

作业 10

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问题 (1). 用分离变量法求解:

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} - a^2 \cdot \frac{\partial^2 u}{\partial x^2} = 0, t > 0 \\ u|_{t=0} = \sin \frac{3\pi x}{l}, \frac{\partial u}{\partial t}|_{t=0} = x(l-x) \\ u(0, t) = u(l, t) = 0 \end{cases}$$

解. 对于一般的问题:

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} - a^2 \cdot \frac{\partial^2 u}{\partial x^2} = 0, t > 0 \\ u|_{t=0} = \varphi(x), \quad \frac{\partial u}{\partial t}|_{t=0} = g(x) \\ u(0, t) = u(l, t) = 0 \end{cases}$$

使用分离变量法, 我们令 $u(x, t) = X(x)T(t)$, 代入方程得:

$$\frac{X''(x)}{X(x)} = \frac{T''(t)}{a^2 T(t)} = -\mu$$

因此 $X(x)$ 满足如下 Sturm-Liouville 问题:

$$\begin{cases} X''(x) + \mu X(x) = 0 \\ X(0) = X(l) = 0 \end{cases}$$

我们可得特征值为 $\mu_k = \left(\frac{k\pi}{l}\right)^2, k = 1, 2, \dots$, 特征函数为 $X_k(x) = \sin \frac{k\pi}{l}x$. 这些特征函数构成完全正交系 $\{\sin \frac{k\pi}{l}x\}$, 满足正交性关系:

$$\int_0^l \sin \frac{k\pi}{l}x \cdot \sin \frac{m\pi}{l}x dx = \frac{l}{2} \delta_{k,m} = \begin{cases} 0, & m \neq k \\ \frac{l}{2}, & m = k \end{cases}$$

将特征值 μ_k 代入与 t 相关的方程:

$$T_k''(t) + a^2 \mu_k T_k(t) = 0$$

解得:

$$T_k(t) = \bar{A}_k \sin \frac{ak\pi}{l}t + \bar{B}_k \cos \frac{ak\pi}{l}t$$

故:

$$u_k(x, t) = T_k(t) \cdot X_k(x) = \left(\bar{A}_k \sin \frac{ak\pi}{l}t + \bar{B}_k \cos \frac{ak\pi}{l}t \right) \cdot \sin \frac{k\pi}{l}x$$

进而我们可知：

$$u(x, t) = \sum_{k=1}^{\infty} u_k(x, t) = \sum_{k=1}^{\infty} \left(A_k \cos \frac{ak\pi}{l} t + B_k \sin \frac{ak\pi}{l} t \right) \cdot \sin \frac{k\pi}{l} x$$

其中 $A_k = \bar{B}_k$, $B_k = \bar{A}_k$ 为待定系数。

回到我们的问题：

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} - a^2 \cdot \frac{\partial^2 u}{\partial x^2} = 0, & t > 0 \\ u|_{t=0} = \sin \frac{3\pi x}{l}, & \frac{\partial u}{\partial t}|_{t=0} = x(l-x) \\ u(0, t) = u(l, t) = 0 \end{cases}$$

接下来我们来确定系数 A_k 与 B_k ：

♡ 确定系数 A_k ：

由 $u|_{t=0} = \sin \frac{3\pi x}{l}$ 我们可得：

$$u(x, 0) = \sum_{k=1}^{\infty} A_k \sin \frac{k\pi x}{l} = \sin \frac{3\pi x}{l}$$

我们在上式两边乘上 $\sin \frac{m\pi x}{l}$ 并在 $[0, l]$ 上积分：

$$A_m \cdot \frac{l}{2} = \int_0^l \sin \frac{3\pi x}{l} \cdot \sin \frac{m\pi x}{l} dx$$

而

$$\int_0^l \sin \frac{3\pi x}{l} \sin \frac{m\pi x}{l} dx = \begin{cases} 0, & m \neq 3 \\ \frac{l}{2}, & m = 3 \end{cases}$$

故

$$A_k = \begin{cases} 1, & k = 3 \\ 0, & k \neq 3 \end{cases}$$

♡ 确定系数 B_k ：

由 $\frac{\partial u}{\partial t}|_{t=0} = x(l-x)$ 我们可得：

$$\frac{\partial u}{\partial t}(x, 0) = \sum_{k=1}^{\infty} B_k \cdot \frac{ak\pi}{l} \sin \frac{k\pi x}{l} = x(l-x)$$

我们在上式两边乘上 $\sin \frac{m\pi x}{l}$ 并在 $[0, l]$ 上积分：

$$\frac{am\pi}{l} B_m \cdot \frac{l}{2} = \int_0^l x(l-x) \sin \frac{m\pi x}{l} dx$$

即：

$$B_m = \frac{2}{am\pi} \int_0^l x(l-x) \sin \frac{m\pi x}{l} dx$$

接下来我们来计算积分：

$$\begin{aligned} I_m &= \int_0^l x(l-x) \sin \frac{m\pi x}{l} dx \\ &= l \int_0^l x \sin \frac{m\pi x}{l} dx - \int_0^l x^2 \sin \frac{m\pi x}{l} dx \end{aligned}$$

其中:

$$\begin{aligned}\int_0^l x \sin \frac{m\pi x}{l} dx &= \left[-\frac{lx}{m\pi} \cos \frac{m\pi x}{l} \right]_0^l + \frac{l}{m\pi} \int_0^l \cos \frac{m\pi x}{l} dx \\ &= -\frac{l^2}{m\pi} \cos(m\pi) + \frac{l^2}{m^2\pi^2} \sin \frac{m\pi x}{l} \Big|_0^l = -\frac{l^2}{m\pi} (-1)^m\end{aligned}$$

$$\begin{aligned}\int_0^l x^2 \sin \frac{m\pi x}{l} dx &= \left[-\frac{lx^2}{m\pi} \cos \frac{m\pi x}{l} \right]_0^l + \frac{2l}{m\pi} \int_0^l x \cos \frac{m\pi x}{l} dx \\ &= -\frac{l^3}{m\pi} (-1)^m + \frac{2l}{m\pi} \left[\frac{lx}{m\pi} \sin \frac{m\pi x}{l} \Big|_0^l - \frac{l}{m\pi} \int_0^l \sin \frac{m\pi x}{l} dx \right] \\ &= -\frac{l^3}{m\pi} (-1)^m + \frac{2l}{m\pi} \left[0 + \frac{l^2}{m^2\pi^2} \cos \frac{m\pi x}{l} \Big|_0^l \right] \\ &= -\frac{l^3}{m\pi} (-1)^m + \frac{2l^3}{m^3\pi^3} [(-1)^m - 1]\end{aligned}$$

故

$$\begin{aligned}I_m &= l \left[-\frac{l^2}{m\pi} (-1)^m \right] - \left[-\frac{l^3}{m\pi} (-1)^m + \frac{2l^3}{m^3\pi^3} [(-1)^m - 1] \right] \\ &= -\frac{l^3}{m\pi} (-1)^m + \frac{l^3}{m\pi} (-1)^m - \frac{2l^3}{m^3\pi^3} [(-1)^m - 1] \\ &= \frac{2l^3}{m^3\pi^3} [1 - (-1)^m]\end{aligned}$$

代入 B_m 的表达式:

$$B_m = \frac{2}{am\pi} \cdot \frac{2l^3}{m^3\pi^3} [1 - (-1)^m] = \frac{4l^3}{am^4\pi^4} [1 - (-1)^m]$$

即:

$$B_k = \begin{cases} 0, & 2 \mid k \\ \frac{8l^3}{ak^4\pi^4}, & 2 \nmid k \end{cases}$$

最后我们将求解出来的系数代入通解可得:

$$\begin{aligned}u(x, t) &= A_3 \cos \frac{3a\pi}{l} t \cdot \sin \frac{3\pi x}{l} + \sum_{k=1}^{\infty} B_k \sin \frac{ak\pi}{l} t \cdot \sin \frac{k\pi x}{l} \\ &= \cos \frac{3a\pi}{l} t \cdot \sin \frac{3\pi x}{l} + \frac{8l^3}{a\pi^4} \sum_{\substack{k=1 \\ 2 \nmid k}}^{\infty} \frac{1}{k^4} \sin \frac{ak\pi}{l} t \cdot \sin \frac{k\pi x}{l}\end{aligned}$$

即为我们最终所求的解. □