

简答题1 (1)

$$\Phi(x) = \frac{1}{4\pi|x|}, \quad x \neq 0.$$

(2)

$$u(x) = - \int_{\mathbb{R}^3} \Phi(x-y)f(y)dy = - \int_{\mathbb{R}^3} \frac{f(y)}{4\pi|x-y|} dy.$$

2 (1)

$$G(x, y) = \frac{1}{4\pi|y-x|} - \frac{1}{4\pi|y-\tilde{x}|}, \quad x, y \in \partial\mathbb{R}_+^3, \quad \} \hat{p}$$

$$\frac{\partial G}{\partial y_3} = -\frac{1}{4\pi} \left[ \frac{y_3 - x_3}{|y-x|^3} - \frac{y_3 + x_3}{|y-\tilde{x}|^3} \right]. \quad \} \hat{p}$$

(2)

$$u(x) = - \int_{\partial\mathbb{R}_+^3} g(y) \frac{\partial G}{\partial \nu} dS_y = \frac{x_3}{2\pi} \int_{\partial\mathbb{R}_+^3} \frac{g(y)}{|y-x|^3} dy. \quad \} \hat{p}$$

3 (1)

$$\Phi_t = \Delta\Phi = \left(-\frac{n}{2t} + \frac{|x|^2}{4t^2}\right)\Phi(x, t).$$

(2)

$$u(x, t) = \int_{\mathbb{R}^n} \Phi(x-y, t)g(y)dy = \frac{1}{(4\pi t)^{n/2}} \int_{\mathbb{R}^n} e^{-\frac{|x-y|^2}{4t}} g(y)dy, \quad x \in \mathbb{R}^n, t > 0.$$

题一解答: [1, 5分] 令

$$u(t, x) = T(t)X(x)$$

由方程得

$$\frac{T''}{a^2 T} = \frac{X''}{X} = -\lambda,$$

对应固有值问题为

$$\begin{cases} X'' + \lambda X = 0, \\ X(0) = X(l) = 0. \end{cases} \quad \} \hat{p}$$

固有值问题的解为

$$X_n(x) = \sin \frac{n\pi x}{l}, \quad \lambda_n = \left(\frac{n\pi}{l}\right)^2, \quad n \geq 1. \quad \} \hat{p}$$

[2, 5分] 相应的,

$$T_n(t) = C_n \cos \frac{an\pi t}{l} + D_n \sin \frac{an\pi t}{l}, \quad \} \hat{p}$$

通解为

$$u(t, x) = \sum_{n \geq 1} \left( C_n \cos \frac{an\pi t}{l} + D_n \sin \frac{an\pi t}{l} \right) \sin \frac{n\pi x}{l}. \quad \checkmark$$

由  $u_t(0, x) = 0$  可知  $D_n = 0$ , 因此通解为

$$u(t, x) = \sum_{n \geq 1} C_n \cos \frac{an\pi t}{l} \sin \frac{n\pi x}{l}. \quad \} \} \}$$

[3, 5分]

$$u(0, x) = \begin{cases} \frac{h}{b}x, & 0 \leq x \leq b; \\ \frac{h}{l-b}(l-x), & b \leq x \leq l. \end{cases}$$

$\sum_{n \geq 1} C_n \sin \frac{n\pi x}{l} = u(0, x)$  两边同乘以  $\sin \frac{n\pi x}{l}$  积分得

$$\frac{C_n l}{2} = \int_0^b \frac{h}{b} x \sin \frac{n\pi x}{l} dx + \int_b^l \frac{h}{l-b} (l-x) \sin \frac{n\pi x}{l} dx, \quad \} \} \}$$

即

$$\frac{C_n l}{2} = \frac{hl}{b(l-b)} \left(\frac{l}{n\pi}\right)^2 \sin \frac{n\pi b}{l},$$

因此

$$u(t, x) = \frac{2hl^2}{b(l-b)\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2} \sin \frac{n\pi b}{l} \cos \frac{an\pi t}{l} \sin \frac{n\pi x}{l}. \quad \} \} \}$$

题二2. 定义设  $u_1, u_2$  为两个解, 定义  $w(t, x) = u_1 - u_2$ . 则

$$\begin{cases} w_{tt} = a^2 w_{xx}, & t > 0, x \in (0, l), \\ w(t, 0) = w(t, l) = 0, \\ w(0, x) = w_t(0, x) = 0. \end{cases} \quad \} \} \}$$

定义

$$E(t) = \frac{1}{2} \int_0^l (w_t^2 + a^2 w_x^2) dx \quad \} \} \}$$

则由  $w(0, x) = 0$  得  $w_x(0, x) = 0$ , 以及  $w_t(0, x) = 0$ , 因此  $E(0) = 0$ .  $\} \} \}$

由  $w(t, 0) = w(t, l) = 0$ , 可知  $w_t(t, 0) = w_t(t, l) = 0$ . 分部积分得

$$\begin{aligned} \frac{d}{dt} E(t) &= \int_0^l (w_t w_{tt} + a^2 w_x w_{xt}) dx \\ &= \int_0^l w_t (w_{tt} - a^2 w_{xx}) dx + a^2 (w_x w_t)'_0 \\ &= 0. \end{aligned} \quad \} \} \}$$

因此  $w \equiv 0$ , 解唯一。

题三解答: [1, 5分] Laplace方程在球坐标下的轴对称边值问题: 设轴对称函数  $u = u(r, \theta, \varphi) = u(r, \theta)$  满足  $\Delta_3 u = 0$ , 即

$$\frac{1}{r^2} \frac{\partial}{\partial r} (r^2 \frac{\partial u}{\partial r}) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} (\sin \theta \frac{\partial u}{\partial \theta}) = 0. \quad (1)$$

令  $u(r, \theta) = R(r)\Theta(\theta)$ , 则分离变量得

$$\frac{r^2 \Delta_3 u}{u} = \frac{(r^2 R')'}{R} + \frac{1}{\sin \theta} \frac{(\sin \theta \Theta)'}{\Theta} = 0,$$

因此

$$\begin{cases} \frac{1}{\sin \theta} (\sin \theta \Theta)'' + \lambda \Theta = 0, \\ (r^2 R')' - \lambda R = 0. \end{cases}$$

从而建立固有值问题

$$\begin{cases} \frac{1}{\sin \theta} (\sin \theta \Theta)'' + \lambda \Theta = 0, & \theta \in (0, \pi) \\ |\Theta(0)| < \infty, & |\Theta(\pi)| < \infty. \end{cases} \quad \text{3分}$$

【令  $x = \cos \theta$ ,  $y(x) = \Theta(\arccos x)$ , 则它等价于  $\begin{cases} [(1-x^2)y']' + \lambda y = 0, & -1 < x < 1, \\ |y(\pm 1)| < \infty. \end{cases}$ 】

其解为  $\begin{cases} \lambda_n = n(n+1), & n = 0, 1, 2, \dots \\ X_n(x) = P_n(x). \end{cases}$  当  $\lambda_n = n(n+1)$  时, 有相应固有函数

$$\Theta_n(\theta) = P_n(\cos \theta), \quad n = 0, 1, 2, \dots \quad \text{2分}$$

[2, 5分] 对于  $\lambda_n$  求解相应的关于  $R(r)$  的方程 (欧拉方程)

$$r^2 R'' + 2r R' - n(n+1)R = 0$$

得到通解

$$R_n(r) = C_n r^n + D_n r^{-n-1}.$$

球内问题通解为

$$u(r, \theta) = \sum_{n=0}^{\infty} C_n r^n P_n(\cos \theta). \quad \text{3分}$$

$$P_0 = 1, \quad P_1(\cos \theta) = \cos \theta, \quad P_2(\cos \theta) = \frac{1}{2}(3 \cos^2 \theta - 1).$$

$$(1 + \cos \theta)^2 = \frac{4}{3} + 2 \cos \theta + \frac{2}{3} P_2(\cos \theta)$$

$$u = \frac{4}{3} + 2r \cos \theta + r^2 (\cos^2 \theta - \frac{1}{3}) = \frac{4}{3} + 2z + z^2 - \frac{1}{3}(x^2 + y^2 + z^2).$$

2分

题四解答: [1, 5分]

$$\begin{cases} \Delta_2 u = u_{rr} + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta} = 0, & 0 \leq r < 1, 0 < \theta < \pi, \\ u = y(10 - 12y^2), & \text{on } \partial U. \end{cases}$$

令  $u(r, \theta) = R(r)\Theta(\theta)$ , 代入方程得

$$\frac{R'' + \frac{1}{r}R'}{R} + \frac{1}{r^2} \frac{\Theta''}{\Theta} = 0, \quad 2 \frac{5}{\rho}$$

因此有固有值问题

$$\begin{cases} \Theta'' + \lambda\Theta = 0, & \theta \in (0, \pi) \\ \Theta(0) = \Theta(\pi) = 0. \end{cases} \quad \cdot \quad \} \frac{5}{\rho}$$

以及

$$r^2 R'' + rR' - \lambda R = 0.$$

[2, 5分] 因此

$$\Theta_n(\theta) = \sin n\theta, \quad \lambda_n = n^2, \quad n \geq 1.$$

相应地

$$R_n(r) = A_n r^n + B_n r^{-n}, \quad 2 \frac{5}{\rho}$$

$B_n = 0$ , 通解为

$$u(r, \theta) = \sum_{n=1}^{\infty} A_n r^n \sin n\theta. \quad 3 \frac{5}{\rho}$$

[3, 5分]

$$u|_{r=1} = \sin \theta (10 - 12 \sin^2 \theta).$$

设  $u = A_1 r \sin \theta + A_2 r^2 \sin 2\theta + A_3 r^3 \sin 3\theta$ , 则

$$\begin{aligned} u|_{r=1} &= A_1 \sin \theta + A_2 \sin 2\theta + A_3 \sin \theta (3 \cos^2 \theta - \sin^2 \theta) \quad 2 \frac{5}{\rho} \\ &= A_1 \sin \theta + A_2 \sin 2\theta + A_3 \sin \theta (3 - 4 \sin^2 \theta) \\ &= \sin \theta (10 - 12 \sin^2 \theta) \end{aligned}$$

因此

$$A_1 = 1, \quad A_2 = 0, \quad A_3 = 3,$$

$$u = r \sin \theta + 3r^3 \sin 3\theta = y + 3y(3x^2 - y^2). \quad \} \frac{5}{\rho}$$

$$10 \sin \theta - 12r^3 \sin 3\theta.$$