

用行波法解.

(1)

$$\begin{cases} u_{tt} - 2u_{xt} - 3u_{xx} = 0, & x \in (-\infty, +\infty), t > 0 \\ u|_{t=0} = x^2, & u_t|_{t=0} = 2x \end{cases}$$

解: 本特征方程 $\frac{dx}{dt} = \frac{-1 \pm \sqrt{1^2 + 3}}{1} = -1 \pm 2$

$$\Rightarrow x = -3t + C_1, x = t + C_2.$$

$$\Rightarrow x + 3t = C_1, x - t = C_2$$

$$\text{令 } \xi = x + 3t, \eta = x - t$$

计算 u 关于 ξ, η 的方程.

$$u_x = u_\xi \xi_x + u_\eta \eta_x = u_\xi + u_\eta$$

$$u_t = u_\xi \xi_t + u_\eta \eta_t = 3u_\xi - u_\eta$$

$$u_{xt} = 3(u_{\xi\xi} + u_{\xi\eta}) - (u_{\eta\xi} + u_{\eta\eta})$$

$$= 3u_{\xi\xi} + 2u_{\xi\eta} - u_{\eta\eta}$$

$$u_{xtt} = 9u_{\xi\xi} + u_{\eta\eta} - 6u_{\xi\eta}$$

$$u_{xx} = u_{\xi\xi} + u_{\eta\eta} + 2u_{\xi\eta}$$

代入方程

$$\Rightarrow (9u_{\xi\xi} + u_{\eta\eta} - 6u_{\xi\eta}) - 2(3u_{\xi\xi} + 2u_{\xi\eta} - u_{\eta\eta}) - 3(u_{\xi\xi} + u_{\eta\eta} + 2u_{\xi\eta}) = 0$$

$$\Rightarrow -16u_{\xi\eta} = 0 \Rightarrow u_{\xi\eta} = 0$$

$$\text{记 } u_\xi = f(\xi, \eta) \Rightarrow \frac{\partial f}{\partial \eta}(\xi, \eta) = 0.$$

$$(\text{把 } \xi \text{ 看成参数}) \Rightarrow f(\xi, \eta) = C(\xi)$$

$$\Rightarrow \frac{\partial u}{\partial \xi} = C(\xi). \text{ 把 } \eta \text{ 看成参数} \Rightarrow u(\xi, \eta) = \int C(\xi) d\xi + G(\eta) \\ \stackrel{\text{记为}}{=} F(\xi) + G(\eta)$$

$$\Rightarrow u(x, t) = F(x+3t) + G(x-t)$$

由条件 $u|_{t=0} = x^2$, $u_t|_{t=0} = 2x$

$$\Rightarrow \begin{cases} F(x) + G(x) = x^2 \\ 3F'(x) - G'(x) = 2x \end{cases} \Rightarrow \begin{cases} F(x) + G(x) = x^2 \\ 3F(x) - G(x) = x^2 + C \end{cases}$$

$$\Rightarrow \begin{cases} F(x) = \frac{x^2}{2} + \frac{C}{4} \\ G(x) = \frac{x^2}{2} - \frac{C}{4} \end{cases}$$

$$\Rightarrow u(x, t) = F(x+3t) + G(x-t) = \frac{(x+3t)^2}{2} + \frac{(x-t)^2}{2} \quad \#$$

二、用分离变量法求解

$$\begin{cases} r^2 u_{rr} + r u_r + u_{\theta\theta} = 0, & \theta \in (0, \pi), r > 1. \\ u|_{\theta=0} = u|_{\theta=\pi}, & u_{\theta}|_{\theta=0} = u_{\theta}|_{\theta=\pi} \\ u|_{r=1} = \cos(4\theta), & u \rightarrow 0 \text{ (当 } r \rightarrow +\infty \text{ 时)} \end{cases}$$

解：设 $u(r, \theta) = R(r)\Phi(\theta)$ 代入方程

$$\Rightarrow r^2 R''(r)\Phi(\theta) + r R'(r)\Phi(\theta) + R(r)\Phi''(\theta) = 0$$

$$\Rightarrow -\frac{r^2 R''(r) + r R'(r)}{R(r)} = \frac{\Phi''(\theta)}{\Phi(\theta)} = -\lambda$$

由边界 $\Rightarrow \Phi(0) = \Phi(\pi), \Phi'(0) = \Phi'(\pi)$

\Rightarrow 特征值问题

$$\begin{cases} \Phi''(\theta) + \lambda \Phi(\theta) = 0 \end{cases}$$

$$\Phi(0) = \Phi(\pi), \quad \Phi'(0) = \Phi'(\pi)$$

$$\text{与 } r^2 R''(r) + r R'(r) - \lambda R(r) = 0 \quad (2)$$

解特征值问题是

当 $\lambda < 0$ 时, 通解为

$$\Phi(\theta) = C_1 e^{-\sqrt{\lambda}\theta} + C_2 e^{\sqrt{\lambda}\theta}$$

$$\text{要使得 } \Phi(0) = \Phi(\pi), \quad \Phi'(0) = \Phi'(\pi) \Rightarrow C_1 = C_2 = 0$$

当 $\lambda = 0$ 时, 通解为

$$\Phi(\theta) = C_1 + C_2 \theta, \quad \text{由边界条件} \Rightarrow C_2 = 0$$

$$\Rightarrow \Phi(\theta) = C$$

当 $\lambda > 0$ 时, 通解为

$$\Phi(\theta) = C_1 \cos \sqrt{\lambda} \theta + C_2 \sin \sqrt{\lambda} \theta$$

$$\text{由边界} \Rightarrow C_1 = C_1 \cos \sqrt{\lambda} \pi + C_2 \sin \sqrt{\lambda} \pi$$

$$C_2 \sqrt{\lambda} = -C_1 \sqrt{\lambda} \sin \sqrt{\lambda} \pi + C_2 \sqrt{\lambda} \cos \sqrt{\lambda} \pi$$

$$\Rightarrow \begin{cases} C_1 = C_1 \cos \sqrt{\lambda} \pi + C_2 \sin \sqrt{\lambda} \pi \\ C_2 = -C_1 \sin \sqrt{\lambda} \pi + C_2 \cos \sqrt{\lambda} \pi \end{cases} \Rightarrow \begin{cases} (\cos \sqrt{\lambda} \pi - 1) C_1 + \sin \sqrt{\lambda} \pi C_2 = 0 \\ -\sin \sqrt{\lambda} \pi C_1 + (\cos \sqrt{\lambda} \pi - 1) C_2 = 0 \end{cases}$$

要使得 ~~非零~~ C_1, C_2 不同时为零, 则必有

$$\begin{vmatrix} \cos \sqrt{\lambda} \pi - 1 & \sin \sqrt{\lambda} \pi \\ -\sin \sqrt{\lambda} \pi & \cos \sqrt{\lambda} \pi - 1 \end{vmatrix} = 0 \quad \text{即 } (\cos \sqrt{\lambda} \pi - 1)^2 + \sin^2 \sqrt{\lambda} \pi = 0$$

$$\Rightarrow 2 - 2 \cos \sqrt{\lambda} \pi = 0$$

$$\Rightarrow \sqrt{\lambda} \pi = 2n\pi \Rightarrow \lambda = (2n)^2, \quad n=1, 2, 3, \dots$$

特别地, 由 ~~$C_1 = C_1 \cos \sqrt{\lambda} \pi + C_2 \sin \sqrt{\lambda} \pi$~~

$$\Rightarrow \Rightarrow \text{特征函数 } \Phi_n(\theta) = C_n \cos 2n\theta + d_n \sin 2n\theta, \quad n=1, 2, 3, \dots$$

结合 $\lambda=0$ 的情形.

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$$\Rightarrow \text{特征值为 } \lambda_n = (2n)^2, \quad n=0, 1, 2, 3, \dots$$

$$\text{特征函数为 } \bar{\Phi}_n(\theta) = C_n \cos(2n\theta) + d_n \sin(2n\theta), \quad n=0, 1, 2, 3, \dots$$

$$\text{解 } r^2 R''(r) + r R'(r) - \lambda_n R(r) = 0$$

$$\text{即 } r^2 R''(r) + r R'(r) - (2n)^2 R(r) = 0$$

$$\text{令 } r = e^t, \text{ 即 } t = \ln r.$$

$$\Rightarrow R'(r) = \frac{dR}{dt} \cdot \frac{1}{r}$$

$$R''(r) = \frac{d^2 R}{dt^2} \cdot \frac{1}{r^2} + \frac{-1}{r^2} \frac{dR}{dt}$$

$$\Rightarrow r R'(r) = \frac{dR}{dt}$$

$$r^2 R''(r) = \frac{d^2 R}{dt^2} - \frac{dR}{dt}$$

$$\Rightarrow \frac{d^2 R}{dt^2} - (2n)^2 R(t) = 0 \Rightarrow R_n(t) = a_n e^{2nt} + b_n e^{-2nt}, \quad n=1, 2, 3, \dots$$

$$R_0(t) = a_0 + b_0 t.$$

$$\text{由 } r = e^t$$

$$\Rightarrow R_n(r) = a_n r^{2n} + b_n r^{-2n}, \quad n=1, 2, 3, \dots$$

$$R_0(r) = a_0 + b_0 \ln r, \quad n=0.$$

$$\text{由 } \lim_{r \rightarrow \infty} u = 0 \Rightarrow a_n = 0, \quad n=0, 1, 2, 3, \dots$$

$$b_0 = 0.$$

$$\Rightarrow R_n(r) = b_n r^{-2n}, \quad n=1, 2, 3, \dots$$

$$R_0(r) = 0$$

$$\Rightarrow U_n(r, \theta) = R_n(r) \bar{\Phi}_n(\theta) = (A_n \cos(2n\theta) + B_n \sin(2n\theta)) r^{-2n}, \quad n=1, 2, 3, \dots$$

$$U_0(r, \theta) = 0$$

$$\text{令 } u(r, \theta) = \sum_{n=1}^{\infty} u_n(r, \theta) = \sum_{n=1}^{\infty} (A_n \cos(2n\theta) + B_n \sin(2n\theta)) r^{-2n}, \quad (5)$$

$$\text{由 } u|_{r=1} = \cos(4\theta),$$

$$\Rightarrow \sum_{n=1}^{\infty} (A_n \cos(2n\theta) + B_n \sin(2n\theta)) = \cos(4\theta).$$

$$\Rightarrow B_n = 0, \quad n=1, 2, 3, \dots$$

$$A_2 = 1, \quad A_n = 0, \quad n \neq 2$$

$$\Rightarrow u(r, \theta) = \cos(4\theta) r^{-4} \quad \#$$

三、求常数 A 使得半无界初边值问题

$$\begin{cases} u_{tt} - u_{xx} = 0, & x > 0, t > 0 \\ u_x|_{x=0} = At \\ u|_{t=0} = x^2, \quad u_t|_{t=0} = 0 \end{cases}$$

的解 $u(t, x)$ 在点 $(t, x) = (2, 1)$ 处的取值为零。

解：把边界齐次化。

$$\text{令 } w(t, x) = Atx,$$

$$\text{令 } v(t, x) = u - w = u - Atx$$

$$\Rightarrow \begin{cases} v_{tt} - v_{xx} = 0, & x > 0 \\ v_x|_{x=0} = 0, & t > 0 \\ v|_{t=0} = x^2, \quad v_t|_{t=0} = -Ax. \end{cases}$$

作偶延拓.

$$\text{令 } W(t, x) = \begin{cases} U(t, x), & x \geq 0 \\ U(t, -x), & x < 0, \end{cases}$$

$$\bar{\Phi}(x) = \begin{cases} x^2, & x \geq 0 \\ x^2, & x < 0 \end{cases}$$

$$\bar{\Psi}(x) = \begin{cases} -Ax, & x \geq 0 \\ Ax, & x < 0 \end{cases}$$

则 W 满足

$$\begin{cases} W_{tt} - W_{xx} = 0 & x \in (-\infty, +\infty), t > 0 \\ W|_{t=0} = \bar{\Phi}(x), \quad W_t|_{t=0} = \bar{\Psi}(x), \end{cases}$$

由达朗贝尔公式

$$\begin{aligned} \Rightarrow W(t, x) &= \frac{1}{2}(\bar{\Phi}(x+t) + \bar{\Phi}(x-t)) + \frac{1}{2} \int_{x-t}^{x+t} \bar{\Psi}(\xi) d\xi \\ &= \frac{1}{2}((x+t)^2 + (x-t)^2) + \cancel{\frac{1}{2} \int_0^{x+t} (-A\xi) d\xi} + \cancel{\frac{1}{2} \int_{x-t}^0 (A\xi) d\xi} \\ &\quad + \frac{1}{2} \int_{x-t}^{x+t} \bar{\Psi}(\xi) d\xi \\ &= (x^2 + t^2) + \frac{1}{2} \int_{x-t}^{x+t} \bar{\Psi}(\xi) d\xi \end{aligned}$$

当 $x-t > 0$ 时.

$$\begin{aligned} \int_{x-t}^{x+t} \bar{\Psi}(\xi) d\xi &= \int_{x-t}^{x+t} -A\xi d\xi = -\frac{A}{2}((x+t)^2 - (x-t)^2) \\ &= -2Axt \end{aligned}$$

当 $x-t < 0$ 时

$$\begin{aligned} \int_{x-t}^{x+t} \bar{\Psi}(\xi) d\xi &= \int_0^{x+t} -A\xi d\xi + \int_{x-t}^0 A\xi d\xi \\ &= -\frac{A}{2}(x+t)^2 - \frac{1}{2}A(x-t)^2 = -\frac{A}{2}(x^2 + t^2) \end{aligned}$$

\Rightarrow

当 $x > 0$, $x - t > 0$ 时

$$U(t, x) = W(t, x) = (x^2 + t^2) - Axt$$

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当 $x > 0$, $x - t < 0$ 时

$$U(t, x) = W(t, x) = (x^2 + t^2) - \frac{A}{2}(x^2 + t^2) = \left(1 - \frac{A}{2}\right)(x^2 + t^2)$$

$$\Rightarrow U(t, x) = U + Axt$$
$$= \begin{cases} x^2 + t^2, & x > t, \\ \left(1 - \frac{A}{2}\right)(x^2 + t^2) + Axt, & x < t \end{cases}$$

$$\text{此时 } U(2, 1) = \left(1 - \frac{A}{2}\right)(1 + 4) + 2A$$
$$= 5 - \frac{1}{2}A = 0$$

$$\Rightarrow A = 10. \quad \#$$

四. 用分离变量法求解:

$$\begin{cases} U_t - U_{xx} + 2tU = t, & x \in (0, 2), t > 0 \\ U_x|_{x=0} = U_x|_{x=2} = 0 \\ U|_{t=0} = 3 \cos(2\pi x) \end{cases}$$

解: 由于 $v(x, t) = \frac{1}{2}$, 满足 $v_t - v_{xx} + 2tv = t$

$$\text{且 } v_x|_{x=0} = v_x|_{x=2} = 0$$

$$\text{令 } w(x, t) = U - v \Rightarrow \begin{cases} w_t - w_{xx} + 2tw = 0, & x \in (0, 2), t > 0 \\ w_x|_{x=0} = w_x|_{x=2} = 0 \\ w|_{t=0} = 3 \cos(2\pi x) - \frac{1}{2} \end{cases}$$

设 $W = X(x)T(t)$, 代入方程

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$$\Rightarrow T'(t)X(x) - X'(x)T(t) + 2tX(x)T(t) = 0$$

$$\Rightarrow \frac{T'(t)}{T(t)} - \frac{X''(x)}{X(x)} + 2t = 0$$

$$\Rightarrow \frac{T'(t)}{T(t)} + 2t = \frac{X''(x)}{X(x)} = -\lambda.$$

$$\text{由 } W_x|_{x=0} = W_x|_{x=2} = 0 \Rightarrow X'(0) = X'(2) = 0$$

$$\Rightarrow \begin{cases} X''(x) + \lambda X(x) = 0 \\ X'(0) = X'(2) = 0 \end{cases} \quad \text{与} \quad T'(t) + (2t + \lambda)T(t) = 0$$

求解特征值问题

由定理 $\Rightarrow \lambda \geq 0$, 当 $\lambda = 0$ 时, $X_0(x) = C_0$

当 $\lambda > 0$ 时, ~~通解~~ $X(x) = C_1 \cos \sqrt{\lambda} x + C_2 \sin \sqrt{\lambda} x$

$$\Rightarrow X'(x) = -C_1 \sqrt{\lambda} \sin \sqrt{\lambda} x + C_2 \sqrt{\lambda} \cos \sqrt{\lambda} x$$

$$\Rightarrow \begin{cases} C_2 \sqrt{\lambda} = 0 \\ -C_1 \sqrt{\lambda} \sin \sqrt{\lambda} 2 = 0 \end{cases} \Rightarrow 2\sqrt{\lambda} = n\pi \Rightarrow \lambda = \left(\frac{n\pi}{2}\right)^2, \quad n=1, 2, 3, \dots$$

$$\Rightarrow \text{特征值为 } \lambda_0 = 0, \quad \lambda_n = \left(\frac{n\pi}{2}\right)^2, \quad n=1, 2, 3, \dots$$

$$\text{特征函数 } X_0(x) = C_0, \quad X_n(x) = C_n \cos \frac{n\pi}{2} x.$$

$$\text{求解 } T'(t) + (2t + \lambda_n)T(t) = 0 \Leftrightarrow \frac{T'(t)}{T(t)} = -(2t + \lambda_n)$$

$$\Leftrightarrow (\ln T(t))' = -(2t + \lambda_n t)'$$

$$\Rightarrow \ln T_n(t) = -(t^2 + \lambda_n t) + C$$

$$\Rightarrow T_n(t) = A_n e^{-(t^2 + \lambda_n t)}, \text{ 其中 } A_n = e^C \text{ 为常数}$$

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$$\Rightarrow W_n(x, t) = X_n(x) T_n(t) \\ = B_n e^{-(t^2 + (\frac{n\pi}{2})^2 t)} \cos \frac{n\pi}{2} x, \quad n=0, 1, 2, 3, \dots$$

考虑 $W(x, t) = \sum_{n=0}^{\infty} W_n(x, t)$

$$= \sum_{n=0}^{\infty} B_n e^{-(t^2 + (\frac{n\pi}{2})^2 t)} \cos \frac{n\pi}{2} x$$

由 $W|_{t=0} = 3 \cos(2\pi x) - \frac{1}{2}$

$$\Rightarrow \sum_{n=0}^{\infty} B_n \cos \frac{n\pi}{2} x = 3 \cos(2\pi x) - \frac{1}{2}$$

$$\Rightarrow B_0 = -\frac{1}{2}, \quad B_4 = 3, \quad B_n = 0, \quad \text{若 } n \neq 0, n \neq 4$$

$$\Rightarrow W(x, t) = -\frac{1}{2} e^{-t^2} + 3 e^{-(t^2 + 4\pi^2 t)} \cos(2\pi x)$$

$$\Rightarrow U(x, t) = W + V = \frac{1}{2} - \frac{1}{2} e^{-t^2} + 3 e^{-(t^2 + 4\pi^2 t)} \cos(2\pi x).$$

五: (1) 证明

$$\mathcal{F}[xf(x)](\lambda) = i \frac{d}{d\lambda} \mathcal{F}[f(x)](\lambda)$$

$$\mathcal{F}^{-1}[H(x-a)](\lambda) = e^{i\lambda a} \mathcal{F}^{-1}[H(x)](\lambda)$$

(2) 已知 $\mathcal{F}[e^{-x^2}](\lambda) = \sqrt{\pi} e^{-\frac{1}{4}\lambda^2}$. 记 $\mathcal{F}[u(t, x)](\lambda) = v(t, \lambda)$.

设 u 满足 $\begin{cases} u_{tt} - \frac{1}{t} u_t + t^2 x^2 u = 0, & x \in (-\infty, +\infty), t > 1. \end{cases}$

$$(*) \begin{cases} u|_{t=1} = e^{-x^2}, & u_t|_{t=1} = 0 \end{cases}$$

试求 $v(t, \lambda)$ 的方程和条件.

(3) 试求方程 (*) 的解 $u(t, x)$.

解:

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$$(1). \text{ 由 } \mathcal{F}[f(x)](\lambda) = \int_{-\infty}^{+\infty} f(x) e^{-i\lambda x} dx$$

$$\Rightarrow \frac{d}{d\lambda} \mathcal{F}[f(x)](\lambda) = \int_{-\infty}^{+\infty} (-ix) f(x) e^{-i\lambda x} dx = -i \int_{-\infty}^{+\infty} x f(x) e^{-i\lambda x} dx$$

$$= -i \mathcal{F}[x f(x)](\lambda)$$

$$\Rightarrow i \frac{d}{d\lambda} \mathcal{F}[f(x)](\lambda) = \mathcal{F}[x f(x)](\lambda)$$

$$(2) \mathcal{F}^{-1}[f(x-a)](\lambda) = \frac{1}{2\pi i} \int_{-\infty}^{+\infty} f(x-a) e^{i\lambda x} dx$$

$$= \frac{1}{2\pi i} \int_{-\infty}^{+\infty} f(z) e^{i\lambda(z+a)} dz$$

$$= e^{i\lambda a} \cdot \frac{1}{2\pi i} \int_{-\infty}^{+\infty} f(z) e^{i\lambda z} dz = e^{i\lambda a} \mathcal{F}^{-1}[f(x)](\lambda)$$

(1) 中的结论

$$(2). \text{ 由 } \mathcal{F}[x^2 u(t, x)](\lambda) = i \frac{d}{d\lambda} \mathcal{F}[x u(t, x)](\lambda)$$

$$= i \frac{d}{d\lambda} (i \frac{d}{d\lambda} \mathcal{F}[u(t, x)](\lambda))$$

$$= -\frac{d^2}{d\lambda^2} \mathcal{F}[u(t, x)](\lambda).$$

$$\Rightarrow \mathcal{V} \text{ 满足 } \cancel{\mathcal{V}_{t+1} - \frac{1}{t} \mathcal{V}_t - t^2 \mathcal{V}_{\lambda\lambda}}$$

$$\begin{cases} \mathcal{V}_{t+1} - \frac{1}{t} \mathcal{V}_t - t^2 \mathcal{V}_{\lambda\lambda} = 0, & \lambda \in (-\infty, +\infty), t > 1 \\ \mathcal{V}|_{t=1} = \sqrt{\pi} e^{-\frac{1}{4}\lambda^2}, \quad \mathcal{V}_t|_{t=1} = 0 \end{cases}$$

(3) 求解 v 的方程 (用行波法)

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解特征方程. $\frac{d\lambda}{dt} = \frac{\pm \sqrt{t^2}}{1} = \pm t.$

$$\Rightarrow \lambda = \frac{1}{2}t^2 + C_1, \quad \lambda = -\frac{1}{2}t^2 + C_2$$

$$\Rightarrow \lambda - \frac{1}{2}t^2 = C_1, \quad \lambda + \frac{1}{2}t^2 = C_2.$$

令 $\xi(\lambda, t) = \lambda - \frac{1}{2}t^2, \quad \eta(\lambda, t) = \lambda + \frac{1}{2}t^2$

求出 v 关于 ξ, η 的方程.

$$v_\lambda = v_\xi \xi_\lambda + v_\eta \eta_\lambda = v_\xi + v_\eta$$

$$v_{\lambda\lambda} = v_{\xi\xi} + v_{\eta\eta} + 2v_{\xi\eta}.$$

$$v_t = v_\xi \xi_t + v_\eta \eta_t = -tv_\xi + tv_\eta$$

$$v_{tt} = -v_\xi + v_\eta + t^2 v_{\xi\xi} + t^2 v_{\eta\eta} - 2t^2 v_{\xi\eta}$$

$$\Rightarrow v_{tt} - \frac{1}{t} v_t - t^2 v_{\lambda\lambda}$$

$$= t^2 v_{\eta\eta} + t^2 v_{\xi\xi} - 2t^2 v_{\xi\eta} - v_\xi + v_\eta - v_\eta + v_\xi - t^2(v_{\xi\xi} + v_{\eta\eta} + 2v_{\xi\eta})$$

$$= -4t^2 v_{\xi\eta} = 0$$

$$\Rightarrow v_{\xi\eta} = 0$$

类似行波法 (或第一题的做法) $\Rightarrow v(\xi, \eta) = F(\xi) + G(\eta)$

由 $\Rightarrow v(\lambda, t) = F(\lambda - \frac{1}{2}t^2) + G(\lambda + \frac{1}{2}t^2)$

由条件 $\Rightarrow v|_{t=1} = \sqrt{\pi} e^{-\frac{1}{4}\lambda^2}$

$$\left[F'(\lambda - \frac{1}{2}t^2)(-t) + G'(\lambda + \frac{1}{2}t^2)t \right] \Big|_{t=1} = 0$$

$$\Rightarrow \begin{cases} F(\lambda - \frac{1}{2}) + G(\lambda + \frac{1}{2}) = \sqrt{\pi} e^{-\frac{1}{4}\lambda^2} & (1) \\ -F'(\lambda - \frac{1}{2}) + G'(\lambda + \frac{1}{2}) = 0 & (2) \end{cases}$$

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由 (1) 求 λ 导

$$\Rightarrow F'(\lambda - \frac{1}{2}) + G'(\lambda + \frac{1}{2}) = \sqrt{\pi} (-\frac{\lambda}{2}) e^{-\frac{1}{4}\lambda^2} \quad (3)$$

由 (2) (3)

$$\Rightarrow G'(\lambda + \frac{1}{2}) = -\frac{\sqrt{\pi}\lambda}{4} e^{-\frac{1}{4}\lambda^2}$$

$$F'(\lambda - \frac{1}{2}) = -\frac{\sqrt{\pi}}{4}\lambda e^{-\frac{1}{4}\lambda^2}$$

$$\int (G(\lambda + \frac{1}{2}))' d\lambda = \int \frac{d}{dx} G(x) \Big|_{x=\lambda+\frac{1}{2}} d\lambda$$

$$\Rightarrow G(\lambda + \frac{1}{2}) = \frac{\sqrt{\pi}}{2} e^{-\frac{1}{4}\lambda^2} + C_0$$

$$\Rightarrow F(\lambda - \frac{1}{2}) = \frac{\sqrt{\pi}}{2} e^{-\frac{1}{4}\lambda^2} - C_0$$

$$\Rightarrow G(x) = \frac{\sqrt{\pi}}{2} e^{-\frac{1}{4}(x-\frac{1}{2})^2} + C_0, \quad F(x) = \frac{\sqrt{\pi}}{2} e^{-\frac{1}{4}(x+\frac{1}{2})^2} - C_0$$

$$\Rightarrow v(t, \lambda) = F(\lambda - \frac{1}{2}t^2) + G(\lambda + \frac{1}{2}t^2)$$

$$= \frac{\sqrt{\pi}}{2} e^{-\frac{1}{4}(\lambda - \frac{1}{2}t^2)^2} + \frac{\sqrt{\pi}}{2} e^{-\frac{1}{4}(\lambda + \frac{1}{2}t^2)^2}$$

$$= \frac{\sqrt{\pi}}{2} e^{-\frac{1}{4}(\lambda - \frac{1}{2}t^2 + \frac{1}{2})^2} + \frac{\sqrt{\pi}}{2} e^{-\frac{1}{4}(\lambda + \frac{1}{2}t^2 - \frac{1}{2})^2}$$

作 Fourier 逆变换

由 (1) 的公式

$$u(t, x) = \mathcal{F}^{-1}[v(t, \lambda)](x) = \frac{e^{i(-\frac{1}{2}t^2 - \frac{1}{2})x}}{2} \mathcal{F}^{-1}[\sqrt{\pi} e^{-\frac{1}{4}\lambda^2}] + \frac{1}{2} e^{i(-\frac{1}{2}t^2 + \frac{1}{2})x} \mathcal{F}^{-1}[\sqrt{\pi} e^{-\frac{1}{4}\lambda^2}]$$

$$\text{Zurück } \mathcal{F}[e^{-x^2}](\lambda) = \sqrt{\pi} e^{-\frac{1}{4}\lambda^2}$$

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$$\Rightarrow \mathcal{F}^{-1}[\sqrt{\pi} e^{-\frac{1}{4}\lambda^2}](x) = e^{-x^2}$$

$$\Rightarrow u(t, x) = \frac{1}{2} e^{i(\frac{1}{2}t^2 - \frac{1}{2})x} e^{-x^2} + \frac{1}{2} e^{i(-\frac{1}{2}t^2 + \frac{1}{2})x} e^{-x^2}$$

$$= \frac{1}{2} e^{-x^2} \left(\cos\left(\frac{1}{2}t^2 - \frac{1}{2}\right)x + i \sin\left(\frac{1}{2}t^2 - \frac{1}{2}\right)x \right)$$

$$+ \frac{1}{2} e^{-x^2} \left(\cos\left(\frac{1}{2}t^2 - \frac{1}{2}\right)x - i \sin\left(\frac{1}{2}t^2 - \frac{1}{2}\right)x \right)$$

$$= e^{-x^2} \cos\left(\frac{1}{2}t^2 - \frac{1}{2}\right)x. \quad \#$$