

# 一类含时间分数阶导数的热传导与膜振动问题的解

慕文,李春源,葛志新

(安徽工业大学数理科学与工程学院,安徽马鞍山 243032)

**摘要:**研究一类含时间分数阶导数的热传导与膜振动问题,该问题边界正弦摄动变化。首先对边界自变量运用泰勒级数展开,使小参数只影响边界,不影响自变量;然后引入多重尺度到原方程及边界,得到关于小参数的零次幂和一次幂方程,获得热传导与膜振动问题关于小参数零次幂近似解。利用Riemann-Liouville分数阶导数和积分的定义与性质,分别讨论热传导与膜振动问题的解的变化规律,探讨了热传导与膜振动问题中分数阶导数对原问题解的影响。

**关键词:**多重尺度;时间分数阶导数;可解性条件

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## Solutions of a Class of the Heat Conduction and Membrane Vibration Problems with Time Fractional Derivative

MU Wen, LI Chunyuan, GE Zhixin

(School of Mathematics & Physics Science and Engineering, Anhui University of Technology, Ma' anshan 243032, China)

**Abstract:** Solutions of a class of the membrane vibration and heat conduction problems with time fractional derivative and sine-waving on the boundary were studied. Firstly, the Taylor series is employed to expand independent variables of the boundary, so that the small parameter only affect the boundary but independent variables. Then multiple scales were introduced into the original equation and the boundary, the equations on the 0 power of small parameter and the 1 power of small parameter were developed. The approximate solution of the equations of the membrane vibration problem and the heat conduction problem about the 0 power of small parameter were obtained. With the definition and properties of Riemann-Liouville fractional derivative and fractional integration, the change rules of the solutions of the membrane vibration problem and the heat conduction problem were discussed, respectively. The effects from fractional derivative of the membrane vibration problem and the heat conduction problem on the original problem were developed.

**Key words:** multiple scales; time fractional derivative; solvable condition

现代物理中人们已经对非牛顿流体、软物质等相关事物<sup>[1]</sup>的性质进行广泛研究。由于这些物质具有遗传性或者说具有记忆效应,整数阶导数已经不足以描述其变化过程,分数阶导数已经以成熟的理论出现在人们面前,如文献[2]系统地阐述了分数阶导数的定义及其性质和应用。分数阶导数由于特殊内涵,含有函数的卷积,可以表达自变量的历史遗传性或累积效应,及记忆效应,因此自产生以来引起广泛兴趣。各领域原有的问题在新概念下会发生新变化,产生各种新的内在规律,如文献[3]比较了分数阶导数与其他导数的特点;

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作者简介:慕文(1999—),男,安徽涡阳人,研究方向为应用数学。

通信作者:葛志新(1970—),女,安徽含山人,硕士,实验师,研究方向为应用数学。

文献[4]阐述了处理分数阶导数的一种方法;文献[5-6]讨论了分数阶导数对解的分叉影响;文献[7]阐述了在一类奇摄动微分方程中怎么处理分数阶导数。

薄片的热传导与膜振动问题在物理学上是两个不同的物理过程,描述它们的方程既有相同点又有不同点<sup>[8]</sup>。不同在于热传导问题中关于时间的导数是一阶的,在膜振动问题中关于时间的导数是二阶的。由于分数阶导数的出现,这两类可以统一成一类方程,只是关于分数阶导数的变化范围发生变化。因此两类问题有着内在的关系,研究它们的解的变化规律有重要意义。文献[9-10]阐述了小参数方程的奇摄动理论和应用的基本知识,其中文献[9]阐述了波动方程边界发生正弦振动变化时,解的振幅关于小参数  $\varepsilon$  的变化规律,问题与时间无关,并且不含分数阶导数。本文在文献[8-9]的启发下,研究含有时间分数阶导数的边界发生正弦波动时膜振动问题振动规律和热传导问题的传导规律,并进一步探讨方程(1)~(3)中时间分数阶导数对解的影响。

问题描述如下

$${}^R D_t^\alpha u - \Delta u = 0 \tag{1}$$

$$u_y = 0, y = 0 \tag{2}$$

$$u_y = \varepsilon k_\omega u_x \cos k_\omega x, y = 1 + \varepsilon \sin k_\omega x \tag{3}$$

其中:  ${}^R D_t^\alpha u$  是Riemann-Liouville定义下的区间  $[0, t]$  上  $u$  关于  $t$  的  $\alpha$  阶导数,  $0 < \alpha \leq 2$ ;  $\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$ ;  $k_\omega$  是正常数;  $0 < \varepsilon \ll 1$ 。当分数阶导数不大于1时,方程(1)~(3)是侧面绝热的薄片热传导方程:边界在  $y=0$  处,温度  $u$  关于  $y$  方向的瞬时变化率是0;在  $y=1$  附近,温度  $u$  在  $y$  方向上的瞬时变化率随变量  $x$  作余弦波动。当分数阶导数大于1时方程(1)~(3)是没有外力的膜振动方程,此时边界在  $y=0$  处,位移  $u$  关于  $y$  方向的瞬时变化率是0;在  $y=1$  附近,位移  $u$  关于  $y$  方向的瞬时变化率随自变量  $x$  做余弦波动。

### 1 渐近解

将  $u_x(x, 1 + \varepsilon \sin k_\omega x, t)$  在  $y=1$  处展开,得

$$u_x(x, 1 + \varepsilon \sin k_\omega x, t) = u_x(x, 1, t) + \varepsilon u_{xy}(x, 1, t) \sin k_\omega x + \frac{1}{2} u_{xyy}(x, 1, t) \varepsilon^2 \sin^2 k_\omega x + \dots \tag{4}$$

引入多重尺度  $x_0 = x, x_1 = \varepsilon x$ , 则

$$\frac{d}{dx} = D_0 + \varepsilon D_1 + \dots \tag{5}$$

$$\frac{d^2}{dx^2} = D_0^2 + 2\varepsilon D_0 D_1 + \dots \tag{6}$$

其中  $D_n = \frac{\partial}{\partial x_n}, n=0, 1$ 。设

$$u(x, y, t) = u_0(x_0, x_1, y, t) + \varepsilon u_1(x_0, x_1, y, t) + \dots \tag{7}$$

并将式(4)~(7)代入式(1)~(3)中,比较  $\varepsilon$  的0次幂和1次幂的系数得

$${}^R D_t^\alpha u_0 - u_{0x_0x_0} - u_{0yy} = 0 \tag{8}$$

$$u_{0y}(x_0, x_1, 0, t) = 0 \tag{9}$$

$$u_{0y}(x_0, x_1, 1, t) = 0 \tag{10}$$

$${}^R D_t^\alpha u_1 - u_{1x_0x_0} - u_{1yy} = 2D_0 D_1 u_0 \tag{11}$$

$$u_{1y}(x_0, x_1, 0, t) = 0 \tag{12}$$

$$u_{1y}(x_0, x_1, 1, t) = -u_{0yy}(x_0, x_1, 1, t) \sin k_\omega x_0 + k_\omega u_{0x_0} \cos k_\omega x_0 \tag{13}$$

利用分离变量法,式(8)~(10)的解为  $u_0(x_0, x_1, y, t) = X(x_0)Y(y)Z(t)$ , 由方程形式可以解出方程,其中

$$X(x_0) = e^{k_i x_0}, Y(y) = \cos n\pi y,$$

$Z(t)$  由

$${}_0^R D_t^\alpha Z(t) = \lambda Z(t) \tag{14}$$

决定,且  $\lambda = -k_1^2 - (n\pi)^2, n \in \mathbb{Z}, k_1$  为任意常数。

## 2 侧面绝热的薄片热传导问题

当  $0 < \alpha \leq 1$  时,方程(1)~(3)是侧面绝热的薄片热传导方程。设  ${}_0^R D_t^{\alpha-1} Z(t)|_{t=0} = b$  由式(14)可得<sup>[1]</sup>

$$Z(t) = bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha)$$

其中  $E_{\alpha,\alpha}(\lambda t^\alpha)$  是 Mittag-Leffler 函数。

为了产生有效的渐近解,对式(8)~(10)取两个任意模态解。设式(8)~(10)的通解为

$$u_0(x_0, x_1, y, t) = bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha) [A_m(x_1) e^{k_{1m}ix_0} \cos m\pi y + A_n(x_1) e^{k_{1n}ix_0} \cos n\pi y] \tag{15}$$

其中:  $\lambda = -k_1^2 - (n\pi)^2 = -k_2^2 - (m\pi)^2, m \in \mathbb{Z}, n \in \mathbb{Z}, k_1, k_2$  为任意常数。将式(15)代入式(11)~(13),得

$${}_0^R D_t^\alpha u_1 - u_{1x_0x_0} - u_{1yy} = bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha) [k_{1m} i A'_m(x_1) e^{k_{1m}ix_0} \cos m\pi y + k_{1n} i A'_n(x_1) e^{k_{1n}ix_0} \cos n\pi y] \tag{16}$$

$$u_{1y}(x_0, x_1, 1, t) = bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha) [s_{1m} A_m(x_1) e^{i(k_{1m} + k_\omega)x_0} + s_{2m} A_m(x_1) e^{i(k_{1m} - k_\omega)x_0} + s_{1n} A_n(x_1) e^{i(k_{1n} + k_\omega)x_0} + s_{2n} A_n(x_1) e^{i(k_{1n} - k_\omega)x_0}] \tag{17}$$

其中:  $s_{1m} = \frac{-i(-1)^m m^2 \pi^2 + i(-1)^m k_{1m} k_\omega}{2}; s_{2m} = \frac{(-1)^m i m^2 \pi^2 + i(-1)^m k_{1m} k_\omega}{2}; s_{1n} = \frac{-(-1)^n i n^2 \pi^2 + i(-1)^n k_{1n} k_\omega}{2};$   
 $s_{2n} = \frac{(-1)^n i n^2 \pi^2 + i(-1)^n k_{1n} k_\omega}{2}。$

避免产生共振引入解谐参数  $\sigma$ , 设

$$k_\omega = k_{1n} - k_{1m} + \varepsilon\sigma \tag{18}$$

将式(18)代入式(17)得

$$u_{1y}(x_0, x_1, 1, t) = bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha) [s_{1m} A_m(x_1) e^{i(k_{1m} + \varepsilon\sigma)x_0} + s_{2m} A_m(x_1) e^{i(2k_{1m} - k_{1n} - \varepsilon\sigma)x_0} + s_{1n} A_n(x_1) e^{i(2k_{1n} - k_{1m} + \varepsilon\sigma)x_0} + s_{2n} A_n(x_1) e^{i(k_{1n} - \varepsilon\sigma)x_0}]$$

即

$$u_{1y}(x_0, x_1, 1, t) = bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha) [s_{1m} A_m(x_1) e^{i\varepsilon\sigma x_0} e^{ik_{1m}x_0} + s_{2m} A_m(x_1) e^{-i\varepsilon\sigma x_0} e^{i(2k_{1m} - k_{1n})x_0} + s_{1n} A_n(x_1) e^{i\varepsilon\sigma x_0} e^{i(2k_{1n} - k_{1m})x_0} + s_{2n} A_n(x_1) e^{-\varepsilon\sigma ix_0} e^{ik_{1n}x_0}] \tag{19}$$

寻找形如下式的解

$$u_1 = \Phi_n(x_1, y) e^{ik_{1n}x_0} \Psi(t) + \Phi_m(x_1, y) e^{ik_{1m}x_0} \Psi(t) \tag{20}$$

将式(20)代入式(16)、(19)得

$$\frac{\partial^2 \Phi_n}{\partial y^2} + (n^2 \pi^2 + \lambda - \frac{{}_0^R D_t^\alpha \Psi(t)}{\Psi(t)}) \Phi_n = -\frac{2bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha)}{\Psi(t)} k_{1n} i A'_n(x_1) \cos n\pi y \tag{21}$$

$$\frac{\partial \Phi_n}{\partial y}(x_0, x_1, 0, t) = 0 \quad \frac{\partial \Phi_n}{\partial y}(x_0, x_1, 1, t) = \frac{bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha)}{\Psi(t)} s_{1m} A_m(x_1) e^{i\sigma x_1} \tag{22}$$

$$\frac{\partial^2 \Phi_m}{\partial y^2} + (m^2 \pi^2 + \lambda - \frac{{}_0^R D_t^\alpha \Psi(t)}{\Psi(t)}) \Phi_m = -\frac{2bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha)}{\Psi(t)} k_{1m} i A'_m(x_1) \cos m\pi y \tag{23}$$

$$\frac{\partial \Phi_m}{\partial y}(x_0, x_1, 0, t) = 0 \quad \frac{\partial \Phi_m}{\partial y}(x_0, x_1, 1, t) = \frac{bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha)}{\Psi(t)} s_{2n} A_n(x_1) e^{-i\sigma x_1} \tag{24}$$

因为方程(21)是自伴的,取伴随问题的解  $u = \cos n\pi y$ 。方程(21)两边均乘以  $u = \cos n\pi y$ , 并在  $[0, 1]$  上积分, 利用分部积分法, 可以得到可解性条件

$$\int_0^1 (u'' + (n^2 \pi^2 + \lambda - \frac{{}_0^R D_t^\alpha \Psi(t)}{\Psi(t)})u) \Phi_n dy + [\frac{\partial \Phi_n}{\partial y} u - \Phi_n u']_0^1 = -\frac{2bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha)}{\Psi(t)} k_{1n} i A'_n(x_1) \int_0^1 u \cos n\pi y dz$$

即

$$\frac{\partial \Phi_n}{\partial y} \cos n\pi y \Big|_0^1 = -\frac{bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha)}{\Psi(t)} i \delta k_{1n} A'_n$$

其中  $\delta = \begin{cases} 1, n > 1 \\ 2, n = 0 \end{cases}$ 。由式(22)得

$$\frac{bt^{(\alpha-1)}E_{\alpha,\alpha}(\lambda t^\alpha)}{\Psi(t)}(-1)^n s_{1m} A_m(x_1)e^{i\sigma x_1} = -\frac{bt^{(\alpha-1)}E_{\alpha,\alpha}(\lambda t^\alpha)}{\Psi(t)}i\delta k_{1n} A'_n$$

即

$$A'_n = (-1)^n i\delta^{-1} k_{1n}^{-1} s_{1m} A_m(x_1)e^{i\sigma x_1} \tag{25}$$

同理,由式(23)~(24),当  $m \neq 0$  时,

$$A'_m = (-1)^m i k_{1m}^{-1} s_{2n} A_n(x_1)e^{-i\sigma x_1} \tag{26}$$

设  $A_n = c_1 e^{i\gamma_1 x_1}, A_m = c_2 e^{i\gamma_2 x_1}, \gamma_1 = \gamma_2 + \sigma$  其中  $c_1, c_2, \gamma_1, \gamma_2$  均为复数,由式(25)~(26)得

$$c_1 i \gamma_1 = (-1)^n i \delta^{-1} k_{1n}^{-1} s_{1m} c_2 \tag{27}$$

$$c_2 i \gamma_2 = (-1)^m k_{1m}^{-1} i s_{2n} c_1 \tag{28}$$

由式(27)~(28)和  $\gamma_1 = \gamma_2 + \sigma$  得

$$\gamma_1 = \frac{1}{2}\sigma \mp \left[ \frac{1}{4}\sigma^2 + (-1)^{n+m} (k_n k_m \delta)^{-1} s_{1m} s_{2n} \right]^{\frac{1}{2}} \tag{29}$$

$$\gamma_2 = -\frac{1}{2}\sigma \mp \left[ \frac{1}{4}\sigma^2 + (-1)^{n+m} (k_n k_m \delta)^{-1} s_{1m} s_{2n} \right]^{\frac{1}{2}} \tag{30}$$

所以方程(1)~(3)的近似解为

$$u(x_0, x_1, y, t) = bt^{(\alpha-1)}E_{\alpha,\alpha}(\lambda t^\alpha)[c_2 e^{i\gamma_2 x_1} e^{k_{1m} i x_0} \cos m\pi y + c_1 e^{i\gamma_1 x_1} e^{k_{1n} i x_0} \cos n\pi y] + O(\varepsilon)$$

其中  $\gamma_1, \gamma_2$  由式(29)~(30)确定。

特别地,若  $u(x_0, x_1, y, 0) = b, \alpha = 1$  时,近似解是

$$u(x_0, x_1, y, t) = be^{\lambda t}[c_2 e^{i\gamma_2 x_1} e^{k_{1m} i x_0} \cos m\pi y + c_1 e^{i\gamma_1 x_1} e^{k_{1n} i x_0} \cos n\pi y] + O(\varepsilon)$$

### 3 没有外力的膜振动问题

当  $1 < \alpha \leq 2$  时,方程(1)~(3)是没有外力的膜振动方程。因为  ${}_0^R D_t^{\alpha-1} Z(t)|_{t=0} = b_1, u(x_0, x_1, y, 0) = b_2$ , 利用式(14),可得

$$Z(t) = b_1 t^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha) + b_2 E_{\alpha,1}(\lambda t^\alpha)$$

此时

$$u(x_0, x_1, y, t) = (b_1 t^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha) + b_2 E_{\alpha,1}(\lambda t^\alpha)) [c_2 e^{i\gamma_2 x_1} e^{k_{1m} i x_0} \cos m\pi y + c_1 e^{i\gamma_1 x_1} e^{k_{1n} i x_0} \cos n\pi y] + O(\varepsilon)$$

其中  $\gamma_1, \gamma_2$  由式(29)~(30)确定。特别地,当  $\alpha = 2$  时,

$$u(x_0, x_1, y, t) = \left[ \frac{b_1 t \sinh(\sqrt{-\lambda} it)}{i\sqrt{-\lambda}} + b_2 \cosh(\sqrt{-\lambda} it) \right] [c_2 e^{i\gamma_2 x_1} e^{k_{1m} i x_0} \cos m\pi y + c_1 e^{i\gamma_1 x_1} e^{k_{1n} i x_0} \cos n\pi y] + O(\varepsilon)$$

### 4 结 论

当  $0 < \alpha \leq 1$  时,方程(1)~(3)是侧面绝热的薄片热传导问题,该近似解是

$$u(x_0, x_1, y, t) = bt^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha) [c_2 e^{i\gamma_2 x_1} e^{k_{1m} i x_0} \cos m\pi y + c_1 e^{i\gamma_1 x_1} e^{k_{1n} i x_0} \cos n\pi y] + O(\varepsilon)$$

当  $1 < \alpha \leq 2$  时,方程(1)~(3)是没有外力的膜振动问题,该近似解是

$$u(x_0, x_1, y, t) = (b_1 t^{(\alpha-1)} E_{\alpha,\alpha}(\lambda t^\alpha) + b_2 E_{\alpha,1}(\lambda t^\alpha)) [c_2 e^{i\gamma_2 x_1} e^{k_{1m} i x_0} \cos m\pi y + c_1 e^{i\gamma_1 x_1} e^{k_{1n} i x_0} \cos n\pi y] + O(\varepsilon)$$

其中  $\gamma_1, \gamma_2$  由式(29)~(30)确定。

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