第7章 b: 一阶微分方程

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假设 y = y(x) 为未知函数,本节探讨如何求解以下四种一阶微分方程:

• 变量分离的一阶微分方程

• 可分离变量的一阶微分方程

• 齐次微分方程



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$$\frac{dy}{dx} = \varphi\left(\frac{y}{x}\right),\,$$



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We are here now...

◆ 变量分离的一阶微分方程

♣ 可分离变量的一阶微分方程

♥ 齐次微分方程

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计算通解的方法:

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$$g(y)dy = f(x)dx \implies \int g(y)dy = \int f(x)dx$$

$$\implies G(y) + C_1 = F(x) + C_2$$

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 $\Longrightarrow \int g(y)dy = \int f(x)dx$ $\Longrightarrow G(y) + C_1 = F(x) + C_2$ $\Longrightarrow G(y) = F(x) + C$ 其中 $F(x)$, $G(y)$ 分别是 $f(x)$, $g(y)$ 的一个原函数, $C = C_2 - C_1$

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验证:

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$$G(y(x)) = F(x) + C$$

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$$G(y(x)) = F(x) + C$$

两边求 x 关于的导数:

G'(y).

计算通解的方法:

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$$G'(y) \cdot y'$$



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$$G'(y) \cdot y' = F'(x)$$



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$$G(y(x)) = F(x) + C$$

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计算通解的方法:

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$$G(y(x)) = F(x) + C$$

$$G'(y) \cdot y' = F'(x) \implies g(y)y' = f(x) \implies y' = \frac{f(x)}{g(y)}$$

$$\implies dy = \frac{f(x)}{g(y)}dx$$



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$$G'(y) \cdot y' = F'(x) \implies g(y)y' = f(x) \implies y' = \frac{f(x)}{g(y)}$$

 $\Rightarrow dy = \frac{f(x)}{g(y)}dx \Rightarrow g(y)dy = f(x)dx$

解

$$\int (y+1)dy = \int e^{x}dx \quad \Longrightarrow \quad$$

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解 两边积分

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例 求 ydy = xdx 的通解

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例 求 ydy = xdx 的通解

M y dy — Kuk Hillem

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$$\int y dy = \int x dx \implies \frac{1}{2}y^2 + C_1 = \frac{1}{2}x^2 + C_2$$

$$\implies y^2 = x^2 + 2(C_2 - C_1)$$

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$$\int (y+1)dy = \int e^x dx \qquad \Longrightarrow \qquad \frac{1}{2}y^2 + y + C_1 = e^x + C_2$$

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例 求 $ydy = xdx$ 的通解

M yuy — XuX 可通用

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$$f'(t) = \gamma f(t)$$
, γ 是常数

的通解是

$$f(t) = Ce^{\gamma t}$$

请问为什么?

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$$\implies x^2 + y^2 = 2C_1$$

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解 这是可分离变量微分方程

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所以

• 通解为 $x^2 + y^2 = C$ (C 为任意常数)

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所以

- 通解为 $x^2 + y^2 = C$ (C 为任意常数)
- 当 x = 1 时 y = 3, 则

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所以

- 通解为 $x^2 + y^2 = C$ (C 为任意常数)
- 当 x = 1 时 y = 3, 则 $1^2 + 3^2 = C$ ⇒

例 求 $\frac{dy}{dx} = -\frac{x}{y}$ 的通解,以及在初始条件 $y|_{x=1} = 3$ 下的特解

解 这是可分离变量微分方程

$$\frac{dy}{dx} = -\frac{x}{y} \implies ydy = -xdx \implies \int ydy = \int -xdx$$

$$\implies \frac{1}{2}y^2 = -\frac{1}{2}x^2 + C_1$$

$$\implies x^2 + y^2 = 2C_1 = C$$

- 通解为 $x^2 + y^2 = C(C)$ 为任意常数)
- 当 x = 1 时 y = 3, 则 $1^2 + 3^2 = C$ ⇒ C = 10

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解

$$\frac{dy}{dx} = e^{2x} \cdot e^{-y} \implies$$

$$\frac{dy}{dx} = e^{2x} \cdot e^{-y} \implies e^{y} dy = e^{2x} dx$$

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$$\implies e^{y} \frac{1}{2} e^{2x}$$

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解 这是可分离变量微分方程

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$$\exists x = 0 \text{ ff } y = 0, \text{ } \emptyset \text{ } 1 = \frac{1}{2} + C \Rightarrow$$

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$$x = 0$$
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例 求 $y' = -\frac{y}{x}$ 的通解

解

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所以通解就是

$$xy = C$$

解

$$\frac{dy}{dx} = 2x(y-3) \implies$$

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$$\implies \Rightarrow$$

例 求 v' = 2xv - 6x 的通解

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$$\text{解就是}$$

$$y = C \cdot e^{x^2} + 3$$

所以通解就是



例 求
$$\frac{dy}{dx} + p(x)y = 0$$
 的通解, 其中 $p(x)$ 是已知函数。

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其中 P(x) 是 p(x) 的一个原函数。所以通解就是

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注 上述的通解也写作

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注 上述的通解也写作 $v = Ce^{-\int p(x)dx}$

这里 $\int p(x)dx$ 仅表示 p(x) 的一个原函数,不含积分常数。



$$y = Ce^{-\int p(x)dx}$$

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例 求微分方程 $\frac{dy}{dx} + \frac{1}{x}y = 0$ 的通解

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解

$$y = Ce^{-\int p(x)dx} = Ce^{\int \frac{1}{x}dx} = Ce^{\ln|x|} = C|x| = \pm Cx = C_1x$$

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$$v = Ce^{-\int p(x)dx} = Ce^{\int \frac{2}{x+1}dx} = Ce^{2\ln|x+1|} = C|x+1|^2$$

解

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We are here now...

◆ 变量分离的一阶微分方程

♣ 可分离变量的一阶微分方程

♥ 齐次微分方程

◆ 一阶线性微分方程

计算通解步骤:

1. 作变量代换

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$$= \varphi(u)$$

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计算通解步骤:

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$$\frac{d}{dx}(xu) = \varphi(u)$$

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$$\frac{d}{dx}(xu) = \varphi(u) \implies u + x\frac{du}{dx} = \varphi(u)$$

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$$\frac{d}{dx}(xu) = \varphi(u) \implies u + x \frac{du}{dx} = \varphi(u) \implies x \frac{du}{dx} = \varphi(u) - u$$

计算通解步骤:

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$$\frac{du}{\varphi(u)-u} = \frac{dx}{x} \implies \int \frac{du}{\varphi(u)-u} = \int \frac{dx}{x}$$

3. 还原变量: 求出积分后,将 $\frac{y}{x}$ 代替 u



解 1. 化为齐次方程

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$$\frac{u-1}{u}du = \frac{1}{x}dx$$

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写文里
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 $e^{y/x} = Cy$

 $\Rightarrow u - \ln |u| = \ln |x| + C_1$

$$\Rightarrow$$
 $e^u = Cux$

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解 1. 变量代换: $u = \frac{y}{x}$

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4. 代入初始值

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 $e^2 = C$

- 3. 还原变量(代回 u = y/x):
- 4. 代入初始值

We are here now...

◆ 变量分离的一阶微分方程

♣ 可分离变量的一阶微分方程

♥ 齐次微分方程

◆ 一阶线性微分方程

$$\frac{dy}{dx} + p(x)y = q(x)$$

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其中 p(x), q(x) 是已知函数, y = y(x) 是未知函数。

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	是否一阶线性?	p(x)	q(x)
$y' = y^2 + \sin x$			
$y' = y \sin x + e^x$			
$y' = \frac{2y}{x+1}$			

$$\frac{dy}{dx} + p(x)y = q(x)$$

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	是否一阶线性?	p(x)	q(x)
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	是否一阶线性?	p(x)	q(x)
$y' = y^2 + \sin x$	×		
$y' = y \sin x + e^x$	✓		
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	是否一阶线性?	<i>p</i> (<i>x</i>)	q(x)
$y' = y^2 + \sin x$	×		
$y' = y \sin x + e^x$	✓	— sin <i>x</i>	
$y' = \frac{2y}{x+1}$			

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$y' = y^2 + \sin x$	×		
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	是否一阶线性?	p(x)	q(x)
$y' = y^2 + \sin x$	×		
$y' = y \sin x + e^x$	✓	— sin <i>x</i>	e ^x
$y' = \frac{2y}{x+1}$	√		

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	是否一阶线性?	p(x)	q(x)
$y' = y^2 + \sin x$	×		
$y' = y \sin x + e^x$	\checkmark	— sin <i>x</i>	e ^x
$y' = \frac{2y}{x+1}$	√	$-\frac{2}{x+1}$	

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$y' = y \sin x + e^x$	✓	— sin <i>x</i>	e ^x
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$y' = y \sin x + e^x$	✓	— sin <i>x</i>	e ^x
$y' = \frac{2y}{x+1}$	✓	$-\frac{2}{x+1}$	0

$$\frac{dy}{dx} + p(x)y = 0$$

$$\frac{dy}{dx} + p(x)y = q(x)$$

其中 p(x), q(x) 是已知函数, y = y(x) 是未知函数。

例

	是否一阶线性?	p(x)	q(x)
$y' = y^2 + \sin x$	×		
$y' = y \sin x + e^x$	√	— sin <i>x</i>	e ^x
$y' = \frac{2y}{x+1}$	✓	$-\frac{2}{x+1}$	0

• 当
$$q(x) \equiv 0$$
 时,

$$\frac{dy}{dx} + p(x)y = 0$$

称为一阶齐次线性微分方程



$$\frac{dy}{dx} + p(x)y = q(x)$$

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例

	是否一阶线性?	p(x)	q(x)
$y' = y^2 + \sin x$	×		
$y' = y \sin x + e^x$	√	— sin <i>x</i>	e ^x
$y' = \frac{2y}{x+1}$	√ (齐次)	$-\frac{2}{x+1}$	0

• 当
$$q(x) \equiv 0$$
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利用常数变易法求解,步骤:

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1. 求解齐次部分:

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1. 求解齐次部分:

$$\frac{dy}{dx} + p(x)y = 0 \quad \Rightarrow \qquad \frac{dy}{y} = -p(x)dx$$

利用常数变易法求解,步骤:

1. 求解齐次部分:

$$\frac{dy}{dx} + p(x)y = 0 \quad \Rightarrow \quad \int \frac{dy}{y} = \int -p(x)dx$$

利用常数变易法求解,步骤:

1. 求解齐次部分:

$$\frac{dy}{dx} + p(x)y = 0 \quad \Rightarrow \quad \int \frac{dy}{y} = \int -p(x)dx \quad \Rightarrow \quad y = Ce^{\int -p(x)dx}$$

利用常数变易法求解,步骤:

1. 求解齐次部分:

$$\frac{dy}{dx} + p(x)y = 0 \quad \Rightarrow \quad \int \frac{dy}{y} = \int -p(x)dx \quad \Rightarrow \quad y = Ce^{\int -p(x)dx}$$

2. 常数变易: 假设 $y = u(x)e^{\int -p(x)dx}$

利用常数变易法求解,步骤:

1. 求解齐次部分:

$$\frac{dy}{dx} + p(x)y = 0 \quad \Rightarrow \quad \int \frac{dy}{y} = \int -p(x)dx \quad \Rightarrow \quad y = Ce^{\int -p(x)dx}$$

2. 常数变易: 假设 $y = u(x)e^{\int -p(x)dx}$, 代入原方程:

$$\frac{dy}{dx} + p(x)y = q(x) \Rightarrow$$

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$$\begin{array}{c} -+\rho(x)y = q(x) \Rightarrow (u(x)e^{y} + (x) + \rho(x)u(x)e^{y} \\ x \end{array}$$

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$$\therefore y = u(x)e^{\int -p(x)dx} = \left(\int \left[q(x)e^{\int p(x)dx}\right]dx + C\right)e^{\int -p(x)dx}$$

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 $\Rightarrow u(x) = \int (x+1)^{\frac{1}{2}} dx = (x+1)^{\frac{3}{2}}$

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例 求微分方程 $\frac{dy}{dx} - \frac{2y}{x+1} = (x+1)^{\frac{5}{2}}$ 的通解

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解

解 1. 先求解齐次部分

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$$\Rightarrow u(x) = \int \frac{1}{x} \ln x dx = \int \ln x d \ln x = \frac{1}{2} (\ln x)^2 + C$$

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$$= C|x| = \pm Cx = C_1x$$

 $\Rightarrow u(x) = \int_{-x}^{1} \ln x dx = \int \ln x d \ln x = \frac{1}{2} (\ln x)^{2} + C$

2. 常数变易: 假设 $y = u(x) \cdot x$,代入原方程 $\frac{dy}{dx} - \frac{1}{x}y = \ln x$

$$\Rightarrow (u \cdot x)' - \frac{1}{x} \cdot u \cdot x = \ln x$$

 $\Rightarrow u' \cdot x = \ln x$

第 7 章 b: 一阶微分方程

因此
$$y = u(x) \cdot x = \left[\frac{1}{2}(\ln x)^2 + C\right]x$$



解

解 1. 先求解齐次部分

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$$\frac{dy}{dx} - y = 0$$

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$$\frac{dy}{dx} - y = 0 \implies y$$

2. 常数变易:

 $= Ce^{x}$

解 1. 先求解齐次部分

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解 1. 先求解齐次部分

$$\frac{dy}{dx} - y = 0 \implies y = Ce^{-\int p(x)dx} = Ce^{\int 1dx} = Ce^{x}$$

$$\frac{dy}{dx} - y = e^x \sin x$$



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$$\Rightarrow u' = \sin x$$



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$$\Rightarrow u(x) = \int \sin x dx = 0$$

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$$\Rightarrow u(x) = \int \sin x dx = -\cos x + C$$

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解 1. 先求解齐次部分

$$\frac{dy}{dx} - y = 0 \Rightarrow y = Ce^{-\int p(x)dx} = Ce^{\int 1dx} = Ce^{x}$$

2. 常数变易: 假设 $y = u(x) \cdot e^x$, 代入原方程

$$\frac{dy}{dx} - y = e^x \sin x$$

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因此 $y = u(x) \cdot e^x = (-\cos x + C) e^x$



解

$$\frac{dy}{dx} + \frac{y}{x} = -\frac{1}{x^2}$$

例 求
$$x^2y' + xy + 1 = 0$$
 的满足初始条件 $y(2) = 1$ 的特解。

$$\frac{dy}{dx} + \frac{y}{x} = -\frac{1}{x^2}$$

2. 先求解齐次部分

 $\frac{dy}{dx} + \frac{1}{x}y = 0$

解 1. 化为标准形式
$$\frac{dy}{dx} + \frac{y}{x} = -\frac{1}{x^2}$$
 2. 先求解齐次部分

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$$\frac{dy}{dx} + \frac{1}{x}y = 0 \implies y = Ce^{-\int p(x)dx}$$

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2. 先求解齐次部分

$$\frac{dy}{dx} + \frac{1}{x}y = 0 \implies y = Ce^{-\int p(x)dx} = Ce^{-\int \frac{1}{x}dx}$$

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2. 先求解齐次部分

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2. 先求解齐次部分

$$\frac{dy}{dx} + \frac{1}{x}y = 0 \Rightarrow y = Ce^{-\int p(x)dx} = Ce^{-\int \frac{1}{x}dx} = Ce^{-\ln|x|}$$
$$= C|x|^{-1}$$

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2. 先求解齐次部分

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3. 常数变易:假设
$$y = \frac{u(x)}{x}$$

$$\frac{dy}{dx} + \frac{y}{x} = -\frac{1}{x^2}$$

2. 先求解齐次部分

$$\frac{dy}{dx} + \frac{1}{x}y = 0 \implies y = Ce^{-\int p(x)dx} = Ce^{-\int \frac{1}{x}dx} = Ce^{-\ln|x|}$$
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$$\frac{dy}{dx} + \frac{y}{x} = -\frac{1}{x^2} \implies \left(\frac{u}{x}\right)' + \frac{1}{x} \cdot \frac{u}{x}$$

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$$\frac{dy}{dx} + \frac{1}{x}y = 0 \implies y = Ce^{-\int p(x)dx} = Ce^{-\int \frac{1}{x}dx} = Ce^{-\ln|x|}$$
$$= C|x|^{-1} = \pm C\frac{1}{x} = \frac{C_1}{x}$$

3. 常数变易:假设 $y = \frac{u(x)}{x}$,代入原方程 $\frac{dy}{dy} + \frac{y}{y} = -\frac{1}{y^2} \Rightarrow \left(\frac{u}{y}\right)' + \frac{1}{y} \cdot \frac{u}{y} = -\frac{1}{y^2} \Rightarrow \frac{u'}{y} = -\frac{1}{y^2}$ $\Rightarrow u(x) = \int -\frac{1}{x} dx = -\ln|x| + C$

因此 $y = \frac{1}{v}(-\ln|x| + C)$

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4.
$$y(2) = 1 \Rightarrow$$

因此
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$$y(2) = 1 \implies 1 =$$

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4.
$$y(2) = 1 \implies 1 = \frac{1}{2}(-\ln 2 + C)$$

因此
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4.
$$y(2) = 1 \implies 1 = \frac{1}{2}(-\ln 2 + C) \implies C = 2 + \ln 2$$

因此
$$y = \frac{1}{x}(-\ln|x| + C)$$

4.
$$y(2) = 1$$
 \Rightarrow $1 = \frac{1}{2}(-\ln 2 + C)$ \Rightarrow $C = 2 + \ln 2$ 。所以

因此
$$y = \frac{1}{x}(-\ln|x| + C)$$

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$$y(2) = 1$$
 ⇒ $1 = \frac{1}{2}(-\ln 2 + C)$ ⇒ $C = 2 + \ln 2$ 。 所以

$$y = \frac{u(x)}{x} =$$

因此
$$y = \frac{1}{y}(-\ln|x| + C)$$

4.
$$y(2) = 1$$
 \Rightarrow $1 = \frac{1}{2}(-\ln 2 + C)$ \Rightarrow $C = 2 + \ln 2$ 。所以

$$y = \frac{u(x)}{x} = \frac{1}{x}(-\ln|x| + 2 + \ln 2)$$



解

$$(y^2 - 6x)\frac{dy}{dx} + 2y = 0$$

- 2. 求解齐次部分
- 3. 常数变易:

例 求微分方程
$$(y^2 - 6x) \frac{dy}{dx} + 2y = 0$$
 的通解

$$(y^2 - 6x)\frac{dy}{dx} + 2y = 0 \quad \Rightarrow \quad \frac{dy}{dx} = -\frac{2y}{y^2 - 6x}$$

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- 3. 常数变易:

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- 2. 求解齐次部分 $\frac{dx}{dy} \frac{3}{y}x = 0 \Rightarrow x = Cy^3$
- 3. 常数变易:

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- 2. 求解齐次部分 $\frac{dx}{dy} \frac{3}{y}x = 0 \Rightarrow x = Cy^3$
- 3. 常数变易: 假设 $x = u(y) \cdot y^3$

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- 3. 常数变易: 假设 $x = u(y) \cdot y^3$,代入方程 $\frac{dx}{dy} \frac{3}{y} = -\frac{1}{2}y$

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- 3. 常数变易: 假设 $x = u(y) \cdot y^3$,代入方程 $\frac{dx}{dy} \frac{3}{y} = -\frac{1}{2}y \Rightarrow u' = -\frac{1}{2}y^{-2}$

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例 求微分方程
$$(y^2 - 6x) \frac{dy}{dx} + 2y = 0$$
 的通解

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$$\frac{dx}{dy} - \frac{3}{y}x = 0 \Rightarrow x = Cy^3$$

 $\frac{1}{2}$. $\sqrt{\frac{1}{2}}$ $\sqrt{\frac{1}{2}}$ $\sqrt{\frac{1}{2}}$ $\sqrt{\frac{1}{2}}$ $\sqrt{\frac{1}{2}}$ $\sqrt{\frac{1}{2}}$ $\sqrt{\frac{1}{2}}$ $\sqrt{\frac{1}{2}}$

3. 常数变易: 假设
$$x = u(y) \cdot y^3$$
,代入方程
$$\frac{dx}{dy} - \frac{3}{y} = -\frac{1}{2}y \Rightarrow u' = -\frac{1}{2}y^{-2} \Rightarrow u = \frac{1}{2}y^{-1} + C$$

因此 $x = uy^3 =$ 第 7 章 b: 一阶微分方程

● 監查

例 求微分方程
$$(y^2 - 6x) \frac{dy}{dx} + 2y = 0$$
 的通解

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- 2. 求解齐次部分 $\frac{dx}{dy} \frac{3}{y}x = 0 \Rightarrow x = Cy^3$
- 3. 常数变易:假设 $x = u(y) \cdot y^3$,代入方程 $\frac{dx}{dy} - \frac{3}{y}x = -\frac{1}{2}y \implies u' = -\frac{1}{2}y^{-2} \implies u = \frac{1}{2}y^{-1} + C$

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3. 常数变易: 假设 $x = u(y) \cdot y^3$,代入方程 $\frac{dx}{dy} - \frac{3}{y} = -\frac{1}{2}y \Rightarrow u' = -\frac{1}{2}y^{-2} \Rightarrow u = \frac{1}{2}y^{-1} + C$

因此 $x = uy^3 = \left[\frac{1}{2}y^{-1} + C\right]y^3 = \frac{1}{2}y^2 + Cy^3$