(2x)$ 的通解。

解 1. 特征方程: $r^2 - 1 = 0$,特征值: $r_{1,2} = \pm 1$, 齐次部分

$$y'' - y = 0$$
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$$\Rightarrow \begin{cases} -4a + 4b = 1 \\ -4a - 4b = 0 \end{cases} \Rightarrow \begin{cases} a = -\frac{1}{8} \\ b = \frac{1}{8} \end{cases} \Rightarrow y^{*} = \frac{1}{8} e^{x} \left[-\cos(2x) + \sin(2x) \right]$$

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



$$y'' + py' + qy = e^{\lambda x} [P_l(x) \cos(\omega x) + Q_n(x) \sin(\omega x)]$$

计算步骤 设

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例 计算 $y'' + y = \cos x$ 的通解。

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3. 通解是

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

