

东南大学考试卷(A)

课程名称 数学物理方法 考试学期 17-18-3 得分

适用专业 面上 考试形式 闭卷 考试时间长度 120分钟

题目	一	二	三	四	五
得分					

注意：本份试卷可能会用到以下公式：

$$1、\mathcal{L}[\sin \alpha t](p) = \frac{\alpha}{p^2 + \alpha^2}, \quad \mathcal{L}[\cos \alpha t](p) = \frac{p}{p^2 + \alpha^2}, \quad \mathcal{L}[t^n e^{at}](p) = \frac{n!}{(p-a)^{n+1}};$$

$$2、\mathcal{L}[f(t-t_0)H(t-t_0)](p) = \tilde{f}(p)e^{-t_0 p}, \quad t_0 \geq 0;$$

$$3、\mathcal{L}[\delta(t-t_0)](p) = e^{-t_0 p}, \quad t_0 \geq 0;$$

$$4、\mathcal{F}[f(x-b)](\lambda) = e^{-i\lambda b} \hat{f}(\lambda); \quad \mathcal{F}[e^{-Ax^2}](\lambda) = \sqrt{\frac{\pi}{A}} e^{-\lambda^2/(4A)}, \quad A > 0;$$

$$5、(x^\nu J_\nu(x))' = x^\nu J_{\nu-1}(x), \quad (x^{-\nu} J_\nu(x))' = -x^{-\nu} J_{\nu+1}(x).$$

一 填空题(每题5分, 共30分)

1. 有长为 l 的细弦做微小横振动, 弦的一端固定, 另一端无外力作用可自由滑动, 则此弦振动方程的边界条件为 $u(0, t) = u_x(l, t) = 0$.

2. 特征值问题

$$\begin{cases} X''(x) + \lambda X(x) = 0, & 0 < x < l, \\ X'(0) = 0, \quad X'(l) = 0 \end{cases}$$

的所有特征值及其对应的特征函数是 $\lambda_n = (\frac{n\pi}{l})^2, \quad X_n(x) = \cos \frac{n\pi x}{l}, \quad n = 0, 1, \dots$.

3. 给定初边值问题

$$\begin{cases} u_t - a^2 u_{xx} = \cos x, & 0 < x < \pi, t > 0, \\ u_x(0, t) = 0, \quad u(\pi, t) = A, & t > 0, \\ u(x, 0) = 0, & 0 \leq x \leq \pi, \end{cases}$$

其中 $A \neq 0$ 为常数, 则当 $w(x) = \frac{1}{a^2}(1 + \cos x) + A$ 时, 利用变换 $u(x, t) = v(x, t) + w(x)$, 可把此问题化为齐次方程齐次边界条件的初边值问题.

4. 像函数 $\frac{1}{(p^2 + 1)(p + 1)}$ 的Laplace逆变换为 $\frac{1}{2}e^{-t} + \frac{1}{2}\sin t - \frac{1}{2}\cos t$.

5. 对于一维波动方程 $u_{tt} - u_{xx} = 0, -\infty < x < \infty, t > 0$, 区间 $[1, 2]$ 的决定区域是 $\{(x, t) \mid t + 1 \leq x \leq 2 - t, t \geq 0\}$.
6. 给定一维波动方程初值问题

$$\begin{cases} u_{tt} - a^2 u_{xx} = 0, & x \in R, t > 0, \\ u|_{t=0} = \sin x, \quad u_t|_{t=0} = \cos x, & x \in R, \end{cases}$$

它的解为 $u(x, t) = \sin x \cos at + \frac{1}{a} \cos x \sin at$.

二 简单计算题(32分)

1. 求函数 $f(x) = \begin{cases} 1 - |x|, & |x| \leq 1, \\ 0, & |x| > 1 \end{cases}$ 的Fourier变换.

解: 由定义

$$\begin{aligned} \mathcal{F}[f(x)](\lambda) &= \int_{-\infty}^{\infty} f(x) e^{-i\lambda x} dx \\ &= \int_{-1}^1 (1 - |x|) e^{-i\lambda x} dx \quad \dots\dots\dots 3分 \\ &= 2 \int_0^1 (1 - x) \cos \lambda x dx \\ &= \frac{2}{\lambda^2} (1 - \cos \lambda). \quad \dots\dots\dots 8分 \end{aligned}$$

2. 用Laplace变换法求解下列方程

$$\begin{cases} y'' + y = -\delta(t - \pi) + \delta(t - 2\pi), & t > 0, \\ y(0) = 0, \quad y'(0) = 1. \end{cases}$$

解: 记 $\tilde{y}(p) = \mathcal{L}[y(t)]$, 对方程两边做Laplace变换, 得

$$p^2 \tilde{y} + \tilde{y} - py(0) - y'(0) = -e^{-\pi p} + e^{-2\pi p}.$$

即

$$\tilde{y}(p) = \frac{1}{p^2 + 1} (1 - e^{-\pi p} + e^{-2\pi p}). \quad \dots\dots\dots 4分$$

做Laplace逆变换, 得

$$\begin{aligned} y(t) &= \sin t - \sin(t - \pi)H(t - \pi) + \sin(t - 2\pi)H(t - 2\pi) \\ &= \sin t (1 + H(t - \pi) + H(t - 2\pi)) \quad \dots\dots\dots 8分 \\ &= \begin{cases} \sin t, & 0 \leq t < \pi, \\ 2 \sin t, & \pi \leq t < 2\pi, \\ 3 \sin t, & t \geq 2\pi. \end{cases} \end{aligned}$$

3. 利用特征线方法求解下列问题

$$\begin{cases} u_{xx} + 4u_{xy} + 3u_{yy} = 0, & x \in R, y > 0, \\ u|_{y=0} = \cos x, \quad u_y|_{y=0} = x, & x \in R. \end{cases}$$

解: 特征方程为 $d^2y - 4dxdy + 3d^2x = (dy - dx)(dy - 3dx) = 0$ 2分
求得特征线 $x - y = C_1$, $3x - y = C_2$, 作特征变换 $\xi = x - y$, $\eta = 3x - y$, 则由链式法则得

$$u_{xx} = u_{\xi\xi} + 6u_{\xi\eta} + 9u_{\eta\eta}, \quad u_{yy} = u_{\xi\xi} + 2u_{\xi\eta} + u_{\eta\eta}, \quad u_{xy} = -u_{\xi\xi} - 4u_{\xi\eta} - 3u_{\eta\eta}.$$

于是方程化为 $u_{\xi\eta} = 0$, 从而得方程的通解

$$u(x, y) = f(x - y) + g(3x - y). \quad \dots\dots\dots 5分$$

利用初始条件, 得

$$f(x) + g(3x) = \cos x, \quad -f'(x) - g'(3x) = x.$$

求得

$$f(x) = -\frac{1}{2} \cos x - \frac{3}{4}x^2 - \frac{3}{2}C, \quad g(3x) = \frac{3}{2} \cos x + \frac{3}{4}x^2 + \frac{3}{2}C.$$

所以, 解为

$$u(x, y) = \frac{3}{2} \cos\left(x - \frac{y}{3}\right) - \frac{1}{2} \cos(x - y) + \frac{1}{12}(3x - y)^2 - \frac{3}{4}(x - y)^2. \quad \dots\dots\dots 8分$$

4. 给定边值问题

$$\begin{cases} u_{rr} + \frac{1}{r}u_r + k^2u = 0, & 0 < r < 1, \\ |u(0)| < \infty, \quad u(1) = A, \end{cases}$$

其中 k, A 是常数, 且 $k > 0, A \neq 0$. 记 α_n 为 $J_0(x)$ 的第 n 个正零点.

利用 Bessel 函数理论证明: (1) 若 $k = \alpha_n, n = 1, 2, \dots$, 则上述边值问题无解; (2) 若 $k \neq \alpha_n, n = 1, 2, \dots$, 则上述边值问题有唯一解, 并求此解.

证明: (1) 假设问题有解. 因为 Bessel 方程的通解为 $u(r) = C_1 J_0(kr) + C_2 Y_0(kr)$, 由 $Y_0(0) = \infty$ 和 $|u(0)| < \infty$, 得 $C_2 = 0$, 所以解 $u(r) = C_1 J_0(kr)$. 又由边界条件 $u(1) = A$, 得

$$C_1 J_0(k) = A \neq 0.$$

因为 $k = \alpha_n, n = 1, 2, \dots$, 所以 $J_0(k) = 0$, 从而得到矛盾, 故边值问题无解. 4分

(2) 由 (1) 的证明知, 当 $k \neq \alpha_n, n = 1, 2, \dots$ 时 $J_0(k) \neq 0$, 从而得

$$C_1 = \frac{A}{J_0(k)}.$$

于是边值问题有唯一解, 并且解为 $u(r) = A \frac{J_0(kr)}{J_0(k)}$ 8分

三 (13分) 用分离变量法求解下列在弹性力作用下的弦振动模型

$$\begin{cases} u_{tt} - a^2 u_{xx} + bu = 0, & 0 < x < l, t > 0, \\ u(0, t) = 0, \quad u(l, t) = 0, & t > 0, \\ u(x, 0) = \varphi(x), \quad u_t(x, 0) = \psi(x), & 0 \leq x \leq l, \end{cases}$$

其中 a, b 是正常数.

解: 设 $U(x, t) = X(x)T(t)$ 为非零特解, 则

$$(T''(t) + bT(t))X(x) = a^2 T(t)X''(x) \iff \frac{T''(t) + bT(t)}{a^2 T(t)} = \frac{X''(x)}{X(x)} = -\lambda.$$

于是得常微分方程 $X''(x) + \lambda X(x) = 0$, $T''(t) + (b + a^2 \lambda)T(t) = 0$. 由齐次边界条件, 得 $X(0) = X(l) = 0$ 4 分

$$\text{解特征值问题} \begin{cases} X''(x) + \lambda X(x) = 0, & 0 < x < l, \\ X(0) = X(l) = 0, \end{cases} \quad \text{得}$$

$$\lambda_n = \left(\frac{n\pi}{l}\right)^2, \quad X_n(x) = \sin \frac{n\pi x}{l}, \quad n = 1, 2, \dots. \quad \dots\dots\dots 6 \text{ 分}$$

把 $\lambda = \lambda_n$ 代入 $T(t)$ 所满足的方程, 记 $\omega_n^2 = b + \left(\frac{n\pi a}{l}\right)^2$, 得

$$T_n''(t) + \omega_n^2 T_n(t) = 0.$$

求得通解

$$T_n(t) = C_n \cos \omega_n t + D_n \sin \omega_n t, \quad n = 1, 2, \dots. \quad \dots\dots\dots 8 \text{ 分}$$

于是得到形式解

$$u(x, t) = \sum_{n=1}^{\infty} [C_n \cos \omega_n t + D_n \sin \omega_n t] \sin \frac{n\pi x}{l}. \quad \dots\dots\dots 10 \text{ 分}$$

由初始条件, 得

$$\begin{aligned} \sum_{n=1}^{\infty} C_n \sin \frac{n\pi x}{l} &= u(x, 0) = \varphi(x), \quad 0 \leq x \leq l, \\ \sum_{n=1}^{\infty} D_n \omega_n \sin \frac{n\pi x}{l} &= u_t(x, 0) = \psi(x), \quad 0 \leq x \leq l, \end{aligned}$$

由此确定系数 C_n, D_n :

$$C_n = \frac{2}{l} \int_0^l \varphi(x) \sin \frac{n\pi x}{l} dx, \quad D_n = \frac{2}{l\omega_n} \int_0^l \psi(x) \sin \frac{n\pi x}{l} dx, \quad n = 1, 2, \dots. \quad \dots\dots\dots 13 \text{ 分}$$

四 (12分) 用Fourier变换法推导出定解问题

$$\begin{cases} u_t + au_x + bu = h(x, t), & -\infty < x < \infty, t > 0, \\ u(x, 0) = g(x), & -\infty < x < \infty \end{cases}$$

的求解公式, 其中 a, b 是常数.

解: 记 $\hat{u}(\lambda, t) = \mathcal{F}[u(x, t)]$, $\hat{h}(\lambda, t) = \mathcal{F}[h(x, t)]$, $\hat{g}(\lambda) = \mathcal{F}[g(x)]$, 对方程和定解条件作Fourier变换, 得

$$\frac{d\hat{u}}{dt} + (b + a\lambda i)\hat{u} = \hat{h}(\lambda, t), \quad t > 0; \quad \hat{u}|_{t=0} = \hat{g}(\lambda). \quad \dots\dots\dots 4分$$

解此像函数所满足的初值问题, 得

$$\hat{u}(\lambda) = \hat{g}(\lambda)e^{-(b+a\lambda i)t} + \int_0^t \hat{h}(\lambda, s)e^{-(b+a\lambda i)(t-s)}ds. \quad \dots\dots\dots 8分$$

因为

$$\begin{aligned} \mathcal{F}^{-1}[\hat{g}(\lambda)e^{-(b+a\lambda i)t}] &= e^{-bt}g(x - at), \\ \mathcal{F}^{-1}[\hat{h}(\lambda, s)e^{-(b+a\lambda i)(t-s)}] &= e^{-b(t-s)}h(x - a(t-s), s), \end{aligned}$$

所以作Fourier逆变换, 得到解

$$\begin{aligned} u(x, t) &= \mathcal{F}^{-1}[\hat{g}(\lambda)e^{-(b+a\lambda i)t}] + \int_0^t \mathcal{F}^{-1}[\hat{h}(\lambda, s)e^{-(b+a\lambda i)(t-s)}]ds \\ &= e^{-bt}g(x - at) + \int_0^t e^{-b(t-s)}h(x - a(t-s), s)ds. \quad \dots\dots\dots 12分 \end{aligned}$$

五 (13分) 利用Bessel级数及分离变量法理论求解下列半圆形薄膜的振动问题

$$\begin{cases} u_{tt} - a^2 \left(u_{rr} + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta} \right) = 0, & 0 < r < b, \quad 0 < \theta < \pi, \quad t > 0 \\ |u(0, \theta, t)| < \infty, \quad u(b, \theta, t) = 0, & 0 < \theta < \pi, \quad t > 0, \\ u(r, 0, t) = u(r, \pi, t) = 0, & 0 \leq r \leq b, \quad t > 0 \\ u(r, \theta, 0) = 0, \quad u_t(r, \theta, 0) = r \sin \theta, & 0 \leq r \leq b, \quad t \geq 0. \end{cases}$$

记 $N_{nk}^2 = \int_0^b x J_n^2(\alpha_k^{(n)} x/b) dx = \frac{b^2}{2} J_{n+1}^2(\alpha_k^{(n)})$, $\alpha_k^{(n)}$ 是Bessel函数 $J_n(x)$ 的第 k 个正零点.

解: 设 $U(r, \theta, t) = R(r)\Phi(\theta)T(t)$ 是非零特解, 将其代入方程得

$$\frac{T''(t)}{a^2 T(t)} = \frac{R''(r) + \frac{1}{r} R'(r)}{R(r)} + \frac{1}{r^2} \frac{\Phi''(\theta)}{\Phi(\theta)} = -\lambda.$$

从而有

$$T''(t) + a^2 \lambda T(t) = 0, \quad \Phi''(\theta) + \nu \Phi(\theta) = 0, \quad r^2 R''(r) + r R'(r) + (\lambda r^2 - \nu) R(r) = 0.$$

代入边界条件, 得 $\Phi(0) = \Phi(\pi) = 0$, $|R(0)| < \infty$, $R(b) = 0$ 4分

先求解特征值问题

$$\Phi''(\theta) + \nu \Phi(\theta) = 0, \quad 0 < \theta < \pi; \quad \Phi(0) = \Phi(\pi) = 0,$$

得

$$\nu_n = n^2, \quad \Phi_n(\theta) = \sin n\pi\theta, \quad n = 1, 2, \dots. \quad \dots\dots\dots 6分$$

把 $\nu = n^2$ 代入 $R(r)$ 所满足的方程, 得特征值问题

$$\begin{cases} r^2 R''(r) + r R'(r) + (\lambda r^2 - n^2) R(r) = 0, & 0 < r < b, \\ |R(0)| < \infty, \quad R(b) = 0, \end{cases}$$

解此特征值问题, 得

$$\lambda_{nk} = \left(\frac{\alpha_k^{(n)}}{b} \right)^2, \quad R_{nk}(r) = J_n(\alpha_k^{(n)} r/b), \quad k = 1, 2, \dots. \quad \dots\dots\dots 8分$$

把 $\lambda = \lambda_{nk}$ 代入 $T(t)$ 所满足的方程, 得 $T''_{nk}(t) + \left(\frac{\alpha_k^{(n)}}{b} \right)^2 T_{nk}(t) = 0, t > 0$, 求得通解

$$T_{nk}(t) = C_{nk} \cos \frac{\alpha_k^{(n)} at}{b} + D_{nk} \sin \frac{\alpha_k^{(n)} at}{b}, \quad n, k = 1, 2, \dots. \quad \dots\dots\dots 10分$$

于是得一般解

$$u(r, \theta, t) = \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \left[C_{nk} \cos \frac{\alpha_k^{(n)} at}{b} + D_{nk} \sin \frac{\alpha_k^{(n)} at}{b} \right] J_n(\alpha_k^{(n)} r/b) \sin n\theta.$$

由初始条件, 得

$$u(r, \theta, 0) = \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} C_{nk} J_n(\alpha_k^{(n)} r/b) \sin n\theta = 0,$$

$$u_t(r, \theta, 0) = \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} D_{nk} \frac{\alpha_k^{(n)} a}{b} J_n(\alpha_k^{(n)} r/b) \sin n\theta = r \sin \theta.$$

由 $\{\sin n\theta\}$ 在 $[0, \pi]$ 上的正交性及 $\{J_n(\alpha_k^{(n)} r/b)\}$ 在 $[0, b]$ 上带权正交性, 得

$$C_{nk} = 0, \quad n, k = 1, 2, \dots; \quad D_{nk} = 0, \quad n \neq 1.$$

当 $n = 1$ 时

$$\sum_{k=1}^{\infty} D_{1k} \frac{\alpha_k^{(1)} a}{b} J_1(\alpha_k^{(1)} r/b) = r,$$

由此得

$$D_{1k} = \frac{b}{\alpha_k^{(1)} N_{1k}^2} \int_0^b r^2 J_1(\alpha_k^{(1)} r/b) dr = \frac{2b^2}{(\alpha_k^{(1)})^2 J_2(\alpha_k^{(1)})}.$$

于是求得解

$$u(r, \theta, t) = \sin \theta \sum_{k=1}^{\infty} \frac{2b^2}{(\alpha_k^{(1)})^2 J_2(\alpha_k^{(1)})} J_1(\alpha_k^{(1)} r/b) \sin \frac{\alpha_k^{(1)} at}{b}. \quad \dots\dots\dots 13 \text{分}$$

解法II (前部分同) 因为 $\{\sin n\theta\}$ 在 $[0, \pi]$ 上正交, 且初始条件仅与 $\sin \theta$ 有关, 所以只需取 $n = 1$, 解特征值问题

$$\begin{cases} r^2 R''(r) + r R'(r) + (\lambda r^2 - 1^2) R(r) = 0, & 0 < r < b, \\ |R(0)| < \infty, R(b) = 0, \end{cases}$$

得

$$\lambda_k = \left(\frac{\alpha_k^{(1)}}{b} \right)^2, \quad R_k(r) = J_1(\alpha_k^{(1)} r/b), \quad k = 1, 2, \dots. \quad \dots\dots\dots 8 \text{分}$$

再把 $\lambda = \lambda_k$ 代入 $T(t)$ 所满足的方程, 得 $T_k''(t) + \left(\frac{\alpha_k^{(1)} a}{b} \right)^2 T_k(t) = 0, t > 0$, 求得通解

$$T_k(t) = C_k \cos \frac{\alpha_k^{(1)} at}{b} + D_k \sin \frac{\alpha_k^{(1)} at}{b}, \quad k = 1, 2, \dots. \quad \dots\dots\dots 10 \text{分}$$

于是得一般解

$$u(r, \theta, t) = \sum_{k=1}^{\infty} \left[C_k \cos \frac{\alpha_k^{(1)} at}{b} + D_k \sin \frac{\alpha_k^{(1)} at}{b} \right] J_1(\alpha_k^{(1)} r/b) \sin \theta.$$

由初始条件, 得

$$\sum_{k=1}^{\infty} C_k J_1(\alpha_k^{(1)} r/b) \sin \theta = 0, \quad \sum_{k=1}^{\infty} D_k \frac{\alpha_k^{(1)} a}{b} J_1(\alpha_k^{(1)} r/b) \sin \theta = r \sin \theta.$$

求得 $C_k = 0, D_k = \frac{b}{\alpha_k^{(1)} N_{1k}^2} \int_0^b r^2 J_1(\alpha_k^{(1)} r/b) dr = \frac{2b^2}{(\alpha_k^{(1)})^2 J_2(\alpha_k^{(1)})}$. 所以解为

$$u(r, \theta, t) = \sin \theta \sum_{k=1}^{\infty} \frac{2b^2}{(\alpha_k^{(1)})^2 J_2(\alpha_k^{(1)})} J_1(\alpha_k^{(1)} r/b) \sin \frac{\alpha_k^{(1)} at}{b}. \quad \dots\dots\dots 13 \text{分}$$