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解 定解条件为

$$\begin{cases} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r} \frac{\partial^2 u}{\partial \theta^2} = 0, \\ u|_{r=1} = \begin{cases} 1 & (0 < \theta < \pi), \\ 0 & (\pi < \theta < 2\pi). \end{cases} \\ u(r, \theta) = u(r, \theta + 2\pi) \end{cases}$$

设 $u = R(r)\Theta(\theta)$,则得到分离变量后的方程

$$\begin{cases} \Theta'' + \lambda \Theta = 0 \\ r^2 R'' + rR' - \lambda R = 0 \end{cases}$$

对于 $\Theta'' + \lambda \Theta = 0$ 通解为

$$\Theta = a \sin \sqrt{\lambda}\theta + b \cos \sqrt{\lambda}\theta$$

本征值为

$$\lambda = n^2$$

将 $\lambda = n^2$ 代入 $r^2R'' + rR' - \lambda R = 0$ 得到

$$R = \begin{cases} c_0 + d_0 \ln r & n = 0\\ c_n r^n + d_n r^{-n} & n \neq 0 \end{cases}$$

故

$$u = C_0 + D_0 \ln r + \sum_{n=1}^{\infty} \left(a_n \sin n\theta + b_n \cos n\theta \right) \left(c_n r^n + d_n r^{-n} \right)$$

又因为 r=0 时 u 应有界,故 $D_0=0$, $d_n=0$ 。故

$$u = C_0 + \sum_{n=1}^{\infty} (A_n \sin n\theta + B_n \cos n\theta) r^n$$

代入

$$u|_{r=1} = \begin{cases} 1 & (0 < \theta < \pi), \\ 0 & (\pi < \theta < 2\pi). \end{cases}$$

得

$$C_0 = \frac{1}{2\pi} \int_0^{\pi} d\theta$$
$$= \frac{1}{2}$$



$$A_n = \frac{1}{\pi} \int_0^{\pi} \sin n\theta \, d\theta$$
$$= \begin{cases} \frac{2}{\pi} & n \text{ 为奇数} \\ 0 & n \text{ 为偶数} \end{cases}$$
$$B_n = \frac{1}{\pi} \int_0^{\pi} \cos n\theta \, d\theta$$
$$= 0$$

$$u = \frac{1}{2} + \sum_{m=1}^{\infty} \frac{2}{\pi} \sin[(2m-1)\theta] r^{2m-1}$$

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解 定解条件为

$$\begin{cases} \frac{1}{a^2} \frac{\partial u}{\partial t} = \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) \\ u|_{r=1} = 0 \\ u|_{t=0} = 1 - r^2 \end{cases}$$

设 u = R(r)T(t),则得到分离变量后的方程

$$\begin{cases} T' - \lambda a^2 T = 0 \\ R' + rR'' - \lambda R = 0 \end{cases}$$

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证明

$$\frac{\mathrm{d}}{\mathrm{d}x} \left[p \frac{\mathrm{d}y}{\mathrm{d}x} \right] - qy + \lambda \rho y = 0 \tag{1}$$

将 1两边取复共轭得到

$$\frac{\mathrm{d}}{\mathrm{d}x} \left[p \frac{\mathrm{d}y^*}{\mathrm{d}x} \right] - qy^* + \lambda^* \rho y^* = 0 \tag{2}$$

 $y^* \cdot$ 式 $1 - y \cdot$ 式2 得

$$\frac{\mathrm{d}p}{\mathrm{d}x}(yy^{*'} - y^*y') + p(yy^{*''} - y^*y'') = (\lambda - \lambda^*)\rho y^*y$$

$$\frac{\mathrm{d}}{\mathrm{d}x}[p(yy^{*'} - y^*y')] = (\lambda - \lambda^*)\rho y^*y$$

$$\int_0^l \frac{\mathrm{d}}{\mathrm{d}x}[p(yy^{*'} - y^*y')] \,\mathrm{d}x = \int_0^l (\lambda - \lambda^*)\rho |y|^2 \,\mathrm{d}x$$

$$[p(yy^{*'} - y^*y')]|_0^l = (\lambda - \lambda^*) \int_0^l \rho |y|^2 \,\mathrm{d}x$$



代入边界条件

$$\begin{cases} \alpha_1 y(0) + \alpha_2 y'(0) = \beta_1 y(l) + \beta_2 y'(l) = 0\\ \alpha_1 y^*(0) + \alpha_2 y'^*(0) = \beta_1 y^*(l) + \beta_2 y'^*(l) = 0 \end{cases}$$

得到

$$(\lambda - \lambda^*) \int_0^l \rho |y|^2 dx = [p(yy^{*'} - y^*y')]|_0^l = 0$$

又因为 $\int_0^l \rho |y|^2 dx$ 不恒为 0,故 $\lambda - \lambda^* = 0$,即 λ 为实数。

解 设 $y = a_0 \sum_{k=1}^{\infty} a_k x^k$,则有

$$y'' = 2a_2 + \sum_{k=1}^{\infty} (k+1)(k+2)a_{k+2}x^k$$

故

$$(k+1)(k+2)a_{k+2} + \omega^2 a_k = 0$$

可知

$$a_{2k} = (-1)^k \frac{\omega^{2k}}{(2k)!} a_0$$
$$a_{2k+1} = (-1)^k \frac{\omega^{2k}}{(2k+1)!} a_1$$

故

$$y = a_0 \cos \omega x + \frac{a_1}{\omega} \sin \omega x$$

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解 (1) 在有限远处 p,q 均解析, 令 $t=\frac{1}{x}$,则原方程可化为

$$\frac{\mathrm{d}^2 y}{\mathrm{d} t^2} + \left(\frac{2}{t} + \frac{2}{t^3}\right) \frac{\mathrm{d} y}{\mathrm{d} t} + \frac{2\lambda}{t^4} y$$

t=0 时 $t\left(\frac{2}{t}+\frac{2}{t^3}\right)$ 不解析,故无穷远点不为正则奇点。

(2) 原方程可化为

$$\frac{d^2y}{dx^2} + \frac{1 - 2x}{2x(1 - x)} \frac{dy}{dx} + \frac{\lambda + 2q - 4qx}{4x(1 - x)} y = 0$$



故 x=0 是正则奇点,x=1 是正则奇点。因为 t=0 时 $\frac{1}{t}\frac{1-\frac{2}{t}}{\frac{2}{t}(1-\frac{1}{t})}=\frac{t-2}{2(t-1)}$ 故无穷远点为正则奇点。