

求解微分方程的轉換方法

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1. Transformation of dependent variable(Bernoulli equation) : nonlinear form to linear

$$\dot{y}(x) + a(x)y(x) = f(x)y^n(x)$$

Change of dependent variables: nonlinear transformation

$$z(x) = y^{1-n}(x)$$

Linear ODE : standard form

$$\dot{z}(x) + (1-n)a(x)z(x) = (1-n)f(x)$$

Special case : nonlinear form

$$\dot{y}(x) + a(x)y(x) = f(x)y \ln(y)$$

Change of independent variables: nonlinear transformation

$$z(x) = \ln(y)$$

Linear ODE : standard form

$$\dot{z}(x) + a(x)z = f(x)$$

2. Transformation of independent variable(Cauchy-Euler equation): variable coef. ODE to const. coef. ODE

Variable coefficient ODE :

$$t^2\ddot{y}(t) + at\dot{y}(t) + by(t) = 0$$

Change of independent variable:

$$t = e^x, x = \ln(t)$$

Constant coefficient ODE :

$$Y''(x) + (a-1)Y'(x) + bY(x) = 0$$

3. Integral transformation of independent variable(Cauchy-Euler equation): diff. operator to algebraic operator

$$F(s) = \int_0^\infty y(t)e^{-st}dt$$