

一类二阶矩阵微分方程的特解

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摘要:对于一类特殊的二阶矩阵微分方程, 给定特解的具体形式, 利用向量比较方法解出了待定的系数矩阵, 获得了一类矩阵微分方程的特解公式, 推广了已有的结果。并用算例验证了结果的正确性。

关键词:矩阵微分方程; 待定矩阵法; 向量比较法; 特解

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求矩阵微分方程的特解^[1-6]是微分方程理论的一个重要组成部分。目前一阶微分方程组的特解研究结果已经比较丰富, 而高阶微分方程组的特解研究结果还较少。对于高阶常系数线性非齐次微分方程组来说, 可用向量比较法^[3-6]求出微分方程组的特解。文献[7]给出了矩阵微分方程 $Af''(x) - Bf'(x) = t(x)$ 的通解公式, 但 $t(x)$ 仅为二次多项式情形; 文献[3-5]给出了文献[7]的方程在 $t(x)$ 为二次多项式与三角函数相乘等三种形式的特解公式。文献[8]在文献[7]的基础上获得了方程 $Af''(x) - Bf'(x) - Af(x) = t(x)$ 的通解公式, 对文献[7]作了推广, 而 $t(x)$ 也仅为二次多项式的情形; 文献[6]得到了文献[8]的方程在 $t(x)$ 为二次多项式与指数函数相乘形式的特解, 加深了文献[8]的结果。本文在文献[3-8]的基础上采用向量比较法, 推导出了文献[8]的方程在 $t(x)$ 为二次多项式与三角函数相乘形式的特解公式, 是文献[8]的深化, 亦是文献[6]的补充, 更具一般性。

1 符号

矩阵微分方程

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} f''_1 \\ f''_2 \\ f''_3 \end{bmatrix} - \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix} \begin{bmatrix} f'_1 \\ f'_2 \\ f'_3 \end{bmatrix} -$$

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix} = \begin{bmatrix} t_1(x) \\ t_2(x) \\ t_3(x) \end{bmatrix} \quad (1)$$

其中, $f_i = f_i(x)$, $i = 1, 2, 3$ 是关于 x 的函数, $t_i(x)$, $i = 1, 2, 3$ 是关于 x 的二次多项式与三角函数的乘积, a_{ij} , b_{ij}

($i, j = 1, 2, 3$) 是常数。记 $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$, 并假设

A 可逆,

$$B = \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix}$$

$$C = A^{-1}B = \begin{bmatrix} c_{11} & c_{12} & c_{13} \\ c_{21} & c_{22} & c_{23} \\ c_{31} & c_{32} & c_{33} \end{bmatrix}$$

因此, 式(1)整理后为

$$\begin{bmatrix} f''_1 \\ f''_2 \\ f''_3 \end{bmatrix} - C \begin{bmatrix} f'_1 \\ f'_2 \\ f'_3 \end{bmatrix} - \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix} = A^{-1} \begin{bmatrix} t_1(x) \\ t_2(x) \\ t_3(x) \end{bmatrix} \quad (2)$$

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2 方程的通解

2.1 齐次方程的通解

方程(2)对应的齐次方程为:

$$\begin{bmatrix} f''_1 \\ f''_2 \\ f''_3 \end{bmatrix} - C \begin{bmatrix} f'_1 \\ f'_2 \\ f'_3 \end{bmatrix} - \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \quad (3)$$

则方程(3)的通解^[8]为:

$$f = [f_1 \ f_2 \ f_3]^T = V[\exp(\Lambda x)C'_1 + \exp(-\Lambda^{-1}x)C'_2]$$

其中, $\Lambda = \text{diag}(\lambda_1, \lambda_3, \lambda_5)$, 而

$$\lambda_1 = \frac{1}{2}(-\bar{\lambda}_1 + \sqrt{\bar{\lambda}_1^2 + 4})$$

$$\lambda_3 = \frac{1}{2}(-\bar{\lambda}_2 + \sqrt{\bar{\lambda}_2^2 + 4})$$

$$\lambda_5 = \frac{1}{2}(-\bar{\lambda}_3 + \sqrt{\bar{\lambda}_3^2 + 4})$$

而 $\bar{\lambda}_1, \bar{\lambda}_2, \bar{\lambda}_3$ 是矩阵 C 的三个特征根; V 是矩阵 C 的列特征向量的矩阵; C'_1, C'_2 是常数向量。

2.2 非齐次方程的特解

对方程(2)设

$$t(x) = \begin{bmatrix} t_1(x) \\ t_2(x) \\ t_3(x) \end{bmatrix} =$$

$$\begin{bmatrix} (g_1x^2 + h_1x + j_1)\cos\beta_1x + (l_1x^2 + m_1x + n_1)\sin\beta_1x \\ (g_2x^2 + h_2x + j_2)\cos\beta_2x + (l_2x^2 + m_2x + n_2)\sin\beta_2x \\ (g_3x^2 + h_3x + j_3)\cos\beta_3x + (l_3x^2 + m_3x + n_3)\sin\beta_3x \end{bmatrix} \quad (4)$$

其中 $g_i, h_i, j_i, l_i, m_i, n_i, \beta_i$ ($i = 1, 2, 3$) 是常数。根据待定矩阵法,可设方程(2)的 1 个特解为:

$$f_t = (Gx^2 + Hx + J) \begin{bmatrix} \cos\beta_1x \\ \cos\beta_2x \\ \cos\beta_3x \end{bmatrix} + (Lx^2 + Mx + N) \begin{bmatrix} \sin\beta_1x \\ \sin\beta_2x \\ \sin\beta_3x \end{bmatrix} \quad (5)$$

其中,

$$G = \begin{bmatrix} g_{11} & g_{12} & g_{13} \\ g_{21} & g_{22} & g_{23} \\ g_{31} & g_{32} & g_{33} \end{bmatrix}, H = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix}$$

$$J = \begin{bmatrix} j_{11} & j_{12} & j_{13} \\ j_{21} & j_{22} & j_{23} \\ j_{31} & j_{32} & j_{33} \end{bmatrix}, L = \begin{bmatrix} l_{11} & l_{12} & l_{13} \\ l_{21} & l_{22} & l_{23} \\ l_{31} & l_{32} & l_{33} \end{bmatrix}$$

$$M = \begin{bmatrix} m_{11} & m_{12} & m_{13} \\ m_{21} & m_{22} & m_{23} \\ m_{31} & m_{32} & m_{33} \end{bmatrix}, N = \begin{bmatrix} n_{11} & n_{12} & n_{13} \\ n_{21} & n_{22} & n_{23} \\ n_{31} & n_{32} & n_{33} \end{bmatrix}$$

而 $g_{ik}, h_{ik}, j_{ik}, l_{ik}, m_{ik}, n_{ik}$ ($i, k = 1, 2, 3$) 是常数。将式(5)代入方程(2),整理并比较 x 的同次幂系数和三角函数的系数,得到 6 个等式:

$$-G \begin{bmatrix} \beta_1^2 & 0 & 0 \\ 0 & \beta_2^2 & 0 \\ 0 & 0 & \beta_3^2 \end{bmatrix} - CL \begin{bmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_3 \end{bmatrix} - G = A^{-1} \begin{bmatrix} g_1 & 0 & 0 \\ 0 & g_2 & 0 \\ 0 & 0 & g_3 \end{bmatrix} \quad (6)$$

$$-L \begin{bmatrix} \beta_1^2 & 0 & 0 \\ 0 & \beta_2^2 & 0 \\ 0 & 0 & \beta_3^2 \end{bmatrix} + CG \begin{bmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_3 \end{bmatrix} - L = A^{-1} \begin{bmatrix} l_1 & 0 & 0 \\ 0 & l_2 & 0 \\ 0 & 0 & l_3 \end{bmatrix} \quad (7)$$

$$-H \begin{bmatrix} \beta_1^2 & 0 & 0 \\ 0 & \beta_2^2 & 0 \\ 0 & 0 & \beta_3^2 \end{bmatrix} + (4L - CM) \begin{bmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_3 \end{bmatrix} - 2CG - H = A^{-1} \begin{bmatrix} h_1 & 0 & 0 \\ 0 & h_2 & 0 \\ 0 & 0 & h_3 \end{bmatrix} \quad (8)$$

$$-M \begin{bmatrix} \beta_1^2 & 0 & 0 \\ 0 & \beta_2^2 & 0 \\ 0 & 0 & \beta_3^2 \end{bmatrix} - (4G - CH) \begin{bmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_3 \end{bmatrix} - 2CL - M = A^{-1} \begin{bmatrix} m_1 & 0 & 0 \\ 0 & m_2 & 0 \\ 0 & 0 & m_3 \end{bmatrix} \quad (9)$$

$$-J \begin{bmatrix} \beta_1^2 & 0 & 0 \\ 0 & \beta_2^2 & 0 \\ 0 & 0 & \beta_3^2 \end{bmatrix} - (CN - 2M) \begin{bmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_3 \end{bmatrix} + 2G - CH - J = A^{-1} \begin{bmatrix} j_1 & 0 & 0 \\ 0 & j_2 & 0 \\ 0 & 0 & j_3 \end{bmatrix} \quad (10)$$

$$\begin{aligned}
 & -N \begin{bmatrix} \beta_1^2 & 0 & 0 \\ 0 & \beta_2^2 & 0 \\ 0 & 0 & \beta_3^2 \end{bmatrix} + \\
 & (CJ - 2H) \begin{bmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_3 \end{bmatrix} \\
 & + 2L - CM - N = A^{-1} \begin{bmatrix} n_1 & 0 & 0 \\ 0 & n_2 & 0 \\ 0 & 0 & n_3 \end{bmatrix} \quad (11)
 \end{aligned}$$

由式(6)分别取第1、2和3列比较得:

$$\begin{bmatrix} g_{1i} \\ g_{2i} \\ g_{3i} \end{bmatrix} = R_i \left(g_i \begin{bmatrix} a'_{1i} \\ a'_{2i} \\ a'_{3i} \end{bmatrix} + C\beta_i \begin{bmatrix} l_{1i} \\ l_{2i} \\ l_{3i} \end{bmatrix} \right) \quad (i = 1, 2, 3) \quad (12)$$

由式(7)分别取第1、2和3列比较得:

$$\begin{bmatrix} l_{1i} \\ l_{2i} \\ l_{3i} \end{bmatrix} = R_i \left(l_i \begin{bmatrix} a'_{1i} \\ a'_{2i} \\ a'_{3i} \end{bmatrix} - C\beta_i \begin{bmatrix} g_{1i} \\ g_{2i} \\ g_{3i} \end{bmatrix} \right) \quad (i = 1, 2, 3) \quad (13)$$

将式(13)代入式(12)中,整理得到

$$G = \Omega_1 \begin{bmatrix} g_1 & 0 & 0 \\ 0 & g_2 & 0 \\ 0 & 0 & g_3 \end{bmatrix} + C\Omega_2 \begin{bmatrix} \beta_1 l_1 & 0 & 0 \\ 0 & \beta_2 l_2 & 0 \\ 0 & 0 & \beta_3 l_3 \end{bmatrix} \quad (14)$$

同理,将式(12)代入式(13)中,整理得到

$$L = \Omega_1 \begin{bmatrix} l_1 & 0 & 0 \\ 0 & l_2 & 0 \\ 0 & 0 & l_3 \end{bmatrix} - C\Omega_2 \begin{bmatrix} \beta_1 g_1 & 0 & 0 \\ 0 & \beta_2 g_2 & 0 \\ 0 & 0 & \beta_3 g_3 \end{bmatrix} \quad (15)$$

由式(8)分别取第1、2和3列比较得:

$$\begin{bmatrix} h_{1i} \\ h_{2i} \\ h_{3i} \end{bmatrix} = R_i \left(h_i \begin{bmatrix} a'_{1i} \\ a'_{2i} \\ a'_{3i} \end{bmatrix} + C\beta_i \begin{bmatrix} m_{1i} \\ m_{2i} \\ m_{3i} \end{bmatrix} - 4\beta_i \begin{bmatrix} l_{1i} \\ l_{2i} \\ l_{3i} \end{bmatrix} + 2C \begin{bmatrix} g_{1i} \\ g_{2i} \\ g_{3i} \end{bmatrix} \right) \quad (i = 1, 2, 3) \quad (16)$$

由式(9)分别取第1、2和3列比较得:

$$\begin{bmatrix} m_{1i} \\ m_{2i} \\ m_{3i} \end{bmatrix} =$$

$$R_i \left(m_i \begin{bmatrix} a'_{1i} \\ a'_{2i} \\ a'_{3i} \end{bmatrix} - C\beta_i \begin{bmatrix} h_{1i} \\ h_{2i} \\ h_{3i} \end{bmatrix} + 4\beta_i \begin{bmatrix} g_{1i} \\ g_{2i} \\ g_{3i} \end{bmatrix} + 2C \begin{bmatrix} l_{1i} \\ l_{2i} \\ l_{3i} \end{bmatrix} \right) \quad (i = 1, 2, 3) \quad (17)$$

将解得的 G 、 L 和式(17)代入式(16)得到

$$\begin{aligned}
 H &= \Omega_1 \begin{bmatrix} h_1 & 0 & 0 \\ 0 & h_2 & 0 \\ 0 & 0 & h_3 \end{bmatrix} + C\Omega_2 \begin{bmatrix} \beta_1 m_1 & 0 & 0 \\ 0 & \beta_2 m_2 & 0 \\ 0 & 0 & \beta_3 m_3 \end{bmatrix} + \\
 & 2C\Omega_3 \begin{bmatrix} g_1 & 0 & 0 \\ 0 & g_2 & 0 \\ 0 & 0 & g_3 \end{bmatrix} - 2C\Omega_4 \begin{bmatrix} \beta_1^2 g_1 & 0 & 0 \\ 0 & \beta_2^2 g_2 & 0 \\ 0 & 0 & \beta_3^2 g_3 \end{bmatrix} - \\
 & 4\Omega_5 \begin{bmatrix} \beta_1 l_1 & 0 & 0 \\ 0 & \beta_2 l_2 & 0 \\ 0 & 0 & \beta_3 l_3 \end{bmatrix} + \\
 & 4C^2\Omega_6 \begin{bmatrix} \beta_1^3 l_1 & 0 & 0 \\ 0 & \beta_2^3 l_2 & 0 \\ 0 & 0 & \beta_3^3 l_3 \end{bmatrix} \quad (18)
 \end{aligned}$$

将解得的 G 、 L 和式(16)代入式(17)得到

$$\begin{aligned}
 M &= \Omega_1 \begin{bmatrix} m_1 & 0 & 0 \\ 0 & m_2 & 0 \\ 0 & 0 & m_3 \end{bmatrix} - C\Omega_2 \begin{bmatrix} \beta_1 h_1 & 0 & 0 \\ 0 & \beta_2 h_2 & 0 \\ 0 & 0 & \beta_3 h_3 \end{bmatrix} + \\
 & 2C\Omega_3 \begin{bmatrix} l_1 & 0 & 0 \\ 0 & l_2 & 0 \\ 0 & 0 & l_3 \end{bmatrix} - 2C\Omega_4 \begin{bmatrix} \beta_1^2 l_1 & 0 & 0 \\ 0 & \beta_2^2 l_2 & 0 \\ 0 & 0 & \beta_3^2 l_3 \end{bmatrix} + \\
 & 4\Omega_5 \begin{bmatrix} \beta_1 g_1 & 0 & 0 \\ 0 & \beta_2 g_2 & 0 \\ 0 & 0 & \beta_3 g_3 \end{bmatrix} - \\
 & 4C^2\Omega_6 \begin{bmatrix} \beta_1^3 g_1 & 0 & 0 \\ 0 & \beta_2^3 g_2 & 0 \\ 0 & 0 & \beta_3^3 g_3 \end{bmatrix} \quad (19)
 \end{aligned}$$

由式(10)分别取第1、2和3列比较得:

$$\begin{bmatrix} j_{1i} \\ j_{2i} \\ j_{3i} \end{bmatrix} = R_i \left(j_i \begin{bmatrix} a'_{1i} \\ a'_{2i} \\ a'_{3i} \end{bmatrix} - 2 \begin{bmatrix} g_{1i} \\ g_{2i} \\ g_{3i} \end{bmatrix} + C \begin{bmatrix} h_{1i} \\ h_{2i} \\ h_{3i} \end{bmatrix} - 2\beta_i \begin{bmatrix} m_{1i} \\ m_{2i} \\ m_{3i} \end{bmatrix} + C\beta_i \begin{bmatrix} n_{1i} \\ n_{2i} \\ n_{3i} \end{bmatrix} \right) \quad (i = 1, 2, 3) \quad (20)$$

由式(11)分别取第1、2和3列比较得:

$$\begin{bmatrix} n_{1i} \\ n_{2i} \\ n_{3i} \end{bmatrix} = R_i \left(n_i \begin{bmatrix} a'_{1i} \\ a'_{2i} \\ a'_{3i} \end{bmatrix} - 2 \begin{bmatrix} l_{1i} \\ l_{2i} \\ l_{3i} \end{bmatrix} + C \begin{bmatrix} m_{1i} \\ m_{2i} \\ m_{3i} \end{bmatrix} + 2\beta_i \begin{bmatrix} h_{1i} \\ h_{2i} \\ h_{3i} \end{bmatrix} - C\beta_i \begin{bmatrix} j_{1i} \\ j_{2i} \\ j_{3i} \end{bmatrix} \right) \quad (i = 1, 2, 3) \quad (21)$$

将解得的 G 、 L 、 H 、 M 和式(21)代入式(20)得到

$$\begin{aligned} J = & \Omega_1 \begin{bmatrix} j_1 & 0 & 0 \\ 0 & j_2 & 0 \\ 0 & 0 & j_3 \end{bmatrix} + C\Omega_2 \begin{bmatrix} \beta_1 n_1 & 0 & 0 \\ 0 & \beta_2 n_2 & 0 \\ 0 & 0 & \beta_3 n_3 \end{bmatrix} + \\ & C\Omega_3 \begin{bmatrix} h_1 & 0 & 0 \\ 0 & h_2 & 0 \\ 0 & 0 & h_3 \end{bmatrix} - C\Omega_4 \begin{bmatrix} \beta_1^2 h_1 & 0 & 0 \\ 0 & \beta_2^2 h_2 & 0 \\ 0 & 0 & \beta_3^2 h_3 \end{bmatrix} - \\ & 2\Omega_5 \begin{bmatrix} \beta_1 m_1 & 0 & 0 \\ 0 & \beta_2 m_2 & 0 \\ 0 & 0 & \beta_3 m_3 \end{bmatrix} + \\ & 2C^2\Omega_6 \begin{bmatrix} \beta_1^3 m_1 & 0 & 0 \\ 0 & \beta_2^3 m_2 & 0 \\ 0 & 0 & \beta_3^3 m_3 \end{bmatrix} - 2\Omega_7 \begin{bmatrix} g_1 & 0 & 0 \\ 0 & g_2 & 0 \\ 0 & 0 & g_3 \end{bmatrix} + \\ & 2\Omega_8 \begin{bmatrix} \beta_1^2 g_1 & 0 & 0 \\ 0 & \beta_2^2 g_2 & 0 \\ 0 & 0 & \beta_3^2 g_3 \end{bmatrix} - 8C^2\Omega_9 \begin{bmatrix} \beta_1^4 g_1 & 0 & 0 \\ 0 & \beta_2^4 g_2 & 0 \\ 0 & 0 & \beta_3^4 g_3 \end{bmatrix} - \\ & 2C\Omega_{10} \begin{bmatrix} \beta_1 l_1 & 0 & 0 \\ 0 & \beta_2 l_2 & 0 \\ 0 & 0 & \beta_3 l_3 \end{bmatrix} - 2C\Omega_{11} \begin{bmatrix} \beta_1^3 l_1 & 0 & 0 \\ 0 & \beta_2^3 l_2 & 0 \\ 0 & 0 & \beta_3^3 l_3 \end{bmatrix} + \\ & 8C^3\Omega_{12} \begin{bmatrix} \beta_1^5 l_1 & 0 & 0 \\ 0 & \beta_2^5 l_2 & 0 \\ 0 & 0 & \beta_3^5 l_3 \end{bmatrix} \quad (22) \end{aligned}$$

将解得的 G 、 L 、 H 、 M 和式(20)代入式(21)得到

$$\begin{aligned} N = & \Omega_1 \begin{bmatrix} n_1 & 0 & 0 \\ 0 & n_2 & 0 \\ 0 & 0 & n_3 \end{bmatrix} - C\Omega_2 \begin{bmatrix} \beta_1 j_1 & 0 & 0 \\ 0 & \beta_2 j_2 & 0 \\ 0 & 0 & \beta_3 j_3 \end{bmatrix} + \\ & C\Omega_3 \begin{bmatrix} m_1 & 0 & 0 \\ 0 & m_2 & 0 \\ 0 & 0 & m_3 \end{bmatrix} - C\Omega_4 \begin{bmatrix} \beta_1^2 m_1 & 0 & 0 \\ 0 & \beta_2^2 m_2 & 0 \\ 0 & 0 & \beta_3^2 m_3 \end{bmatrix} + \\ & 2\Omega_5 \begin{bmatrix} \beta_1 h_1 & 0 & 0 \\ 0 & \beta_2 h_2 & 0 \\ 0 & 0 & \beta_3 h_3 \end{bmatrix} - \end{aligned}$$

$$\begin{aligned} & 2C^2\Omega_6 \begin{bmatrix} \beta_1^3 h_1 & 0 & 0 \\ 0 & \beta_2^3 h_2 & 0 \\ 0 & 0 & \beta_3^3 h_3 \end{bmatrix} - \\ & 2\Omega_7 \begin{bmatrix} l_1 & 0 & 0 \\ 0 & l_2 & 0 \\ 0 & 0 & l_3 \end{bmatrix} + 2\Omega_8 \begin{bmatrix} \beta_1^2 l_1 & 0 & 0 \\ 0 & \beta_2^2 l_2 & 0 \\ 0 & 0 & \beta_3^2 l_3 \end{bmatrix} - \\ & 8C^2\Omega_9 \begin{bmatrix} \beta_1^4 l_1 & 0 & 0 \\ 0 & \beta_2^4 l_2 & 0 \\ 0 & 0 & \beta_3^4 l_3 \end{bmatrix} + \\ & 2C\Omega_{10} \begin{bmatrix} \beta_1 g_1 & 0 & 0 \\ 0 & \beta_2 g_2 & 0 \\ 0 & 0 & \beta_3 g_3 \end{bmatrix} + \\ & 2C\Omega_{11} \begin{bmatrix} \beta_1^3 g_1 & 0 & 0 \\ 0 & \beta_2^3 g_2 & 0 \\ 0 & 0 & \beta_3^3 g_3 \end{bmatrix} - \\ & 8C^3\Omega_{12} \begin{bmatrix} \beta_1^5 g_1 & 0 & 0 \\ 0 & \beta_2^5 g_2 & 0 \\ 0 & 0 & \beta_3^5 g_3 \end{bmatrix} \quad (23) \end{aligned}$$

其中, $R_i = -(\beta_i^2 + 1)^{-1}E_3$, E_3 为三阶单位矩阵。

$$\begin{aligned} S_i = & R_i A^{-1}, \Phi_i = (E_3 + C^2 \beta_i^2 R_i^2)^{-1} \\ & (\Phi_i S_i)_i, (\Phi_i R_i S_i)_i, (\Phi_i^2 R_i S_i)_i, (\Phi_i^2 R_i^2 S_i)_i, \\ & (\Phi_i^2 R_i^2 S_i)_i, (\Phi_i^3 R_i^2 S_i)_i, (\Phi_i^3 R_i^4 S_i)_i, (\Phi_i^3 R_i^3 S_i)_i, \\ & (\Phi_i^3 R_i^3 S_i)_i \text{ 分别为 } \Phi_i S_i, \Phi_i R_i S_i, \Phi_i^2 R_i S_i, \Phi_i^2 R_i^2 S_i, \Phi_i^2 R_i^2 S_i, \\ & \Phi_i^3 R_i^2 S_i, \Phi_i^3 R_i^4 S_i, \Phi_i^3 R_i^3 S_i, \Phi_i^3 R_i^3 S_i (i = 1, 2, 3) \text{ 的第 } i \text{ 列,} \\ \Omega_1 = & [(\Phi_1 S_1)_1 \quad (\Phi_2 S_2)_2 \quad (\Phi_3 S_3)_3] \\ \Omega_2 = & [(\Phi_1 R_1 S_1)_1 \quad (\Phi_2 R_2 S_2)_2 \quad (\Phi_3 R_3 S_3)_3] \\ \Omega_3 = & [(\Phi_1^2 R_1 S_1)_1 \quad (\Phi_2^2 R_2 S_2)_2 \quad (\Phi_3^2 R_3 S_3)_3] \\ \Omega_4 = & C^2 [(\Phi_1^2 R_1^3 S_1)_1 \quad (\Phi_2^2 R_2^3 S_2)_2 \quad (\Phi_3^2 R_3^3 S_3)_3] - \\ & 4 [(\Phi_1^2 R_1^2 S_1)_1 \quad (\Phi_2^2 R_2^2 S_2)_2 \quad (\Phi_3^2 R_3^2 S_3)_3] \\ \Omega_5 = & [(\Phi_1^2 R_1 S_1)_1 \quad (\Phi_2^2 R_2 S_2)_2 \quad (\Phi_3^2 R_3 S_3)_3] - \\ & C^2 [(\Phi_1^2 R_1^2 S_1)_1 \quad (\Phi_2^2 R_2^2 S_2)_2 \quad (\Phi_3^2 R_3^2 S_3)_3] \\ \Omega_6 = & [(\Phi_1^2 R_1^3 S_1)_1 \quad (\Phi_2^2 R_2^3 S_2)_2 \quad (\Phi_3^2 R_3^3 S_3)_3] \\ \Omega_7 = & [(\Phi_1^2 R_1 S_1)_1 \quad (\Phi_2^2 R_2 S_2)_2 \quad (\Phi_3^2 R_3 S_3)_3] - \\ & C^2 [(\Phi_1^2 R_1^2 S_1)_1 \quad (\Phi_2^2 R_2^2 S_2)_2 \quad (\Phi_3^2 R_3^2 S_3)_3] \\ \Omega_8 = & C^2 [(\Phi_1^2 R_1^3 S_1)_1 \quad (\Phi_2^2 R_2^3 S_2)_2 \quad (\Phi_3^2 R_3^3 S_3)_3] - \\ & 3C^4 [(\Phi_1^3 R_1^4 S_1)_1 \quad (\Phi_2^3 R_2^4 S_2)_2 \quad (\Phi_3^3 R_3^4 S_3)_3] - \\ & 4 [(\Phi_1^3 R_1^2 S_1)_1 \quad (\Phi_2^3 R_2^2 S_2)_2 \quad (\Phi_3^3 R_3^2 S_3)_3] + \end{aligned}$$

$$\begin{aligned}
& 12C^2[(\Phi_1^3R_1^3S_1)_1 (\Phi_2^3R_2^3S_2)_2 (\Phi_3^3R_3^3S_3)_3] \\
\Omega_9 = & C^2[(\Phi_1^3R_1^5S_1)_1 (\Phi_2^3R_2^5S_2)_2 (\Phi_3^3R_3^5S_3)_3] - \\
& 3[(\Phi_1^3R_1^4S_1)_1 (\Phi_2^3R_2^4S_2)_2 (\Phi_3^3R_3^4S_3)_3] \\
\Omega_{10} = & 2[(\Phi_1^2R_1^2S_1)_1 (\Phi_2^2R_2^2S_2)_2 (\Phi_3^2R_3^2S_3)_3] - \\
& 3C^2[(\Phi_1^3R_1^3S_1)_1 (\Phi_2^3R_2^3S_2)_2 (\Phi_3^3R_3^3S_3)_3] + \\
& 4[(\Phi_1^3R_1^2S_1)_1 (\Phi_2^3R_2^2S_2)_2 (\Phi_3^3R_3^2S_3)_3] \\
\Omega_{11} = & C^4[(\Phi_1^3R_1^5S_1)_1 (\Phi_2^3R_2^5S_2)_2 (\Phi_3^3R_3^5S_3)_3] + \\
& 12[(\Phi_1^3R_1^3S_1)_1 (\Phi_2^3R_2^3S_2)_2 (\Phi_3^3R_3^3S_3)_3] - \\
& 12C^2[(\Phi_1^3R_1^4S_1)_1 (\Phi_2^3R_2^4S_2)_2 (\Phi_3^3R_3^4S_3)_3] \\
\Omega_{12} = & [(\Phi_1^3R_1^3S_1)_1 (\Phi_2^3R_2^3S_2)_2 (\Phi_3^3R_3^3S_3)_3]
\end{aligned}$$

将所求得的 G, L, H, M, J, N 代入式(5),得方程

(2)的1个特解为:

$$\begin{aligned}
f_t = & \Omega_1 t(x) + C\Omega_2 \begin{bmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_3 \end{bmatrix} \\
& \begin{bmatrix} (l_1x^2 + m_1x + n_1) \cos\beta_1x - \\ (l_2x^2 + m_2x + n_2) \cos\beta_2x - \\ (l_3x^2 + m_3x + n_3) \cos\beta_3x - \\ (g_1x^2 + h_1x + j_1) \sin\beta_1x \\ (g_2x^2 + h_2x + j_2) \sin\beta_2x \\ (g_3x^2 + h_3x + j_3) \sin\beta_3x \end{bmatrix} + \\
& C \left(\Omega_3 - \Omega_4 \begin{bmatrix} \beta_1^2 & 0 & 0 \\ 0 & \beta_2^2 & 0 \\ 0 & 0 & \beta_3^2 \end{bmatrix} \right) \times \\
& \begin{bmatrix} (2g_1x + h_1) \cos\beta_1x + (2l_1x + m_1) \sin\beta_1x \\ (2g_2x + h_2) \cos\beta_2x + (2l_2x + m_2) \sin\beta_2x \\ (2g_3x + h_3) \cos\beta_3x + (2l_3x + m_3) \sin\beta_3x \end{bmatrix} - \\
& 2 \begin{bmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_3 \end{bmatrix} \left[\Omega_5 - C^2\Omega_6 \begin{bmatrix} \beta_1^2 & 0 & 0 \\ 0 & \beta_2^2 & 0 \\ 0 & 0 & \beta_3^2 \end{bmatrix} \right] \times \\
& \begin{bmatrix} (2l_1x + m_1) \cos\beta_1x - (2g_1x + h_1) \sin\beta_1x \\ (2l_2x + m_2) \cos\beta_2x - (2g_2x + h_2) \sin\beta_2x \\ (2l_3x + m_3) \cos\beta_3x - (2g_3x + h_3) \sin\beta_3x \end{bmatrix} - \\
& 2 \left[\Omega_7 - \Omega_8 \begin{bmatrix} \beta_1^2 & 0 & 0 \\ 0 & \beta_2^2 & 0 \\ 0 & 0 & \beta_3^2 \end{bmatrix} + 4C^2\Omega_9 \begin{bmatrix} \beta_1^4 & 0 & 0 \\ 0 & \beta_2^4 & 0 \\ 0 & 0 & \beta_3^4 \end{bmatrix} \right] \times \\
& \begin{bmatrix} g_1 \cos\beta_1x + l_1 \sin\beta_1x \\ g_2 \cos\beta_2x + l_2 \sin\beta_2x \\ g_3 \cos\beta_3x + l_3 \sin\beta_3x \end{bmatrix} -
\end{aligned}$$

$$\begin{aligned}
& 2C \begin{bmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_3 \end{bmatrix} \left[\Omega_{10} + \Omega_{11} \begin{bmatrix} \beta_1^2 & 0 & 0 \\ 0 & \beta_2^2 & 0 \\ 0 & 0 & \beta_3^2 \end{bmatrix} \right] \times \\
& \begin{bmatrix} l_1 \cos\beta_1x - g_1 \sin\beta_1x \\ l_2 \cos\beta_2x - g_2 \sin\beta_2x \\ l_3 \cos\beta_3x - g_3 \sin\beta_3x \end{bmatrix} + \\
& 8C^3\Omega_{12} \begin{bmatrix} \beta_1^5 & 0 & 0 \\ 0 & \beta_2^5 & 0 \\ 0 & 0 & \beta_3^5 \end{bmatrix} \begin{bmatrix} l_1 \cos\beta_1x - g_1 \sin\beta_1x \\ l_2 \cos\beta_2x - g_2 \sin\beta_2x \\ l_3 \cos\beta_3x - g_3 \sin\beta_3x \end{bmatrix} \quad (24)
\end{aligned}$$

从而方程(2)的通解为:

$$f = V[\exp(\Lambda x)C'_1 + \exp((- \Lambda^{-1})x)C'_2] + f_t \quad (25)$$

2.3 特殊情况的讨论

(1)对于所求得的特解公式(24)式,当 $\beta_1 = \beta_2 = \beta_3 = 0$ 时,此时方程组的特解为:

$$\begin{aligned}
f_t = & -A^{-1}t(x) + A^{-1}BA^{-1}t'(x) - \\
& (A^{-1}BA^{-1}BA^{-1} + A^{-1})t''(x) \quad (26)
\end{aligned}$$

(26)式与文献[8]的结果完全一致,说明本文的公式是文献[8]的深化。

(2)对于所求得的特解公式(24)式,当 $B = 0$ 时与文献[5]当 $B = A$ 时的结果相同,说明本文的公式是文献[5]的拓展。

3 算例

用本文方法解下列方程组的一个特解

$$\begin{cases} x'' - x' + y' + z' - x = \text{cost} \\ y'' + x' - y' + z' - y = -\text{sint} \\ z'' + x' + y' - z' - z = t^2 + t + 1 \end{cases} \quad (27)$$

解 将方程组(27)写成矩阵形式为:

$$\begin{aligned}
& \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x'' \\ y'' \\ z'' \end{bmatrix} - \begin{bmatrix} 1 & -1 & -1 \\ -1 & 1 & -1 \\ -1 & -1 & 1 \end{bmatrix} \begin{bmatrix} x' \\ y' \\ z' \end{bmatrix} - \\
& \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \text{cost} \\ -\text{sint} \\ t^2 + t + 1 \end{bmatrix}
\end{aligned}$$

其中:

$$A = E_3 = A^{-1}, B = \begin{bmatrix} 1 & -1 & -1 \\ -1 & 1 & -1 \\ -1 & -1 & 1 \end{bmatrix}$$

$$C = A^{-1}B = B, g_1 = h_1 = l_1 = m_1 = n_1 = 0,$$

$$g_2 = h_2 = j_2 = l_2 = m_2 = l_3 = m_3 = n_3 = \beta_3 = 0,$$

$$j_1 = \beta_1 = \beta_2 = g_3 = h_3 = j_3 = 1, n_2 = -1,$$

由于特解公式中 $\Omega_i (i = 4, 5, 6, 8, 9, 10, 11, 12)$ 所带的矩阵为

零矩阵,所以

$$f_t = \Omega_1 \begin{bmatrix} \cos t \\ -\sin t \\ t^2 + t + 1 \end{bmatrix} + C\Omega_2 \begin{bmatrix} -\sin t \\ -\cos t \\ 0 \end{bmatrix} + C\Omega_3 \begin{bmatrix} 0 \\ 0 \\ 2t + 1 \end{bmatrix} - 2\Omega_7 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

而

$$\Omega_1 = -\frac{1}{20} \begin{bmatrix} 6 & 1 & 0 \\ 1 & 6 & 0 \\ 1 & 1 & 20 \end{bmatrix}$$

$$\Omega_2 = \frac{1}{40} \begin{bmatrix} 6 & 1 & 0 \\ 1 & 6 & 0 \\ 1 & 1 & 40 \end{bmatrix}$$

$$\Omega_3 = \frac{1}{400} \begin{bmatrix} 38 & 13 & 0 \\ 13 & 38 & 0 \\ 13 & 13 & 400 \end{bmatrix}$$

$$\Omega_7 = \frac{1}{10^3} \begin{bmatrix} 158 & 33 & -10^3 \\ 33 & 158 & -10^3 \\ 33 & 33 & 4000 \end{bmatrix}$$

则得方程组(27)的一个特解为:

$$f_t = \begin{bmatrix} x(t) \\ y(t) \\ z(t) \end{bmatrix} = \begin{bmatrix} -\frac{3}{20}\cos t - \frac{1}{20}\sin t - 2t + 1 \\ -\frac{3}{20}\cos t + \frac{9}{20}\sin t - 2t + 1 \\ \frac{1}{10}\cos t + \frac{1}{5}\sin t - t^2 + t - 8 \end{bmatrix} \quad (28)$$

经检验,式(28)确是方程组(27)的特解。

4 结束语

本文采用向量比较法,在文献[3-8]的基础上,获得文献[8]中微分方程组在非齐次项为二次多项式与三角函数相乘情形的特解公式,用算例验证了其正确性。本文结果通过编写计算机程序进行计算就能简易实现这类方程的解。通过特殊情况的讨论知道,本文结果是文献[8]的深化和文献[6]的补充。

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Particular Solutions of One Kind of Two Order Matrix Differential Equation

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Abstract: A special two order matrix differential equation is discussed. Giving the specific form of the particular solution, the matrix of the undetermined coefficients is solved by the method of vector comparison, and the particular solution formulas of a kind of matrix differential equation are obtained, which is a popularization of the known results. Moreover, the results are validated by practical examples.

Key words: matrix differential equations; method of undetermined matrix; method of vector comparison; particular solutions