

# 第三讲

## 分离变量法(二)

北京大学物理学院

2007年春



# 讲授要点

## ① 矩形区域内的稳定问题

## ② 两端固定弦的受迫振动

- 方程及边界条件同时齐次化
- 按相应齐次问题本征函数展开



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# References

 吴崇试, 《数学物理方法》, §14.3, 14.5

 梁昆森, 《数学物理方法》, §8.2

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分离变量法也适用于热传导方程和稳定问题(例如, Laplace方程)的定解问题

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad 0 < x < a, \quad 0 < y < b$$

$$u|_{x=0} = 0 \quad \frac{\partial u}{\partial x}|_{x=a} = 0 \quad 0 \leq y \leq b$$

$$u|_{y=0} = f(x) \quad \frac{\partial u}{\partial y}|_{y=b} = 0 \quad 0 \leq x \leq a$$

• 仍可用分离变量法求解





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- 仍然按照上面总结的四个标准步骤求解



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仍用分离变量法求解. 令

$$u(x, y) = X(x)Y(y)$$



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 代入方程，分离变量，即得



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$$\frac{X''(x)}{X(x)} = -\frac{Y''(y)}{Y(y)} = -\lambda$$

 $\implies$ 

$$\begin{aligned} X''(x) + \lambda X(x) &= 0 \\ Y''(y) - \lambda Y(y) &= 0 \end{aligned}$$




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$$\frac{X''(x)}{X(x)} = -\frac{Y''(y)}{Y(y)} = -\lambda \implies \begin{cases} X''(x) + \lambda X(x) = 0 \\ Y''(y) - \lambda Y(y) = 0 \end{cases}$$

 代入关于  $x$  的一对齐次边界条件





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$$\begin{cases} X(0)Y(y) = 0 \\ X'(a)Y(y) = 0 \end{cases} \implies \begin{cases} X(0) = 0 \\ X'(a) = 0 \end{cases}$$




## 求解本征值问题

$$\begin{aligned} X''(x) + \lambda X(x) &= 0 \\ X(0) = 0 \quad X'(a) &= 0 \end{aligned}$$



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 若  $\lambda = 0$

微分方程的通解  $X(x) = A_0x + B_0$



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说明  $\lambda = 0$  时只有零解. 即  $\lambda = 0$  不是本征值



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$$\begin{aligned} X''(x) + \lambda X(x) &= 0 \\ X(0) = 0 \quad X'(a) &= 0 \end{aligned}$$

 当  $\lambda \neq 0$  时

微分方程通解  $X(x) = A \sin \sqrt{\lambda}x + B \cos \sqrt{\lambda}x$



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微分方程通解  $X(x) = A \sin \sqrt{\lambda}x + B \cos \sqrt{\lambda}x$

边界条件  $\implies B = 0 \quad A \neq 0 \quad \cos \sqrt{\lambda}a = 0$



## 求解本征值问题

$$\begin{aligned} X''(x) + \lambda X(x) &= 0 \\ X(0) &= 0 \quad X'(a) = 0 \end{aligned}$$

 当  $\lambda \neq 0$  时, 就求得

$$\text{本征值 } \lambda_n = \left( \frac{2n+1}{2a} \pi \right)^2, \quad n = 0, 1, 2, 3, \dots$$

$$\text{本征函数 } X_n(x) = \sin \frac{2n+1}{2a} \pi x.$$





## 特解及一般解

方程

$$Y_n''(y) - \lambda_n Y_n(y) = 0$$

$$\lambda_n = \left( \frac{2n+1}{2a} \pi \right)^2, \quad n = 0, 1, 2, 3, \dots$$

的解为

$$Y_n(y) = C_n \sinh \frac{2n+1}{2a} \pi y + D_n \cosh \frac{2n+1}{2a} \pi y$$



## 特解及一般解

因此，既满足Laplace方程、又满足齐次边界条件的特解为

$$u_n(x, y) = \left( C_n \sinh \frac{2n+1}{2a} \pi y + D_n \cosh \frac{2n+1}{2a} \pi y \right) \times \sin \frac{2n+1}{2a} \pi x$$



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将这无穷多个特解叠加起来，就得到一般解



## 特解及一般解

$$u(x, y) = \sum_{n=0}^{\infty} \left[ \left( C_n \sinh \frac{2n+1}{2a} \pi y + D_n \cosh \frac{2n+1}{2a} \pi y \right) \times \sin \frac{2n+1}{2a} \pi x \right]$$



## 利用本征函数的正交性定叠加系数

代入关于 $y$ 的一对(非齐次)边界条件

$$u|_{y=0} = \sum_{n=0}^{\infty} D_n \sin \frac{2n+1}{2a} \pi x = f(x)$$

$$\begin{aligned} \left. \frac{\partial u}{\partial y} \right|_{y=b} &= \sum_{n=0}^{\infty} \frac{2n+1}{2a} \pi \left( C_n \cosh \frac{2n+1}{2a} \pi b \right. \\ &\quad \left. + D_n \sinh \frac{2n+1}{2a} \pi b \right) \sin \frac{2n+1}{2a} \pi x = 0 \end{aligned}$$

根据本征函数的正交归一性

$$\int_0^a \sin \frac{2n+1}{2a} \pi x \sin \frac{2m+1}{2a} \pi x dx = \frac{a}{2} \delta_{nm}$$



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$$D_n = \frac{2}{a} \int_0^a f(x) \sin \frac{2n+1}{2a} \pi x dx$$

$$C_n \cosh \frac{2n+1}{2a} \pi b + D_n \sinh \frac{2n+1}{2a} \pi b = 0$$

$$C_n = -D_n \tanh \frac{2n+1}{2a} \pi b$$

如果知道了 $f(x)$ 的具体形式, 还应当进一步算出叠加系数 $C_n$ 和 $D_n$

此问题(稳定问题)与时间 $t$ 无关, 因此不出现初始条件



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# 引言

- 齐次偏微分方程和齐次边界条件在分离变量法中起着关键作用：因为方程和边界条件是齐次的，分离变量才得以实现
- 如果定解问题中的方程和边界条件不是齐次的，还有没有可能应用分离变量法？
- 先讨论方程为非齐次的情形



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# 定解问题

为了突出对于方程非齐次项的处理，这里研究纯粹由外力引起的两端固定弦的强迫振动，弦的初位移和初速度均为0

## 定解问题

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= f(x, t) & 0 < x < l, t > 0 \\ u|_{x=0} &= 0 \quad u|_{x=l} = 0 & t \geq 0 \\ u|_{t=0} &= 0 \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 & 0 \leq x \leq l \end{aligned}$$



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# 讲授要点

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## 基本思想

令  $u(x, t) = v(x, t) + w(x, t)$ , 使得

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = f(x, t)$$

 $\implies$ 

$$\begin{aligned} \frac{\partial^2 v}{\partial t^2} - a^2 \frac{\partial^2 v}{\partial x^2} &= f(x, t) \\ \frac{\partial^2 w}{\partial t^2} - a^2 \frac{\partial^2 w}{\partial x^2} &= 0 \end{aligned}$$

- 在将非齐次方程齐次化的同时, 必须保持原有的齐次边界条件不变
- 解法的关键在于求得特解  $v(x, t)$ . 这适用于  $f(x, t)$  形式比较简单的情形



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# 方程及边界条件同时齐次化

作变换  $u(x, t) = v(x, t) + w(x, t)$ , 希望  $w(x, t)$  满足齐次方程和齐次边界条件



## 方程及边界条件同时齐次化

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = f(x, t)$$
$$u|_{x=0} = 0 \quad u|_{x=l} = 0$$
$$u|_{t=0} = 0 \quad \frac{\partial u}{\partial t}|_{t=0} = 0$$



## 方程及边界条件同时齐次化

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$$u|_{t=0} = 0 \quad \frac{\partial u}{\partial t}|_{t=0} = 0$$

$$u(x, t) = v(x, t) + w(x, t) \parallel$$

$$\frac{\partial^2 v}{\partial t^2} - a^2 \frac{\partial^2 v}{\partial x^2} = f(x, t)$$

$$v|_{x=0} = 0 \quad v|_{x=l} = 0$$

初始条件(不作要求)

+

$$\frac{\partial^2 w}{\partial t^2} - a^2 \frac{\partial^2 w}{\partial x^2} = 0$$

$$w|_{x=0} = 0 \quad w|_{x=l} = 0$$

初始条件



# 方程及边界条件同时齐次化

由于只要求 $v(x, t)$ 满足原定解问题中的方程及边界条件

$$\frac{\partial^2 v}{\partial t^2} - a^2 \frac{\partial^2 v}{\partial x^2} = f(x, t)$$

$$v|_{x=0} = 0 \quad v|_{x=l} = 0$$

而对初始条件无要求，故解 $v(x, t)$ 存在而不唯一。我们只需在可能的条件下选择一个容易求得的 $v(x, t)$

故称此法为方程及边界条件同时齐次化



# 方程及边界条件同时齐次化

而  $w(x, t)$  满足齐次方程和齐次边界条件

$$\frac{\partial^2 w}{\partial t^2} - a^2 \frac{\partial^2 w}{\partial x^2} = 0$$

$$w|_{x=0} = 0 \quad w|_{x=l} = 0$$

且满足边界条件

$$w|_{t=0} = -v|_{t=0} \quad \left. \frac{\partial w}{\partial t} \right|_{t=0} = - \left. \frac{\partial v}{\partial t} \right|_{t=0}$$

故称此法为 **方程及边界条件同时齐次化**





## 方程及边界条件同时齐次化

一旦求得了 $v(x, t)$ , 就可以求出 $w(x, t)$ 的一般解

$$w(x, t) = \sum_{n=1}^{\infty} \left( C_n \sin \frac{n\pi}{l} at + D_n \cos \frac{n\pi}{l} at \right) \sin \frac{n\pi}{l} x$$



# 方程及边界条件同时齐次化

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而后根据边界条件定出叠加系数 $C_n$ 和 $D_n$

$$\boxed{\begin{aligned} w|_{t=0} &= -v|_{t=0} \\ \frac{\partial w}{\partial t} \Big|_{t=0} &= -\frac{\partial v}{\partial t} \end{aligned}} \quad \Longrightarrow \quad \boxed{C_n, D_n}$$



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$$C_n = - \frac{2}{n\pi a} \int_0^l \left. \frac{\partial v(x, t)}{\partial t} \right|_{t=0} \sin \frac{n\pi}{l} x dx$$

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再将 $v(x, t)$ 和 $w(x, t)$ 相加, 就求得了 $u(x, t)$



# 讨论

- 这种解法称为方程和边界条件的同时齐次化
- 在将非齐次方程齐次化的同时，必须保持原有的齐次边界条件不变
- 解法的关键在于求得特解 $v(x, t)$ 。因此此法只适用于 $f(x, t)$ 形式比较简单的情形
- 齐次初始条件的限制可以取消
- 齐次边界条件的限制是否也可以取消？



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# 举例(一)

例3.1 求解定解问题(其中 $f(x)$ 为已知函数)

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = f(x) \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

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Answer



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Answer

只给出解题的主要思路



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Answer

由于方程的非齐次项只是 $x$ 的函数, 就可以把齐次化函数 $v$ 也取为只是 $x$ 的函数

$$u(x, t) = v(x) + w(x, t)$$



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Answer

$$v''(x) = -\frac{1}{a^2} f(x)$$

$$v(0) = 0$$

$$v(l) = 0$$



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Answer

$$\begin{aligned} v''(x) &= -\frac{1}{a^2} f(x) & \frac{\partial^2 w}{\partial t^2} - a^2 \frac{\partial^2 w}{\partial x^2} &= 0 \\ v(0) &= 0 & w|_{x=0} &= 0 & w|_{x=l} &= 0 \\ v(l) &= 0 & w|_{t=0} &= -v(x) & \frac{\partial w}{\partial t}|_{t=0} &= 0 \end{aligned}$$



## 举例(二)

### 例3.2 求解定解问题

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

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Discussion



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### Discussion

讨论：能否设  $u(x, t) = v(t) + w(x, t)$ ?





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$$u(x, t) = v(x, t) + w(x, t) \quad \Downarrow$$



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$$u(x, t) = v(x, t) + w(x, t) \quad \Downarrow$$

$$\frac{\partial^2 v}{\partial t^2} - a^2 \frac{\partial^2 v}{\partial x^2} = A_0 \sin \omega t$$

$$v|_{x=0} = 0 \quad v|_{x=l} = 0$$

初始条件(不作要求)

$$\frac{\partial^2 w}{\partial t^2} - a^2 \frac{\partial^2 w}{\partial x^2} = 0$$

$$w|_{x=0} = 0 \quad w|_{x=l} = 0$$

初始条件



## 举例(二)

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### Answer

可将齐次化函数  $v(x, t)$  取为  $v(x, t) = f(x) \sin \omega t$

$$\frac{\partial^2 v}{\partial t^2} - a^2 \frac{\partial^2 v}{\partial x^2} = A_0 \sin \omega t \quad \Longrightarrow \quad -\omega^2 f(x) - a^2 f''(x) = A_0$$

$$v|_{x=0} = 0 \quad \Longrightarrow \quad f(0) = 0$$

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### Answer

可将齐次化函数 $v(x, t)$ 取为 $v(x, t) = f(x) \sin \omega t$

非齐次常微分方程的通解为

$$f(x) = -\frac{A_0}{\omega^2} + A \sin \frac{\omega}{a} x + B \cos \frac{\omega}{a} x$$



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非齐次常微分方程的通解为

$$f(x) = -\frac{A_0}{\omega^2} + A \sin \frac{\omega}{a} x + B \cos \frac{\omega}{a} x$$

$$\text{边界条件} \implies B = \frac{A_0}{\omega^2} \quad A = \frac{A_0}{\omega^2} \tan \frac{\omega l}{2a}$$





## 举例(二)

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### Answer

可将齐次化函数 $v(x, t)$ 取为 $v(x, t) = f(x) \sin \omega t$

$$f(x) = -\frac{A_0}{\omega^2} \left[ \left( 1 - \cos \frac{\omega}{a} x \right) - \tan \frac{\omega l}{2a} \sin \frac{\omega}{a} x \right]$$

$$= -\frac{A_0}{\omega^2} \left[ 1 - \frac{\cos(\omega(x - l/2)/a)}{\cos(\omega l/2a)} \right]$$



## 举例(二)

### 例3.2 求解定解问题

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$$u|_{t=0} = 0 \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 \quad 0 \leq x \leq l$$

Answer

再求  $w(x, t)$



## 举例(二)

### 例3.2 求解定解问题

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= A_0 \sin \omega t & 0 < x < l, t > 0 \\ u|_{x=0} = 0 & \quad u|_{x=l} = 0 & t \geq 0 \\ u|_{t=0} = 0 & \quad \frac{\partial u}{\partial t} \Big|_{t=0} = 0 & 0 \leq x \leq l \end{aligned}$$

### Answer

定解问题为

$$\begin{aligned} \frac{\partial^2 w}{\partial t^2} - a^2 \frac{\partial^2 w}{\partial x^2} &= 0 & 0 < x < l, t > 0 \\ w|_{x=0} = 0 & \quad w|_{x=l} = 0 & t \geq 0 \\ w|_{t=0} = 0 & \quad \frac{\partial w}{\partial t} \Big|_{t=0} = -\omega f(x) & 0 \leq x \leq l \end{aligned}$$



## 举例(二)

### 例3.2 求解定解问题

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t \quad 0 < x < l, t > 0$$

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### Answer

一般解为

$$w(x, t) = \sum_{n=1}^{\infty} \left[ C_n \sin \frac{n\pi}{l} at + D_n \cos \frac{n\pi}{l} at \right] \sin \frac{n\pi}{l} x$$



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### 例3.2 求解定解问题

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t \quad 0 < x < l, t > 0$$

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### Answer

利用初始条件可以定出

$$C_n = -\frac{2A_0\omega l^3}{\pi^2 a} \frac{1 - (-)^n}{n^2} \frac{1}{(n\pi a)^2 - (\omega l)^2}$$

$$D_n = 0$$



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$$C_n = -\frac{2A_0\omega l^3}{\pi^2 a} \frac{1 - (-)^n}{n^2} \frac{1}{(n\pi a)^2 - (\omega l)^2}$$

$$D_n = 0$$

只有  $n =$  奇数时,  $C_n$  才不为0



## 举例(二)

### 例3.2 求解定解问题

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### Answer

$$w(x, t) = -\frac{4A_0\omega l^3}{\pi^2 a} \sum_{n=0}^{\infty} \left[ \frac{1}{(2n+1)^2} \frac{1}{[(2n+1)\pi a]^2 - (\omega l)^2} \right. \\ \left. \times \sin \frac{2n+1}{l} \pi x \sin \frac{2n+1}{l} \pi a t \right]$$



## 举例(二)

### 例3.2 求解定解问题

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t \quad 0 < x < l, t > 0$$

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### Answer

$$u(x, t) = -\frac{A_0}{\omega^2} \left[ 1 - \frac{\cos \omega(x - l/2)/a}{\cos(\omega l/2a)} \right] \sin \omega t$$

$$- \frac{4A_0 \omega^3}{\pi^2 a} \sum_{n=0}^{\infty} \left[ \frac{1}{(2n+1)^2} \frac{1}{[(2n+1)\pi a]^2 - (\omega l)^2} \right]$$

$$\times \sin \frac{2n+1}{l} \pi x \sin \frac{2n+1}{l} \pi a t$$





# 举例(三)

## 例3.3 求解定解问题

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = xy \quad 0 < x < a, 0 < y < b$$

$$u|_{x=0} = 0 \quad u|_{x=a} = 0 \quad 0 \leq y \leq b$$

$$u|_{y=0} = \phi(x) \quad u|_{y=b} = \psi(x) \quad 0 \leq x \leq a$$

Answer



## 举例(三)

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### Answer

容易求出方程的特解

$$v(x, y) = \frac{1}{6}x^3y + Axy$$



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## Answer

容易求出方程的特解

$$v(x, y) = \frac{1}{6}x^3y + Axy$$

此特解已满足边界条件  $v(x, y)|_{x=0} = 0$



# 举例(三)

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容易求出方程的特解

$$v(x, y) = \frac{1}{6}x^3y + Axy$$

此特解已满足边界条件  $v(x, y)|_{x=0} = 0$

$$\boxed{v(x, y)|_{x=a} = 0} \quad \Rightarrow \quad \boxed{A = -\frac{1}{6}a^2}$$



# 举例(三)

## 例3.3 求解定解问题

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = xy \quad 0 < x < a, 0 < y < b$$

$$u|_{x=0} = 0 \quad u|_{x=a} = 0 \quad 0 \leq y \leq b$$

$$u|_{y=0} = \phi(x) \quad u|_{y=b} = \psi(x) \quad 0 \leq x \leq a$$

## Answer

容易求出方程的特解

$$v(x, y) = \frac{1}{6}x^3y + Axy$$

此特解已满足边界条件  $v(x, y)|_{x=0} = 0$

$$v(x, y) = \frac{1}{6}(x^2 - a^2)xy$$



# 举例(三)

## 例3.3 求解定解问题

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## Answer

$$\text{令 } u(x, y) = \frac{1}{6} (x^2 - a^2) xy + w(x, y)$$

$$\frac{\partial^2 w}{\partial x^2} + \frac{\partial^2 w}{\partial y^2} = 0$$

$$w|_{x=0} = 0 \quad w|_{x=a} = 0$$

$$w|_{y=0} = \phi(x) \quad w|_{y=b} = \psi(x) - \frac{b}{6} (x^2 - a^2) x$$



# 举例(三)

## 例3.3 求解定解问题

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = xy \quad 0 < x < a, \quad 0 < y < b$$

$$u|_{x=0} = 0 \quad u|_{x=a} = 0 \quad 0 \leq y \leq b$$

$$u|_{y=0} = \phi(x) \quad u|_{y=b} = \psi(x) \quad 0 \leq x \leq a$$

## Answer

$$\text{令 } u(x, y) = \frac{1}{6} (x^2 - a^2) xy + w(x, y)$$

$$\frac{\partial^2 w}{\partial x^2} + \frac{\partial^2 w}{\partial y^2} = 0$$

$$w|_{x=0} = 0 \quad w|_{x=a} = 0$$

$$w|_{y=0} = \phi(x) \quad w|_{y=b} = \psi(x) - \frac{b}{6} (x^2 - a^2) x$$

以下从略



# 重新审视分离变量法

- 所谓分离变量法，只是提供了一种求特解的方法：在求解过程中得到的特解是分离变量形式的
- 一旦叠加后，得到的一般解就不再是分离变量的
- 可以从另一个角度审视分离变量法：间接说明了本征函数组的完备性
- 分离变量法提供了一种求完备函数组的方法





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# 讲授要点

- 1 矩形区域内的稳定问题
- 2 两端固定弦的受迫振动
  - 方程及边界条件同时齐次化
  - 按相应齐次问题本征函数展开



## 中心思想

仍以两端固定弦的受迫振动为例

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = f(x, t) \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

$$u|_{t=0} = 0 \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 \quad 0 \leq x \leq l$$



## 中心思想

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$$u|_{t=0} = 0 \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 \quad 0 \leq x \leq l$$

如果方程非齐次项  $f(x, t)$  的形式比较复杂, 难以求得非齐次方程的特解, 就可以采用下面的解法



# 中心思想

中心思想是设法找到一组本征函数 $\{X_n(x), n = 1, 2, \dots\}$ ，只要这组本征函数是完备的，就可以将解 $u(x, t)$ 及非齐次方程的非齐次项 $f(x, t)$ 均按本征函数展开

$$u(x, t) = \sum_{n=1}^{\infty} T_n(t) X_n(x)$$

$$f(x, t) = \sum_{n=1}^{\infty} g_n(t) X_n(x)$$

然后再设法求出 $T_n(t)$ 即可



# 中心思想

由于 $T_n(t)$ 是一元函数，它满足的是常微分方程(组)，有可能比求解偏微分方程来得简单





## 如何选取本征函数

最简单的做法是选择 $\{X_n(x)\}$ 为相应齐次定解问题的本征函数，即满足由相应的齐次偏微分方程和齐次边界条件

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = 0 \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

分离变量而得到的本征值问题

$$X_n''(x) + \lambda_n X_n(x) = 0$$

$$X_n(0) = 0 \quad X_n(l) = 0$$



# 如何选取本征函数

最简单的做法是选择 $\{X_n(x)\}$ 为相应齐次定解问题的本征函数，即

本征值  $\lambda_n = \left(\frac{n\pi}{l}\right)^2 \quad n = 1, 2, 3, \dots$

本征函数  $X_n(x) = \sin \frac{n\pi}{l}x$



## 如何选取本征函数

最简单的做法是选择 $\{X_n(x)\}$ 为相应齐次定解问题的本征函数，即

$$\text{本征值} \quad \lambda_n = \left(\frac{n\pi}{l}\right)^2 \quad n = 1, 2, 3, \dots$$

$$\text{本征函数} \quad X_n(x) = \sin \frac{n\pi}{l}x$$

所以这种解法称为

按相应齐次问题的本征函数展开法



# 解题梗概

## 两端固定弦的受迫振动

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = f(x, t) \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

$$u|_{t=0} = 0 \quad \frac{\partial u}{\partial t} \Big|_{t=0} = 0 \quad 0 \leq x \leq l$$

- ① 求出相应齐次问题的本征函数  $X_n(x)$
- ② 将  $u(x, t)$  及  $f(x, t)$  按相应齐次问题本征函数  $X_n(x)$  展开
- ③ 将  $u(x, t)$  及  $f(x, t)$  代入偏微分方程，根据本征函数的正交性，导出  $T_n(t)$  满足的常微分方程







# 解题梗概

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$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = f(x, t) \quad 0 < x < l, t > 0$$

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- ② 将  $u(x, t)$  及  $f(x, t)$  按相应齐次问题本征函数  $X_n(x)$  展开
- ③ 将  $u(x, t)$  及  $f(x, t)$  代入偏微分方程，根据本征函数的正交性，导出  $T_n(t)$  满足的常微分方程
- ④ 将  $u(x, t)$  代入初始条件，根据本征函数的正交性，导出  $T_n(t)$  满足的初始条件
- ⑤ 求出  $T_n(t)$



# 解题梗概

## 两端固定弦的受迫振动

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# 解题梗概

## 两端固定弦的受迫振动

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$$u|_{t=0} = 0 \quad \frac{\partial u}{\partial t}|_{t=0} = 0 \quad 0 \leq x \leq l$$

- ① 求出相应齐次问题的本征函数  $X_n(x)$
- ② 将  $u(x, t)$  及  $f(x, t)$  按相应齐次问题本征函数  $X_n(x)$  展开
- ③ 将  $u(x, t)$  及  $f(x, t)$  代入偏微分方程, 根据本征函数的正交性, 导出  $T_n(t)$  满足的常微分方程
- ④ 将  $u(x, t)$  代入初始条件, 根据本征函数的正交性, 导出  $T_n(t)$  满足的初始条件
- ⑤ 求出  $T_n(t)$



(一) 求出相应齐次问题的本征函数  $X_n(x)$ 

## 两端固定弦的受迫振动

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= f(x, t) & 0 < x < l, t > 0 \\ u|_{x=0} = 0 & \quad u|_{x=l} = 0 & t \geq 0 \\ u|_{t=0} = 0 & \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 & 0 \leq x \leq l \end{aligned}$$

求出相应齐次问题的本征函数  $X_n(x)$

$$X_n = \sin \frac{n\pi}{l} x \quad n = 1, 2, 3, \dots$$



(二) 将  $u(x, t)$  及  $f(x, t)$  按相应齐次问题的本征函数展开

## 两端固定弦的受迫振动

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= f(x, t) & 0 < x < l, t > 0 \\ u|_{x=0} = 0 & \quad u|_{x=l} = 0 & t \geq 0 \\ u|_{t=0} = 0 & \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 & 0 \leq x \leq l \end{aligned}$$

将  $u(x, t)$  及  $f(x, t)$  均按本征函数  $\{X_n(x)\}$  展开

$$u(x, t) = \sum_{n=1}^{\infty} T_n(t) X_n(x) \quad f(x, t) = \sum_{n=1}^{\infty} g_n(t) X_n(x)$$



(三) ... 导出  $T_n(t)$  满足的常微分方程

## 两端固定弦的受迫振动

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= f(x, t) & 0 < x < l, t > 0 \\ u|_{x=0} = 0 & \quad u|_{x=l} = 0 & t \geq 0 \\ u|_{t=0} = 0 & \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 & 0 \leq x \leq l \end{aligned}$$

将  $u(x, t)$  及  $f(x, t)$  代入偏微分方程

$$\begin{aligned} \sum_{n=1}^{\infty} T_n''(t) X_n(x) - a^2 \sum_{n=1}^{\infty} T_n(t) X_n''(x) \\ = \sum_{n=1}^{\infty} g_n(t) X_n(x) \end{aligned}$$



(三) ... 导出  $T_n(t)$  满足的常微分方程

## 两端固定弦的受迫振动

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= f(x, t) & 0 < x < l, t > 0 \\ u|_{x=0} = 0 & \quad u|_{x=l} = 0 & t \geq 0 \\ u|_{t=0} = 0 & \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 & 0 \leq x \leq l \end{aligned}$$

利用  $X_n(x)$  所满足的常微分方程，又化成

$$\begin{aligned} \sum_{n=1}^{\infty} T_n''(t) X_n(x) + a^2 \sum_{n=1}^{\infty} \lambda_n T_n(t) X_n(x) \\ = \sum_{n=1}^{\infty} g_n(t) X_n(x) \end{aligned}$$



(三) ... 导出  $T_n(t)$  满足的常微分方程

## 两端固定弦的受迫振动

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= f(x, t) & 0 < x < l, t > 0 \\ u|_{x=0} = 0 & \quad u|_{x=l} = 0 & t \geq 0 \\ u|_{t=0} = 0 & \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 & 0 \leq x \leq l \end{aligned}$$

根据本征函数的正交性比较系数，就得到  $T_n(t)$  满足的常微分方程

$$\boxed{\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = f(x, t)} \Rightarrow \boxed{T_n''(t) + \lambda_n a^2 T_n(t) = g_n(t)}$$



(四) 将  $u(x, t)$  代入初始条件, 导出  $T_n(t)$  满足的初始条件

## 两端固定弦的受迫振动

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= f(x, t) & 0 < x < l, t > 0 \\ u|_{x=0} = 0 & \quad u|_{x=l} = 0 & t \geq 0 \\ u|_{t=0} = 0 & \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 & 0 \leq x \leq l \end{aligned}$$

将  $u(x, t)$  的展开式代入初始条件, 也可得到

$$\sum_{n=1}^{\infty} T_n(0) X_n(x) = 0 \quad \Longrightarrow \quad T_n(0) = 0$$

$$\sum_{n=1}^{\infty} T'_n(0) X_n(0) = 0 \quad \Longrightarrow \quad T'_n(0) = 0$$



(五) 求出  $T_n(t)$ 

## 两端固定弦的受迫振动

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= f(x, t) & 0 < x < l, t > 0 \\ u|_{x=0} = 0 & \quad u|_{x=l} = 0 & t \geq 0 \\ u|_{t=0} = 0 & \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 & 0 \leq x \leq l \end{aligned}$$

$T_n(t)$  满足的常微分方程初值问题

$$\begin{aligned} T_n''(t) + \lambda_n a^2 T_n(t) &= g_n(t) \\ T_n(0) = 0 & \quad T_n'(0) = 0 \end{aligned}$$





(五) 求出  $T_n(t)$ 

## 两端固定弦的受迫振动

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= f(x, t) & 0 < x < l, t > 0 \\ u|_{x=0} = 0 & \quad u|_{x=l} = 0 & t \geq 0 \\ u|_{t=0} = 0 & \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 & 0 \leq x \leq l \end{aligned}$$

可用常数变易法求出

$$T_n(t) = \frac{l}{n\pi a} \int_0^t g_n(\tau) \sin \frac{n\pi}{l} a(t - \tau) d\tau$$



## 举例：重解例3.2

### 例3.2 求解定解问题

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

$$u|_{t=0} = 0 \quad \frac{\partial u}{\partial t} \Big|_{t=0} = 0 \quad 0 \leq x \leq l$$

Answer



## 举例：重解例3.2

### 例3.2 求解定解问题

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

$$u|_{t=0} = 0 \quad \frac{\partial u}{\partial t}|_{t=0} = 0 \quad 0 \leq x \leq l$$

### Answer

将 $u(x, t)$ 及 $f(x, t)$ 按相应齐次问题本征函数 $\left\{ \sin \frac{n\pi}{l} x \right\}$ 展开

$$u(x, t) = \sum_{n=1}^{\infty} T_n(t) \sin \frac{n\pi}{l} x$$

$$A_0 \sin \omega t = \frac{2A_0}{\pi} \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{n} \sin \frac{n\pi}{l} x \sin \omega t$$



## 举例：重解例3.2

### 例3.2 求解定解问题

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} &= A_0 \sin \omega t & 0 < x < l, t > 0 \\ u|_{x=0} &= 0 & u|_{x=l} &= 0 & t \geq 0 \\ u|_{t=0} &= 0 & \frac{\partial u}{\partial t}|_{t=0} &= 0 & 0 \leq x \leq l \end{aligned}$$

### Answer

代入方程，导出 $T_n(t)$ 满足的微分方程

$$T''(t) + \left(\frac{n\pi}{l}a\right)^2 T_n(t) = \frac{2A_0}{\pi} \frac{1 - (-1)^n}{n} \sin \omega t$$



## 举例：重解例3.2

### 例3.2 求解定解问题

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

$$u|_{t=0} = 0 \quad \frac{\partial u}{\partial t}|_{t=0} = 0 \quad 0 \leq x \leq l$$

### Answer

将 $u(x, t)$ 代入初始条件，导出 $T_n(t)$ 满足的初始条件

$$T(0) = 0 \quad T'(0) = 0$$



## 举例：重解例3.2

### 例3.2 求解定解问题

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

$$u|_{t=0} = 0 \quad \frac{\partial u}{\partial t}|_{t=0} = 0 \quad 0 \leq x \leq l$$

### Answer

求解 $T_n(t)$ 满足的常微分方程初值问题

$$T''(t) + \left(\frac{n\pi}{l}a\right)^2 T_n(t) = \frac{2A_0}{\pi} \frac{1 - (-1)^n}{n} \sin \omega t$$

$$T(0) = 0 \quad T'(0) = 0$$



# 举例：重解例3.2

## 例3.2 求解定解问题

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

$$u|_{t=0} = 0 \quad \frac{\partial u}{\partial t}|_{t=0} = 0 \quad 0 \leq x \leq l$$

## Answer

因此

$$T_n(t) = \frac{2A_0 l^2}{\pi} \frac{1 - (-1)^n}{n} \frac{1}{(n\pi a)^2 - (\omega l)^2} \sin \omega t$$

$$- \frac{2A_0 \omega l^3}{\pi^2 a} \frac{1 - (-1)^n}{n^2} \frac{1}{(n\pi a)^2 - (\omega l)^2} \sin \frac{n\pi}{l} at$$



# 举例：重解例3.2

## 例3.2 求解定解问题

$$\frac{\partial^2 u}{\partial t^2} - a^2 \frac{\partial^2 u}{\partial x^2} = A_0 \sin \omega t \quad 0 < x < l, t > 0$$

$$u|_{x=0} = 0 \quad u|_{x=l} = 0 \quad t \geq 0$$

$$u|_{t=0} = 0 \quad \frac{\partial u}{\partial t}|_{t=0} = 0 \quad 0 \leq x \leq l$$

## Answer

$$u(x, t) = \frac{4A_0 l^2}{\pi} \sum_{n=0}^{\infty} \frac{1}{2n+1} \frac{\sin \omega t}{[(2n+1)\pi a]^2 - (\omega l)^2} \sin \frac{2n+1}{l} \pi x$$

$$- \frac{4A_0 \omega l^3}{\pi^2 a} \sum_{n=0}^{\infty} \left[ \frac{1}{(2n+1)^2} \frac{1}{[(2n+1)\pi a]^2 - (\omega l)^2} \right.$$

$$\left. \times \sin \frac{2n+1}{l} \pi x \sin \frac{2n+1}{l} \pi a t \right]$$

