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Liouville-Hill 方程的算子解法及应用

The Operator Solution of Liouville-Hill Equation and Its Applications

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摘要 对 Liouville-Hill 方程, 应用算子解法给出了级数解的递推公式, 讨论了级数余项及估计, 从而得到解的存在和唯一性。进一步, 讨论了具有阻尼项的非齐次项 Hill 方程的初值问题即受迫振动问题, 给出了级数解及收敛的充分条件。

关键词 算子; 初值问题; 级数解; 存在唯一性; 收敛性

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L-H 方程

ABSTRACT With operator solution, recursion formula of series solution to Liouville-Hill equation is given. furthermore the paper discusses the remainder term of the series and its estimation, and the existence and uniqueness of the solution is obtained. Next, we discuss the initial problem of the nonhomogeneous Hill equation with damping terms, which is a forced oscillation problem, and the series solution and the sufficient conditions of its convergence are also given.

KEYWORDS operator; initial value problem; series solution; existence and uniqueness; convergence

1 问题的提出及结果

考虑初值问题: $\ddot{u} + (\lambda + g(t))u = x(t) \quad u(0) = \alpha, \dot{u}(0) = \beta$ (1)

其中 $\lambda > 0, \alpha, \beta$ 为实常数, $g(t), x(t)$ 为 $\forall t \in [0, +\infty)$ 的连续函数。

设问题(1)有级数解 $u = \sum_{k=0}^{\infty} u_k$, 则有 $Lu_0 = x(t) \quad Lu_k = -Ru_{k-1} \quad k \geq 1$ (2)

及 $u_0(0) = \alpha, \dot{u}_0(0) = \beta; \quad u_k(0) = 0, \dot{u}_k(0) = 0 \quad k \geq 1$ (3)

由此可得 $F(t) \equiv u_0 = L^{-1}x(t) + \alpha + t\beta$ 及 $u_{k+1} = -L^{-1}Ru_k (k \geq 0)$, 于是可得到级数解为

$$u = \sum_{k=0}^{\infty} u_k = \sum_{k=0}^{\infty} (-1)^k (L^{-1}R)^k u_0 \quad (4)$$

记 $\bar{u} = \sum_{k=0}^n u_k$ 及余项 $E_n = u - \bar{u}_n$, 可得余项的定解问题

$$TE_n \equiv T(u - \bar{u}_n) = (-1)^{n+1} R(L^{-1}R)^n F(t); \quad BE_n = 0$$

式中 $T = L - R, L = \frac{d^2}{dt^2}, R = \lambda + g(t), L^{-1} = \int_0^t \int_0^t$ 及 B 为初始微分算子。于是有

定理 1.1 对问题(1),若 $x(t), g(t)$ 为 $t \in [0, +\infty)$ 的连续函数,可求得形如(4)所示的级数解;若对任意给定的 $\varepsilon > 0$,当 n 充分大时,一致有

$$\|R(L^{-1}R)^n F(t)\| = 0(\varepsilon), \quad \forall t \in [0, +\infty)$$

成立,则有 $\|E_n\| = 0(\varepsilon)$;即当 $n \rightarrow +\infty$ 时,对 $\forall t \in [0, +\infty)$ 一致有 $R(L^{-1}R)^n F \rightarrow 0$,则解 \bar{u}_n 存在唯一且有 $\lim_{n \rightarrow +\infty} \bar{u}_n = u$,此处 $\|\cdot\|$ 为某种意义的范数。

又由问题(1)有

$$Lu_0 + \lambda u_0 = x(t), \quad Lu_1 + gu_0 = 0, \quad Lu_k = -Ru_{k-1} \quad k \geq 2 \quad (5)$$

及相应的初始条件(3),于是可求得

$$u_0 = a \cos \sqrt{\lambda} t + \frac{\beta}{\sqrt{\lambda}} \sin \sqrt{\lambda} t + \frac{1}{\sqrt{\lambda}} \left\{ \begin{array}{l} \cos \sqrt{\lambda} t \int_0^t x(t) \sin \sqrt{\lambda} t dt \\ - \sin \sqrt{\lambda} t \int_0^t x(t) \cos \sqrt{\lambda} t dt \end{array} \right\} \equiv G(t) \quad (6)$$

$$u_1 = -L^{-1}gu_0; \quad u_k = (-1)^{k-1} (L^{-1}R)^{k-1} u_1 \quad k \geq 2$$

及

$$u = G(t) = \sum_{k=1}^{\infty} (-1)^k (L^{-1}R)^{k-1} L^{-1}gu_0 \quad (7)$$

其中有 $(L - \lambda)G = x(t)$ 及 $(L + R)G = x(t) + gG$.

定理 1.2 对问题(1),若 $x(t), g(t)$ 对 $\forall t \in [0, +\infty)$ 是连续函数,则可求得级数解为式(7)所示且有递推公式(6);若对任意给定的 $\varepsilon > 0$,当 n 充分大时,一致有

$$\|R(L^{-1}R)^{n-1} L^{-1}gG\| = 0(\varepsilon) \quad \forall t \in [0, +\infty)$$

则有余项 $\|E_n\| = 0(\varepsilon)$;而当 $n \rightarrow +\infty$ 时,对 $\forall t \in [0, +\infty)$ 一致有 $R(L^{-1}R)^{n-1} L^{-1}gG \rightarrow 0$,则解存在唯一且有 $\lim_{n \rightarrow +\infty} \bar{u}_n = u$.

$$\text{其次,我们有} \quad \bar{L}u_0 = x(t), \quad \bar{L}u_k = -gu_{k-1} \quad k \geq 1 \quad (8)$$

这里 $\bar{L} = L + \lambda$.由上式及条件(3),有

$$u_0 = G(t) \quad u_k = (-1)^k (\bar{L}^{-1}g)^k u_0 \quad k \geq 1 \quad (9)$$

且有

$$u_k = -\frac{1}{\sqrt{\lambda}} \left\{ \cos \sqrt{\lambda} t \int_0^t gu_{k-1} \sin \sqrt{\lambda} t dt - \sin \sqrt{\lambda} t \int_0^t gu_{k-1} \cos \sqrt{\lambda} t dt \right\} \\ = \bar{L}^{-1}(-gu_{k-1}) \quad k \geq 1 \quad (10)$$

这里 $\bar{L}^{-1}(x) = \frac{1}{\sqrt{\lambda}} \int_0^t x \sin(t-\tau) d\tau$. 同样,我们有

定理 1.3 对问题(1),若 $x(t), g(t)$ 对 $\forall t \in [0, +\infty)$ 是连续函数,则有级数解及递推公式(9)或(10);若对充分大的 n ,一致有 $\|g(\bar{L}^{-1}g)^n G\| = 0(\varepsilon) \quad \forall t \in (0, +\infty)$

则 $\|E_n\| = 0(\varepsilon)$;即当 $n \rightarrow +\infty$ 时,一致有 $g(\bar{L}^{-1}g)^n G \rightarrow 0$,则解(16)存在唯一且有 $\lim_{n \rightarrow +\infty} \bar{u}_n = u$.

注 若对 $\forall t \in [0, T], 0 < T < +\infty$,有 $\|g(t)\| < M, \|x(t)\| < N, M, N$ 为大于零的实常数,则当 $n \rightarrow +\infty$ 时有 $R(L^{-1}R)^n F \rightarrow 0$,且定理 1 的结论成立.又若对 $\forall t \in [0, +\infty)$ 有 $\|g\| \leq M, \|G\| \leq N$,则对给定的 $\varepsilon > 0$,若 $n > \left[\ln \frac{MN}{\varepsilon} / \left| \ln \frac{\lambda}{2M} \right| \right]$ 有 $\|g(\bar{L}^{-1}g)^n G\| < \varepsilon$.特别地,若有 $\left| \frac{2M}{\lambda} \right| < 1$,则当 $n \rightarrow +\infty$ 有 $g(\bar{L}^{-1}g)^n G \rightarrow 0$,即有 $\lim_{n \rightarrow +\infty} \bar{u}_n = u$.

2 一类 Hill 方程的讨论

这里,沿用前面的讨论.我们考虑问题: $\ddot{x} + c\dot{x} + (\delta + \mu \cos mt)x = P \cos nt$

$$x(0) = a, \quad \dot{x}(0) = b \quad (11)$$

其中 c 是阻尼系数, δ, μ 为参数, 当 $\mu = \varepsilon$ 为小参数, $m = p = 1$ 时, 即为文[3]所讨论的情形。

令 $x(t) = e^{-\frac{1}{2}ct}y(t)$, 则有 $\ddot{y}(t) + (\lambda + g(t)y(t)) = f(t)$

$$y(0) = \bar{a}, \quad \dot{y}(0) = \bar{b} \quad (12)$$

特别地, 方程(12)即为 Mathieu 方程. 上式中

$$\lambda = \beta^2 = \delta - \frac{1}{4}c^2; \quad g = \mu \cos mt; \quad f(t) = pe^{\frac{1}{2}ct} \cos nt;$$

$$\bar{a} = a; \quad \bar{b} = b + \frac{1}{2}ac.$$

设有级数解 $\bar{y} = \sum_{i=0}^{\infty} y_i$, 则可得

$$y(t) = \bar{a} \cos \beta t + \frac{\bar{b}}{\beta} \sin \beta t + \frac{1}{\beta} \int_0^t f(\tau) \sin \beta(t-\tau) d\tau - \frac{1}{\beta} \sum_{i=1}^{\infty} \int_0^t g(\tau) y_{i-1}(\tau) \sin \beta(t-\tau) d\tau \quad (13)$$

且有

$$y_0(t) = a_0 \sin \beta t + b_0 \cos \beta t + e^{\frac{1}{2}ct} (c_0 \sin nt + d_0 \cos nt) \quad (14)$$

其中

$$a_0 = \frac{\bar{b}}{\beta} - \frac{c(\delta + n^2)P}{2\beta[(n^2 + \delta)^2 - 4n^2\lambda]}, \quad b_0 = \bar{a} - \frac{(\delta - n^2)P}{(n^2 + \delta)^2 - 4n^2\lambda}$$

$$c_0 = \frac{cnP}{(n^2 + \delta)^2 - 4n^2\lambda}, \quad d_0 = \frac{(\delta - n^2)P}{(n^2 + \delta)^2 - 4n^2\lambda}$$

于是由式(13), 可求得 $y_i (k \geq 1)$ 及 $y(t)$. 不难证明, 当 $k \geq 2$ 时有 $y_i (k \geq 2)$ 为下式所示

$$y_i(t) = \sum_{s=0}^k \sum_{l=-s}^s a_{i,s}^{(s)} \sin(\lambda + lm)t + b_{i,s}^{(s)} \cos(\lambda + lm)t + e^{\frac{1}{2}ct} \sum_{l=-k}^k C_{k,l} \sin(n + lm)t + d_{k,l} \cos(n + lm)t \quad (15)$$

式中, 当 $l \neq -1, 0, 1$ 时 $r = k - 2$; 当 $l = -1, 0, 1$ 时 $r = k - 1$, 且有

$$(s+2)(s+1) \begin{pmatrix} a_{i,0}^{(s+2)} \\ b_{i,0}^{(s+2)} \end{pmatrix} + 2\lambda(s+1) \begin{pmatrix} -b_{i,0}^{(s+1)} \\ a_{i,0}^{(s+1)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{i,1,1}^{(s)} + a_{i,-1,-1}^{(s)} \\ b_{i,-1,1}^{(s)} + a_{i,1,-1}^{(s)} \end{pmatrix} = 0$$

$$s = 0, 1, \dots, k-3$$

$$2\lambda(s+1) \begin{pmatrix} -b_{i,0}^{(s+1)} \\ a_{i,0}^{(s+1)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{i,1,1}^{(s)} + a_{i,-1,-1}^{(s)} \\ b_{i,-1,1}^{(s)} + a_{i,1,-1}^{(s)} \end{pmatrix} = 0 \quad (16-1)$$

$$s = k-2;$$

$$(s+2)(s+1) \begin{pmatrix} a_{i,1}^{(s+2)} \\ b_{i,1}^{(s+2)} \end{pmatrix} + 2(\lambda+m)(s+1) \begin{pmatrix} -b_{i,1}^{(s+1)} \\ a_{i,1}^{(s+1)} \end{pmatrix}$$

$$-lm(2\lambda+lm) \begin{pmatrix} a_{i,1}^{(s)} \\ b_{i,1}^{(s)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{i,-1,2}^{(s)} + a_{i,1,0}^{(s)} \\ b_{i,-1,2}^{(s)} + a_{i,2,0}^{(s)} \end{pmatrix} = 0$$

$$s = 0, 1, \dots, k-3$$

$$2(\lambda + m)(s + 1) \begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix} - lm(\lambda + lm) \begin{pmatrix} a_{k,l}^{(s)} \\ b_{k,l}^{(s)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{k-1,l-2}^{(s)} + a_{k-1,l}^{(s)} \\ b_{k-1,l-2}^{(s)} + a_{k-1,l}^{(s)} \end{pmatrix} = 0 \quad (16-2)$$

$$s = k - 2;$$

$$a_{k,l}^{(s)} = 0, \quad b_{k,l}^{(s)} = 0, \quad s = k - 1;$$

$$(s + 2)(s + 1) \begin{pmatrix} a_{k,l}^{(s+2)} \\ b_{k,l}^{(s+2)} \end{pmatrix} - 2(\lambda + m)(s + 1) \begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix} + m(2\lambda - m) \begin{pmatrix} a_{k,l-1}^{(s)} \\ b_{k,l-1}^{(s)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{k-1,l-2}^{(s)} + a_{k-1,l}^{(s)} \\ b_{k-1,l-2}^{(s)} + a_{k-1,l}^{(s)} \end{pmatrix} = 0 \quad s = 0, 1, \dots, k - 3$$

$$2(s + 1)(\lambda - m) \begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix} + m(2\lambda - m) \begin{pmatrix} a_{k,l-1}^{(s)} \\ b_{k,l-1}^{(s)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{k-1,l-2}^{(s)} + a_{k-1,l}^{(s)} \\ b_{k-1,l-2}^{(s)} + a_{k-1,l}^{(s)} \end{pmatrix} = 0$$

(16-3)

$$s = k - 2, \quad a_{k,l-1}^{(s)} = 0, \quad b_{k,l-1}^{(s)} = 0, \quad s = k - 1;$$

$$(s + 2)(s + 1) \begin{pmatrix} a_{k,l}^{(s+2)} \\ b_{k,l}^{(s+2)} \end{pmatrix} + 2(s + 1)(\lambda + lm) \begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{k-1,l-1}^{(s)} + a_{k-1,l+1}^{(s)} \\ b_{k-1,l-1}^{(s)} + b_{k-1,l+1}^{(s)} \end{pmatrix} = 0$$

$$s = 0, 1, \dots, k - 4 \quad l = -(k - 2), \dots, (k - 2)$$

$$(s + 2)(s + 1) \begin{pmatrix} a_{k,l}^{(s+2)} \\ b_{k,l}^{(s+2)} \end{pmatrix} + l(s + 1)(\lambda + lm) \begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix} - lm(2\lambda + lm) \begin{pmatrix} a_{k,l}^{(s)} \\ b_{k,l}^{(s)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{k-1,l+1}^{(s)} \\ b_{k-1,l+1}^{(s)} \end{pmatrix} = 0 \quad s = 0, 1, \dots, k - 4 \quad l = -k, -(k - 1)$$

$$(s + 2)(s + 1) \begin{pmatrix} a_{k,l}^{(s+2)} \\ b_{k,l}^{(s+2)} \end{pmatrix} + 2(s + 1)(\lambda + lm) \begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix}$$

$$-lm(2\lambda + lm) \begin{pmatrix} a_{k,l}^{(s)} \\ b_{k,l}^{(s)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{k-1,l-1}^{(s)} \\ b_{k-1,l-1}^{(s)} \end{pmatrix} = 0$$

$$s = 0, 1, \dots, k - 4 \quad l = k - 1, k$$

(16-4)

$$2(s + 1)(\lambda + lm) \begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix} - lm(2\lambda + lm) \begin{pmatrix} a_{k,l}^{(s)} \\ b_{k,l}^{(s)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{k-1,l-1}^{(s)} + a_{k-1,l+1}^{(s)} \\ b_{k-1,l-1}^{(s)} + b_{k-1,l+1}^{(s)} \end{pmatrix} = 0$$

$$s = k - 3 \quad l = -(k - 2), \dots, (k - 2)$$

$$2(s + 1)(\lambda + lm) \begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix} - lm(2\lambda + lm) \begin{pmatrix} a_{k,l}^{(s)} \\ b_{k,l}^{(s)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{k-1,l+1}^{(s)} \\ b_{k-1,l+1}^{(s)} \end{pmatrix} = 0$$

$$s = k - 3 \quad l = -k, -(k - 1)$$

$$2(s + 1)(\lambda + lm) \begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix} - lm(2\lambda + lm) \begin{pmatrix} a_{k,l}^{(s)} \\ b_{k,l}^{(s)} \end{pmatrix} + \frac{\mu}{2} \begin{pmatrix} a_{k-1,l-1}^{(s)} \\ b_{k-1,l-1}^{(s)} \end{pmatrix} = 0$$

$$s = k - 3 \quad l = k - 1, k$$

$$a_{k,l}^{(s)} = b_{k,l}^{(s)} = 0, \quad s = k - 2;$$

$$(s + 2)(s + 1) \begin{pmatrix} a_{k,l}^{(s+2)} \\ b_{k,l}^{(s+2)} \end{pmatrix} + 2(s + 1)(\lambda + lm) \begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix} - lm(2\lambda + lm) \begin{pmatrix} a_{k,l}^{(s)} \\ b_{k,l}^{(s)} \end{pmatrix}$$

$$+ \frac{\mu}{2} \begin{pmatrix} a_{k-1,l-1}^{(s)} + a_{k-1,l+1}^{(s)} \\ b_{k-1,l-1}^{(s)} + a_{k-1,l+1}^{(s)} \end{pmatrix} = 0$$

$$s = 0, 1, \dots, k - 4 \quad l = \pm 2$$

$$2(s+1)(\lambda+lm)\begin{pmatrix} -b_{k,l}^{(s+1)} \\ a_{k,l}^{(s+1)} \end{pmatrix} - lm(2\lambda+lm)\begin{pmatrix} a_{k,l}^{(s+1)} \\ b_{k,l}^{(s+1)} \end{pmatrix} + \frac{\mu}{2}\begin{pmatrix} a_{k-1,l-1}^{(s)} + a_{k-1,l+1}^{(s)} \\ b_{k-1,l-1}^{(s)} - a_{k-1,l+1}^{(s)} \end{pmatrix} = 0 \quad (16-5)$$

$$s = k - 3 \quad l = \pm 2$$

$$-lm(2\lambda+lm)\begin{pmatrix} a_{k,l}^{(s)} \\ b_{k,l}^{(s)} \end{pmatrix} + \frac{\mu}{2}\begin{pmatrix} a_{k-1,l-1}^{(s)} \\ b_{k-1,l-1}^{(s)} \end{pmatrix} = 0 \quad s = k - 2, \quad l = 2$$

$$-lm(2\lambda+lm)\begin{pmatrix} a_{k,l}^{(s)} \\ b_{k,l}^{(s)} \end{pmatrix} + \frac{\mu}{2}\begin{pmatrix} a_{k-1,l+1}^{(s)} \\ b_{k-1,l+1}^{(s)} \end{pmatrix} = 0 \quad s = k - 2, \quad l = -2$$

及

$$\begin{bmatrix} \delta - (n+lm)^2 & -c(n+lm) \\ c(n+lm) & \delta - (n+lm)^2 \end{bmatrix} \begin{bmatrix} c_{k,l} \\ d_{k,l} \end{bmatrix} = H_k^l$$

式中

$$H_k^l = -\frac{\mu}{2} \begin{bmatrix} c_{k-1,l+1} \\ d_{k-1,l+1} \end{bmatrix}, \quad l = -(k-1), -k; \quad H_k^l = -\frac{\mu}{2} \begin{bmatrix} c_{k-1,l-1} \\ d_{k-1,l-1} \end{bmatrix}, \quad l = k-1, k;$$

$$H_k^l = -\frac{\mu}{2} \begin{bmatrix} c_{k-1,l-1} + c_{k-1,l+1} \\ d_{k-1,l-1} + d_{k-1,l+1} \end{bmatrix}, \quad l = -(k-2), \dots, (k-2)$$

由相应的初始条件,有

$$\sum_{i=-k}^k b_{i,l}^{(0)} + d_{k,l} = 0, \quad \sum_{i=-k}^k \left\{ (\lambda+lm)a_{i,l}^{(0)} + b_{i,l}^{(0)} + \frac{c}{2}d_{k,l} + (n+lm)c_{k,l} \right\} = 0 \quad (17)$$

又当 $k=1$ 时,式(15)仍然成立,即

$$y_k(t) = \sum_{i=-1}^1 a_{i,l}^{(0)} \sin(\lambda+lm)t + b_{i,l}^{(0)} \cos(\lambda+lm)t + e^{\frac{1}{2}\alpha t} \sum_{i=-1}^1 c_{i,l} \sin(n+lm)t + d_{i,l} \cos(n+lm)t \quad (18)$$

且有

$$\begin{aligned} -lm(2\lambda+lm)a_{1,l}^{(0)} + \frac{\mu}{2}a_{0,l}^{(0)} &= 0, & -lm(2\lambda+lm)b_{1,l}^{(0)} + \frac{\mu}{2}b_{0,l}^{(0)} &= 0, \\ (\delta - (n+lm)^2)c_{1,l} - c(n+lm)d_{1,l} + \frac{\mu}{2}c_{0,l}^{(0)} &= 0, & & \\ & & & l = \pm 1 \end{aligned} \quad (19-1)$$

$$(\delta - (n+lm)^2)d_{1,l} + c(n+lm)c_{1,l} + \frac{\mu}{2}d_{0,l}^{(0)} = 0;$$

$$\sum_{i=-1}^1 b_{i,l}^{(0)} + \sum_{i=\pm 1} d_{1,i} = 0, \quad \sum_{i=-1}^1 (\lambda+lm)a_{i,l}^{(0)} + \sum_{i=\pm 1} \left\{ \frac{c}{2}d_{1,i} + (n+lm)c_{1,i} \right\} = 0 \quad (19-2)$$

$$c_{1,0} = d_{1,0} = 0$$

这里 $a_{0,l}^{(0)} = a_0, b_{0,l}^{(0)} = b_0, c_{0,l}^{(0)} = c_0, d_{0,l}^{(0)} = d_0$. 由式(16)~(19)可逐次地求得 $a_{k,l}, b_{k,l}, c_{k,l}, d_{k,l}$, 因而可求得 $y_k (k \geq 1)$ 为

$$y_k(t) = A_k(t) \sin \beta t + B_k(t) \cos \beta t + e^{\frac{1}{2}\alpha t} (C_k(t) \sin t + D_k(t) \cos t) \quad (20)$$

式中

$$A_{k,l} = l'(a_{k,l}^{(0)} \cos lmt - b_{k,l}^{(0)} \sin lmt), \quad B_{k,l} = l'(a_{k,l}^{(0)} \sin lmt + b_{k,l}^{(0)} \cos lmt)$$

$$C_{k,l} = c_{k,l} \cos lmt - d_{k,l} \sin lmt, \quad D_{k,l} = c_{k,l} \sin lmt + d_{k,l} \cos lmt$$

$$A_k(t) = \sum \sum A_{k,l}, \quad B_k(t) = \sum \sum B_{k,l}, \quad C_k(t) = \sum c_{k,l}, \quad D_k(t) = \sum d_{k,l}$$

于是

$$y(t) = A(t) \sin \beta t + B(t) \cos \beta t + e^{\frac{1}{2}\alpha t} (C(t) \sin t + D(t) \cos t) \quad (21)$$

因而有

$$x(t) = e^{-\frac{1}{2}\alpha t} (A(t) \sin \beta t + B(t) \cos \beta t) + C(t) \sin t + D(t) \cos t \quad (22)$$

$$\text{且} \quad A(t) = \sum_{l=0}^{\infty} A_l, B(t) = \sum_{l=0}^{\infty} B_l, C(t) = \sum_{l=0}^{\infty} C_l, D(t) = \sum_{l=0}^{\infty} D_l$$

引理 2.1 对定解问题(12), (1) 若 $\lambda \neq \frac{lm}{2}$, 及 $\Delta \equiv (\delta - (n + lm)^2)^2 - c^2(n + lm)^2 \neq 0 (l = 0, \pm 1, \dots)$; (2) 对任意给定的充分小的 $\varepsilon > 0$, 当 N 充分大时有

$$\|g(\bar{L}^{-1}g)^N G\| < \varepsilon$$

对 $t \in [0, +\infty)$ 一致成立, 则有级数解如式(21) 所示且级数解是收敛的。

定理 2.1 对定解问题(11), 若 $c \geq 0$ 且引理的条件成立, 则有级数解如式(22) 所示且级数解是收敛的。

推论 2.1 若 $c \geq 0$ 且存在常数 $M > 0, \varepsilon_0 > 0$ 及 $0 < \delta \leq \frac{1}{2}c - \varepsilon_0$, 记余项 $R_N = x - \bar{x}_N = e^{-\frac{1}{2}ct}(y - \bar{y}_N = e^{-\frac{1}{2}ct}R_N$, 因而 $\|R_N\| \leq \|R_N\|$, 又对定解问题(12) 有 $\|R_N\| \leq Me^{\alpha}$, 则对定解问题(11) 有 $\|R_N\| \leq Me^{-\delta t} (t \in [0, +\infty))$ 且级数解(22) 是收敛的。

推论 2.2 对定解问题(12), 若 $c \geq 0$ 且 $|\frac{2\mu}{\beta}| < 1$, 则对 $t \in [0, +\infty)$, 有 $R_N \rightarrow 0 (N \rightarrow +\infty)$ 即级数解(22) 是收敛的。由以上讨论, 还可得到以下结论:

1) 临界点的转移, 与无阻尼的情形相比, 临界点向右移了 $\frac{1}{4}c^2$, 即阻尼项的存在使 Ince-Strutt 图形的临界点发生右移。

2) 若 $\lambda > 0$, 即 $\delta > \frac{1}{4}c^2$, 当 $c > 0$ 时解是稳定的, 其瞬态响应为衰减振荡函数, 当 $t \rightarrow +\infty$ 时, 由于阻尼作用而消失, 解趋于稳态响应 $C\sin\omega t + D\cos\omega t$, 其稳态响应周期解频率取决于强迫力的频率; 当无阻尼作用时, 即 $c = 0$ 解为振荡函数且是稳定的。

3) 当 $\lambda < 0$, 即 $\delta < \frac{1}{4}c^2$ 时, 解(22) 出现了指数增长项, 此时指数增长因子为 $\exp\left[\pm\sqrt{\frac{1}{4}c^2 - \delta} - \frac{1}{2}c\right]t$, 其临界状态决定于 $\pm\sqrt{\frac{1}{4}c^2 - \delta} = \frac{1}{2}c$, 而在临界区周围将存在稳定区和不稳定区; 当 $\pm\sqrt{\frac{1}{4}c^2 - \delta} - \frac{1}{2}c > 0$, 即 $c < 0$ 或 $c > 0$ 且 $\delta < 0$ 时解是不稳定的; 当 $\pm\sqrt{\frac{1}{4}c^2 - \delta} - \frac{1}{2}c < 0$, 即 $c > 0, \delta > 0$ 时解是稳定的。

4) 当受迫项含有共振因子, 即当 $n = \beta$ 时, 由于阻尼项的存在且若 $c \geq 0$, 则解仍是稳定的。

其次, 对于 Mathieu 方程的初值问题

$$\ddot{u} + (\lambda + \mu\cos mt)u = 0; \quad u(0) = \alpha, \dot{u}(0) = \beta$$

可类似地进行讨论。因限于篇幅, 这里就不赘述了。

最后, 本文的讨论并未限制 $g(t)$ 含有小参数, 显见当 $g(t)$ 含有小参数或 μ 是小参数时, 本文的结论仍然成立, 因此本文的讨论和结论更具一般性。

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