

國立臺灣海洋大學河海工程學系 2001 工程數學 (三) 期末作業小考解答

1. Solve the Green's function in terms of closed-form solution for

$$\frac{d^2 y(x)}{dx^2} + \pi^2 y(x) = \delta(x - s)$$

subject to $y(0) = y(1)$ and $y'(0) = y'(1)$.

2. Solve the particular solution for

$$\frac{d^2 y(x)}{dx^2} + \pi^2 y(x) = \cos(\pi x).$$

Sol.

(一). Method of variation of parameters.

$$y_n = a \cos(\pi x) + b \sin(\pi x), \quad y_p = u_1 \cos(\pi x) + u_2 \sin(\pi x)$$

$$u_1' \cos(\pi x) + u_2' \sin(\pi x) = 0$$

$$-u_1' \sin(\pi x) + u_2' \cos(\pi x) = \cos(\pi x)$$

$$u_1' = \frac{-\sin(\pi x) \cos(\pi x)}{\pi}, \quad u_2' = \frac{\cos^2(\pi x)}{\pi}$$

$$u_1 = \frac{\cos(2\pi x)}{4\pi^2}, \quad u_2 = \frac{x}{2\pi} + \frac{\sin(2\pi x)}{4\pi^2}$$

$$\therefore y_p = a \cos(\pi x) + b \sin(\pi x) + u_1 \cos(\pi x) + u_2 \sin(\pi x)$$

$$= a \cos(\pi x) + b \sin(\pi x) + \frac{x \sin(\pi x)}{2\pi} + \frac{\cos(\pi x)}{4\pi^2}$$

代入 $y(0) = y(1)$, $y'(0) = y'(1)$, $a = \frac{-1}{4\pi^2}$, $b = \frac{-1}{4\pi^2}$

$$y_p = \frac{x \sin(\pi x)}{2\pi} - \frac{\sin(\pi x)}{4\pi}$$

(二). 分段法 closed-form solution

$$y_1 = a \cos(\pi x) + b \sin(\pi x)$$

$$y_2 = c \cos(\pi x) + d \sin(\pi x)$$

$$y_1' = -a\pi \sin(\pi x) + b\pi \cos(\pi x)$$

$$y_2' = -c\pi \sin(\pi x) + d\pi \cos(\pi x)$$

代入條件: $y_1(0) = y_2(1)$, $y_1'(0) = y_2'(1)$, $y'(x)|_{x=s^-} = 1$, $y_1(s^-) = y_2(s^+)$

$$a = \frac{\sin(\pi s)}{2\pi}, \quad b = -\frac{\cos(\pi s)}{2\pi}, \quad c = -\frac{\sin(\pi s)}{2\pi}, \quad d = \frac{\cos(\pi s)}{2\pi}$$

$$G(x, s) = \begin{cases} \frac{\sin(\pi s)}{2\pi} \cos(\pi x) - \frac{\cos(\pi s)}{2\pi} \sin(\pi x), & x < s \\ -\frac{\sin(\pi s)}{2\pi} \cos(\pi x) + \frac{\cos(\pi s)}{2\pi} \sin(\pi x), & x > s \end{cases}$$

$$\begin{aligned}
y_p &= \int_0^1 G(x, s)f(s)ds \\
&= \int_0^x y_2 \cos(\pi s)ds + \int_x^1 y_1 \cos(\pi s)ds \\
&= \frac{x \sin(\pi x)}{2\pi} - \frac{\sin(\pi x)}{4\pi}
\end{aligned}$$

(三). series-form solution

$$y''(x) + \pi^2 y(x) = \cos(\pi x), \quad y(0) = y(1), \quad y'(0) = y'(1)$$

$$y_p = \sum C_n y_n(x), \quad \mathcal{L}(y_n) = y_n''(x) + \pi^2 y_n(x) = \lambda_n y_n(x)$$

$$y_n''(x) + (\pi^2 - \lambda_n)y_n(x) = 0$$

$$(1). \pi^2 - \lambda_n = 0 \quad (\times)$$

$$(2). \pi^2 - \lambda_n < 0, \quad \pi^2 - \lambda_n = -\omega^2, \quad y_n'' - \omega^2 y_n = 0, \quad y_n = c_1 e^{\omega x} + c_2 e^{-\omega x}$$

代入 $y(0) = y(1), \quad y'(0) = y'(1), \quad \omega = 0 \quad (\times)$

$$(3). \pi^2 - \lambda_n > 0$$

$$\pi^2 - \lambda_n = \omega^2, \quad y_n'' + \omega^2 y_n = 0, \quad y_n = a \cos(\omega x) + b \sin(\omega x)$$

代入 $y(0) = y(1), \quad y'(0) = y'(1)$

$$a(\cos(\omega) - 1) + b \sin(\omega) = 0$$

$$-a \sin(\omega) + b(\cos(\omega) - 1) = 0, \quad \because a, b \neq 0$$

$$\begin{vmatrix} \cos(\omega) - 1 & \sin(\omega) \\ -\sin(\omega) & \cos(\omega) - 1 \end{vmatrix} = 0, \quad \omega = 2n\pi, \quad n = 0, 1, 2, \dots$$

$$\lambda_n = \pi^2(1 - 4n^2), \quad y_n = a \cos(2n\pi x) + b \sin(2n\pi x), \quad n = 0, 1, 2, \dots$$

$$G(x, s) = \sum_{n=0}^{\infty} \frac{\sin(2n\pi x) \sin(2n\pi s) + \cos(2n\pi x) \cos(2n\pi s)}{\pi^2(1 - 4n^2)}$$

$$y_p = \sum_{n=0}^{\infty} C_n y_n = \sum_{n=0}^{\infty} \frac{d_n}{\lambda_n} y_n$$

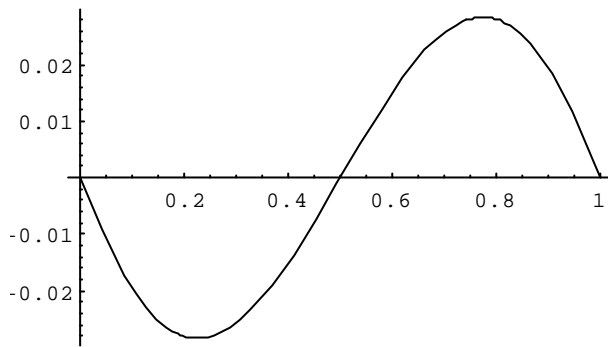
$$d_n = \frac{\int_0^1 y_n(x)f(x)dx}{\|y_n(x)\|^2} = \frac{\frac{4nb}{(4n^2-1)\pi}}{\frac{1}{2}(a^2 + b^2)} = \frac{8nb}{\pi(4n^2 - 1)(a^2 + b^2)}$$

令 $\|y_n\|^2 = \frac{1}{2}(a^2 + b^2) = 1, \quad \text{use } a = 0, \quad b = \sqrt{2}$

$$y_p = \sum_{n=0}^{\infty} \left(\frac{4n\sqrt{2}}{(4n^2 - 1)\pi} \cdot \frac{1}{\pi^2(1 - 4n^2)} \right) \sqrt{2} \sin(2n\pi x)$$

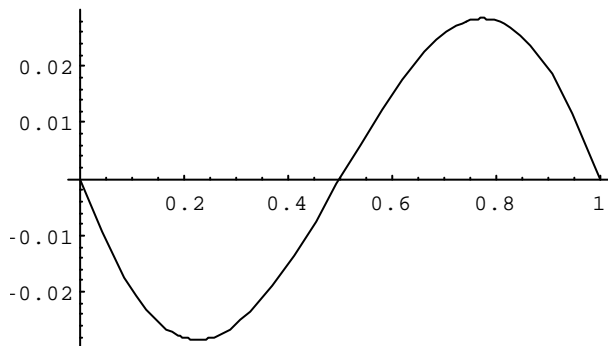
$$= \sum_{n=0}^{\infty} \frac{-8n \sin(2n\pi x)}{\pi^3(4n^2 - 1)^2}$$

PlotA $\frac{x}{2} \sin(\pi x) - \frac{1}{4} \sin(\pi x)$, {8x, 0, 1} <EH* closed-form solution *L



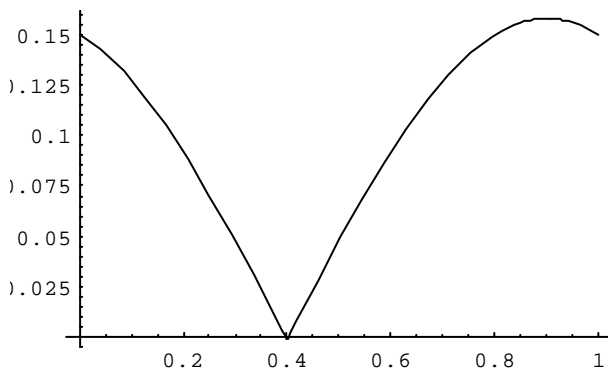
...Graphics ...

PlotA $\sum_{n=1}^{100} \frac{-8nH \sin(2n\pi x) D[y]}{p^3 H^4 n^2 - 1L^2}$, {8x, 0, 1} <EH* serier solution *L



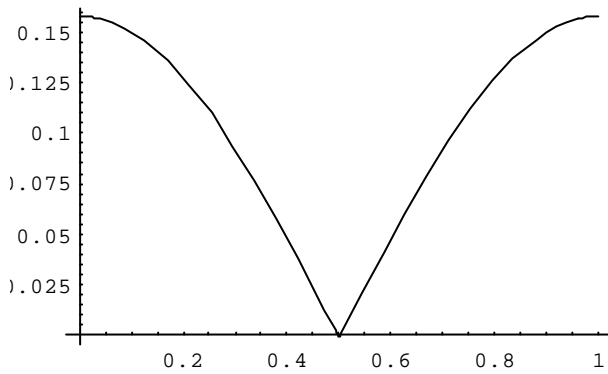
...Graphics ...

PlotA $0.1 + \sum_{n=1}^{1000} \frac{2 \sin(2n\pi x) \sin(2n\pi \cdot 0.4) + 2 \cos(2n\pi x) \cos(2n\pi \cdot 0.4)}{p^2 - 4n^2 p^2}$, {8x, 0, 1}, PlotRange @ All <EH* Green function GHx,0.4L *L



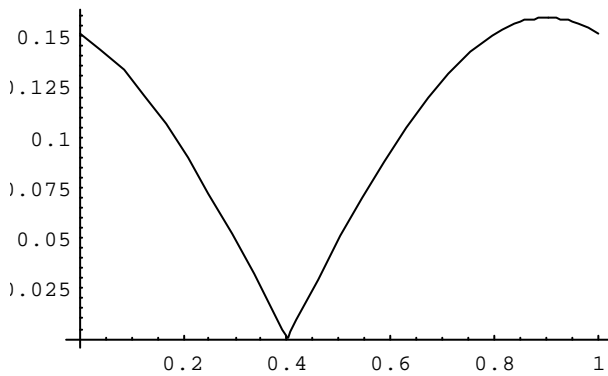
...Graphics ...

```
PlotA0.1 +  $\hat{a} \sum_{n=1}^{1000} \frac{1}{k p^2 - 4 n^2 p^2} H2 \sin@2 n p xD \sin@2 n p 0.5D + 2 \cos@2 n p xD \cos@2 n p 0.5DL \{$ 
 $8x, 0, 1<, PlotRange @ AllEH* GHx, 0.5L *L$ 
```



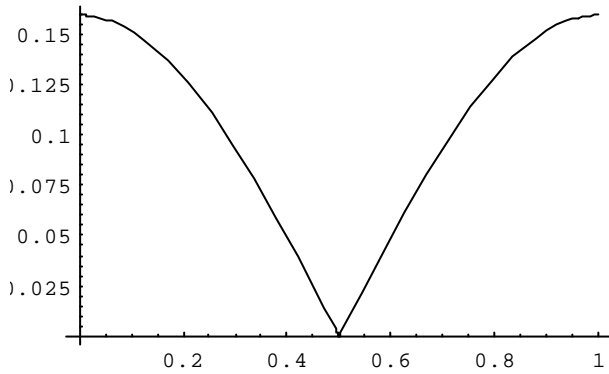
... Graphics ...

```
g@x_D :=  $\int \frac{\sin@p 0.4D}{k 2 p} \cos@p xD - \frac{\cos@p 0.4D}{2 p} \sin@p xD \{ \cdot; 0 < x < 0.4$ 
 $g@x_D := \int - \frac{\sin@p 0.4D}{k 2 p} \cos@p xD + \frac{\cos@p 0.4D}{2 p} \sin@p xD \{ \cdot; 0.4 < x < 1$ 
Plot@g@x_D, 8x, 0, 1<DH* GHx, 0.4L *L
```



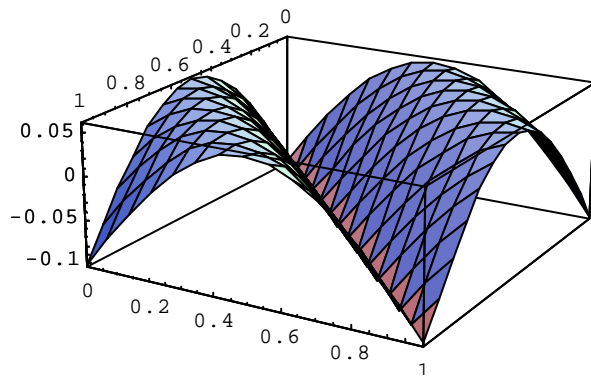
... Graphics ...

```
f@x_D := j sin@p 0.5D Cos@p xD - cos@p 0.5D Sin@p xD y; 0 < x < 0.5
f@x_D := j sin@p 0.5D Cos@p xD + cos@p 0.5D Sin@p xD y; 0.5 < x < 1
Plot@f@xD, 8x, 0, 1<DH* GHx,0.5L *L
```



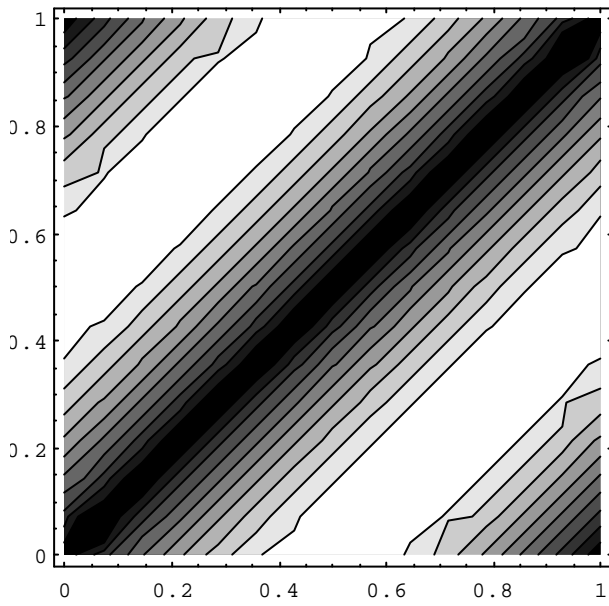
...Graphics ...

```
Plot3DA  $\hat{a}$   $\int_{n=1}^{1000} \frac{2 \sin@2 n p xD \sin@2 n p sD + 2 \cos@2 n p xD \cos@2 n p sD}{p^2 - 4 n^2 p^2} dy$ , 8x, 0, 1<,
8s, 0, 1<, ViewPoint -> 84.000, 2.320, 1.580<EH* GHx,sL, 0<x,s<1 *L
```



...SurfaceGraphics ...

```
ContourPlot[A  $\sum_{n=1}^{1000} \frac{2 \sin(2 n \pi x) \sin(2 n \pi s) + 2 \cos(2 n \pi x) \cos(2 n \pi s)}{p^2 - 4 n^2 p^2}$ , {x, 0, 1}, {s, 0, 1}]
```



... ContourGraphics ...