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...

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♣ 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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复数: a + bi(其中 a, b 为实数; a 称为实部, b 称为虚部)

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

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

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



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

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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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$$(1+2i)-3(5-2i) = (1+2i)-(15-6i)$$
$$(2+i)^2 =$$

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

 $(2+i)^2=$



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例 方程 $x^2 + 1 = 0$

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在复数范围内有两个根 $r_1 = i$ 和 $r_2 = -i$

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

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

例 方程
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在复数范围内有两个根 $r_1 = i$ 和 $r_2 = -i$

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

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

例 方程
$$x^2 + 1 = 0$$
在复数范围内有两个根 $r_1 = i$ 和 $r_2 = -i$

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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- 当 $b^2 4\alpha c < 0$ 时,有两个互异复根:

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



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一元二次方程求解

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次方性來依公式:

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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:

$$r_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \underbrace{-\frac{b}{2a}}_{\alpha} \pm \underbrace{\frac{\sqrt{4ac - b^2}}{2a}}_{\beta} i = \alpha \pm \beta i$$



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

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

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



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



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



解

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



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

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



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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:

 $\Rightarrow r = -1 \pm i$

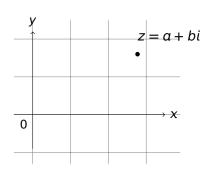
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7章 d: 二阶线性常系数微分方程

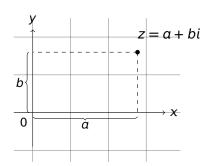
$$z = a + bi$$

•

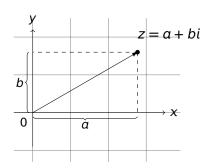
$$z = a + bi$$
 $z \longleftrightarrow (a, b)$ and a finite factor $z \longleftrightarrow (a, b)$ and $z \longleftrightarrow (a, b)$

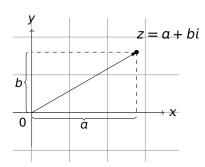


● 复数和平面上的点——对应 $z \leftrightarrow (a, b)$ _{直角坐标}



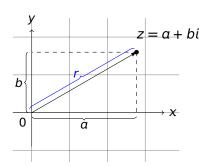
● 复数和平面上的点——对应 $z \leftrightarrow (a, b)$ _{直角坐标}





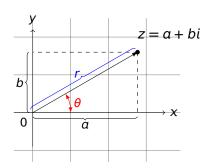
● 复数和平面上的点一一对应 $z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$ 直角坐标

极坐标



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

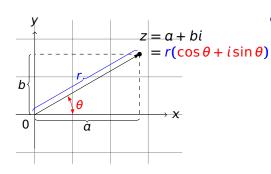
极坐标

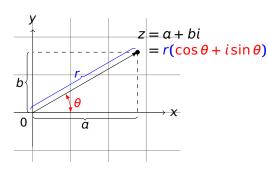


• 复数和平面上的点——对应 $z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$

直角坐标

极坐标

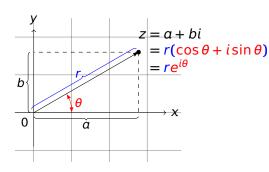




$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$

直角坐标 极坐标

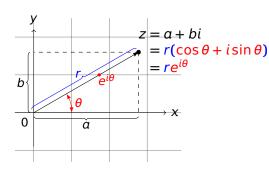
• "定义": $e^{i\theta} = \cos \theta + i \sin \theta$



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

直角坐标 极坐标

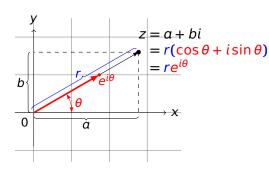
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$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

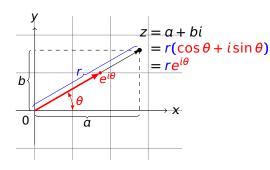
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$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

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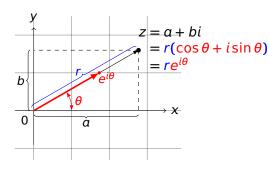


$$z \longleftrightarrow (a, b) \longleftrightarrow (r, \theta)$$

直角坐标 极坐标

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

(注:
$$e^{i\pi} =$$
)

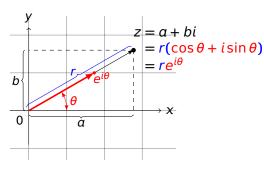


$$z \leftrightarrow (a, b) \leftrightarrow (r, \theta)$$

直角坐标 极坐标

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

(注:
$$e^{i\pi} = -1$$
)



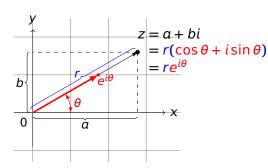
定义设
$$z = \alpha + i\beta$$
,定义
$$e^{z}$$

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

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

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

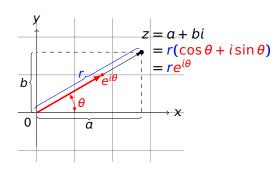
• 复数和平面上的点——对应
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直角坐标 极坐标

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

(注:
$$e^{i\pi} = -1$$
)



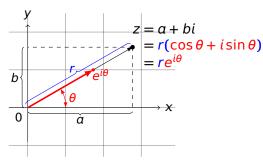
定义设
$$z = \alpha + i\beta$$
,定义
$$e^{z} := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta}$$

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

直角坐标 极坐标

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

(注:
$$e^{i\pi} = -1$$
)



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

直角坐标 极坐标

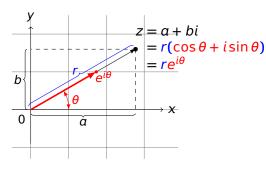
$$e^{i\theta} = \cos\theta + i\sin\theta$$

(注:
$$e^{i\pi} = -1$$
)

定义 设
$$z = \alpha + i\beta$$
, 定义

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





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

直角坐标 极坐标

● "定义":

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

(注:
$$e^{i\pi}=-1$$
)

定义 设
$$z = \alpha + i\beta$$
, 定义

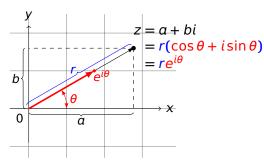
$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$

考虑取值为复数的函数

$$e^{zx}$$

 $x \in \mathbb{R}$





● 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":

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

$$定义$$
 设 $z = \alpha + i\beta$, 定义

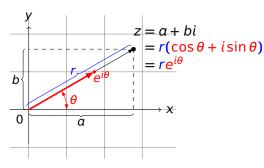
$$e^z := e^{\alpha + i\beta} := e^{\alpha} \cdot e^{i\beta} = e^{\alpha} (\cos \beta + i \sin \beta)$$

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

● "定义":

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

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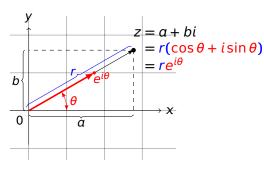
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考虑取值为复数的函数
$$(zx = (\alpha + i\beta)x = \alpha x + i\beta x)$$

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 $x \in \mathbb{R}$





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

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● "定义":

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$$定义$$
 设 $z = \alpha + i\beta$, 定义

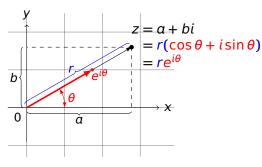
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考虑取值为复数的函数
$$(zx = (\alpha + i\beta)x = \alpha x + i\beta x)$$

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

 $x \in \mathbb{R}$





复数和平面上的点——对应

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

直角坐标 极坐标

● "定义":

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

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

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

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



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

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

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

$$= ze^{zx}$$



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

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

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

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

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

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

 $= ze^{zx}$



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

 $= ze^{zx}$

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

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

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

$$\vdots$$

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

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"? 从而如何表示?



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

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

$$=C_1[$$
]+

$$=C_1$$

$$+C_2$$



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

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

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' + 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

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

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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!



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

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

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

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

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

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

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

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

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

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

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

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

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

的一个特解,则

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

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

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

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

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

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二阶非齐次线性微分方程的解的结构

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

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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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$$y = e^{rx}$$

的特解。

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

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 $y'' + py' + q = 0 \iff r^2 + pr + q = 0$

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$$p^2 - 4q > 0$$
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 $\Rightarrow v_1 = e^{r_1 x}, \quad v_2 = e^{r_2 x}$



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注
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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 。

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

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

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$$y_1 = e^{r_1 x} = e^{(\alpha + \beta i)x} = e^{\alpha x} [\cos(\beta x) + \sin(\beta x)i]$$
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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

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

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$$p^2-4q<0$$
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$$y_1=e^{r_1x}=e^{(\alpha+\beta i)x}=e^{\alpha x}\left[\cos(\beta x)+\sin(\beta x)i\right]$$
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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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$$0 = y_1'' + py_1' + qy_1 = (s + ti)'' + p(s + ti)' + q(s + ti)$$

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——通解

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$$s'' + ps' + qs = 0$$
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二阶线性常系数微分方程——诵解

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



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

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$$y_1 = e^{r_1 x}$$
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涌解:

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

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• 诵解: $y = (C_1 + C_2 x)e^{r_2 x}$

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$$p^2 - 4q < 0$$
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$$y = C_1 e^{r_1 x} + C_2 e^{r_2 x}$$

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$$y_1 = e^{\alpha x} \cos(\beta x)$$
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$$y = e^{\alpha x} [C_1 \cos(\beta x) + C_2 \sin(\beta x)]$$



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

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 $e^x = e^{3x}$

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

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

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

 $\Rightarrow y = C_1 e^x + C_2 e^{3x}.$
 $y'' + 4y' + 4y = 0 \Rightarrow r^2 + 4r + 4 = 0 \Rightarrow r_{1,2} = -2$
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$$\Rightarrow r_{1,2} = \frac{2 \pm \sqrt{(-2)^2 - 4 \cdot 1 \cdot 5}}{2} = 1 \pm 2i$$

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

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

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

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

通解的求解步骤:

1. 求解齐次部分

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

的通解

$$C_1y_1 + C_2y_2$$

- 2. 求出原方程的一个特解 y*
- 3. 则原方程的通解为

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



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注 关键是求出一个特解



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注 关键是求出一个特解, 方法基本靠猜!



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的通解

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- 2. 求出原方程的一个特解 y*
- 3. 则原方程的通解为

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

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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解

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

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

解

$$= 3 - 2x$$

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解

= 3 - 2x

$$\Rightarrow \begin{cases} 2a + 4b = 3 \\ 4a = -2 \end{cases}$$



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$$y'' + 2y' + 4y = 3 - 2x$$
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解

$$y^{-1} + 2y^{-1} + 4y^{-1} = 0 + 2a + 4(ax + b) = 2a + 4b + 4ax$$

$$= 3 - 2x$$

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

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2. 显然 $y^* = \frac{5}{9}$

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- 2. 显然 $y^* = \frac{5}{9}$
- 3. $f_{y}^{*} = ae^{x}$, 其中 a 待定。

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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 $y^{*}'' + 4y^{*}' y^* =$

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

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= 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

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

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

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

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

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

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

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

$$\Rightarrow$$
 $r^2 + 4r - 1 = 0$ \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) $y'' + 4y' - y = 2e^x$

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

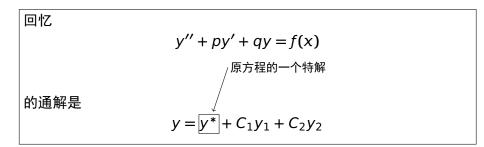
回忆

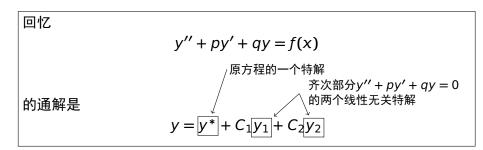
$$y'' + py' + qy = f(x)$$

的通解是

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







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

2. 确定多项式 R(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: $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x)$

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

$$\lambda^2 + p\lambda + q = 0 \mathop{\boxplus} 2\lambda + p \neq 0,$$
 则

$$R''(x) + (2\lambda + p)R'(x) = P_m(x) \qquad (R' \ni m \not x)$$

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

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

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

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

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

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

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

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

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

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

$$R''(x) = P_m(x)$$
 (R"为m次)

计算步骤

1. 设 $y^* = e^{\lambda x} R(x)$ (R(x) 为待定多项式),代入原方程,整理可得: $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_m(x)$

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

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

•
$$\lambda^2 + p\lambda + q = 0 \stackrel{\text{de}}{=} 2\lambda + p \neq 0, \text{ } \boxed{9}$$

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

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

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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

$$R''(x) + (2\lambda + p)R'(x) = P_m(x)$$
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$$\lambda^2 + p\lambda + q = 0 且 2\lambda + p = 0, 则$$

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

计算步骤

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

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

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

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

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

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

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



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- 2. 设 R(x) = ax + b, 则

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



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

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2. 设
$$R(x) = ax + b$$
, 则

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

所以
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所以
$$y^* = (-3x - 7)e^{2x}$$



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

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

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

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- 2. 设 R'(x) = ax + b

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- 2. 设 R'(x) = ax + b, 则 R''(x) R'(x) = a (ax + b) = -ax + a b

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- 2. 设 R'(x) = ax + b, 则

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

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 ($R(x)$ 为待定多项式),代入原方程整理可得:
$$R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_1(x)$$
$$\Rightarrow R''(x) + (2\lambda - 5)R'(x) + (\lambda^2 - 5\lambda + 6)R(x) = x$$
$$\Rightarrow R''(x) - R'(x) = x \quad (R'(x) + 1) \times R''(x)$$

2. 设
$$R'(x) = ax + b$$
, 则

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

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

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



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

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所以
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不妨取 $R(x) = -\frac{1}{2}x^2 - x$,



$$\mathbf{H} f(x) = xe^{2x} = P_m e^{\lambda x}, \ \lambda = 2, \ P_m = P_1 = x_0$$

- 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: $R''(x) + (2\lambda + p)R'(x) + (\lambda^2 + p\lambda + q)R(x) = P_1(x)$ $\Rightarrow R''(x) + (2\lambda 5)R'(x) + (\lambda^2 5\lambda + 6)R(x) = x$
 - $\Rightarrow R''(x) R'(x) = x \quad (R'(x)) 为 1次多项式)$
- 2. 设 R'(x) = ax + b,则

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

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

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

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

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

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

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例 计算 $y'' - y = e^x \cos(2x)$ 的通解。 \mathbf{m}_{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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 $2. \lambda = 1, \omega = 2, \lambda + i\omega = 1 + 2i$ 不是特征值,故设 $y^* = e^x [a\cos(2x) + b\sin(2x)]$

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$$y^{*''} - y^* = e^x [(-4a + 4b)\cos(2x) + (-4a - 4b)\sin(2x)]$$
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$$(-4a + 4b - 1) \quad (a - -\frac{1}{2}) \quad 1$$

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3. 通解是

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

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

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

例 计算 $y'' + y = \cos x$ 的通解。

解 1. 特征方程: $r^2 + 1 = 0$,

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



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3. 通解是

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

