# 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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$$(a + bi) - (c + di) = (a - c) + (b - d)i$$

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

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

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

$$(1+2i) - 3(5-2i) =$$
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$$(1+2i)-3(5-2i) = (1+2i)-(15-6i)$$
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例 计算 
$$(1+2i)-3(5-2i)$$
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$$(1+2i)-3(5-2i)=(1+2i)-(15-6i)=-14+8i,$$
  
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$$= 2 \cdot 2 + 2 \cdot i + i \cdot 2 + i \cdot i = 3+4i.$$



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

$$r_{1,2} = \frac{1}{2}$$

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一元二次方程求根公式:
$$ar^2 + br + c = 0 \qquad \Rightarrow \qquad r_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

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- 当  $b^2 4ac > 0$  时.
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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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- 当  $b^2 4ac > 0$  时,有两个互异实根;
- 当  $b^2 4ac = 0$  时,有唯一实根(二重根);
- 当  $b^2 4ac < 0$  时,有两个互异复根:

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

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



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



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

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

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



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解

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



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



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

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注 也可以用配方法:  

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



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

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

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

 $\Rightarrow r = -1 \pm i$ 

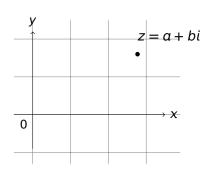
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7章 d: 二阶线性常系数微分方程

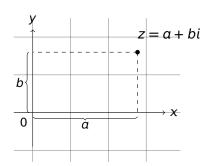
$$z = a + bi$$

•

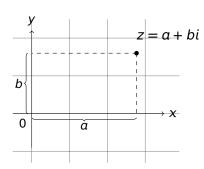
$$z = a + bi$$
  $z \longleftrightarrow (a, b)$  and a finite factor  $z \longleftrightarrow (a, b)$  and  $z \longleftrightarrow (a, b)$ 



● 复数和平面上的点——对应  $z \leftrightarrow (a, b)$  <sub>直角坐标</sub>

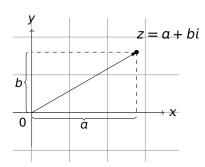


● 复数和平面上的点——对应  $z \leftrightarrow (a, b)$  <sub>直角坐标</sub>

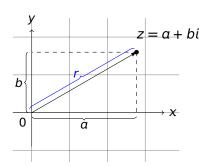


• 复数和平面上的点——对应  $z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$ 

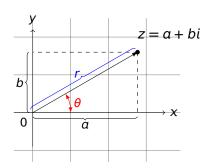
直角坐标



● 复数和平面上的点一一对应  $z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$ 直角坐标

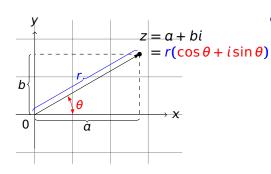


● 复数和平面上的点一一对应  $z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$ 直角坐标

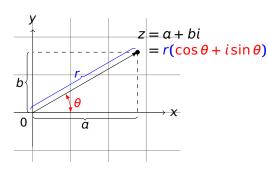


# • 复数和平面上的点——对应 $z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$

直角坐标

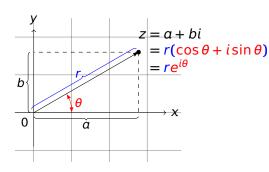


#### 



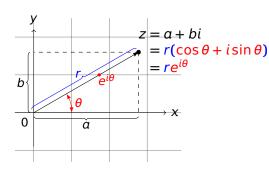
$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$
  
直角坐标 极坐标

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



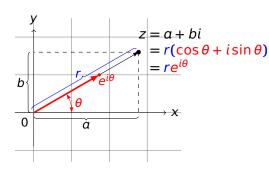
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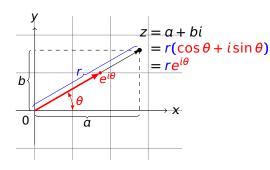
$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$
  
直角坐标 极坐标

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$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$
  
直角坐标 极坐标

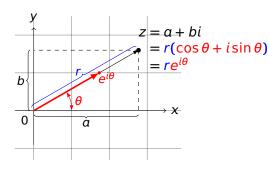
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$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$
  
直角坐标 极坐标

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

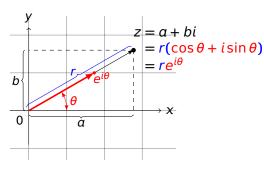
(注: 
$$e^{i\pi} =$$
 )



$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$
  
直角坐标 极坐标

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

(注: 
$$e^{i\pi} = -1$$
)

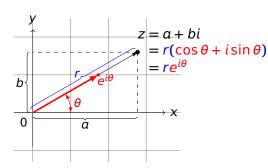


定义设
$$z = \alpha + i\beta$$
,定义
$$e^{z}$$

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

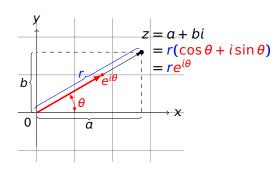
 $e^z := e^{\alpha + i\beta}$ 

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

$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$
  
直角坐标 极坐标

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

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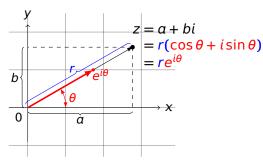


定义设
$$z = \alpha + i\beta$$
,定义
$$e^{z} := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta}$$

$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$
  
直角坐标 极坐标

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

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)



$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$
  
直角坐标 极坐标

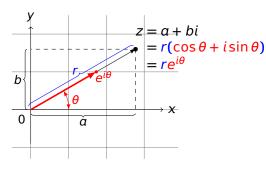
$$e^{i\theta} = \cos\theta + i\sin\theta$$

(注: 
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)

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: 
$$e^{i\pi}=-1$$
)

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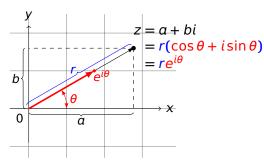
$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$

#### 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

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

$$定义$$
 设  $z = \alpha + i\beta$ , 定义

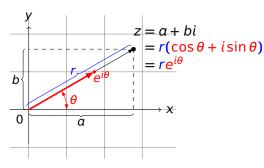
$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$

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

ezx

 $x \in \mathbb{R}$ 





● 复数和平面上的点——对应

$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$
  
直角坐标 极坐标

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(注: 
$$e^{i\pi} = -1$$
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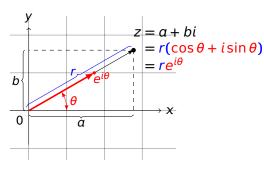
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 $x \in \mathbb{R}$ 





● 复数和平面上的点——对应

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$$(\ddagger : e^{i\pi} = -1)$$

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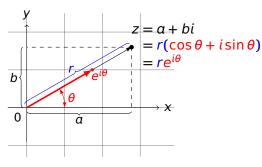
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$$(zx = (\alpha + i\beta)x = \alpha x + i\beta x)$$

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

 $x \in \mathbb{R}$ 





复数和平面上的点——对应

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(\(\delta\):  $e^{i\pi} = -1$ )

$$定义$$
 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 
$$(zx = (\alpha + i\beta)x = \alpha x + i\beta x)$$

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



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

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

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



性质 设 
$$z = \alpha + \beta i$$
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$$\frac{d}{dx}e^{zx} = ze^{zx}$$

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



性质 设 
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 为复数,  $x \in \mathbb{R}$ , 成立

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

$$= ze^{zx}$$



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

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

 $= ze^{zx}$ 



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

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

• 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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证明 直接代入验证

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

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



定理 设  $y_1(x)$ ,  $y_2(x)$  是

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

$$=C_1[$$
 ]+

$$=C_1$$

$$+C_2$$



定理 设  $y_1(x)$ ,  $y_2(x)$  是

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证明 直接代入验证

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

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

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



定理 设  $y_1(x)$ ,  $y_2(x)$  是

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证明 直接代入验证

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

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

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



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。

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

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

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

$$= 0 + 0$$



定理 设  $y_1(x)$ ,  $y_2(x)$  是

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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。

证明 直接代入验证

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

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

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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(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

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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。

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' + O(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

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

的两个(特解),则

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也是解,其中 $C_1$ , $C_2$ 是任意常数。

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

也就是说,求通解,只需找到两个线性无关的特解!



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

$$y^{\prime\prime} + P(x)y^{\prime} + Q(x)y = 0$$

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

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

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

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的一个特解,则

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

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 (\*)

的一个特解,则

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

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

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

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



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 $= [y^{*''} + Py^{*'} + Qy^*] + [Y'' + PY' + QY]$   
 $= f(x) + 0$ 

# 二阶非齐次线性微分方程的解的结构

定理 设  $y_1(x)$ ,  $y_2(x)$  是

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

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

$$= [y^{*}'' + Py^{*}' + Qy^{*}] + [Y'' + PY' + QY]$$

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



#### 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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做法 尝试寻找形如

$$y = e^{rx}$$

的特解。

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做法尝试寻找形如

$$y = e^{rx}$$

$$y'' + py' + q = (e^{rx})'' + p(e^{rx})' + qy =$$

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的特解。代入方程:

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 $+ qe^{rx}$ 

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

做法尝试寻找形如

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$$y'' + py' + q = (e^{rx})'' + p(e^{rx})' + qy = r^2e^{rx} + pre^{rx} + qe^{rx}$$

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$$p^2 - 4q > 0$$
 时,

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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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 $\Rightarrow v_1 = e^{r_1 x}, \quad v_2 = e^{r_2 x}$ 



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$p^2 - 4q = 0$	$r_1 = r_2 = \frac{-p}{2}$	$y_1 = e^{r_1 x},  y_2 = x e^{r_1 x}$
$p^2 - 4q < 0$	$r_{1,2} = -\frac{p}{2} \pm \frac{\sqrt{4q - p^2}}{2}i$ $= \alpha \pm \beta i$	$y_1 = e^{r_1 x},  y_2 = e^{r_2 x}$

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注 
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注 
$$p^2 - 4q < 0$$
 时,特解  $v_1 = e^{r_1 x} = e^{(\alpha + \beta i)x}$ 



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注 
$$p^2 - 4q < 0$$
 时,特解  $y_1 = e^{r_1 x} = e^{(\alpha + \beta i)x} = e^{\alpha x} [\cos(\beta x) + \sin(\beta x)i]$ 



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

$$p^{2} - 4q > 0 \qquad r_{1,2} = \frac{-p \pm \sqrt{p^{2} - 4q}}{2} \qquad y_{1} = e^{r_{1}x}, \quad y_{2} = e^{r_{2}x}$$

$$p^{2} - 4q = 0 \qquad r_{1} = r_{2} = \frac{-p}{2} \qquad y_{1} = e^{r_{1}x}, \quad y_{2} = xe^{r_{1}x}$$

$$p^{2} - 4q < 0 \qquad r_{1,2} = -\frac{p}{2} \pm \frac{\sqrt{4q - p^{2}}}{2}i \qquad y_{1} = e^{r_{1}x}, \quad y_{2} = e^{r_{2}x}$$

$$= \alpha \pm \beta i \qquad y_{1} = e^{r_{1}x}, \quad y_{2} = e^{r_{2}x}$$

注 
$$p^2 - 4q < 0$$
 时,特解 
$$y_1 = e^{r_1 x} = e^{(\alpha + \beta i)x} = e^{\alpha x} [\cos(\beta x) + \sin(\beta x)i]$$
的实部、虚部所构成的函数



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

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

$$\begin{array}{ll}
\rho^{2} - 4q > 0 & r_{1,2} = \frac{-p \pm \sqrt{p^{2} - 4q}}{2} & y_{1} = e^{r_{1}x}, \quad y_{2} = e^{r_{2}x} \\
p^{2} - 4q = 0 & r_{1} = r_{2} = \frac{-p}{2} & y_{1} = e^{r_{1}x}, \quad y_{2} = xe^{r_{1}x} \\
p^{2} - 4q < 0 & r_{1,2} = -\frac{p}{2} \pm \frac{\sqrt{4q - p^{2}}}{2}i & y_{1} = e^{r_{1}x}, \quad y_{2} = e^{r_{2}x} \\
= \alpha \pm \beta i & y_{1} = e^{r_{1}x}, \quad y_{2} = e^{r_{2}x}
\end{array}$$

注 
$$p^2-4q<0$$
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$$y_1=e^{r_1x}=e^{(\alpha+\beta i)x}=e^{\alpha x}\left[\cos(\beta x)+\sin(\beta x)i\right]$$
 的实部、虚部所构成的函数 
$$e^{\alpha x}\cos(\beta x), \qquad e^{\alpha x}\sin(\beta x)$$



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

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证明 当 
$$p^2 - 4q < 0$$
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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  $e^{\alpha x} \cos(\beta x)$ ,  $e^{\alpha x} \sin(\beta x)$ 

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# 二阶线性常系数微分方程——诵解

性质 在 
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 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。

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



# 二阶线性常系数微分方程——通解

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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。

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



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:  $v_1 = e^{r_1 x}$ ,  $v_2 = e^{r_2 x}$ 

• 
$$p^2 - 4q = 0$$
 时,  $r_1 = r_2 = \frac{-p}{2}$   
• 特解:  $v_1 = e^{r_1 x}$ .  $v_2 = x e^{r_2 x}$ 

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



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



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

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

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, 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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- 3.  $f_{y}^{*} = ae^{x}$ , 其中 a 待定。

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

解

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

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

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

解

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(1) 
$$y'' + 2y' + 4y = 3 - 2x$$
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- 2. 显然  $y^* = \frac{5}{9}$
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(1) 
$$y'' + 2y' + 4y = 3 - 2x$$
; (2)  $y'' - 6y' + 9y = 5$ ; (3)  $y'' + 4y' - y = 2e^x$ 

解

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

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

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

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

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

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

= 3 - 2x

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

- 2. 显然  $y^* = \frac{5}{9}$
- $y^{*''} + 4y^{*'} y^* = ae^x + 4ae^x ae^x = 4ae^x = 2e^x$

3. 猜  $y^* = ae^x$ , 其中 a 待定。代入方程

(1) // 2 / 4 2 2 (2) // 6 / 4 5 5 (2) // 4 / 2 2 X

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

解

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

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

例 求出下列方程的一个特解:

(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)  $y'' + 4y' - y = 2e^x$ 

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

(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

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

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

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

解 (1) Step 1 求其次部分的通解

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

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

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

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

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

⇒ 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

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

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

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

$$\Rightarrow$$
  $r^2 + 2r + 4 = 0$   $\Rightarrow$   $r_{1,2} = \frac{-2 \pm \sqrt{4 - 16}}{2} = -1 \pm \sqrt{3}i$   
 $\Rightarrow$  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) 
$$y'' + 2y' + 4y = 3 - 2x$$
; (2)  $y'' - 6y' + 9y = 5$ ; (3)  $y'' + 4y' - y = 2e^x$ 

解

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

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

(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)  $y'' + 4y' - y = 2e^x$ 

解(2)Step 1 求其次部分的通解

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

(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)Step1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

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

(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)  $y'' + 4y' - y = 2e^x$ 

解 (3) Step 1 求其次部分的通解

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

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

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

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

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

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

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

(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) 
$$y'' + 2y' + 4y = 3 - 2x$$
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  $r^2 + 4r - 1 = 0$   $\Rightarrow$   $r_{1,2} = \frac{-4 \pm \sqrt{16 + 4}}{2} = -2 \pm \sqrt{5}$ 

⇒ 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)Step1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 
$$C_1e^{(-2+\sqrt{5})x} + C_2e^{(-2-\sqrt{5})x}$$

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

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

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

⇒ 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  $y^* = \frac{1}{2}e^x$ 

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

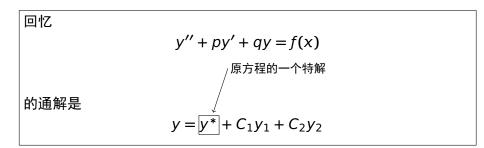
回忆

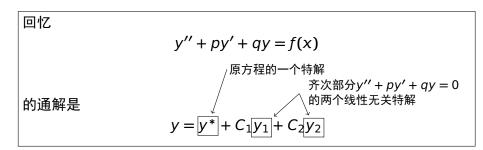
$$y'' + py' + qy = f(x)$$

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





#### 目标

• 
$$f(x) = e^{\lambda x} P_m(x)$$

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



#### 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)



## 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)



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

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

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

$$\lambda^2 + p\lambda + q = 0 \mathop{\sqsubseteq} 2\lambda + p \neq 0$$

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

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

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

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

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

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

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

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

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

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

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

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

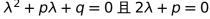
• 
$$\lambda^2 + p\lambda + q = 0 \mathop{\sqsubseteq} 2\lambda + p \neq 0, 则$$
 
$$R''(x) + (2\lambda + p)R'(x) = P_m(x)$$

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

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

• 
$$\lambda^2 + p\lambda + q \neq 0$$
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# 计算步骤

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$$\lambda^2 + p\lambda + q = 0 \oplus 2\lambda + p \neq 0, 则$$
 
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$$y'' + py' + qy = e^{\lambda x} P_m(x)$$

## 计算步骤

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

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

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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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$$\mathbf{H}f(x)=xe^{2x}=P_me^{\lambda x},$$

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

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

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,则

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



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$$R'(x) = \frac{1}{2}x^2 + x$$
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$$y'' + py' + qy = e^{\lambda x} [P_l(x) \cos(\omega x) + Q_n(x) \sin(\omega x)]$$

计算步骤 设

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

$$\Rightarrow \begin{cases} -4a + 4b = 1 \\ -4a - 4b = 0 \end{cases} \Rightarrow \begin{cases} a = -\frac{1}{8} \\ b = \frac{1}{9} \end{cases}$$

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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

$$y'' - y = 0$$
 的通解是  $C_1 e^x + C_2 e^{-x}$ 

2.  $\lambda = 1$ ,  $\omega = 2$ ,  $\lambda + i\omega = 1 + 2i$  不是特征值,故设  $y^* = e^x [a\cos(2x) + b\sin(2x)]$ 

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

3. 通解是 $y = \frac{1}{9} e^{x} [-\cos(2x) + \sin(2x)] + C_{1}e^{x} + C_{2}e^{-x}$ 

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

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3. 通解是

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