

Chapter XXI.

Ord. eq. of the second order. 2. Ordning.

92. General remarks.

$$\frac{d^2y}{dx^2} = f(x, y, \frac{dy}{dx})$$

type I, $\frac{d^2y}{dx^2} = f(x)$
 type II, $\frac{d^2y}{dx^2} = \pm k^2 y$ $\frac{dy}{dx} = f(y)$ } \Rightarrow 1. 階級 / 2. 階級 / 3. 階級 / 4. 階級

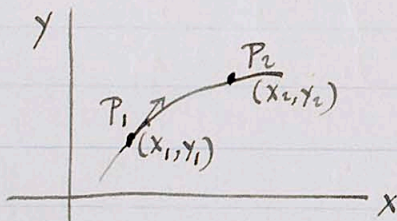
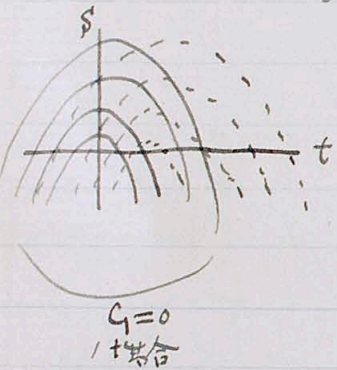
一般解は、 C_1, C_2 を含む。

例 ~~$\frac{d^2y}{dx^2} = -g$ $\frac{dy}{dx} = -gt + C_1$ $y = -\frac{1}{2}gt^2 + C_1t + C_2$~~

$\frac{d^2s}{dt^2} = -g$ $\frac{ds}{dt} = -gt + C_1$ $s = -\frac{1}{2}gt^2 + C_1t + C_2$

C_1, C_2 は任意の定数

二つの曲線の交点 \rightarrow 2 個の解



例として

$$\begin{cases} s_1 = -\frac{1}{2}gt_1^2 + C_1t_1 + C_2 \\ s_2 = -\frac{1}{2}gt_2^2 + C_1t_2 + C_2 \end{cases} \begin{matrix} \text{各々の} \\ C_1, C_2 \\ \text{が異なる} \end{matrix}$$

また、一般に方向が異なる曲線は、必ずしも

例として $(\frac{ds}{dt}) = \begin{cases} -gt_0 + C_1 = v_0 \\ -\frac{1}{2}gt_0^2 + C_1t_0 + C_2 = s_0 \end{cases}$

例として、無限の曲線群、3. 階級方程式

B. 半径 $r = (-定) + \dots$

$$(x-a)^2 + (y-b)^2 = r^2$$

$$x-a + (y-b) \frac{dy}{dx} = 0$$

$$(x-a)^2 = (y-b)^2 \left(\frac{dy}{dx}\right)^2$$

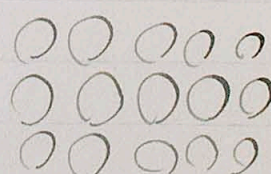
$$(y-b)^2 \left[1 + \left(\frac{dy}{dx}\right)^2\right] = r^2$$

$$1 + \left(\frac{dy}{dx}\right)^2 + (y-b) \frac{d^2y}{dx^2} = 0$$

$$y-b = \pm \frac{r}{\left[1 + \left(\frac{dy}{dx}\right)^2\right]^{-\frac{1}{2}}}$$

$$1 + \left(\frac{dy}{dx}\right)^2 = \mp r \cdot \left[1 + \left(\frac{dy}{dx}\right)^2\right]^{-\frac{1}{2}} \frac{d^2y}{dx^2}$$

$$\frac{\frac{d^2y}{dx^2}}{\left[1 + \left(\frac{dy}{dx}\right)^2\right]^{\frac{3}{2}}} = \pm \frac{1}{r}$$



93. 1. $\frac{d^2y}{dx^2} = f(x)$, 2. $\frac{d^2y}{dx^2} = f(y)$,

3. $\frac{d^2y}{dx^2} = f(x, \frac{dy}{dx})$, 4. $\frac{d^2y}{dx^2} = f(y, \frac{dy}{dx})$.

(3). $\frac{dy}{dx} = p$, $\frac{d^2y}{dx^2} = \frac{dp}{dx}$.

$\therefore \frac{dp}{dx} = f(x, p)$.

B. Catenary. a. $\frac{d^2y}{dx^2} = \sqrt{1 + (\frac{dy}{dx})^2}$.

(4) $\frac{dy}{dx} = p$, $\frac{d^2y}{dx^2} = \frac{dp}{dx} = \frac{dp}{dy} \frac{dy}{dx} = \frac{dp}{dy} p$

$p \frac{dp}{dy} = f(y, p)$.

B.1. $\frac{d^2s}{dt^2} = F(s)$. $\frac{ds}{dt} = p = v$

$\Phi v \frac{dv}{ds} = F(s)$. $\frac{1}{2}v^2 = \int F(s)ds + C$.

B.2. (5) $PN = p$ (\pm 7 2 ~)

$PN = \frac{y}{\cos \theta} = y \sqrt{1 + \tan^2 \theta} = y \sqrt{1 + (\frac{dy}{dx})^2}$

$y \sqrt{1 + (\frac{dy}{dx})^2} = \pm \frac{\{1 + (\frac{dy}{dx})^2\}^{\frac{3}{2}}}{\frac{dy}{dx}}$

$\pm y \frac{dy}{dx} = 1 + (\frac{dy}{dx})^2$

(+) $1 + \frac{dy}{dx}$

$y p \frac{dp}{dy} = 1 + p^2$ $\frac{p}{1+p^2} dp = \frac{dy}{y}$

$\frac{1}{2} \log(1+p^2) = \log y + \log c$ $\sqrt{1+p^2} = cy$ $p = \sqrt{c^2y^2 - 1} (= \frac{dy}{dx})$

$\int \frac{dy}{\sqrt{c^2y^2 - 1}} = x + c'$ $\log(cy + \sqrt{c^2y^2 - 1}) = c(x + c')$

\therefore catenary.

(-) $1 + \frac{dy}{dx}$

$-py \frac{dp}{dy} = 1 + p^2$

$p = \sqrt{\frac{c}{y^2} - 1}$

$\int \frac{y dy}{\sqrt{c-y^2}} = x + c'$

$-(c-y^2)^{\frac{1}{2}} = x + c'$

$c - y^2 = (x + c')^2$

$x^2 + y^2 + Ax + B = 0$

(A)

证明

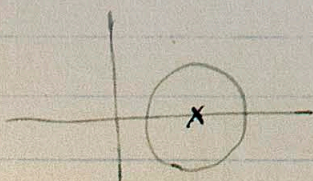
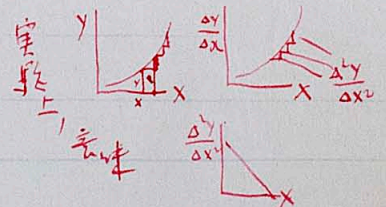
1. $s = A \sin kt + B \cos kt$
 $\exists A, B \neq 0$

2. $a = v^2 + 1$ $v = \frac{dy}{dt}$

$\arctan v = t + c$, $v = \tan(t+c)$
 $s = -\log \cos(t+c) + c'$

3. $\frac{d^2y}{dx^2} = e^{2y}$

4. $\frac{d^2y}{dx^2} = k(l-x)$
 (Kronecker)



94.

Homogeneous linear equation

$$A \frac{d^2 y}{dx^2} + B \frac{dy}{dx} + C y = 0.$$

(A, B, C are const.)

先设 $y = e^{mx}$ 代入

$$(Am^2 + Bm + C)e^{mx} = 0$$

$$Am^2 + Bm + C = 0.$$

(I) $\Delta \equiv B^2 - 4AC > 0$ 二次方程, 有两个实根 m_1, m_2 .

特征根

$$y = C_1 e^{m_1 x} + C_2 e^{m_2 x}.$$

(II) $\Delta \equiv B^2 - 4AC \leq 0$ 无实根

设 $y = e^{rx} \cdot v$ 代入

$$\frac{dy}{dx} = r e^{rx} \cdot v + e^{rx} \frac{dv}{dx} = e^{rx} (rv + \frac{dv}{dx})$$

$$A \frac{d^2 v}{dx^2} + (2rA + B) \frac{dv}{dx} + (Ar^2 + Br + C)v = 0.$$

$2rA + B = 0$ 得 $r = -\frac{B}{2A}$ 代入

$$\frac{d^2 v}{dx^2} = \frac{B^2 - 4AC}{4A^2} v = -k^2 v.$$

$$k = \frac{\sqrt{4AC - B^2}}{2A} = \frac{\sqrt{-\Delta}}{2A} \text{ 实数}$$

$\Delta < 0$ 无实根

$$v = C_1 \sin kv + C_2 \cos kv$$

$$\therefore y = e^{rx} [C_1 \sin kv + C_2 \cos kv]$$

$$r = -\frac{B}{2A}, \quad k = \frac{\sqrt{4AC - B^2}}{2A}$$

$\Delta = 0$ 重根

$k = 0$

$$\frac{d^2 v}{dx^2} = 0.$$

$$v = C_1 x + C_2$$

$$y = e^{rx} (C_1 x + C_2)$$

$$r = -\frac{B}{2A}$$

$$\frac{r \pm k}{2A} = \frac{-B \pm \sqrt{-(B^2 - 4AC)}}{2A} = \frac{-B \pm \sqrt{4AC - B^2}}{2A}$$

B.1. $3 \frac{d^2 y}{dx^2} - 4 \frac{dy}{dx} + y = 0.$

$$3m^2 - 4m + 1 = 0, \quad m = 1, \frac{1}{3}$$

$$y = C_1 e^x + C_2 e^{\frac{x}{3}}$$

B.2. $3 \frac{d^2 y}{dx^2} - 4 \frac{dy}{dx} + \frac{4}{3} y = 0$

$$3m^2 - 4m + \frac{4}{3} = 0, \quad m = \frac{2}{3}, \frac{2}{3}$$

$$y = e^{\frac{2}{3}x} (C_1 x + C_2)$$

B.3. $3 \frac{d^2 y}{dx^2} - 4 \frac{dy}{dx} + 2y = 0$

$$3m^2 - 4m + 2 = 0, \quad m = \frac{1}{3}(2 \pm \sqrt{2}) = \frac{2}{3} \pm \frac{\sqrt{2}}{3}$$

$$y = e^{\frac{2}{3}x} (C_1 \cos \frac{\sqrt{2}}{3}x + C_2 \sin \frac{\sqrt{2}}{3}x)$$

Remark.

$$\Delta < 0$$

$$m = \gamma \pm ik.$$

~~$$y = e^{\frac{-B \pm \sqrt{B^2 - 4Ac}}{2A}x}$$~~

$$\begin{aligned} y &= c_1 e^{(\gamma+ik)x} + c_2 e^{(\gamma-ik)x} \\ &= c_1 e^{\gamma x} e^{ikx} + c_2 e^{\gamma x} e^{-ikx} \\ &= e^{\gamma x} [c_1 e^{ikx} + c_2 e^{-ikx}] \end{aligned}$$

$$e^{ix} = \cos x + i \sin x.$$

(Euler)

$$\begin{aligned} &= e^{\gamma x} [c_1 (\cos kx + i \sin kx) + c_2 (\cos kx - i \sin kx)] \\ &= e^{\gamma x} [(c_1 + c_2) \cos kx + (c_1 i - c_2 i) \sin kx] \\ &= e^{\gamma x} (A_1 \cos kx + A_2 \sin kx). \end{aligned}$$

95. ~~Damping oscillation~~
(damped vibration)

$$\frac{d^2x}{dt^2} + 2f \frac{dx}{dt} + k^2x = 0.$$

振数, 条件 $f^2 - k^2 < 0$. $m^2 + 2fm + k^2 = 0$.

$$\sqrt{k^2 - f^2} = p \quad t \gg 1, \quad m = -f \pm i p$$

$$x = e^{-ft} (A \sin pt + B \cos pt).$$

$$\text{Period } T = \frac{2\pi}{p} = \frac{2\pi}{\sqrt{k^2 - f^2}} \quad (T \ll \frac{1}{f}).$$

$$\frac{dx}{dt} = -f e^{-ft} (A \sin pt + B \cos pt) + e^{-ft} (Ap \cos pt - pB \sin pt) = 0.$$

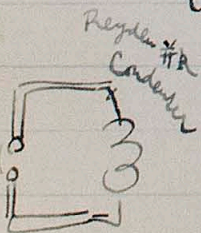
$$-f(A \sin pt + B \cos pt) + p(A \cos pt - B \sin pt) = 0.$$

$$-(fA + pB) \sin pt + (pA - fB) \cos pt = 0$$

$$\tan pt = \frac{fA + pB}{pA - fB}.$$

$$t = \frac{1}{p} \arctan \frac{fA + pB}{pA - fB}.$$

電文振動の増減



$$lk \frac{d^2v}{dt^2} + \gamma k \frac{dv}{dt} + v = 0.$$

t, 時, v, potential, 電

l, inductance (自感)

k, capacity (容) - condenser

\gamma, 抵抗 (輸送)

Exercises

$$\frac{dy}{dx} \pm k^2 y = 0$$

$$\frac{dy}{dx} + k \frac{dy}{dx} = 0$$

$$\frac{dy}{dx} - 9 \frac{dy}{dx} + 18y = 0$$

$$2 \frac{dy}{dx} - 3 \frac{dy}{dx} + y = 0$$

$$\frac{dy}{dx} - 2 \frac{dy}{dx} + y = 0$$

$$\frac{dy}{dx} + \frac{dy}{dx} + y = 0.$$

96. Empirical formula.

$$y = a e^{cx} + b e^{dx}$$

x	x_1	x_2	\dots	x_k	x_{k+1}	x_{k+2}	x_n
y	y_1	y_2	\dots	y_k	y_{k+1}	y_{k+2}	y_n

$$\begin{cases} y_k = a e^{cx_k} + b e^{dx_k} \\ y_{k+1} = a e^{cx_{k+1}} + b e^{dx_{k+1}} \\ y_{k+2} = a e^{cx_{k+2}} + b e^{dx_{k+2}} \end{cases}$$

2) 求 a, b (3个方程, 2个未知数)

$$\frac{y_{k+2}}{y_k} = \left(e^{c \cdot \Delta x} + e^{d \cdot \Delta x} \right) \frac{y_{k+1}}{y_k} - e^{(c+d)\Delta x}$$

$$\zeta = \frac{y_{k+1}}{y_k}, \quad \eta = \frac{y_{k+2}}{y_k} \quad \text{t+s. 求}$$

$$\eta = A \zeta + B$$

$$\begin{cases} A = e^{c \cdot \Delta x} + e^{d \cdot \Delta x} \\ B = -e^{c \cdot \Delta x} \cdot e^{d \cdot \Delta x} \end{cases}$$

求 a, b 用 c, d 表示

$$y_k = a e^{cx_k} + b e^{dx_k}$$

$$y_k e^{-dx_k} = a e^{(c-d)x_k} + b$$

$$X = e^{(c-d)x_k}, \quad Y = y_k e^{-dx_k} \quad \text{t+s. 求 } Y = aX + b$$

求 a, b

Ex. 求 Ra 1 核衰变 A 的 t(%) 与 t 的关系

t	0	10	20	30	40	50	60	70	80	90	100
A	100	97.0	88.5	77.5	67.5	57.0	48.2	42.5	33.5	29.0	22.5

$$y = e^{ax} (c \cos bx + d \sin bx)$$

$$y_k, y_{k+1}, y_{k+2} \Rightarrow \text{求 } c, d \text{ (2个未知数)}$$

$$\frac{y_{k+2}}{y_k} = 2 \cos(b \cdot \Delta x) e^{a \cdot \Delta x} \frac{y_{k+1}}{y_k} - e^{2a \cdot \Delta x}$$

$$\zeta = \frac{y_{k+1}}{y_k}, \quad \eta = \frac{y_{k+2}}{y_k} \quad \text{t+s. 求 } \eta = A \zeta + B$$

$$\begin{cases} A = 2 \cos(b \cdot \Delta x) e^{a \cdot \Delta x} \\ B = -e^{2a \cdot \Delta x} \end{cases}$$

B 求 a, 求 b

$$y_k = e^{ax_k} (c \cos bx_k + d \sin bx_k) \Rightarrow y_k e^{-ax_k} \sec bx_k = c + d \tan bx_k$$

$$X = \tan bx_k, \quad Y = y_k e^{-ax_k} \sec bx_k \Rightarrow Y = c + dX$$

そこで, c, d を決める.

Ex. 1 振動中 = 7m 振動 + 1 振動 t 7 分 (74), x 7 0.12 (74)

t	x
0	1.50
1	0.89
2	0.28
3	-0.21
4	-0.48
5	-0.55
6	-0.47
7	-0.30
8	-0.12
9	+0.03
10	0.12
11	0.17
12	0.15

17. Graphical solution.

Exercises.

1. $\frac{d^3 y}{dx^3} - \frac{dy}{dx} = 0 \quad m^3 - m = 0 \quad 0, 1, -1 \quad y = c_1 + c_2 e^x + c_3 e^{-x}$

2. $\frac{d^4 y}{dx^4} + 6 \frac{d^3 y}{dx^3} + 12 \frac{d^2 y}{dx^2} + 8 \frac{dy}{dx} = 0 \quad m^3 + 8 = 0 \quad (m+2)[m^2 - 2m + 4] = 0$
 $m = -2, 1 \pm \sqrt{3}i \quad \left[m = 1 \pm \sqrt{1-4} \right]$
 $y = c_1 e^{-2x} + e^x [c_2 \cos \sqrt{3}x + c_3 \sin \sqrt{3}x]$