

非线性广义分数阶热波方程的渐近解

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摘要: 研究了一类非线性广义热波方程. 首先在简化的热波方程情形下求得解, 其次用泛函分析同伦映射方法, 求出了广义非线性扰动热波方程初始-边值问题任意次的渐近解. 并举例求得了其渐近解以及解的精度. 最后简述了它的物理意义. 并说明了它是近似的解析解, 弥补了单纯用数值方法模拟解的不足.

关键词: 热波方程; 分数阶导数; 渐近解

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Asymptotic solution to nonlinear generalized fractional order thermal wave equation

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Abstract: A class of nonlinear generalized thermal wave equation was considered. Firstly, the solution to reduced thermal wave equation was obtained. Next, the arbitrary order asymptotic solutions to generalized nonlinear disturbed thermal wave equation initial-boundary value problem were constructed by using the method of functional analysis homotopic mapping. An example was given and the accuracy of its asymptotic solution was obtained. Finally, the physical sense of the solution was briefly stated. The approximate analysis solution makes up for the simple numerical simulation solution deficiency.

Key words: thermal wave equation; fractional order derivative; asymptotic solution

0 引言

当前, 分数阶导数的微分方程理论和方法已为研究非线性问题的一个热门课题, 在弹性力学、流体

力学、量子力学等领域中都有应用. 例如扩散问题中多参数讨论的问题^[1], 双曲多涡卷吸引子问题^[2], 非局部微分方程初值问题^[3], 锁相回路时滞分叉问题^[4], 质量涨落谐振子的共振^[5], 混沌金融系统^[6],

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以及带有热流边界条件的传热模型,带有体积热源的时间分数阶 Cattaneo 热波模型,固体表面的超短激光脉冲加热模型,分数阶热流条件热波问题^[7-8]等都有广泛的应用.但是目前在这类问题的研究过程中,一般采用的是数值模拟的方法,因而具有一定的局限性.对于非线性问题的求解,近来已有很多改进的近似解析方法^[9-13].文献^[14-22]利用一些渐近方法讨论了一类热波、等离子体、大气物理等模型.本文是用泛函分析同伦映射的解析理论和方法来讨论一类具有分数阶导数的非线性扩散方程扰动热波模型,得到了相关模型的近似解析解的表示式,弥补了单纯用数值模拟方法得到数值解的不足.

1 广义 Cattaneo 热波模型

Cattaneo 传热方程理论能量平衡问题满足如下分数阶广义非线性扰动热波微分方程^[7-8]:

$$\kappa \frac{\partial^2 w(t, x)}{\partial x^2} = \rho c \left(\tau \frac{\partial^{\alpha+1} w(t, x)}{\partial t^{\alpha+1}} + \tau \frac{\partial^{\alpha+1} w(t, x)}{\partial x^{\alpha+1}} + \frac{\partial w(t, x)}{\partial t} \right) + F(t, x, w(t, x), w_x(t, x)),$$

$$0 < x < l, t > 0, 0 < \alpha \leq 1.$$

式中, $w(t, x) = T(t, x) - T_0$, T 为介质的温度函数, T_0 为初始温度, F 为非线性传热扰动项,它是关于其变量为充分光滑的函数,常数 κ, ρ, c 分别表示介质的热波导热速率、密度和比热, x 为热松弛位移, τ 为热松弛时间,它近似为 $\tau = \alpha_0 / v_0^2$, 而 α_0 为导热系数, v_0 为热波的传播速率, α 为分数阶导数的阶数,而 $\frac{\partial^\alpha w(t, x)}{\partial t^\alpha}, \frac{\partial^\alpha w(t, x)}{\partial x^\alpha}$ 分别为

$$\frac{\partial^\alpha w(t, x)}{\partial t^\alpha} = \frac{1}{\Gamma(1-\alpha)} \int_0^t \frac{w(x, s)}{(t-s)^\alpha} ds,$$

$$\frac{\partial^\alpha w(t, x)}{\partial x^\alpha} = \frac{1}{\Gamma(1-\alpha)} \int_0^x \frac{w(s, t)}{(x-s)^\alpha} ds.$$

引入无量纲变量:

$$u^* = \frac{u}{u_\tau}, q^* = \frac{q}{q_\tau}, t^* = \frac{\kappa t}{L^2 \rho c}, x^* = \frac{x}{l}, D = \left(\frac{\kappa \tau_1}{l^2 \rho c} \right)^\alpha,$$

$$F(t^*, x^*, u^*, u_{x^*}^{**}) \equiv F(t, x, u, u_x).$$

式中, u_τ, q_τ 为参照温度和参照热流.为了书写简便,上式中无量纲参量在下文的书写中省略“*”.我们考虑如下无量纲广义非线性扰动热波方程初始-边值问题:

$$\left. \begin{aligned} \frac{\partial^2 w(t, x)}{\partial x^2} &= D \left(\frac{\partial^{\alpha+1} w(t, x)}{\partial t^{\alpha+1}} + \frac{\partial^{\alpha+1} w(t, x)}{\partial x^{\alpha+1}} \right) + \\ &\frac{\partial w(t, x)}{\partial t} + F(t, x, w(t, x), w_x(t, x)), \\ 0 < x < l, t > 0 \end{aligned} \right\} \quad (1)$$

$$w(t, 0) - a \frac{\partial w(t, 0)}{\partial x} = g_1(t) \quad (2)$$

$$w(t, l) + a \frac{\partial w(t, l)}{\partial x} = g_2(t) \quad (3)$$

$$w(0, x) = h(x) \quad (4)$$

其中假设:

[H₁] $a \geq 0$ 为常数, $g_i(t) (i=1, 2)$ 和 $h(x)$ 为充分光滑的函数.

[H₂] 满足相应初始-边值的衔接条件: $h(0) - ah_x(0, 0) = g_1(0)$.

2 热波模型同伦映射解法

引入一个同伦映射 $H \in [\mathcal{R}^2, [0, 1]]$:

$$H[w, p] = L[w] - L[v_0] + p[L[v_0] - D \left(\frac{\partial^{\alpha+1} w}{\partial t^{\alpha+1}} + \frac{\partial^{\alpha+1} w}{\partial x^{\alpha+1}} \right) - F(t, x, w, w_x)] \quad (5)$$

式中, $p \in [0, 1]$ 为人工参数, v_0 为模型(1)~(4)的初始近似函数,线性算子 $L[w]$ 为

$$L[w] = \frac{\partial^2 w(t, x)}{\partial x^2} - \frac{\partial w(t, x)}{\partial t}.$$

显然,由同伦映射(5)知, $H(w, 1) = 0$ 就是广义非线性扰动热波方程(1),因此只需选择相同的初始-边值条件(2)~(4),广义非线性扰动热波方程初始-边值问题(1)~(4)的解就是 $H(w, p) = 0$ 的解取极限 $p \rightarrow 1$ 的情形.

设

$$w(t, x) = \sum_{i=0}^{\infty} w_i(t, x) p^i \quad (6)$$

将式(6)代入同伦映射(5),合并 p^i 的同次幂项,并令各次幂的系数为零.取 p^0 的系数为零,得

$$L[w_0] = L[v_0] \quad (7)$$

选取初始近似函数 $v_0(t, x)$ 为热波方程

$$\frac{\partial^2 v_0(t, x)}{\partial x^2} - \frac{\partial v_0(t, x)}{\partial t} = 0 \quad (8)$$

满足条件式(2)~(4)的解.由式(7)和(8),得

$$w_0(t, x) = v_0(t, x) \quad (9)$$

将式(6)代入同伦映射(5),合并 p^i 的同次幂

项. 由 p^1 的系数为零, 得

$$L[w_1] = D\left(\frac{\partial^{\alpha+q} w_0}{\partial t^{\alpha+1}} + \frac{\partial^{\alpha+q} w_0}{\partial x^{\alpha+1}}\right) + F(t, x, w_0, w_{0x}) \quad (10)$$

以及条件:

$$w_1(t, 0) + a \frac{\partial w_1(t, 0)}{\partial x} = 0 \quad (11)$$

$$w_1(t, l) - a \frac{\partial w_1(t, l)}{\partial x} = 0 \quad (12)$$

$$w_1(0, x) = 0 \quad (13)$$

不难求得问题(10)~(13)的解 $w_1(t, x)$. 再由关系式(6)并取 $p = 1$, 便得到广义非线性扰动热波方程无量纲模型(1)~(4)的一次近似解析解 $W_1(t, x)$:

$$W_1(t, x) = w_0(t, x) + w_1(t, x).$$

用同样的方法, 将式(6)代入同伦映射(5), 合并 $p^i (i = 2, 3, \dots)$ 的同次幂项并令其系数为零, 在零初始-边界条件下, 可依次得到 $w_i(t, x) (i = 2, 3, \dots)$.

由关系式(6)并取 $p = 1$ 便可依次得到广义非线性扰动热波方程无量纲模型(1)~(4)的任意 m 次近似解析解 $W_m(t, x)$:

$$W_m(t, x) = \sum_{i=0}^m w_i(t, x), \quad \left. \begin{aligned} 0 \leq x \leq l, t \geq 0, i = 1, 2, \dots \end{aligned} \right\} \quad (14)$$

由泛函分析不动点原理和逼近理论有^[9-10]:

引理 2.1 在假设 $[H_1], [H_2]$ 下, 由式(6)表示的 $w(t, x)$, 在关于 p 在 $[0, 1]$ 上是一致收敛的.

由引理 2.1 和同伦映射(5)及关系式(6), 可以得到如下定理:

定理 2.1 在 $w(t, x)$ 的关系式(6)中取 $p = 1$, 它就是广义非线性扰动热波方程无量纲模型(1)~(4)的精确解 $W_{\text{exa}}(t, x) \in C^{1+\varepsilon}[0 \leq t \leq t_0] \cup C^2[0 \leq x \leq l]$.

3 举例

例 3.1 为了简单起见, 不妨设

$$\kappa = u_s = l = 1, a = 0, D = \varepsilon, \alpha = \frac{1}{2},$$

$$g_1(t) = \sin t, g_2(t) = \cos t, h(x) = \exp(x),$$

而无量纲扰动项为 $F = \varepsilon \exp(-w^2)$, 其中 ε 为正的小参数. 这时由广义非线性扰动热波方程无量纲方程初始-边值问题(1)~(4)为

$$\left. \begin{aligned} \frac{\partial^2 w(t, x)}{\partial x^2} &= \varepsilon \left(\frac{\partial^{3/2} w(t, x)}{\partial t^{3/2}} + \frac{\partial^{3/2} w(t, x)}{\partial x^{3/2}} \right) + \\ &\frac{\partial w(t, x)}{\partial t} + \varepsilon \exp(-w^2), \end{aligned} \right\} \quad (15)$$

$$0 < x < 1, t > 0$$

$$w_1(t, 0) = \sin t \quad (16)$$

$$w(t, 1) = \cos t \quad (17)$$

$$w(0, x) = \exp(x) \quad (18)$$

首先, 选取问题(15)~(18)的初始近似 $v(t, x)$ 为如下问题的解:

$$\frac{\partial^2 v(t, x)}{\partial x^2} - \frac{\partial v(t, x)}{\partial t} = 0 \quad (19)$$

$$v(t, 0) = \sin t \quad (20)$$

$$v(t, 1) = \cos t \quad (21)$$

$$v(0, x) = \exp(x) \quad (22)$$

不难得到满足问题(19)~(22)的解 $v(t, x)$ 为 $v(t, x) = \sin t + x(\sin t - \cos t) +$

$$\int_0^t \left[\sum_{k=1}^{\infty} A_k(\tau) \exp(-k^2 \pi^2 (t - \tau)) \right] \sin(k\pi x) d\tau \quad (23)$$

式中,

$$A_k(\tau) = 2 \int_0^1 [\cos \tau - (\sin \tau + \cos \tau) \xi] \sin(k\pi \xi) d\xi.$$

由同伦映射关系式(5). 取初始近似函数 $w_0(t, x)$ 为式(23)的 $v(t, x)$, 即广义非线性扰动热波模型(19)~(22)解的零次近似 $W_0(x, t)$ 为

$$W_0(t, x) = \sin t + x(\sin t - \cos t) + 2 \sum_{k=1}^{\infty} \left[\int_0^1 A_k(\tau) \exp(-k^2 \pi^2 (t - \tau)) d\tau \right] \sin(k\pi x) \quad (24)$$

式中,

$$A_k(\tau) = (1 - (-1)^k) \cos \tau + \frac{1}{k\pi} (\cos k\pi - \frac{1}{k\pi} \sin k\pi) (\sin \tau + \cos \tau) \quad (25)$$

由问题(10)~(13), 得到 $w_1(t, x)$ 满足的方程:

$$\frac{\partial^2 w_1(t, x)}{\partial x^2} - \frac{\partial w_1(t, x)}{\partial t} = \varepsilon \left(\frac{\partial^{3/2} w_0}{\partial t^{3/2}} + \frac{\partial^{3/2} w_0}{\partial x^{3/2}} + \exp(-w_0^2) \right) \quad (26)$$

方程(26)在零初始-边值条件下的解 $w_1(t, x)$ 为 $w_1(t, x) =$

$$-2\varepsilon \sum_{k=1}^{\infty} \left[\int_0^t [B_k(\tau) (\exp(-k^2 \pi^2 (t - \tau)))] d\tau \sin(k\pi x) \right] \quad (27)$$

式中,

$$B_k(\tau) = \int_0^1 \left[\frac{\partial^{3/2} \omega_0(\tau, \xi)}{\partial \tau^{3/2}} + \frac{\partial^{3/2} \omega_0(\tau, \xi)}{\partial \xi^{3/2}} + \exp(-\omega_0^2(\tau, \xi)) \right] \sin(k\pi\xi) d\xi \quad (28)$$

由式(24)和(27),得广义非线性扰动热波模型(15)~(18)解的一次近似 $W_1(x, t) = \omega_0(x, t) + \omega_1(x, t)$ 为

$$W_1(t, x) = \sin t + x(\sin t - \cos t) + 2 \sum_{k=1}^{\infty} \left[\int_0^1 (A_k(\tau) - \epsilon B_k(\tau)) \cdot \exp(-k^2 \pi^2 (t - \tau)) d\tau \sin(k\pi x) \right] \quad (29)$$

式中, $A_k(\tau), B_k(\tau), k=1, 2, \dots$, 由式(25)和(28)分别表示.

还可利用泛函分析同伦映射(5),可得到广义非线性扰动热波方程(15)初始-边值条件(16)~(18)的更高次近似解 $W_m(t, x), m=2, 3, \dots$, 而极限函数

$$W(t, x) = \lim_{m \rightarrow \infty} W_m(t, x)$$

是广义非线性扰动热波方程初始-边值问题(15)~(18)的精确解 $W_{\text{exa}}(t, x)$.

由奇摄动理论和同伦映射理论^[9,10,23],有如下定理:

定理 3.1 广义非线性动热波方程初始边值问题(15)~(18)的精确解 $W_{\text{exa}}(t, x)$ 与其近似解 $W_m(t, x)$ 的差具有的精度为

$$O(\epsilon^{m+1}) = W_{\text{exa}}(t, x) - W_m(t, x), \\ m=1, 2, \dots, 0 < \epsilon \ll 1,$$

式中, m 为任意的正整数.

4 结论

本文应用泛函分析同伦映射方法,求出了一类广义非线性扰动热波方程初始-边值问题的任意次渐近解.

泛函分析同伦映射方法是一种非线性问题的近似求解方法.由同伦映射方法得到的非线性扰动热波方程初始-边值问题的渐近解 $W_m(t, x)$ 是近似的解析表示式,因此它还可以通过解析运算,如微分、积分等解析运算等,继续对热波模型的物理量进行解析运算得到相关的物理性态.例如,在本文研究的参数估计问题中,通过求解问题获得的真实温度场和随机误差合成仿真实验数据的介质内部温度的测量值来继续研究:阶数 α 和热松弛时间 τ 的两参数估计、对近似解析解 $W_m(t, x)$ 进行两参数的仿真实

验而得到相应的目标函数的最优化的变化关系.这样就为热波模型的参数估计提供了一种有效的方法.再如,可改变非线性热波扰动方程相应的可变参量以达到扰动热波问题的理想结果等等.

本文的泛函分析同伦映射方法,只要选择适当的初始近似函数,就能以较快速度得到较高精度的近似解析解.用同伦映射方法得到的非线性扰动热波模型初始-边值问题的近似解,它不同于单纯用数值模拟方法得到的模拟解,因此它还可通过解析近似表示式,再利用解析运算工具,继续对非线性扰动热波模型解进行更深入的探讨.

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