

INTEGRO-DIFFERENSIAL TENGLAMALAR

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Annotasiya: Ushbu maqolada differensial va integral tenglamalar yechimlarining ayrim usullari qaralgan. Tenglamada funksiya va uning hosilasi hamda integrali birgalikda kelsa integro-differensial tenglamaning xususiy usuli keltirildi.

Kalit so'zlar: Differensial tenglama, integral tenglama, integro-differensial tenglama, funksiya, hosila, boshlang'ich funksiya

Agar tenglamadagi noma'lum funksiya bir vaqtda ham integral ishorasi ostida qatnashsa, ham uning hosilalari qatnashsa, bunday tenglama integro-differensial tenglama deyiladi. Biz bir argumentli va ikki argumentli noma'lum funksiyalar uchun yozilgan eng sodda integro-differensial tenglamalarni yechish bilan chegaralanamiz.

Bir argumentli noma'lum funksiyaning integro-differensial tenglamalari bilan shug'ullanamiz. Bunday tenglamalarning yechimini ushbu

$$u(x) = u_0(x) + \lambda u_1(x) + \lambda^2 u_2(x) + \dots + \lambda^n u_n(x) + \dots$$

funksional qator shaklida izlaymiz, ya'ni ularni ketma-ket yaqinlashish usuli bilan yechamiz.

2.1.1-misol. Ushbu tenglama

$$u'(x) = \lambda \int_{px}^x xtu(t)dt \quad (2.1.2)$$

berilgan, $0 < p < 1$, u – noma'lum funksiya.

Izlanayot yechimni (2.1.1) qator ko'rinishida olamiz va uni (2.1.2) tenglamaga qo'yamiz. Natijada quyidagi ayniyat hosil bo'ladi:

$$\begin{aligned} u'_0(x) + \lambda u'_1(x) + \lambda^2 u'_2(x) + \dots + \lambda^n u'_n(x) + \dots &\equiv \\ &\equiv \lambda \int_{px}^x xt[u_0(t) + \lambda u_1(t) + \lambda^2 u_2(t) + \dots] dt. \end{aligned}$$

Bu tenglikning ikki tomonidagi teng darajali $\lambda^m (m = 0, 1, 2, \dots)$ larning koeffisientlarini tenglab, ketma-ket u_0, u_1, u_2, \dots larni topamiz:

$$u'_0(x) = 0, \quad \text{bundan } u_0(x) = c_0.$$

c_0 – ixtiyoriy o'zgarmas son.

$$u_1'(x) = \int_{px}^x xtu_0(t)dt$$

$$u_0(t) = c_0 \text{ ga teng.}$$

$$u_1'(x) = \int_{px}^x xtu_0(t)dt = \int_{px}^x xtc_0dt = c_0x \int_{px}^x t dt = \frac{1}{2}c_0(1-p^2)x^3,$$

bundan x bo'yicha integral olinsa,

$$u_1(x) = c_0 \frac{x^4}{2 \cdot 4} (1-p^2) + c_1,$$

$$A_1 = \frac{1}{2 \cdot 4} (1-p^2);$$

$$u_1(x) = c_1 + c_0A_1x^4,$$

Shuningdek,

$$u_2'(x) = \int_{px}^x xtu_1(t)dt,$$

$$u_1(t) = c_1 + c_0A_1t^4,$$

$$u_2'(x) = \int_{px}^x xt(c_1 + c_0A_1t^4)dt = xc_1 \int_{px}^x t dt + c_0A_1x \int_{px}^x t^5 dt =$$

$$= xc_1 \left(\frac{x^2}{2} - \frac{p^2x^2}{2} \right) + c_0A_1x \left(\frac{x^6}{6} - \frac{p^6x^6}{6} \right) =$$

$$= c_1 \frac{x^3}{2} (1-p^2) + c_0A_1 \frac{x^7}{6} (1-p^6)$$

bundan x bo'yicha integral olinsa,

$$u_2(x) = c_1 \frac{x^4}{2 \cdot 4} (1-p^2) + c_0A_1 \frac{x^8}{6 \cdot 8} (1-p^6) + c_2,$$

$$A_2 = \frac{1}{6 \cdot 8} (1-p^6),$$

$$u_2(x) = c_2 + c_1A_1x^4 + c_0A_1A_2x^8,$$

Shu yo'sinda $u_3(x)$ ni topish mumkin:

$$u_3(x) = c_3 + c_2A_1x^4 + c_1A_1A_2x^8 + c_0A_1A_2A_3x^{12},$$

$$A_3 = \frac{1}{10 \cdot 12} (1-p^{10})$$

$$u_4(x) = c_4 + c_3A_1x^4 + c_2A_1A_2x^8 + c_1A_1A_2A_3x^{12} + c_0A_1A_2A_3A_4x^{16},$$

$$A_4 = \frac{1}{14 \cdot 16} (1-p^{14})$$

va hokazo, umuman,

$$u_n(x) = c_n + c_{n-1}A_1x^4 + c_{n-2}A_1A_2x^8 + \dots + C_0A_1A_2 \cdot \dots \cdot A_n x^{4n},$$

$$A_n = \frac{1}{(4n-2) \cdot 4n} (1-p^{4n-2})$$

$$A_{n+1} = \frac{1}{8(2n+1)(n+1)} (1 - p^{2(2n+1)}), \quad n = 0, 1, 2, 3, \dots$$

Mana shu u_n larning ifodalarini (2.1.1) qatorga qo'yib va o'xshash hadlarni ixchamlash natijasida berilgan tenglamaning umumiy yechimi kelib chiqadi:

$$u(x) = c[1 + A_1(\lambda x^4) + A_1 A_2(\lambda x^4)^2 + \dots + A_1 A_2 \dots A_n(\lambda x^4)^n + \dots] \quad (2.1.3)$$

Bunda $c = c_0 + \lambda c_1 + \lambda^2 c_2 + \dots$

Xususiyl holda, agar $p = 0$ bo'lsa, (2.1.2) tenglama ushbu

$$u'(x) = \lambda \int_0^x xtu(t)dt$$

ko'rinishga ega bo'lib (2.1.3) yechimdagi koeffitsientlar esa

$$A_{n+1} = \frac{1}{8(2n+1)(n+1)}, \quad n = 0, 1, 2, 3, \dots$$

bo'ladi.

2.1.2-misol. Ushbu tenglama yechilsin:

$$u'(x) = e^x + \lambda \int_{x-\sigma}^x e^{x-t}u(t)dt,$$

$$\sigma > 0, \quad |\lambda| = \frac{1}{\sigma}$$

Bu tenglamadagi u o'rniga ham (2.1.1) qatorni qo'yib, u_0, u_1, u_2, \dots larni quyidagicha topamiz:

$$\begin{aligned} u'_0(x) + \lambda u'_1(x) + \lambda^2 u'_2(x) + \dots + \lambda^n u'_n(x) + \dots &\equiv \\ &\equiv e^x + \lambda \int_{x-\sigma}^x e^{x-t} [u_0(t) + \lambda u_1(t) + \lambda^2 u_2(t) + \dots + \lambda^n u_n(t)] dt \end{aligned}$$

Bu tenglikning ikki tomonidagi teng darajali $\lambda^m (m = 0, 1, 2, 3, \dots)$ larning koeffitsientlarini tenglab, ketma-ket u_0, u_1, u_2, \dots larni topamiz.

$$u'_0(x) = e^x, \quad \text{bundan} \quad u_0(x) = e^x + c_0,$$

c_0 - ixtiyoriy o'zgarmas son; hisoblash ishlarini qisqartish maqsadida c_0 ni va bundan keyingi ixtiyoriy o'zgarmas c_1, c_2, \dots larni nolga teng deb hisoblaymiz. U holda biz tenglamaning bitta xususiyl yechimini topgan bo'lamiz. Shu sababli

bundan, x bo'yicha integral olinsa

$$u_1(x) = \sigma e^x + c_1; \quad c_1 = 0, \text{ bo'lsa } u_1(x) = \sigma e^x.$$

$$u'_2(x) = \int_{x-\sigma}^x e^{x-t}u_1(t)dt = \int_{x-\sigma}^x e^{x-t}\sigma e^t dt = \sigma e^x \int_{x-\sigma}^x dt = \sigma^2 e^x$$

bundan, x bo'yicha integral olinsa,

$$u_2(x) = \sigma^2 e^x + c_1 x + c_2, \quad c_1 = 0, \quad c_2 = 0.$$

$$u_2(x) = \sigma^2 e^x.$$

$$u_3'(x) = \int_{x-\sigma}^x e^{x-t} u_2(t) dt = \int_{x-\sigma}^x e^{x-t} \sigma^2 e^t dt = \sigma^2 e^x \int_{x-\sigma}^x dt = \sigma^3 e^x$$

bundan, x bo'yicha integral olinsa,

$$u_3(x) = \sigma^3 e^x.$$

Buning u_0 dan farqi σ ko'paytuvchidan iborat. Shuning uchun

$$u_n(x) = \sigma^n e^x, \quad n = 0, 1, 2, 3, \dots$$

deb yozish mumkin.

Endi u_n larning ifodalarini (2.1.1) qatorga qo'ysak, ushbu yechim hosil bo'ladi:

$$u(x) = \frac{e^x}{1 - \lambda \sigma}$$

hosil bo'ladi.

2.1.3-misol. Ushbu tenglama yechilsin:

$$u''(x) = e^{-x} + \lambda \int_{x-\sigma}^x e^{-(x-t)} u(t) dt, \quad \sigma > 0, \quad |\lambda| < \frac{1}{\sigma}.$$

Yuqoridagi usul bilan ketma-ket $u_n(x)$ larni topamiz:

$$\begin{aligned} u_0''(x) + \lambda u_1''(x) + \lambda^2 u_2''(x) + \dots + \lambda^n u_n''(x) + \dots &\equiv \\ &\equiv e^{-x} + \lambda \int_{x-\sigma}^x e^{-(x-t)} [u_0(t) + \lambda u_1(t) + \lambda^2 u_2(t) + \dots] dt. \end{aligned}$$

Bu tenglikning ikki tomonidagi teng darajali $\lambda^m (m = 0, 1, 2, 3, \dots)$ larning koeffitsientlarini tenglab, ketma-ket u_0, u_1, u_2, \dots larni topamiz:

$$u_0''(x) = e^{-x}, \quad u_0'(x) = -e^{-x} + C_0, \quad u_0(x) = D_0 + xC_0 + e^{-x}.$$

Hisoblash ishlarini qisqartirish maqsadida $C_0 = D_0 = 0$ deb hisoblaymiz.

U holda

$$u_0(x) = e^{-x},$$

shu sababli

$$u_1''(x) = \int_{x-\sigma}^x e^{-(x-t)} u_0(t) dt = \int_{x-\sigma}^x e^{-(x-t)} e^{-t} dt = e^{-x} \int_{x-\sigma}^x dt = \sigma e^{-x}.$$

Bundan x bo'yicha integral olinsa,

$$u_1'(x) = -\sigma e^{-x} + C_1, \quad u_1(x) = D_1 + C_1 x + \sigma e^{-x};$$

bu yerda ham yuqoridagidek, $D_1 = C_1 = 0$ deb belgilaymiz. U holda

$$u_1(x) = \sigma e^{-x};$$

shu sababli

$$u_2'(x) = \int_{x-\sigma}^x e^{-(x-t)} u_0(t) dt = \int_{x-\sigma}^x e^{-(x-t)} \sigma e^{-t} dt = \sigma e^{-x} \int_{x-\sigma}^x dt = \sigma^2 e^{-x}.$$

Bundan x bo'yicha integral olinsa,

$$u_2'(x) = -\sigma^2 e^{-x} + C_2, \quad u_2(x) = D_2 + C_2 x + \sigma^2 e^{-x};$$

bu yerda ham yuqoridagidek, $D_2 = C_2 = 0$ deb belgilaymiz. U holda

$$u_2(x) = \sigma^2 e^{-x};$$

umuman,

$$u_n(x) = \sigma^n e^{-x} \quad n = 0, 1, 2, \dots$$

deb yozish mumkin. Bularni (2.1.1) qatorga qo'yib soddalashtirilgandan so'ng quyidagi xususiy yechim hosil bo'ladi:

$$u(x) = \frac{e^{-x}}{1 - \lambda\sigma}.$$

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