



信阳师范学院  
数学与统计学院  
SCHOOL OF MATHEMATICS AND STATISTICS

# 第5章 微分方程(组)数值解



讲授人：牛言涛



日期：2020年3月3日

# 目录

## CONTENTS

- A ✓ 显示微分方程
- B ✓ 完全隐式微分方程
- C ✓ 代数微分方程
- D ✓ 延迟\时滞微分方程
- E ✓ 微分方程边值问题



## 5.3 代数微分方程组 (DAEs)

例8: 求解代数微分方程, 初值  $y_1(0) = 0.8, y_2(0) = 0.1, y_3(0) = 0.1$

$$\begin{cases} y_1' = -0.2y_1 + y_2y_3 + 0.3y_1y_2 \\ y_2' = 2y_1y_2 - 5y_2y_3 - 2y_2^2 \\ y_1 + y_2 + y_3 = 1 \end{cases}$$

% 函数文件定义

```
function DyDt = DyDtNestedFun(t,y)
```

```
DyDt = [-0.2*y(1)+y(2)*y(3)+0.3*y(1)*y(2);
```

```
2*y(1)*y(2)-5*y(2)*y(3)-2*y(2)^2;
```

```
y(1)+y(2)+y(3)-1];
```

```
end
```

首先, 转换为矩形表示

$$M(t, y)y' = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} dy_1/dt \\ dy_2/dt \\ dy_3/dt \end{bmatrix} = \begin{bmatrix} -0.2y_1 + y_2y_3 + 0.3y_1y_2 \\ 2y_1y_2 - 5y_2y_3 - 2y_2^2 \\ y_1 + y_2 + y_3 - 1 \end{bmatrix} = F(t, y)$$

## 5.3 代数微分方程组 (DAEs)



```
M = [1 0 0;0 1 0;0 0 0];%质量矩阵
```

```
options = odeset('Mass',M);
```

```
y0 = [0.8;0.1;0.1];%初值
```

```
tspan = [0 20];
```

```
[T,Y] = ode15s(@DyDtNestedFun,tspan,y0,options);
```

```
plot(T,Y(:,1),'b-','linewidth',2);
```

```
hold on
```

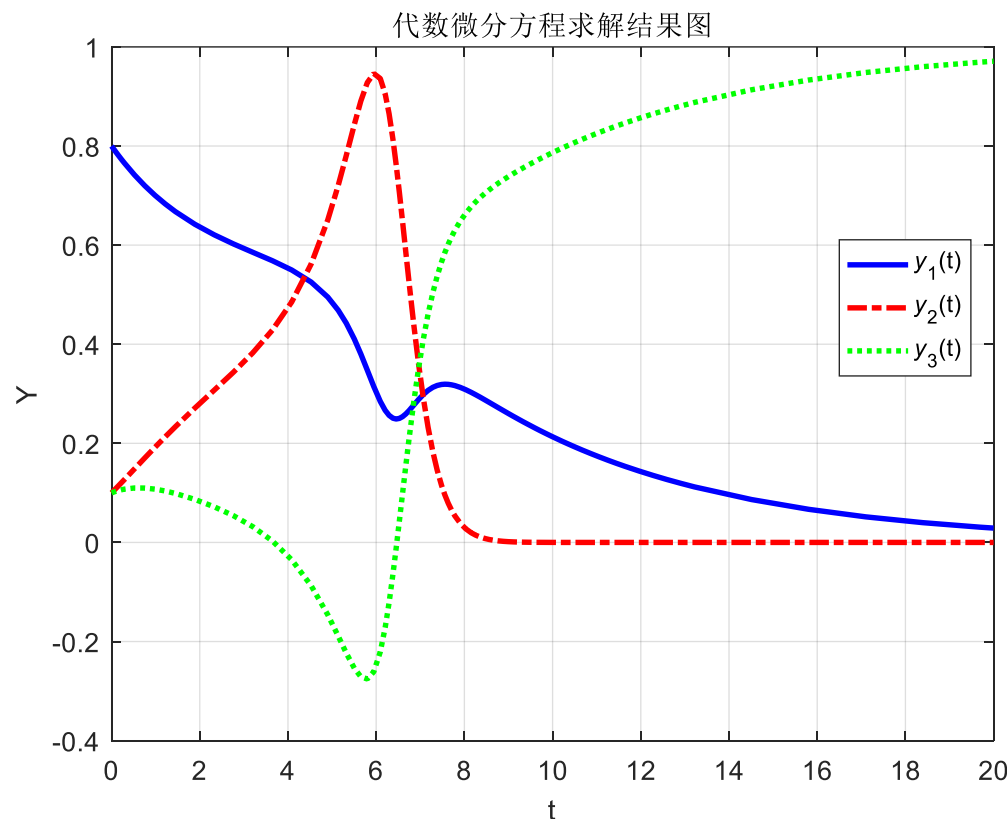
```
plot(T,Y(:,2),'r-','linewidth',2);
```

```
plot(T,Y(:,3),'g:','linewidth',2);
```

```
legend({'\ity}_1(t)','\ity}_2(t)','\ity}_3(t)','Location','best');
```

```
title('代数微分方程求解结果图')
```

用ode15s函数求解



## 5.3 代数微分方程组 (DAEs)

- 例9：求解代数微分方程  $y_1(0) = 1, y_2(0) = 0.5, y_3(0) = 0.3, y_4(0) = 0.2$

$$\begin{cases} y_1' = -0.3y_1 - 2y_2 \sin(y_3') - y_2y_4 \\ y_2' = -y_2 - 0.5 \cos(y_1' + y_3) - 0.2 \sin(0.6t) \\ y_3' = -0.2y_1y_2 + e^{-y_1'} \\ y_1 + y_2 - y_3 - y_4 = 1 \end{cases}$$

% 函数文件定义

```
function DyDt = DAEsFun(t,y,dy)
```

```
DyDt = [dy(1)+0.3*y(1)+2*y(2)*sin(dy(3))+y(2)*y(4);
```

```
        dy(2)+y(2)+0.5*cos(dy(1)+y(3))+0.2*sin(0.6*t);
```

```
        dy(3)+0.2*y(1)*y(2)-exp(-dy(1));
```

```
        y(1)+y(2)-y(3)-y(4)-1];
```

```
end
```

## 5.3 代数微分方程组 (DAEs)



```
y0 = [1;0.5;0.3;0.2]; %初值
```

```
tspan = [0 5]; %求值区间
```

```
y0_fix = [0;1;0;0];
```

```
dy0 = [-1;-1;2.5;0.5];
```

```
dy0_fix = [0;0;0;0]; %该组初值都可以改变，故全部为0
```

```
t0 = 0; %时间变量的初值
```

```
[y00,dy00] = decic(@DAEsFun,0,y0,y0_fix,dy0,dy0_fix);
```

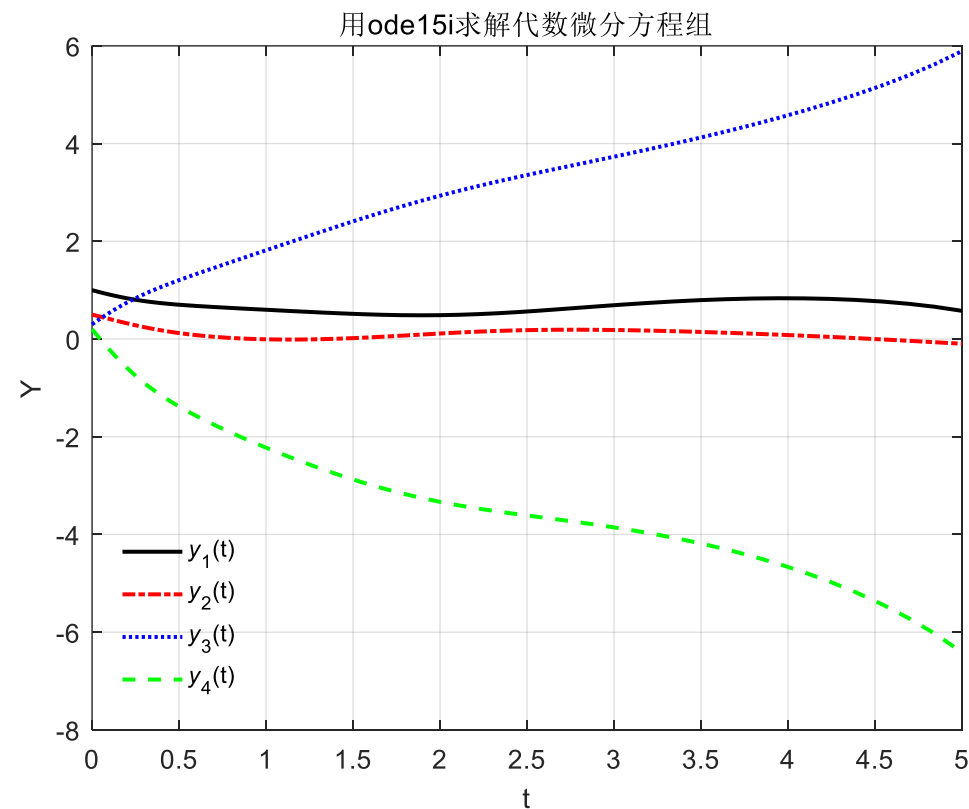
```
[T2,Y2] = ode15i(@DAEsFun,tspan,y00,dy00);
```

```
plot(T2,Y2(:,1),'k-',T2,Y2(:,2),'r-.',T2,Y2(:,3),'b:',T2,Y2(:,4),'g--','linewidth',1.5);
```

```
legend({'\ity}_1(t)','\ity}_2(t)','\ity}_3(t)','\ity}_4(t)','Location','best');
```

```
legend('boxoff')
```

用ode15i函数求解





---

# 感谢聆听

---