

常系数二阶两个自变数两个未知函数的綫性双曲方程組(II)*

——特征方程具有三个不同实根的情况

吴兹潜 林 偉

(数学力学系)

摘 要

本文解决特征方程具有三个不同实根的常系数二阶两个自变数两个未知函数的綫性双曲方程組

$$\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \frac{\partial^2}{\partial x^2} \begin{pmatrix} u \\ v \end{pmatrix} + 2 \begin{pmatrix} b_1 & 1 \\ b_3 & b_1 \end{pmatrix} \frac{\partial^2}{\partial x \partial y} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \frac{\partial^2}{\partial y^2} \begin{pmatrix} u \\ v \end{pmatrix} = 0$$

$$b_3 = b_1^2 - b_1 + \frac{1}{4} \neq 0, \quad b_1 \neq 0$$

的 Cauchy 問題等七类定解問題的解的存在唯一性。

在华罗庚及作者的文章〔1〕(或〔2〕)指出:特征方程具有三个不同实根的,常系数二阶两个自变数两个未知函数的綫性双曲方程組的标准型是

$$(I) \quad \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \frac{\partial^2}{\partial x^2} \begin{pmatrix} u \\ v \end{pmatrix} + 2 \begin{pmatrix} b_1 & 1 \\ b_3 & b_1 \end{pmatrix} \frac{\partial^2}{\partial x \partial y} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \frac{\partial^2}{\partial y^2} \begin{pmatrix} u \\ v \end{pmatrix} = 0,$$

$$b_3 = b_1^2 - b_1 + \frac{1}{4} \neq 0, \quad b_1 \neq 0.$$

通过适当的变换,可以求得方程組(I)的等价方程組是

$$(II) \quad \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \frac{\partial^2}{\partial x^2} \begin{pmatrix} u \\ v \end{pmatrix} + 2 \begin{pmatrix} \frac{\lambda+1}{3(\lambda-\mu)} & 1 \\ b & -\frac{\mu+1}{3(\lambda-\mu)} \end{pmatrix} \frac{\partial^2}{\partial x \partial y} \begin{pmatrix} u \\ v \end{pmatrix} +$$

* 本文是华罗庚教授指导的,特此致謝。

本文于1965年5月21日收到。

$$+\begin{pmatrix} \lambda & 0 \\ 0 & \mu \end{pmatrix} \frac{\partial^2}{\partial y^2} \begin{pmatrix} u \\ v \end{pmatrix} = 0,$$

$$\lambda\mu = -\frac{1}{9}, \quad 4b = \lambda + \mu - \frac{4(\lambda+1)(\mu+1)}{9(\lambda-\mu)^2} + \frac{8}{9}.$$

不难验证方程组(I)及方程组(II)的一般解分别是:

$$(I^*) \quad \begin{cases} u = \frac{1}{2b_1} f_1(x-y) - \frac{1-2b_1}{2b_1} (x f_1'(x-y) + f_2(x-y)) + f_3(y), \\ v = -\frac{b_3}{b_1} (x f_1'(x-y) + f_2(x-y)) + f_4(x). \end{cases}$$

及

$$(II^*) \quad \begin{cases} u = f_1(x+y) + f_2(x-y) + 3y f_3(x-3y) + f_4(x-3y), \\ v = -\frac{1}{2} \left\{ (1+2b_1+\lambda) f_1(x+y) - (1-2b_1+\lambda) f_2(x-y) - (1-6b_1+9\lambda)y f_3(x-3y) - \frac{1}{3}(1-9\lambda) \int_0^{x-3y} f_3(t) dt - \frac{1}{3}(1-6b_1+9\lambda) f_4(x-3y) \right\} \end{cases} \quad b_1 = \frac{\lambda+1}{3(\lambda-\mu)} \quad \lambda \neq \mu$$

本文将解决 Cauchy 问题等七种定解问题。

§1 函数积分方程、函数矩阵积分方程

我们在文章[3]指出下面的定理成立。

定理 A. 若函数方程

$$f(x) = \sum_{i=1}^l \alpha_i f(\alpha_i x) + h(x), \quad -\infty < x < +\infty$$

适合于 i) 存在一实数 $\mu \geq 0$, 使

$$\sum_{i=1}^l \left| \alpha_i \alpha_i^\mu \right| < 1, \quad |\alpha_i| < 1,$$

ii) $h(x)$ 在 $-\infty < x < +\infty$ 内连续, 而且 $|h(x)| \leq M |x|^\mu$, 则函数方程有连续解存在, 如果 $|f(x)| \leq M |x|^\mu$, 则这一连续解是唯一的。

定理 B. 函数矩阵方程

$$f(x) = \sum_{i=1}^l f(\alpha_i x) M_i + h(x), \quad -\infty < x < +\infty.$$

适合于 i) 存在 $-\mu \geq 0$, 使

$$q = \lambda \left(|\alpha_1|^{2\mu} + |\alpha_2|^{2\mu} + \cdots + |\alpha_r|^{2\mu} \right) < 1,$$

ii) $h(x)$ 連續, $-\infty < x < +\infty$, $|h(x)| \leq M|x|^\mu$; 則函数矩陣方程有連續解存在。如果 $|f(x)| \leq M|x|^\mu$, 則这解是唯一的。这儿 $f = (f_1, f_2, \dots, f_r)$, $h = (h_1, h_2, \dots, h_r)$, M_i 是 r 行 r 列的实数方陣, $|\alpha_i| < 1$, λ 是对称方陣

$$Q = \begin{pmatrix} M_1 M_1' & M_1 M_2' & \cdots & M_1 M_r' \\ M_2 M_1' & M_2 M_2' & \cdots & M_2 M_r' \\ \cdots & \cdots & \cdots & \cdots \\ M_r M_1' & M_r M_2' & \cdots & M_r M_r' \end{pmatrix}$$

的特征值的模的最大值。

本文还要应用到下面的两个定理。

定理 C. 若函数积分方程

$$f(x) = \sum_{i=1}^s a_i f(\alpha_i x) + \int_0^x \sum_{j=1}^r b_j f(\beta_j t) \frac{dt}{t} + h(x), \quad -\infty < x < +\infty.$$

适合于 i) 存在一正实数 $\mu \geq 2$, 使

$$\sum_{i=1}^s |\alpha_i|^\mu + \left(\sum_{j=1}^r |b_j \beta_j^\mu| \right) / \mu < 1. \quad |\alpha_i| < 1, \quad |\beta_j| \leq 1.$$

ii) $h(x)$ 在 $-\infty < x < +\infty$ 連續, 而且 $|h(x)| \leq M|x|^\mu$, 則函数积分方程有連續解存在。如果 $|f(x)| \leq M|x|^\mu$, 則解是唯一的。

証. 定义

$$f_{-1}(x) = 0, \quad f_0(x) = h(x),$$

$$f_n(x) = \sum_{i=1}^s a_i f_{n-1}(\alpha_i x) + \int_0^x \sum_{j=1}^r b_j f_{n-1}(\beta_j t) \frac{dt}{t} + h(x).$$

立得

$$\begin{aligned} f_{n+1}(x) - f_n(x) &= \sum_{i=1}^s a_i \left[f_n(\alpha_i x) - f_{n-1}(\alpha_i x) \right] + \\ &+ \int_0^x \sum_{j=1}^r b_j \left[f_n(\beta_j t) - f_{n-1}(\beta_j t) \right] \frac{dt}{t}. \end{aligned}$$

行归纳法得

$$|f_{n+1}(x) - f_n(x)| \leq M \left(\sum_{i=1}^s |\alpha_i|^\mu + \sum_{j=1}^r \frac{|b_j \beta_j^\mu|}{\mu} \right)^{n+1} |x|^\mu.$$

当 $n \rightarrow \infty$ 时, $f_{n+1} - f_n \rightarrow 0$, 因此級数

$$(f_0 - f_{-1}) + (f_1 - f_0) + \dots$$

絕對一致收斂, 故 $f_n \rightarrow f$, 当 $n \rightarrow \infty$, 而且这一解是唯一的,

定理 D. 函数矩陣积分方程

$$f(x) = \sum_{i=1}^s f(\alpha_i x) A_i + \int_0^x \sum_{j=1}^r f(\beta_j t) \frac{dt}{t} B_j + h(x), \quad -\infty < x < +\infty.$$

适合于 i) 存在实数 $\mu \geq 2$, 使

$$q = \lambda \left(\sum_{i=1}^s |\alpha_i|^{2\mu} + \sum_{j=1}^r |\beta_j|^{2\mu} / \mu^2 \right) < 1. \quad |\alpha_i| < 1, \quad |\beta_j| \leq 1.$$

ii) $h(x)$ 在 $-\infty < x < +\infty$ 連續, 而且 $|h(x)| \leq M|x|^\mu$. 則函数矩陣积分方程的連續解存在。如果 $|f| \leq M|x|^\mu$, 則解是唯一的, 这儿 $f = (f_1, f_2, \dots, f_r)$, $h = (h_1, h_2, \dots, h_r)$, A_i 及 B_i 是 r 行 r 列的实数方陣, λ 是对称方陣 Q 的最大特征值的模。

証. 定义

$$f_{-1}(x) = 0, \quad f_0(x) = h(x).$$

$$f_n(x) = \sum_{i=1}^s f_{n-1}(\alpha_i x) A_i + \int_0^x \sum_{j=1}^r f_{n-1}(\beta_j t) \frac{dt}{t} B_j + h(x),$$

考虑 $f_{n+1}(x) - f_n(x)$ 的模

$$\begin{aligned} |f_{n+1}(x) - f_n(x)|^2 &= \left(\sum_{i=1}^s (f_n(\alpha_i x) - f_{n-1}(\alpha_i x)) A_i + \right. \\ &+ \left. \int_0^x \sum_{j=1}^r (f_n(\beta_j t) - f_{n-1}(\beta_j t)) \frac{dt}{t} B_j \right) \times \\ &\times \left(\sum_{h=1}^s (f_n(\alpha_h x) - f_{n-1}(\alpha_h x)) A_h + \int_0^x \sum_{l=1}^r (f_n(\beta_l t) - \right. \\ &\left. - f_{n-1}(\beta_l t)) \frac{dt}{t} B_l \right)' = g_n Q g_n' \end{aligned}$$

这儿,

$$\begin{aligned} g_n &= \left(f_n(\alpha_1 x) - f_{n-1}(\alpha_1 x), \dots, f_n(\alpha_s x) - f_{n-1}(\alpha_s x), \right. \\ &\left. \int_0^x \frac{f_n(\beta_1 t) - f_{n-1}(\beta_1 t)}{t} dt, \dots, \int_0^x \frac{f_n(\beta_r t) - f_{n-1}(\beta_r t)}{t} dt \right). \end{aligned}$$

$$Q = \begin{pmatrix} A_1 A_1' \cdots A_1 A_S' & A_1 B_1' \cdots A_1 B_T' \\ A_2 A_1' \cdots A_2 A_S' & A_2 B_1' \cdots A_2 B_T' \\ \cdots & \cdots \\ A_S A_1' \cdots A_S A_S' & A_S B_1' \cdots A_S B_T' \\ B_1 A_1' \cdots B_1 A_S' & B_1 B_1' \cdots B_1 B_T' \\ B_2 A_1' \cdots B_2 A_S' & B_2 B_1' \cdots B_2 B_T' \\ \cdots & \cdots \\ B_T A_1' \cdots B_T A_S' & B_T B_1' \cdots B_T B_T' \end{pmatrix}$$

Q 是对称方阵。 命

$$g_n(x) = g_n^*(x)P.$$

且使

$$PQP' = \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_r(S+T) \end{pmatrix}.$$

行归纳法立得

$$|f_{n+1}(x) - f_n(x)|^2 \leq \lambda g_n g_n' \leq M^2 |x|^{2\mu} q^n.$$

当 $n \rightarrow \infty$ 时, $f_{n+1} - f_n \rightarrow 0$, 因此级数

$$(f_0 - f_{-1}) + (f_1 - f_0) + \cdots$$

绝对一致收敛, 故 $f_n \rightarrow f$, 当 $n \rightarrow \infty$ 而且这一解是唯一的。

§2 Cauchy 问题

方程组 (I) 的特征线族是 $x=c_1$, $y=c_2$, $x-y=c_3$, 而且 $x-y=c_3$ 是重特征线族。

取 $y=cx$ 作支柱, $c \neq 0, 1, \infty$ 。Cauchy 问题是求方程组 (I) 的解适合于

$$\left. \begin{aligned} u|_{y=cx} = \varphi_1(x), \quad v|_{y=cx} = \varphi_2(x), \\ \frac{\partial u}{\partial n} \Big|_{y=cx} = h_1(x), \quad \frac{\partial v}{\partial n} \Big|_{y=cx} = h_2(x). \end{aligned} \right\} \quad (-\infty < x < +\infty) \quad (1)$$

这儿 φ_i 是三阶可微的函数, h_i 是二阶可微的函数。 n 是支柱的法向, 而且

$$\frac{\partial}{\partial n} = \frac{1}{\sqrt{1+c^2}} \left(-c \frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right).$$

由 (I*) 及 (1) 有

$$\begin{aligned} & \frac{1}{2b_1} f_1((1-c)x) - \frac{1-2b_1}{2b_1} x f_1'((1-c)x) - \\ & - \frac{1-2b_1}{2b_1} f_2((1-c)x) + f_3(cx) = \varphi_1(x), \end{aligned} \quad (2)$$

$$- \frac{b_3}{b_1} x f_1'((1-c)x) - \frac{b_3}{b_1} f_2((1-c)x) + f_4(x) = \varphi_2(x), \quad (3)$$

$$\begin{aligned} & - (c + \frac{1}{2b_1}) f_1'((1-c)x) + \frac{1-2b_1}{2b_1} (1+c) x f_1''((1-c)x) + \\ & + \frac{1-2b_1}{2b_1} (1+c) f_2'((1-c)x) + f_3'(cx) = \sqrt{1+c^2} h_1(x), \end{aligned} \quad (4)$$

$$\begin{aligned} & \frac{b_3 c}{b_1} f_1'((1-c)x) + \frac{b_3}{b_1} (1+c) x f_1''((1-c)x) + \\ & + \frac{b_3}{b_1} (1+c) f_2'((1-c)x) - c f_4'(x) = \sqrt{1+c^2} h_2(x). \end{aligned} \quad (5)$$

这儿 f_i 是任意函数。

对 (2) 求导数减去 (4) 乘 c 得

$$\begin{aligned} & f_1'((1-c)x) - \frac{1-2b_1}{2b_1} [x f_1''((1-c)x) + f_2'((1-c)x)] = \\ & = \frac{1}{1+c^2} (\varphi_1'(x) - c \sqrt{1+c^2} h_1(x)), \end{aligned} \quad (6)$$

对 (3) 求导数乘以 c 加上 (5) 得

$$\begin{aligned} & x f_1''((1-c)x) + f_2'((1-c)x) = \\ & = \frac{b_1}{b_3(1+c^2)} (c \varphi_2'(x) + \sqrt{1+c^2} h_2(x)). \end{aligned} \quad (7)$$

由 (6) 及 (7) 得

$$\begin{aligned} f_1'(x) &= \frac{1-2b_1}{2b_3(1+c^2)} \left(\sqrt{1+c^2} h_2\left(\frac{x}{1-c}\right) + c \varphi_2'\left(\frac{x}{1-c}\right) \right) + \\ & + \frac{1}{1+c^2} \left(\varphi_1'\left(\frac{x}{1-c}\right) - c \sqrt{1+c^2} h_1\left(\frac{x}{1-c}\right) \right). \end{aligned} \quad (8)$$

即得

$$\begin{aligned} f_1(x) &= \frac{1-c}{1+c^2} \varphi_1\left(\frac{x}{1-c}\right) + \frac{c(1-2b_1)(1-c)}{2b_3(1+c^2)} \varphi_2\left(\frac{x}{1-c}\right) - \\ & - \frac{c(1-c)}{\sqrt{1+c^2}} \int_A^{\frac{x}{1-c}} h_1(t) dt + \frac{(1-2b_1)(1-c)}{2b_3 \sqrt{1+c^2}} \int_A^{\frac{x}{1-c}} h_2(t) dt. \end{aligned} \quad (9)$$

由 (7) 得

$$\begin{aligned}
 x f_1'(x) + f_2(x) = & -\frac{c}{1-c} x f_1'(x) + \frac{1}{1-c} f_1(x) + \\
 & + \frac{b_1 c(1-c)}{b_3(1+c^2)} \varphi_2\left(\frac{x}{1-c}\right) + \frac{b_1(1-c)}{b_3 \sqrt{1+c^2}} \int_A^{\frac{x}{1-c}} h_2(t) dt. \quad (10)
 \end{aligned}$$

立得

$$\begin{aligned}
 x f_1'(x-y) + f_2(x-y) = & \frac{1}{1-c} f_1(x-y) + \frac{y-cx}{1-c} f_1'(x-y) + \\
 & + \frac{cb_1(1-c)}{b_3(1+c^2)} \varphi_2\left(\frac{x-y}{1-c}\right) + \frac{b_1(1-c)}{b_3 \sqrt{1+c^2}} \int_A^{\frac{x-y}{1-c}} h_2(t) dt. \quad (11)
 \end{aligned}$$

把 (2), (3), (8), (9), (10), (11) 代入 (I*) 得 Cauchy 问题的解是

$$\begin{aligned}
 u(x, y) = & \varphi_1\left(\frac{y}{c}\right) + \frac{2b_1-c}{2b_1(1+c^2)} \left[\varphi_1\left(\frac{x-y}{1-c}\right) - \varphi_1\left(\frac{y}{c}\right) \right] - \\
 & - \frac{c^2}{b_1(1+c^2)} \left[\varphi_2\left(\frac{x-y}{1-c}\right) - \varphi_2\left(\frac{y}{c}\right) \right] - \\
 & - \frac{1-2b_1}{2b_1(1-c)} (y-cx) \left\{ \frac{1-2b_1}{2b_3(1+c^2)} \left[\sqrt{1+c^2} h_2\left(\frac{x-y}{1-c}\right) + \right. \right. \\
 & \left. \left. + c\varphi_2'\left(\frac{x-y}{1-c}\right) \right] + \frac{1}{1+c^2} \left[\varphi_1'\left(\frac{x-y}{1-c}\right) - c\sqrt{1+c^2} h_1\left(\frac{x-y}{1-c}\right) \right] \right\} - \\
 & - \frac{(2b_1-c)c}{2b_1 \sqrt{1+c^2}} \int_{\frac{y}{c}}^{\frac{x-y}{1-c}} h_1(t) dt - \frac{c}{b_1 \sqrt{1+c^2}} \int_{\frac{y}{c}}^{\frac{x-y}{1-c}} h_2(t) dt, \\
 v(x, y) = & \frac{b_3}{b_1(1+c^2)} \left[\varphi_1(x) - \varphi_1\left(\frac{x-y}{1-c}\right) \right] + \varphi_2(x) + \frac{c(1-2b_1c)}{2b_1(1+c^2)} \left[\varphi_2(x) - \right. \\
 & \left. - \varphi_2\left(\frac{x-y}{1-c}\right) \right] - \frac{b_3}{b_1(1-c)} (y-cx) \left\{ \frac{1-2b_1}{2b_3(1+c^2)} \left[\sqrt{1+c^2} h_2\left(\frac{x-y}{1-c}\right) + \right. \right. \\
 & \left. \left. + c\varphi_2'\left(\frac{x-y}{1-c}\right) \right] + \frac{1}{1+c^2} \left[\varphi_1'\left(\frac{x-y}{1-c}\right) - c\sqrt{1+c^2} h_1\left(\frac{x-y}{1-c}\right) \right] \right\} + \\
 & + \frac{b_3c}{b_1 \sqrt{1+c^2}} \int_x^{\frac{x-y}{1-c}} h_1(t) dt - \frac{1-2b_1c}{2b_1 \sqrt{1+c^2}} \int_x^{\frac{x-y}{1-c}} h_2(t) dt
 \end{aligned}$$

§3 第一問題

第一問題是在 x, y 平面上求方程 (I) 的解适合于

$$\left. \begin{aligned} u|_y = \alpha x = \varphi_1, & \quad u|_y = \beta x = \varphi_2, \\ v|_y = \alpha x = \psi_1, & \quad v|_y = \beta x = \psi_2. \end{aligned} \right\} \quad -\infty < x, y < +\infty. \quad (1)$$

这儿 α, β 是互异的实数, φ_i, ψ_i 是三阶可微的函数, 而且 $\varphi_1(0) = \varphi_2(0), \psi_1(0) = \psi_2(0), \varphi_1'(0) = \varphi_2'(0), \psi_1'(0) = \psi_2'(0)$.

第一問題共有 7 个定解問題, α, β 可取 $0, 1, \infty$; 或不取 $0, 1, \infty$ 等值^(*)。我們只做 $\alpha=0, \beta=1$ 的情况。有些情况要假设 $|\varphi_i|, |\psi_i|, |f_i| \leq M|x|^\mu, \mu \geq 3$ 才唯一存在。

由(1)及(I*)有

$$\frac{1}{2b_1} f_1(x) - \frac{1-2b_1}{2b_1} (xf_1'(x) + f_2(x)) + f_3(0) = \varphi_1(x), \quad (2)$$

$$\frac{1}{2b_1} f_1(0) - \frac{1-2b_1}{2b_1} [xf_1'(0) + f_2(0)] + f_3(x) = \varphi_2(x), \quad (3)$$

$$- \frac{b_3}{b_1} (xf_1'(x) + f_2(x)) + f_4(x) = \psi_1(x), \quad (4)$$

$$- \frac{b_3}{b_1} (xf_1'(0) + f_2(0)) + f_4(x) = \psi_2(x), \quad (5)$$

命

$$f_1(0) = f_2(0) = 0, \quad f_3(0) = \varphi_1(0), \quad f_4(0) = \psi_1(0), \quad f_1'(0) = \varphi_1'(0)$$

由(2), (3), (4), (5)可以求得

$$f_1(x) = 2b_1\varphi_1(x) - \frac{b_1(1-2b_1)}{b_3} \psi_1(x) + \frac{b_1(1-2b_1)}{b_3} \psi_2(x) + (1-2b_1)\varphi_1'(0)x - 2b_1\varphi_2(0),$$

$$f_3(x) = \varphi_2(x) + \frac{1-2b_1}{2b_1} \varphi_1'(0)x,$$

$$f_4(x) = \psi_2(x) + \frac{b_3}{b_1} \varphi_1'(0)x,$$

$$\begin{aligned} xf_1'(x-y) + f_2(x-y) = & y \left[2b_1\varphi_1'(x-y) - \frac{b_1(1-2b_1)}{b_3} \psi_1'(x-y) + \right. \\ & \left. + \frac{b_1(1-2b_1)}{b_3} \psi_2'(x-y) + (1-2b_1)\varphi_1'(0) \right] - \frac{b_1}{b_3} \psi_1(x-y) + \\ & + \frac{b_1}{b_3} \psi_2(x-y) + \varphi_1'(0)(x-y) \end{aligned}$$

将 f_i 的表达式代入(I*)得

(*)例如 $\alpha = \infty$, 約定 $y = \alpha x$ 变成 $x = 0$,

$$u = \varphi_1(x-y) + \varphi_2(y) - \frac{1-2b_1}{2} y \left[2\varphi_1'(x-y) - \frac{1-2b_1}{b_3} \varphi_1'(x-y) + \right. \\ \left. + \frac{1-2b_1}{b_3} \varphi_2'(x-y) - 2\varphi_1'(0) \right] - \varphi_1(0).$$

$$v = \psi_1(x-y) + \psi_2(x) - \psi_2(x-y) - \frac{b_3}{b_1} y \left[2b_1\varphi_1'(x-y) - \right. \\ \left. - \frac{b_1(1-2b_1)}{b_3} \varphi_1'(x-y) + \frac{b_1(1-2b_1)}{b_3} \varphi_2'(x-y) + \right. \\ \left. + (1-2b_1)\varphi_1'(0) \right] + \frac{b_3}{b_1} \varphi_1'(0)y.$$

§4 第二問題

第二問題是在 x, y 平面上求方程組 (I) 的解适合于

$$\left. \begin{aligned} u|_y = \alpha x = \varphi_1, & \quad u|_y = \beta x = \varphi_2, \\ v|_y = \alpha x = \psi_1, & \quad v|_y = \gamma x = \psi_2, \end{aligned} \right\} \quad -\infty < x, y < +\infty. \quad (1)$$

这儿 α, β, γ 是互异的实数, φ_i, ψ_i 是三阶可微的函数。

α, β, γ 可取 0, 1, ∞ 等值或不取 0, 1, ∞ 等值。共有 43 个定解問題。我們只做 $\alpha, \beta, \gamma \neq 0, 1, \infty$ 的情形

設 $|\varphi_i|, |\psi_i| \leq M|x|^\mu, \mu \geq 3$. 同时設 $|f_i| \leq |x|^\mu, \mu \geq 3$.

由 (1) 及 (I*) 得

$$\frac{1}{2b_1} f_1((1-\alpha)x) - \frac{1-2b_1}{2b_1} (xf_1'((1-\alpha)x) + f_2((1-\alpha)x)) + \\ + f_3(\alpha x) = \varphi_1(x), \quad (2)$$

$$\frac{1}{2b_1} f_1((1-\beta)x) - \frac{1-2b_1}{2b_1} (xf_1'((1-\beta)x) + f_2((1-\beta)x)) + \\ + f_3(\beta x) = \varphi_2(x), \quad (3)$$

$$- \frac{b_3}{b_1} (xf_1'((1-\alpha)x) + f_2((1-\alpha)x)) + f_4(x) = \psi_1(x), \quad (4)$$

$$- \frac{b_3}{b_1} (xf_1'((1-\gamma)x) + f_2((1-\gamma)x)) + f_4(x) = \psi_2(x), \quad (5)$$

由 (2) 及 (4) 有

$$\frac{1}{2b_1} f_1((1-\alpha)x) + f_3(\alpha x) - \frac{1-2b_1}{2b_3} f_4(x) = \varphi_1(x) - \frac{1-2b_1}{2b_3} \psi_1(x).$$

上式对 x 求导数, 再乘以 x 得

$$\begin{aligned} \frac{1}{2b_1} x f_1'(x) + \frac{\alpha}{1-\alpha} x f_3'\left(\frac{\alpha}{1-\alpha} x\right) - \frac{1-2b_1}{2b_3(1-\alpha)} x f_4'\left(\frac{x}{1-\alpha}\right) = \\ = \frac{x}{1-\alpha} \varphi_1'\left(\frac{x}{1-\alpha}\right) - \frac{1-2b_1}{2b_3(1-\alpha)} x \psi_1'\left(\frac{x}{1-\alpha}\right) \end{aligned} \quad (6)$$

由(4)及(5)有

$$\begin{aligned} -\frac{b_3(\alpha-\gamma)}{b_1(1-\alpha)(1-\gamma)} x f_1'(x) + f_4\left(\frac{x}{1-\alpha}\right) - f_4\left(\frac{x}{1-\gamma}\right) = \\ = \psi_1\left(\frac{x}{1-\alpha}\right) - \psi_2\left(\frac{x}{1-\gamma}\right) \end{aligned} \quad (7)$$

由(2)及(3)有

$$\begin{aligned} -\frac{(1-2b_1)(\alpha-\beta)}{2b_1(1-\alpha)(1-\beta)} x f_1'(x) + f_3\left(\frac{\alpha}{1-\alpha} x\right) - f_3\left(\frac{\beta}{1-\beta} x\right) = \\ = \varphi_1\left(\frac{x}{1-\alpha}\right) - \varphi_2\left(\frac{x}{1-\beta}\right) \end{aligned} \quad (8)$$

由(7), (8)得

$$\begin{aligned} \frac{2(\alpha-\beta)(1-\gamma)}{(\alpha-\gamma)(1-\beta)} \left(f_4\left(\frac{x}{1-\alpha}\right) - f_4\left(\frac{x}{1-\gamma}\right) \right) - \\ - (1-2b_1) \left(f_3\left(\frac{\alpha}{1-\alpha} x\right) - f_3\left(\frac{\beta}{1-\beta} x\right) \right) = \\ = \frac{2(\alpha-\beta)(1-\gamma)}{(\alpha-\gamma)(1-\beta)} \left(\psi_1\left(\frac{x}{1-\alpha}\right) - \psi_2\left(\frac{x}{1-\gamma}\right) \right) - \\ - (1-2b_1) \left(\varphi_1\left(\frac{x}{1-\alpha}\right) - \varphi_2\left(\frac{x}{1-\beta}\right) \right) \end{aligned} \quad (9)$$

由(6)及(8)有

$$\begin{aligned} \frac{(1-2b_1)(\alpha-\beta)}{(1-\alpha)(1-\beta)} \left(\frac{\alpha}{1-\alpha} x f_3'\left(\frac{\alpha}{1-\alpha} x\right) - \frac{1-2b_1}{2b_3(1-\alpha)} x f_4'\left(\frac{x}{1-\alpha}\right) \right) + \\ + f_3\left(\frac{\alpha}{1-\alpha} x\right) - f_3\left(\frac{\beta}{1-\beta} x\right) = \frac{(1-2b_1)(\alpha-\beta)}{(1-\alpha)(1-\beta)} \left(\frac{x}{1-\alpha} \varphi_1'\left(\frac{x}{1-\alpha}\right) - \right. \\ \left. - \frac{1-2b_1}{2b_3(1-\alpha)} x \psi_1'\left(\frac{x}{1-\alpha}\right) \right) + \varphi_1\left(\frac{x}{1-\alpha}\right) - \varphi_2\left(\frac{x}{1-\beta}\right) \end{aligned}$$

以 x 除上式, 再对 x 积分之得

$$\frac{(1-2b_1)(\alpha-\beta)}{(1-\alpha)(1-\beta)} \left(f_3\left(\frac{\alpha}{1-\alpha} x\right) - \frac{1-2b_1}{2b_3} f_4\left(\frac{x}{1-\alpha}\right) \right) + \int_0^{\frac{\alpha x}{1-\alpha}} \frac{f_3(t)}{t} dt -$$

$$\begin{aligned}
 & - \int_0^{\frac{\beta x}{1-\beta}} \frac{f_3(t)}{t} dt = \frac{(1-2b_1)(\alpha-\beta)}{(1-\alpha)(1-\beta)} \left(\varphi_1\left(\frac{x}{1-\alpha}\right) - \right. \\
 & \left. - \frac{1-2b_1}{2b_3} \varphi_1\left(\frac{x}{1-\alpha}\right) \right) + \int_0^x \frac{1}{t} \left(\varphi_1\left(\frac{t}{1-\alpha}\right) - \varphi_2\left(\frac{t}{1-\beta}\right) \right) dt. \quad (10)
 \end{aligned}$$

如果在开始时,对 α, β 及 γ 加限制,例如 $0 < \gamma \leq \frac{1}{2}, \alpha = \frac{a}{\gamma}, \beta = \frac{\gamma}{b}, a > b > 1$, 则 $\frac{1}{1-\gamma} > \left| \frac{\alpha}{1-\alpha} \right| > \frac{\beta}{1-\beta} > \left| \frac{1}{1-\alpha} \right|$ 。在(9)中将 $\frac{x}{1-\gamma}$ 改写为 x , 则(9)及(10)可写成函数矩阵积分方程的形式。如果 μ 选取得够大时,可使这函数矩阵积分方程有唯一解存在。由定理D有

$$f_3(x) = \omega_3(x), \quad f_4(x) = \omega_4(x).$$

同时可以求得

$$\begin{aligned}
 f_1(x) = & 2b_1 \left[-\omega_3\left(\frac{\alpha}{1-\alpha}x\right) + \frac{1-2b_1}{2b_3}\omega_4\left(\frac{x}{1-\alpha}\right) + \varphi_1\left(\frac{x}{1-\alpha}\right) \right. \\
 & \left. - \frac{1-2b_1}{2b_3}\varphi_1\left(\frac{x}{1-\alpha}\right) \right]
 \end{aligned}$$

$$xf_1'((1-\alpha)x) + f_2((1-\alpha)x) = -\frac{b_1}{b_3}(\varphi_1(x) - \omega_4(x))$$

将 f_1 表示式代入(I*)得

$$\begin{aligned}
 u = & -\omega_3\left(\frac{\alpha}{1-\alpha}(x-y)\right) + \omega_3(y) - \frac{1-2b_1}{1-\alpha}(y-\alpha x) \left\{ -\frac{\alpha}{1-\alpha}\omega_3'\left(\frac{\alpha}{1-\alpha}(x-y)\right) + \right. \\
 & + \frac{1-2b_1}{2b_3(1-\alpha)}\omega_4'\left(\frac{x-y}{1-\alpha}\right) + \frac{1}{1-\alpha}\varphi_1'\left(\frac{x-y}{1-\alpha}\right) - \frac{1-2b_1}{2b_3(1-\alpha)}\varphi_1'\left(\frac{x-y}{1-\alpha}\right) \left. \right\} + \\
 & + \varphi_1\left(\frac{x-y}{1-\alpha}\right)
 \end{aligned}$$

$$\begin{aligned}
 v = & \omega_4(x) - \omega_4\left(\frac{x-y}{1-\alpha}\right) - \frac{2b_3}{1-\alpha}(y-\alpha x) \left\{ -\frac{\alpha}{1-\alpha}\omega_3'\left(\frac{\alpha}{1-\alpha}(x-y)\right) + \right. \\
 & + \frac{1-2b_1}{2b_3(1-\alpha)}\omega_4'\left(\frac{x-y}{1-\alpha}\right) + \frac{1}{1-\alpha}\varphi_1'\left(\frac{x-y}{1-\alpha}\right) - \\
 & \left. - \frac{1-2b_1}{2b_3(1-\alpha)}\varphi_1'\left(\frac{x-y}{1-\alpha}\right) \right\} + \varphi_1\left(\frac{x-y}{1-\alpha}\right)
 \end{aligned}$$

§5 第三问题

第三问题是在 xy 平面上求方程(I)的解 u 及 v 适合于

$$\begin{cases} u|_y = \alpha x = \varphi_1, & u|_y = \beta x = \varphi_2, \\ v|_y = \gamma x = \psi_1, & v|_y = \delta x = \psi_2, \end{cases} \quad -\infty < x, y < +\infty \quad (1)$$

这儿 $\alpha, \beta, \gamma, \delta$ 是互异的实数, φ_i, ψ_i 是三阶可微的函数。

$\alpha, \beta, \gamma, \delta$ 可取 $0, 1, \infty$ 等值或不取 $0, 1, \infty$ 等值, 共有 26 种定解问题, 我们只做 $\alpha=0, \beta, \gamma, \delta \neq 0, 1, \infty$ 的情况。

由 (I*) 及 (1) 有

$$\frac{1}{2b_1} f_1(x) - \frac{1-2b_1}{2b_1} (xf_1'(x) + f_2(x)) = \varphi_1(x), \quad (2)$$

$$\begin{aligned} \frac{1}{2b_1} f_1((1-\beta)x) - \frac{1-2b_1}{2b_1} (xf_1'((1-\beta)x) + f_2((1-\beta)x)) + \\ + f_3(\beta x) = \varphi_2(x), \end{aligned} \quad (3)$$

$$-\frac{b_3}{b_1} (xf_1'((1-\gamma)x) + f_2((1-\gamma)x)) + f_4(x) = \psi_1, \quad (4)$$

$$-\frac{b_3}{b_1} (xf_1'((1-\delta)x) + f_2((1-\delta)x)) + f_4(x) = \psi_2. \quad (5)$$

这儿, 设 $|\varphi_i|, |\psi_i| \leq M|x|^\mu, \mu \geq 3. |f_i| \leq M|x|^\mu, \mu \geq 3.$

由 (2), (4), (5) 有

$$\begin{aligned} -\frac{b_3}{b_1} \gamma x f_1'((1-\gamma)x) + \frac{b_3}{b_1} \delta x f_1'((1-\delta)x) - \\ - \frac{b_3}{b_1(1-2b_1)} f_1((1-\gamma)x) + \frac{b_3}{b_1(1-2b_1)} f_1((1-\delta)x) = \psi_1(x) - \psi_2(x) + \\ + \frac{2b_3}{1-2b_1} (\varphi_1((1-\gamma)x) - \varphi_1((1-\delta)x)) \end{aligned}$$

上式除以 x 再积分之得

$$\begin{aligned} -\frac{b_3\gamma}{b_1(1-\gamma)} f_1((1-\gamma)x) + \frac{b_3\delta}{b_1(1-\delta)} f_1((1-\delta)x) - \\ - \frac{b_3}{b_1(1-2b_1)} \int_0^{(1-\gamma)x} \frac{f_1(t)}{t} dt + \frac{b_3}{b_1(1-2b_1)} \int_0^{(1-\delta)x} \frac{f_1(t)}{t} dt = \\ = \int_0^x \frac{1}{t} (\psi_1(t) - \psi_2(t) + \frac{2b_3}{1-2b_1} (\varphi_1((1-\gamma)t) - \varphi_1((1-\delta)t))) dt \quad (6) \end{aligned}$$

如果在开始时设 $|1-\gamma| > |1-\delta|$, 而且当 μ 取得足够大时, 可以使 (6) 适合定理 C 的条件, 于是有

$$f_1(x) = \omega_1(x)$$

同时可以求得

$$\begin{aligned} x f_1'(x) + f_2(x) &= -\frac{2b_1}{1-2b_1} \left(\varphi_1(x) - \frac{1}{2b_1} \omega_1(x) \right), \\ f_4(x) &= \varphi_1(x) + \frac{b_3}{b_1} \left(-\frac{2b_1}{1-2b_1} \left(\varphi_1((1-\gamma)x) - \right. \right. \\ &\quad \left. \left. - \frac{1}{2b_1} \omega_1((1-\gamma)x) + \gamma x \omega_1'((1-\gamma)x) \right) \right) \\ f_3(x) &= \varphi_2\left(\frac{x}{\beta}\right) - \frac{1}{2b_1} \omega_1\left(\frac{1-\beta}{\beta}x\right) - \frac{1-2b_1}{2b_1} \left\{ -\frac{2b_1}{1-2b_1} \left(\varphi_1\left(\frac{1-\beta}{\beta}x\right) - \right. \right. \\ &\quad \left. \left. - \frac{1}{2b_1} \omega_1\left(\frac{1-\beta}{\beta}x\right) \right) + x \omega_1'\left(\frac{1-\beta}{\beta}x\right) \right\} \end{aligned}$$

将 f_i 表示式代入 (I*) 得

$$\begin{aligned} u &= \frac{1-2b_1}{2b_1} y \left(\omega_1'\left(\frac{1-\beta}{\beta}y\right) - \omega_1'(x-y) \right) + \varphi_1(x-y) - \\ &\quad - \varphi_1\left(\frac{1-\beta}{\beta}y\right) + \varphi_2\left(\frac{y}{\beta}\right), \\ v &= \frac{b_3}{b_1(1-2b_1)} \left(\omega_1((1-\gamma)x) - \omega_1(x-y) \right) + \frac{b_3}{b_1} \left(\gamma x \omega_1'((1-\gamma)x) - y \omega_1'(x-y) \right) + \\ &\quad + \frac{2b_3}{1-2b_1} \left(\varphi_1(x-y) - \varphi_2((1-\gamma)x) \right) + \psi_1(x) \end{aligned}$$

§6 第四问题

第四问题是在 x, y 平面上求方程组 (I) 的解适合于

$$\begin{cases} u|_y = \alpha x = \varphi_1, & u|_y = \beta x = \varphi_2, \\ u|_y = \gamma x = \varphi_3, & v|_y = \alpha x = \psi_1 \end{cases} \quad -\infty < x, y < +\infty \quad (1)$$

这儿 α, β, γ 是互异的实数。 φ_i, ψ_1 是三阶可微的函数。

α, β, γ 可取 $0, 1, \infty$ 或不取 $0, 1, \infty$ 。(1) 中可以 u 和 v 的位置互调。第四问题共有 35 种情况。

我们考虑 $\alpha, \beta, \gamma \neq 0, 1, \infty$ 的情况。设 $|\varphi_i|, |\psi_1|, |f_i| \leq M|x|^\mu, \mu > 3$ 。由 (1) 及 (I*) 有

$$\begin{aligned} \frac{1}{2b_1} f_1((1-\alpha)x) - \frac{1-2b_1}{2b_1} (x f_1'((1-\alpha)x) + f_2((1-\alpha)x) + \\ + f_3(\alpha x)) = \varphi_1(x), \end{aligned} \quad (2)$$

$$\frac{1}{2b_1} f_1((1-\beta)x) - \frac{1-2b_1}{2b_1} (xf_1'((1-\beta)x) + f_2((1-\beta)x) + f_3(\beta x)) = \varphi_2(x), \quad (3)$$

$$\frac{1}{2b_1} f_1((1-\gamma)x) - \frac{1-2b_1}{2b_1} (xf_1'((1-\gamma)x) + f_2((1-\gamma)x)) + f_3(\gamma x) = \varphi_3(x), \quad (4)$$

$$- \frac{b_3}{b_1} (xf_1'((1-\alpha)x) + f_2((1-\alpha)x) + f_4(x)) = \psi_1(x) \quad (5)$$

由(2), (3), (4)消去 f_1, f_2', f_2 得

$$\begin{aligned} & \frac{\beta-\gamma}{1-\gamma} f_3\left(\frac{\alpha}{1-\alpha}x\right) - \frac{(\alpha-\gamma)(1-\beta)}{(1-\gamma)(1-\alpha)} f_3\left(\frac{\beta}{1-\beta}x\right) + \frac{\alpha-\beta}{1-\alpha} f_3\left(\frac{\alpha}{1-\gamma}x\right) = \\ & = \frac{\beta-\gamma}{1-\gamma} \left(\varphi_1\left(\frac{x}{1-\alpha}\right) - \varphi_2\left(\frac{x}{1-\beta}\right)\right) - \frac{\alpha-\beta}{1-\alpha} \left(\varphi_2\left(\frac{x}{1-\beta}\right) - \varphi_3\left(\frac{x}{1-\gamma}\right)\right). \end{aligned} \quad (6)$$

如果在开始时选取的 μ 够大, 使(6)适合定理(A)之条件, 则

$$f_3(x) = \omega_3(x).$$

同时还可以求得

$$\begin{aligned} f_1(x) = & \frac{2b_1(1-\alpha)(1-\beta)}{(1-2b_1)(\alpha-\beta)} \int_0^x \frac{1}{t} \left(\omega_3\left(\frac{\alpha}{1-\alpha}t\right) - \omega_3\left(\frac{\beta}{1-\beta}t\right) - \varphi_1\left(\frac{t}{1-\alpha}\right) + \right. \\ & \left. + \varphi_2\left(\frac{t}{1-\beta}\right) \right) dt \end{aligned}$$

由于 f_1 及 f_3 的表示式, 容易求得解是

$$\begin{aligned} u = & \frac{1-\beta}{\alpha-\beta} \frac{\alpha x-y}{x-y} \left(\omega_3\left(\frac{\alpha}{1-\alpha}(x-y)\right) - \omega_3\left(\frac{\beta}{1-\beta}(x-y)\right) - \varphi_1\left(\frac{x-y}{1-\alpha}\right) + \right. \\ & \left. + \varphi_2\left(\frac{x-y}{1-\beta}\right) \right) + \omega_3(y) - \omega_3\left(\frac{\alpha}{1-\alpha}(x-y)\right) + \varphi_1\left(\frac{h-x}{1-\alpha}\right) \\ v = & \frac{(1-\alpha)(1-\beta)}{2(\alpha-\beta)} \int_{x-y}^{(1-\alpha)x} \frac{1}{t} \left(\omega_3\left(\frac{\alpha}{1-\alpha}t\right) - \omega_3\left(\frac{\beta}{1-\beta}t\right) - \varphi_1\left(\frac{t}{1-\alpha}\right) + \right. \\ & \left. + \varphi_2\left(\frac{t}{1-\beta}\right) \right) dt + \frac{2b_3}{1-2b_1} \left(\omega_3(\alpha x) - \omega_3\left(\frac{\alpha}{1-\alpha}(x-y)\right) + \varphi_1\left(\frac{x-y}{1-\alpha}\right) - \varphi_1(x) \right) + \\ & + \frac{2b_3(1-\beta)}{(1-2b_1)(\alpha-\beta)} \frac{\alpha x-y}{x-y} \left(\omega_3\left(\frac{\alpha}{1-\alpha}(x-y)\right) - \omega_3\left(\frac{\beta}{1-\beta}(x-y)\right) - \varphi_1\left(\frac{x-y}{1-\alpha}\right) + \right. \\ & \left. + \varphi_2\left(\frac{x-y}{1-\beta}\right) \right) + \psi_1(x) \end{aligned}$$

§7 第五问题

第五问题是在 x, y 平面上求方程组 (I) 的解适合于

$$\begin{cases} u|_y = \alpha x = \varphi_1, & u|_y = \beta x = \varphi_2, \\ u|_y = \gamma x = \varphi_3, & v|_y = \delta x = \psi_1, \end{cases} \quad -\infty < x, y < +\infty. \quad (1)$$

这儿 $\alpha, \beta, \gamma, \delta$ 是互异的实数, φ_i, ψ_1 是三阶可微的函数。

$\alpha, \beta, \gamma, \delta$ 可取 $0, 1, \infty$ 或不取 $0, 1, \infty$ 等值, 共有 38 个定解问题, 我们只做 $\delta = 1, \alpha, \beta, \gamma \neq 0, 1, \infty$ 的情况, 设

$$|\varphi_i|, |\psi_1|, |f_i| \leq M|x|^\mu, \quad \mu > 3.$$

由 (I*) 及 (1) 有

$$\begin{aligned} \frac{1}{2b_1} f_1((1-\alpha)x) - \frac{1-2b_1}{2b_1} (xf_1'((1-\alpha)x) + f_2((1-\alpha)x)) + \\ + f_3(\alpha x) = \varphi_1(x), \end{aligned} \quad (2)$$

$$\begin{aligned} \frac{1}{2b_1} f_1((1-\beta)x) - \frac{1-2b_1}{2b_1} (xf_1'((1-\beta)x) + f_2((1-\beta)x)) + \\ + f_3(\beta x) = \varphi_2(x), \end{aligned} \quad (3)$$

$$\begin{aligned} \frac{1}{2b_1} f_1((1-\gamma)x) - \frac{1-2b_1}{2b_1} (xf_1'((1-\gamma)x) + f_2((1-\gamma)x)) + \\ + f_3(\gamma x) = \varphi_3(x), \end{aligned} \quad (4)$$

$$f_4(x) = \psi_1(x) \quad (5)$$

由 (2), (3), (4) 可以求得

$$\begin{aligned} \frac{\beta-\gamma}{1-\gamma} f_3\left(\frac{\alpha}{1-\alpha}x\right) - \frac{(\alpha-\gamma)(1-\beta)}{(1-\gamma)(1-\alpha)} f_3\left(\frac{\beta}{1-\beta}x\right) + \\ + \frac{\alpha-\beta}{1-\alpha} f_3\left(\frac{\gamma}{1-\gamma}x\right) = \frac{\beta-\gamma}{1-\gamma} \left(\varphi_1\left(\frac{x}{1-\alpha}\right) - \varphi_2\left(\frac{x}{1-\beta}\right) \right) - \\ - \frac{\alpha-\beta}{1-\alpha} \left(\varphi_2\left(\frac{x}{1-\beta}\right) - \varphi_3\left(\frac{x}{1-\gamma}\right) \right) \end{aligned} \quad (6)$$

如果我们选取的 μ 是够大时, (6) 可以适合定理 A 之条件, 得

$$f_3(x) = \omega_3(x)。$$

同时有

$$f_1(x) = \frac{2b_1(1-\alpha)(1-\beta)}{(1-2b_1)(\alpha-\beta)} \int_0^x \frac{1}{t} \left(\omega_3\left(\frac{\alpha}{1-\alpha}t\right) - \omega_3\left(\frac{\beta}{1-\beta}t\right) - \varphi_1\left(\frac{t}{1-\alpha}\right) + \varphi_2\left(\frac{t}{1-\beta}\right) \right) dt.$$

由此易得解是

$$u = \frac{1-\beta}{\alpha-\beta} \frac{\alpha x-y}{x-y} \left(\omega_3\left(\frac{\alpha}{1-\alpha}(x-y)\right) - \omega_3\left(\frac{\beta}{1-\beta}(x-y)\right) - \varphi_1\left(\frac{x-y}{1-\alpha}\right) + \varphi_2\left(\frac{x-y}{1-\beta}\right) \right) + \omega_3(y) - \omega_3\left(\frac{\alpha}{1-\alpha}(x-y)\right) + \varphi_1\left(\frac{x-y}{1-\alpha}\right),$$

$$v = \frac{2b_3}{1-2b_1} \left(\varphi_1\left(\frac{x-y}{1-\alpha}\right) - \frac{(1-\alpha)(1-\beta)}{(1-2b_1)(\alpha-\beta)} \int_0^{x-y} \frac{1}{t} \left(\omega_3\left(\frac{\alpha}{1-\alpha}t\right) - \omega_3\left(\frac{\beta}{1-\beta}t\right) - \varphi_1\left(\frac{t}{1-\alpha}\right) + \varphi_2\left(\frac{t}{1-\beta}\right) \right) dt - \omega_3\left(\frac{\alpha}{1-\alpha}(x-y)\right) \right) + \frac{2b_3(1-\beta)}{(1-2b_1)(\alpha-\beta)} \times \frac{\alpha x-y}{x-y} \left(\omega_3\left(\frac{\alpha}{1-\alpha}(x-y)\right) - \omega_3\left(\frac{\beta}{1-\beta}(x-y)\right) - \varphi_1\left(\frac{x-y}{1-\alpha}\right) + \varphi_2\left(\frac{x-y}{1-\beta}\right) \right) + \phi_1(x).$$

§8 第六問題

第六問題是在 x, y 平面上求方程組(II)的解适合于

$$\begin{cases} u|_y = \alpha x = \varphi_1(x), & u|_y = \beta x = \varphi_2(x), \\ u|_y = \gamma x = \varphi_3(x), & u|_y = \delta x = \varphi_4(x), \end{cases} \quad -\infty < x < +\infty, \quad (1)$$

这儿 $\alpha, \beta, \gamma, \delta$ 是互异的实数,

$\alpha, \beta, \gamma, \delta$ 可取或不取 $-1, 1, \frac{1}{3}$ 等值。(1)可改为给定 v 的值, (1)总有6种取法, 我們只做 $\alpha = 1, \beta = \frac{1}{3}$ 的情形, 設

$$|\varphi_i| \leq M|x|^\mu, \quad |f_i| \leq M|x|^\mu, \quad \mu > 3.$$

由(1)及(II*)得

$$f_1(2x) + 3xf_3(-2x) + f_4(-2x) = \varphi_1(x) \quad (2)$$

$$f_1\left(\frac{4}{3}x\right) + f_2\left(\frac{2}{3}x\right) = \varphi_2(x) \quad (3)$$

$$f_1((1+\gamma)x) + f_2((1-\gamma)x) + 3\gamma x f_3((1-3\gamma)x) + f_4((1-3\gamma)x) = \varphi_3(x), \quad (4)$$

$$f_1((1+\delta)x) + f_2((1-\delta)x) + 3\delta x f_3((1-3\delta)x) + f_4((1-3\delta)x) = \varphi_4(x), \quad (5)$$

由(2)、(4)、及(2)、(5)消去 f_3 得

$$\begin{aligned} \frac{2\gamma}{1-3\gamma} f_1(-x) + f_1\left(\frac{1+\gamma}{1-3\gamma}x\right) + f_2\left(\frac{1-\gamma}{1-3\gamma}x\right) + \frac{1-\gamma}{1-3\gamma} f_4(x) = \\ = \varphi_3\left(\frac{x}{1-3\gamma}\right) + \frac{2\gamma}{1-3\gamma} \varphi_1\left(-\frac{x}{2}\right), \end{aligned} \quad (6)$$

$$\begin{aligned} \frac{2\delta}{1-3\delta} f_1(-x) + f_1\left(\frac{1+\delta}{1-3\delta}x\right) + f_2\left(\frac{1-\delta}{1-3\delta}x\right) + \frac{1-\delta}{1-3\delta} f_4(x) = \\ = \varphi_4\left(\frac{x}{1-3\delta}\right) + \frac{2\delta}{1-3\delta} \varphi_1\left(-\frac{x}{2}\right) \end{aligned} \quad (7)$$

由(6)、(7)消去 f_4 得

$$\begin{aligned} \frac{2(\gamma-\delta)}{(1-3\gamma)(1-3\delta)} f_1(-x) + \frac{1-\delta}{1-3\delta} f_1\left(\frac{1+\gamma}{1-3\gamma}x\right) - \frac{1-\gamma}{1-3\gamma} f_1\left(\frac{1+\delta}{1-3\delta}x\right) + \\ + \frac{1-\delta}{1-3\delta} f_2\left(\frac{1-\gamma}{1-3\gamma}x\right) - \frac{1-\gamma}{1-3\gamma} f_2\left(\frac{1-\delta}{1-3\delta}x\right) = \frac{1-\delta}{1-3\delta} \varphi_3\left(\frac{x}{1-3\gamma}\right) - \\ - \frac{1-\gamma}{1-3\gamma} \varphi_4\left(\frac{x}{1-3\delta}\right) + \frac{2(\gamma-\delta)}{(1-3\gamma)(1-3\delta)} \varphi_1\left(-\frac{x}{2}\right). \end{aligned} \quad (8)$$

如果在一开始时, 对 γ 、 δ 加上限制, 例如令 $\gamma=0$, $\delta>1$, 则(8)及(3)可以写成函数矩阵方程的形式. 如果我们选取的 μ 够大时, 使得这一函数矩阵方程适合定理 B 之条件, 立得

$$\begin{aligned} f_1(x) &= \omega_1(x), \\ f_2(x) &= \omega_2(x), \end{aligned}$$

同时还可以求得 f_3 及 f_4 的表示式. 将 f_j 的表示式代入(II*)立得问题的解.

附记1. 问题1至问题5有些定解问题是要用(II)来求解.

附记2. Cauchy 问题不一定给定 $u_n|_{y=cx}$ 及 $v_n|_{y=cx}$ 的值. 可改成沿方向 l 及 g 的方向导数在 $y=cx$ 的给定值.

参 考 文 献

- (1) 华罗庚、吴兹潜、林 伟: 二阶两个自变数两个未知函数的常系数线性偏微分方程组的标准型, 科学通报, 1964, No.12. pp.1100—1103.

- [2] 华罗庚、吴兹潜、林伟: On the Classification of the System of Differential Equations of the Second Order. *Scientia Sinica*, Vol. X IV, No. 3, 1965. pp. 461—465.
- [3] 吴兹潜、林伟: 常系数二阶两个自变数两个未知函数的线性双曲方程组(I). *中山大学学报(自然科学)*. 1964. No. 3. pp. 290—309.

Системы линейных дифференциальных уравнений
второго порядка гиперболического типа с
постоянными коэффициентами(II)

У Цзы—цянь Линь Вэй

Резюме

В настоящей Статье мы рассмотрим уравнений с частными производными

$$\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \frac{\partial^2}{\partial x^2} \begin{pmatrix} u \\ v \end{pmatrix} + 2 \begin{pmatrix} b_1 & 1 \\ b_3 & b_1 \end{pmatrix} \frac{\partial^2}{\partial x \partial y} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \frac{\partial^2}{\partial y^2} \begin{pmatrix} u \\ v \end{pmatrix} = 0,$$

здесь $b_3 = b_1^2 - b_1 + \frac{1}{4} \neq 0$, $b_1 \neq 0$, и b_1 —вещественное. Это—канонический вид систем линейных уравнений второго порядка гиперболического типа с постоянными коэффициентами, характеристическое уравнение которых имеет три различного вещественного корня. Мы поставляем семь родов краевых задач и доказываем существование и единственность их решений.