

## 答案5.1

1.

(1) 解,  $\frac{dx}{dt} = x(r - sx)$

① 当  $x(0) = 0$ , 则  $x(t, 0, 0) = 0$ ,  $t \in (-\infty, \infty)$

② 当  $x(0) = \frac{r}{s}$ , 则  $x(t, 0, 0) = \frac{r}{s}$ ,  $t \in (-\infty, \infty)$

③ 当  $x(0) \neq 0, \frac{r}{s}$ , 则解此方程得:  $x = \frac{r}{s(1 + \frac{r - sx(0)}{sx(0)}e^{-rt})}$ ,

a:

$$x(0) \in (-\infty, 0), \quad t \in (-\infty, \frac{1}{r} \ln(1 - \frac{r}{sx(0)})), \quad \lim_{t \rightarrow -\infty} x(t) = 0, \quad \lim_{t \rightarrow \frac{1}{r} \ln(1 - \frac{r}{sx(0)})} x(t) = -\infty$$

$$b: \quad x(0) \in (0, r/s), \quad t \in (-\infty, +\infty), \quad \lim_{t \rightarrow -\infty} x(t) = 0, \quad \lim_{t \rightarrow +\infty} x(t) = r/s$$

c:

$$x(0) \in (r/s, +\infty), \quad t \in (\frac{1}{r} \ln(1 - \frac{r}{sx(0)}), +\infty), \quad \lim_{t \rightarrow \frac{1}{r} \ln(1 - \frac{r}{sx(0)})} x(t) = +\infty, \quad \lim_{t \rightarrow +\infty} x(t) = r/s$$

当  $r > 0, s > 0, x(0) > 0$  时, 从解的形式看出  $\lim_{t \rightarrow +\infty} x(t, 0, x_0) = \frac{r}{s}$

(2) 解: 方程奇点为  $x(t) = 0, x(t) = 1, x(t) = 2$

① 若  $x(0) = 0$ , 则  $x(t, 0, 0) = 0$

② 若  $x(0) = 1$ , 则  $x(t, 0, 1) = 1$

③ 若  $x(0) = 2$ , 则  $x(t, 0, 2) = 2$

④ 若  $x(0) \neq 0, 1, 2$  时,

a) 当  $0 < x(0) < 1$ ,  $t \in (-\infty, +\infty)$ ,  $\lim_{t \rightarrow -\infty} x(t) = 0$ ,  $\lim_{t \rightarrow +\infty} x(t) = 1$ ,

b) 当  $1 < x(0) < 2$ ,  $t \in (-\infty, +\infty)$ ,  $\lim_{t \rightarrow -\infty} x(t) = 1$ ,  $\lim_{t \rightarrow +\infty} x(t) = 2$ ,

c) 直接解方程知

$$x(t) = 1 + \sqrt{1 + \frac{e^{2t}}{\frac{(x_0-1)^2}{x_0(x_0-2)} - e^{2t}}}, \quad x(0) = x_0 > 2, \quad T = \frac{1}{2} \ln \left( \frac{(x_0-1)^2}{x_0(x_0-2)} \right),$$

$$t \in (-\infty, T), \quad \lim_{t \rightarrow -\infty} x(t) = 2, \quad \lim_{t \rightarrow T} x(t) = +\infty.$$

(3) 方程的奇点为0, +1, -1。

① 若  $x(0) = -1$ ,  $x(t, 0, -1) = -1$

② 若  $x(0) = 0$ ,  $x(t, 0, 0) = 0$

③ 若  $x(0) = 1$ ,  $x(t, 0, 1) = 1$

④ 若  $x(0) \neq 0, \pm 1$  时,

a: 当  $0 < x(0) < 1$ ,  $t \in (-\infty, +\infty)$ ,  $\lim_{t \rightarrow -\infty} x(t) = 1$ ,  $\lim_{t \rightarrow +\infty} x(t) = 0$ ,

b: 当  $-1 < x(0) < 0$ ,  $t \in (-\infty, +\infty)$ ,  $\lim_{t \rightarrow -\infty} x(t) = 0$ ,  $\lim_{t \rightarrow +\infty} x(t) = -1$ ,

c: 解方程知, 当

$x(0) = 0 > 1$ ,  $x(t)$  单调增, 方程的隐式解为

$$t + \frac{1}{x_0} - \frac{1}{x(t)} + \frac{1}{2} \ln \frac{(x(t)+1)(x_0-1)}{(x(t)-1)(x_0+1)} = 0,$$

$$\lim_{x \rightarrow +\infty} \left( t + \frac{1}{x_0} - \frac{1}{x(t)} + \frac{1}{2} \ln \frac{(x(t)+1)(x_0-1)}{(x(t)-1)(x_0+1)} \right) = 0,$$

$$\lim_{x \rightarrow +\infty} t = -\frac{1}{x_0} - \frac{1}{2} \ln \frac{(x_0-1)}{(x_0+1)} = \frac{1}{2} \ln \frac{(x_0+1)}{(x_0-1)} - \frac{1}{x_0},$$

由于  $\frac{1}{2} \ln \frac{(x_0+1)}{(x_0-1)} - \frac{1}{x_0}$  关于  $x_0$  单调减,  $\frac{1}{2} \ln \frac{(x_0+1)}{(x_0-1)} - \frac{1}{x_0} \rightarrow 0$ ,

所以  $T = \frac{1}{2} \ln \frac{(x_0+1)}{(x_0-1)} - \frac{1}{x_0} > 0$ ,  $\lim_{t \rightarrow T} x(t) = +\infty$ ,

$t \in (-\infty, T)$ ,  $\lim_{t \rightarrow -\infty} x(t) = 1$ .

d: 同理得, 当  $x(0) < -1$ ,  $t \in (T, +\infty)$ ,  $\lim_{t \rightarrow T} x(t) = -\infty$ ,  $\lim_{t \rightarrow +\infty} x(t) = -1$ ,

2. 解:  $\frac{dx}{dt} = a(t)x \quad x(t) = x(0)e^{\int_0^t a(s)ds}$

零解稳定的充分必要条件为  $\int_0^t a(s)ds < M$

零解渐近稳定的充分必要条件为

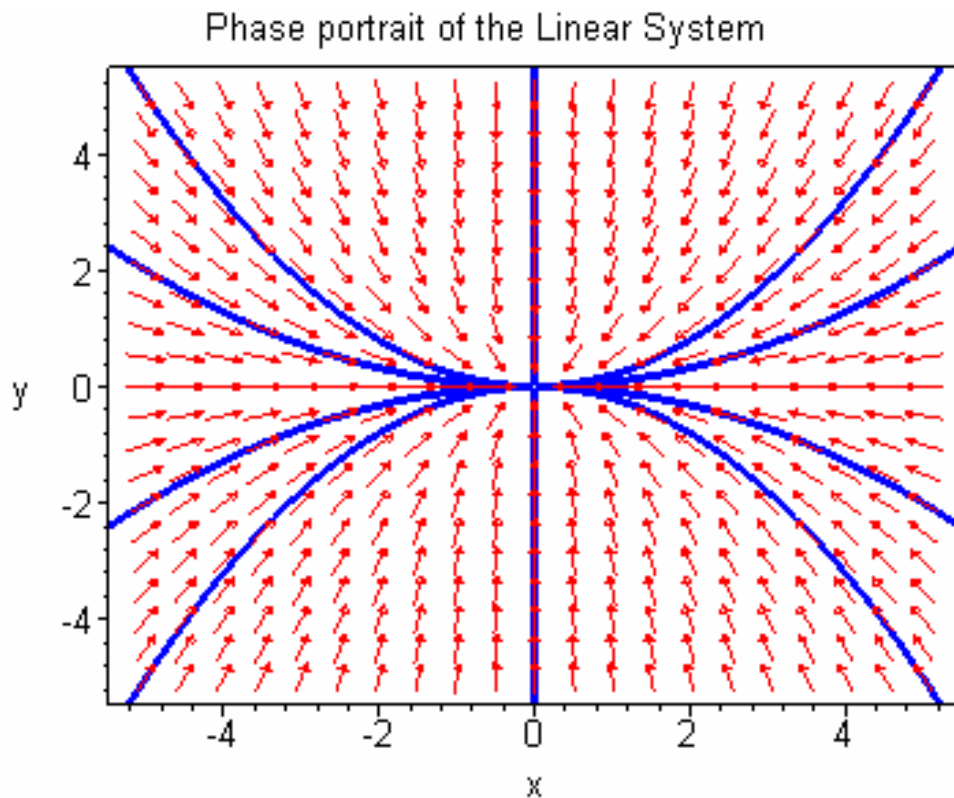
$$\int_0^t a(s)ds < M, \quad \int_0^t a(s)ds \xrightarrow{t \rightarrow +\infty} -\infty$$

3. 图形可以参见书中例5.1.5的maple程序

(1)  $y = cx^2$ , 零解渐近稳定

```
> restart:with(DEtools):  
ODE1 :=[diff(x(t),t)=-x(t), diff(y(t),t)=-2*y(t)];  
DEplot( ODE1, [x(t),y(t)],t=-10..10,  
[[x(0)=0,y(0)=5],[x(0)=0,y(0)=-5],  
[x(0)=5,y(0)=2],[x(0)=5,y(0)=5],[x(0)=5,y(0)=-2],[x(0)=5,  
y(0)=-5],  
[x(0)=-5,y(0)=2],[x(0)=-5,y(0)=5],[x(0)=-5,y(0)=-2],[x(0)  
=-5,y(0)=-5]],  
x=-5..5,y=-5..5,stepsize=0.05, dirgrid=[21,21],  
color=red, linecolor=blue,axes=BOXED,  
title="Phase portrait of the Linear System",  
arrows=SLIM);
```

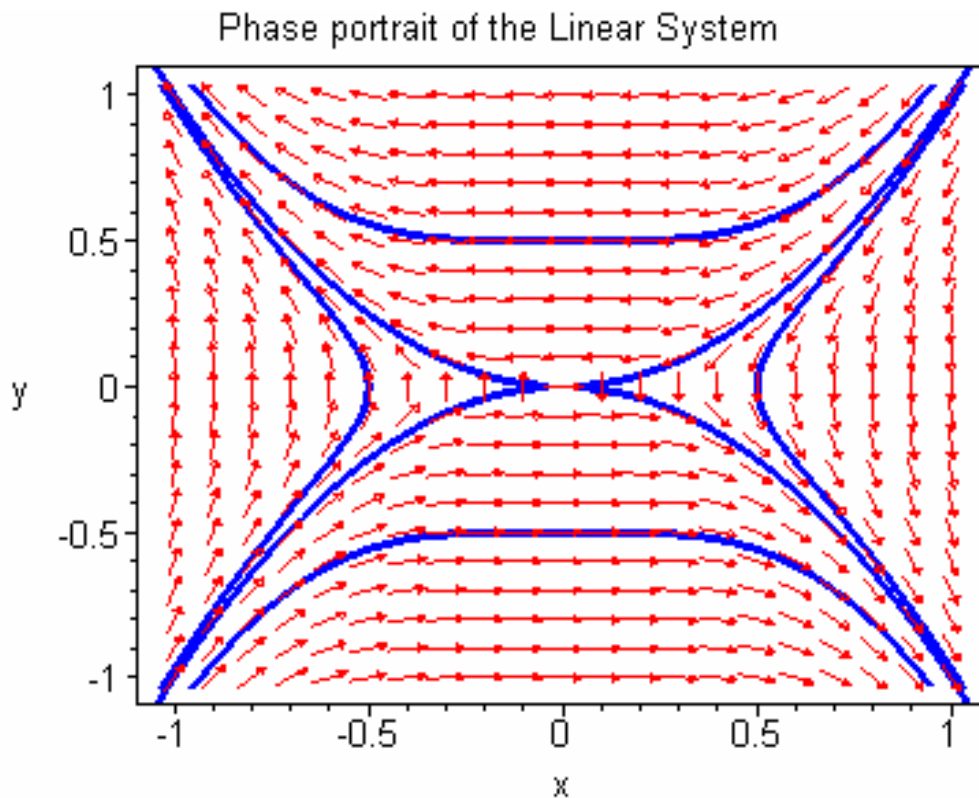
$$ODE1 := \left[ \frac{\partial}{\partial t} x(t) = -x(t), \frac{\partial}{\partial t} y(t) = -2 y(t) \right]$$



(2)  $y^2 = c + x^4$ , 零解不稳定

```
restart:with(DEtools): a:=1:
ODE1 :=[diff(x(t),t)=-y(t), diff(y(t),t)=-2*x(t)^3];
DEplot( ODE1, [x(t),y(t)],t=-100..100,
[[x(0)=0,y(0)=a/2],[x(0)=0,y(0)=-a/2],
[x(0)=a/2,y(0)=0],[x(0)=-a/2,y(0)=0],
[x(0)=a,y(0)=a],[x(0)=a,y(0)=-a],
[x(0)=-a,y(0)=a],[x(0)=-a,y(0)=-a]],
x=-a..a,y=-a..a,stepsize=0.05, dirgrid=[21,21],
color=red, linecolor=blue,axes=BOXED,
title="Phase portrait of the Linear System",
arrows=SLIM);
```

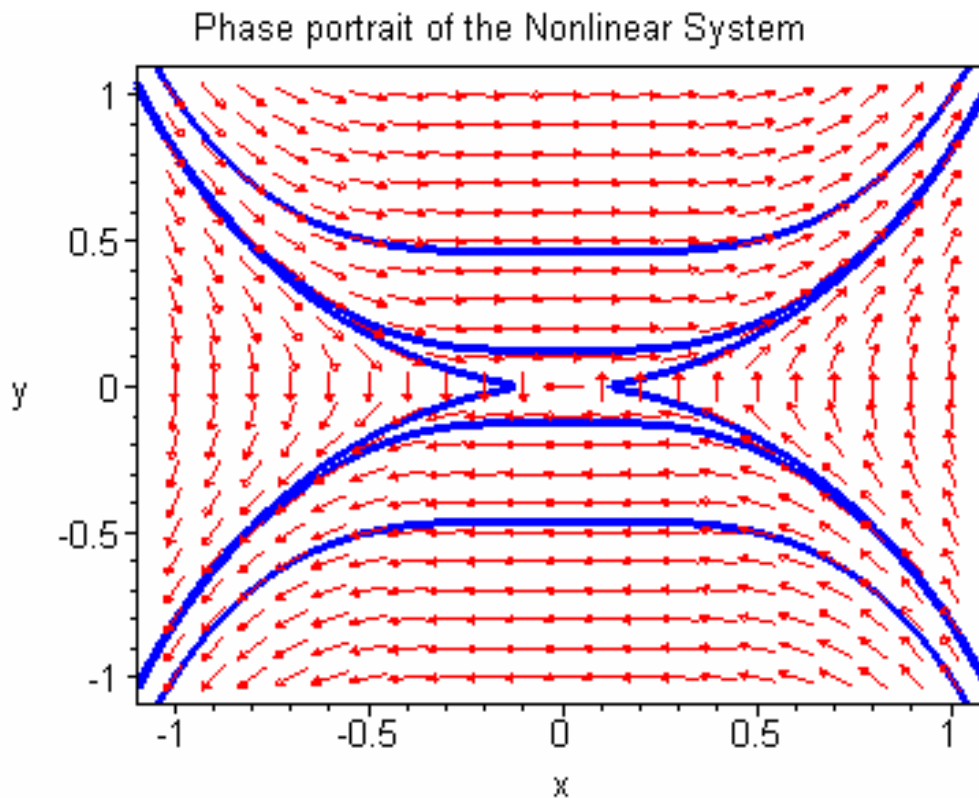
$$ODE1 := \left[ \frac{\partial}{\partial t} x(t) = -y(t), \frac{\partial}{\partial t} y(t) = -2 x(t)^3 \right]$$



(3)  $y^2 = 1 - ce^{x^4/2}$ , 零解不稳定

```
restart:with(DEtools): a:=1:
ODE1:=[diff(x(t),t)=y(t),diff(y(t),t)=x(t)^3*(1+y(t)^2)];
DEplot( ODE1, [x(t),y(t)],t=-100..100,
[[x(0)=0,y(0)=a/8],[x(0)=0,y(0)=-a/8],
[x(0)=a/8,y(0)=0],[x(0)=-a/8,y(0)=0],
[x(0)=a,y(0)=a],[x(0)=a,y(0)=-a],
[x(0)=-a,y(0)=a],[x(0)=-a,y(0)=-a]],
x=-a..a,y=-a..a,stepsize=0.05, dirgrid=[21,21],
color=red, linecolor=blue,axes=BOXED,
title="Phase portrait of the Nonlinear System",
arrows=SLIM);
```

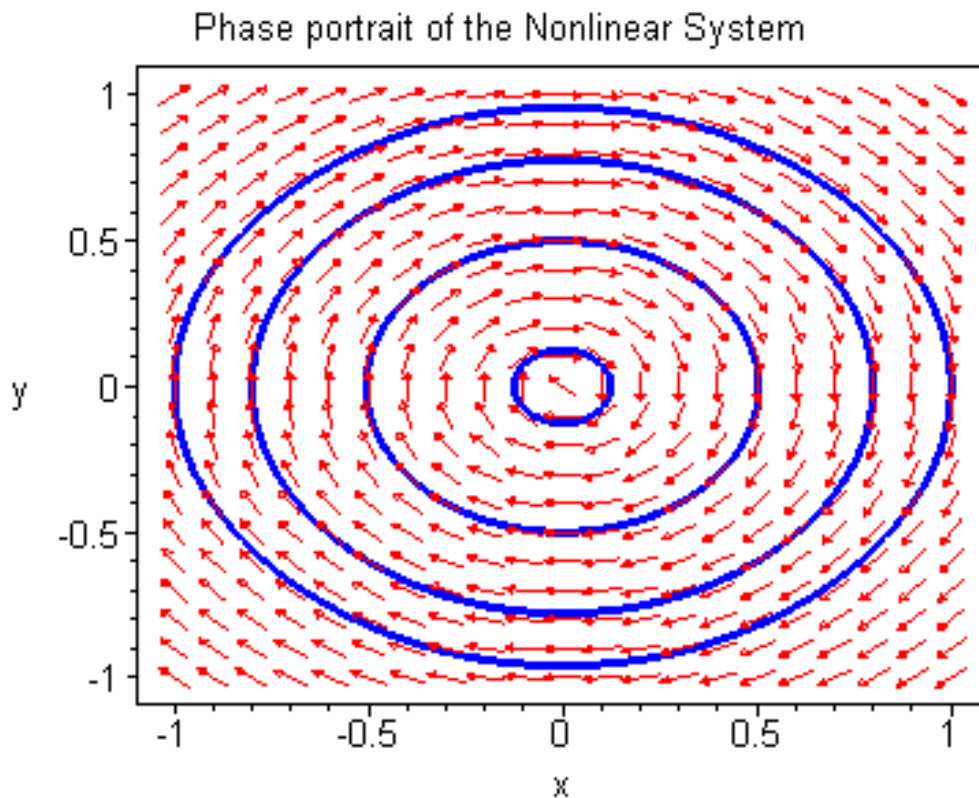
$$ODE1 := \left[ \frac{\partial}{\partial t} x(t) = y(t), \frac{\partial}{\partial t} y(t) = x(t)^3 (1 + y(t)^2) \right]$$



(4)  $y^2 = c + \cos x$ , 零解稳定

```
restart:with(DEtools): a:=1:
ODE1 :=[diff(x(t),t)=y(t), diff(y(t),t)=-sin(x(t))];
DEplot( ODE1, [x(t),y(t)],t=-100..100,
[[x(0)=0,y(0)=a/8],[x(0)=0,y(0)=-a/2],
[x(0)=0.8*a,y(0)=0],[x(0)=a,y(0)=0]],
x=-a..a,y=-a..a,stepsize=0.05, dirgrid=[21,21],
color=red, linecolor=blue,axes=BOXED,
title="Phase portrait of the Nonlinear System",
arrows=SLIM);
```

$$ODE1 := \left[ \frac{\partial}{\partial t} x(t) = y(t), \frac{\partial}{\partial t} y(t) = -\sin(x(t)) \right]$$



4. 解: 1)  $\frac{dx}{dt} + x - t = 0$

$$x = t - 1 + ce^{-t} \quad x(0) = 1$$

$$\phi(0) = c - 1 = 1 \quad c = 2$$

$$\phi(t) = t - 1 + 2e^{-t} \quad x(t) = t - 1 + (x_0 + 1)e^{-t}$$

$$\forall \varepsilon > 0, \exists \delta = \varepsilon > 0, \quad \forall x(0) = x_0$$

只要  $\|x_0 - 1\| < \delta$ , 就有

$$\|(x_0 + 1)e^{-t} + t - 1 - t + 1 - 2e^{-t}\| = \|(x_0 - 1)e^{-t}\| < \|x_0 - 1\| < \delta = \varepsilon$$

$\therefore x(t) = (t - 1) + 2e^{-t}$  是稳定的.

$$\exists \delta_0 > 0 \quad (\delta_0 \text{ 为常数}), \quad \forall \|x_0 - 1\| < \delta_0$$

$$\lim_{t \rightarrow +\infty} \|(x_0 - 1)e^{-t} + t - 1 - t + 1 - 2e^{-t}\| = \lim_{t \rightarrow +\infty} \|(x_0 - 1)e^{-t}\| < \lim_{t \rightarrow +\infty} e^{-t} \delta_0 = 0$$

$\therefore$  解  $x = t - 1 + 2e^{-t}$  是渐近稳定的.

2)  $\frac{dx}{dt} = \frac{x - x^3}{2t}$ , 可解得特解为  $x(t) = 0$  通解为:

$$x(t) = \pm x_0 \sqrt{\frac{t}{1+x_0^2(t-1)}}, \quad \text{对任意 } x_0 > 0 \text{ 和 } t > 1, \text{ 有}$$

$$\lim_{t \rightarrow +\infty} |x(t)| = \lim_{t \rightarrow +\infty} \left| x_0 \sqrt{\frac{t}{1+x_0^2(t-1)}} \right| \lim_{t \rightarrow +\infty} \left| \sqrt{\frac{1}{1+\frac{1-x_0^2}{x_0^2 t}}} \right| = 1.$$

解  $x(t)=0$  是不稳定的

5. 证明: 1)  $r > 0$  时,  $\frac{dr}{dt} = r^2 \sin \frac{1}{r}$ ,  $\lim_{r \rightarrow 0} r^2 \sin \frac{1}{r} = 0$

而  $r = 0$  时,  $\frac{dr}{dt} = 0$

当  $r = \frac{1}{k\pi}$  时,  $\frac{dr}{dt} = 0$ ,  $r = \frac{1}{k\pi}$ ,  $\theta = t + c$  是解, 其余的是非闭合

的轨线, 都在某一格  $r = \frac{1}{k\pi}$  内, 平衡点  $(0, 0)$  稳定。

找到该系统对应的直角坐标方程, 利用Maple画图。

注: 实际的轨线是有许多闭曲线和不闭曲线。

```
restart;with(DEtools): a:=1/100:
ODE1 :=[diff(x(t),t)=-y(t)+x(t)*sqrt(x(t)^2+y(t)^2)*sin(1/
sqrt(x(t)^2+y(t)^2)),
diff(y(t),t)=x(t)+y(t)*sqrt(x(t)^2+y(t)^2)*sin(1/sqrt(x(t)
)^2+y(t)^2))];
DEplot( ODE1, [x(t),y(t)],t=-100..100,
[[x(0)=0,y(0)=a/15],[x(0)=0,y(0)=a/2],
[x(0)=0,y(0)=a/5],[x(0)=a,y(0)=0]],
x=-a..a,y=-a..a,stepsize=0.05, dirgrid=[21,21],
color=red, linecolor=blue,axes=BOXED,
title="Phase portrait of the Nonlinear System",
arrows=SLIM);
```

$$ODE1 := \left[ \frac{\partial}{\partial t} x(t) = -y(t) + x(t) \sqrt{x(t)^2 + y(t)^2} \sin\left(\frac{1}{\sqrt{x(t)^2 + y(t)^2}}\right), \right. \\ \left. \frac{\partial}{\partial t} y(t) = x(t) + y(t) \sqrt{x(t)^2 + y(t)^2} \sin\left(\frac{1}{\sqrt{x(t)^2 + y(t)^2}}\right) \right]$$

Phase portrait of the Nonlinear System

