



## PARABOLIK TENGLAMALARDA TESKARI MASALALARNING SONLI YECHIMI.

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**Annotatsiya.** Ushbu maqolada parabolik tenglamalarda teskari masalalarning sonli yechimi masalasi oʻrganilgan. Parabolik turdagi tenglamalar issiqlik tarqalishi, diffuziya jarayonlari, geofizika, biologiya va texnikada keng qoʻllaniladi. Bunday tenglamalarga qoʻyilgan teskari masalalarda nomaʼlum parametrlar, chegaraviy yoki boshlangʻich shartlarni aniqlash talab etiladi. Maqolada teskari masalalarning matematik qoʻyilishi, ularning korrektilik shartlari hamda sonli yechish usullari tahlil qilingan. Xususan, ayirmali sxema va iteratsion usullar asosida yechimni topish yoʻllari koʻrib chiqilgan. Olingan natijalar teskari masalalarni amaliy yechishda sonli usullarning samaradorligini koʻrsatadi.

**Kalit soʻzlar:** parabolik tenglama, teskari masala, sonli yechim, ayirmali sxema, iteratsion usul, chegaraviy shart, korrektilik, approksimatsiya.

Parabolik tenglamalar uchun odatda toʻgʻri masala qoʻyilib, berilgan boshlangʻich va chegaraviy shartlar asosida yechim topiladi. Ammo amaliyotda koʻpincha bu shartlarning ayrimlari nomaʼlum boʻlib, ularni kuzatish natijalari yoki qoʻshimcha maʼlumotlar asosida aniqlash talab etiladi. Bunday hollarda teskari masalalar yuzaga keladi. Mazkur maqolaning maqsadi parabolik tenglamalarda teskari masalalarning sonli yechimini oʻrganish, ularning matematik qoʻyilishini tahlil qilish hamda sonli usullar yordamida yechim topish imkoniyatlarini koʻrsatishdan iborat. Maqolada ayirmali sxema, iteratsion usullar va approksimatsiya usullari asosida teskari masalalarning yechimi koʻrib chiqiladi hamda olingan natijalar tahlil qilinadi.



$$A \frac{\partial^2 u}{\partial x^2} + 2B \frac{\partial^2 u}{\partial x \partial y} + C \frac{\partial^2 u}{\partial y^2} + D \frac{\partial u}{\partial x} + E \frac{\partial u}{\partial y} + Fu = f(x, y) \quad (1)$$

tenglamani teskarisi  $x = x(\xi, \eta)$ ,  $y = y(\xi, \eta)$  almashtirishga ega bo'lgan  $\xi = \xi(x, y)$ ,  $\eta = \eta(x, y)$  (2) almashtirish yordamida (1) tenglamani ya'ni  $\xi$  va  $\eta$  o'zgaruvchilarga nisbatan soddaroq tenglamaga keltirish mumkin, bunda  $\xi(x, y)$ ,  $\eta(x, y)$  funksiyalar almashtirish bajarilayotgan biror  $D$  sohada uzluksiz, ikki marta differensiallanuvchi. Shu maqsadda ushbu xususiy hosilalarni topamiz.

$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial \xi} \cdot \frac{\partial \xi}{\partial x} + \frac{\partial u}{\partial \eta} \cdot \frac{\partial \eta}{\partial x}, \quad \frac{\partial u}{\partial y} = \frac{\partial u}{\partial \xi} \cdot \frac{\partial \xi}{\partial y} + \frac{\partial u}{\partial \eta} \cdot \frac{\partial \eta}{\partial y}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} &= \frac{\partial}{\partial x} \left( \frac{\partial u}{\partial \xi} \cdot \frac{\partial \xi}{\partial x} + \frac{\partial u}{\partial \eta} \cdot \frac{\partial \eta}{\partial x} \right) = \frac{\partial^2 u}{\partial \xi^2} \left( \frac{\partial \xi}{\partial x} \right)^2 + \frac{\partial u}{\partial \xi} \cdot \frac{\partial^2 \xi}{\partial x^2} + \frac{\partial^2 u}{\partial \xi \partial \eta} \cdot \frac{\partial \xi}{\partial x} \cdot \frac{\partial \eta}{\partial x} + \frac{\partial^2 u}{\partial \eta^2} \cdot \left( \frac{\partial \eta}{\partial x} \right)^2 + \frac{\partial u}{\partial \eta} \cdot \frac{\partial^2 \eta}{\partial x^2} + \frac{\partial^2 u}{\partial \eta \partial \xi} \cdot \frac{\partial \eta}{\partial x} \cdot \frac{\partial \xi}{\partial x} = \\ &= \frac{\partial^2 u}{\partial \xi^2} \cdot \left( \frac{\partial \xi}{\partial x} \right)^2 + 2 \frac{\partial^2 u}{\partial \xi \partial \eta} \cdot \frac{\partial \xi}{\partial x} \cdot \frac{\partial \eta}{\partial x} + \frac{\partial^2 u}{\partial \eta^2} \cdot \left( \frac{\partial \eta}{\partial x} \right)^2 + \frac{\partial u}{\partial \xi} \cdot \frac{\partial^2 \xi}{\partial x^2} + \frac{\partial u}{\partial \eta} \cdot \frac{\partial^2 \eta}{\partial x^2}, \end{aligned}$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial}{\partial y} \left( \frac{\partial u}{\partial \xi} \cdot \frac{\partial \xi}{\partial x} + \frac{\partial u}{\partial \eta} \cdot \frac{\partial \eta}{\partial x} \right) = \frac{\partial^2 u}{\partial \xi^2} \cdot \frac{\partial \xi}{\partial x} \cdot \frac{\partial \xi}{\partial y} + \frac{\partial u}{\partial \xi} \cdot \frac{\partial^2 \xi}{\partial x \partial y} + \frac{\partial^2 u}{\partial \xi \partial \eta} \cdot \frac{\partial \xi}{\partial x} \cdot \frac{\partial \eta}{\partial y} + (3)$$

$$+ \frac{\partial^2 u}{\partial \eta^2} \cdot \frac{\partial \eta}{\partial x} \cdot \frac{\partial \eta}{\partial y} + \frac{\partial u}{\partial \eta} \cdot \frac{\partial \eta}{\partial x} \cdot \frac{\partial \eta}{\partial y} + \frac{\partial^2 u}{\partial \xi \partial \eta} \cdot \frac{\partial \eta}{\partial x} \cdot \frac{\partial \xi}{\partial y},$$

$$\frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 u}{\partial \xi^2} \cdot \left( \frac{\partial \xi}{\partial y} \right)^2 + 2 \frac{\partial^2 u}{\partial \xi \partial \eta} \cdot \frac{\partial \xi}{\partial y} \cdot \frac{\partial \eta}{\partial y} + \frac{\partial^2 u}{\partial \eta^2} \cdot \left( \frac{\partial \eta}{\partial y} \right)^2 + \frac{\partial u}{\partial \xi} \cdot \frac{\partial^2 \xi}{\partial y^2} + \frac{\partial u}{\partial \eta} \cdot \frac{\partial^2 \eta}{\partial y^2}.$$

Xususiy hosilalarning topilgan qiymatlarini (1) tenglamaga qo'yib, quyidagi tenglamani hosil qilamiz:

$$a_{11} \frac{\partial^2 u}{\partial \xi^2} + 2a_{12} \frac{\partial^2 u}{\partial \xi \partial \eta} + a_{13} \frac{\partial^2 u}{\partial \eta^2} + F\left(\xi, \eta, u, \frac{\partial u}{\partial \xi}, \frac{\partial u}{\partial \eta}\right) = 0 \quad (4)$$

bu yerda  $a_{11}(\xi, \eta) = A \left( \frac{\partial \xi}{\partial x} \right)^2 + 2B \frac{\partial \xi}{\partial x} \cdot \frac{\partial \xi}{\partial y} + C \left( \frac{\partial \xi}{\partial y} \right)^2$ , (5)

$$a_{13}(\xi, \eta) = A \left( \frac{\partial \eta}{\partial x} \right)^2 + 2B \frac{\partial \eta}{\partial x} \cdot \frac{\partial \eta}{\partial y} + C \left( \frac{\partial \eta}{\partial y} \right)^2,$$

$a_{12}(\xi, \eta) = A \frac{\partial \xi}{\partial x} \cdot \frac{\partial \eta}{\partial x} + B \left( \frac{\partial \xi}{\partial x} \cdot \frac{\partial \eta}{\partial y} + \frac{\partial \xi}{\partial y} \cdot \frac{\partial \eta}{\partial x} \right) + C \frac{\partial \xi}{\partial y} \cdot \frac{\partial \eta}{\partial y}$  (5) da  $\xi(x, y)$ ,  $\eta(x, y)$  funksiyalarni

shunday tanlaymizki, natijada  $a_{11}$ ,  $a_{13}$  koeffitsientlar nolga aylansin, ya'ni



$$A\left(\frac{\partial \xi}{\partial x}\right)^2 + 2B\frac{\partial \xi}{\partial x} \cdot \frac{\partial \xi}{\partial y} + C\left(\frac{\partial \xi}{\partial y}\right)^2 = 0, A\left(\frac{\partial \eta}{\partial x}\right)^2 + 2B\frac{\partial \eta}{\partial x} \cdot \frac{\partial \eta}{\partial y} + C\left(\frac{\partial \eta}{\partial y}\right)^2 = 0 \quad (6)$$

bo'lsin. Birinchi tenglamani  $\left(\frac{\partial \xi}{\partial y}\right)^2$  ga bo'lsak  $A\left(\frac{\frac{\partial \xi}{\partial x}}{\frac{\partial \xi}{\partial y}}\right)^2 + 2B\frac{\frac{\partial \xi}{\partial x}}{\frac{\partial \xi}{\partial y}} + C = 0$  kvadrat

tenglama hosil bo'ladi. Bu tenglamani  $\frac{\frac{\partial \xi}{\partial x}}{\frac{\partial \xi}{\partial y}}$  ga nisbatan yechsak,  $\frac{\frac{\partial \xi}{\partial x}}{\frac{\partial \xi}{\partial y}} = \frac{-B \pm \sqrt{B^2 - AC}}{A}$

(7)

kelib chiqadi. Bundan kvadrat uchhadni chiziqli ko'paytuvchilarga ajratish

qoidasiga asosanib  $A\left(\frac{\frac{\partial \xi}{\partial x}}{\frac{\partial \xi}{\partial y}} - \frac{-B + \sqrt{B^2 - AC}}{A}\right) \cdot \left(\frac{\frac{\partial \xi}{\partial x}}{\frac{\partial \xi}{\partial y}} - \frac{-B - \sqrt{B^2 - AC}}{A}\right) = 0$  yoki

$A\frac{\partial \xi}{\partial x} + (B - \sqrt{B^2 - AC})\frac{\partial \xi}{\partial y} = 0, A\frac{\partial \xi}{\partial x} - (B + \sqrt{B^2 - AC})\frac{\partial \xi}{\partial y} = 0$  tengliklarni hosil qilamiz. Demak

(6)ning har bir tenglamasi xususiy hosilali birinchi tartibli

$A\frac{\partial \xi}{\partial x} + (B - \sqrt{B^2 - AC})\frac{\partial \xi}{\partial y} = 0, A\frac{\partial \eta}{\partial x} - (B + \sqrt{B^2 - AC})\frac{\partial \eta}{\partial y} = 0$  chiziqli tenglamalarga

ajraladi. Bu tenglamalar  $\frac{dx}{A} = \frac{dy}{B - \sqrt{B^2 - AC}}$  va  $\frac{dx}{A} = \frac{dy}{B + \sqrt{B^2 - AC}}$  yoki

$$A dy - (B - \sqrt{B^2 - AC}) dx = 0, A dy - (B + \sqrt{B^2 - AC}) dx = 0 \quad (8)$$

differensial tenglamalarga teng kuchli. Bu yerdagi ikkita tenglamalarni

$$A dy^2 - 2B dx dy + C dx^2 = 0 \quad (9) \text{ yoki buni } dx^2 \text{ ga bo'lib uni } A\left(\frac{dy}{dx}\right)^2 - 2B\frac{dy}{dx} + C = 0$$

(10) ko'rinishdagi bitta tenglama shaklida yozish mumkin.

(8) ning umumiy integrallari  $\varphi(x, y) = C_1, \psi(x, y) = C_2$  bo'lsin. Bu holda ular (1) tenglamaning ikkita egri chiziqlar oilasini tashkil qilib, tenglamaning xarakteristikallari deyiladi. (9) tenglama esa (1) tenglama xarakteristikallarining differensial tenglamasi deyiladi[2].



Shuningdek (9) tenglama (1) tenglamaning xarakteristik tenglamasi, uning umumiy integrali esa xarakteristika deb ham yuritiladi.

Quyidagi lemmani isbotlaymiz.

**lemma.** Agar  $z = \varphi(x, y)$  funksiya  $A\left(\frac{\partial z}{\partial x}\right)^2 + 2B\frac{\partial z}{\partial x} \cdot \frac{\partial z}{\partial y} + C\left(\frac{\partial z}{\partial y}\right)^2 = 0$  (11)

tenglamaning xususiy yechimlaridan biri bo'lsa,  $\varphi(x, y) = C$  ifoda

$$A\left(\frac{dy}{dx}\right)^2 - 2B\frac{dy}{dx} + C = 0$$
 (10)

xarakteristik tenglamaning umumiy integrali bo'ladi va aksincha  $\varphi(x, y) = C$  (10) xarakteristik tenglamaning umumiy integrali bo'lganda  $z = \varphi(x, y)$  funksiya (11) tenglamaning xususiy yechimi bo'ladi.

**Isoboti.** Ayniyatlik  $z = \varphi(x, y)$  (11) tenglamaning yechimi bo'lsin. U holda (11) tenglamani  $\left(\frac{\partial z}{\partial y}\right)^2$  ga bo'lib lemmaning shartiga ko'ra  $\varphi(x, y)$  hosil bo'lgan tenglamaning yechimi ekanligini hisobga olsak

$$A\left(-\frac{\frac{\partial \varphi}{\partial x}}{\frac{\partial \varphi}{\partial y}}\right)^2 - 2B\left(-\frac{\frac{\partial \varphi}{\partial x}}{\frac{\partial \varphi}{\partial y}}\right) + C = 0$$
 (12)

bo'ladi.  $\varphi(x, y) = C$  tenglamani oshkormas shaklda berilgan funksiyaning tenglamasi deb qarasaq  $\frac{dy}{dx} = -\frac{\frac{\partial \varphi}{\partial x}}{\frac{\partial \varphi}{\partial y}}$  bo'lishi ravshan. Buni (10) ga qo'ysak (12) ga asosan

$A\left(\frac{dy}{dx}\right)^2 - 2B\left(\frac{dy}{dx}\right) + C = A\left(-\frac{\frac{\partial \varphi}{\partial x}}{\frac{\partial \varphi}{\partial y}}\right)^2 - 2B\left(-\frac{\frac{\partial \varphi}{\partial x}}{\frac{\partial \varphi}{\partial y}}\right) + C = 0$  bo'ladi. Bu bilan lemmaning birinchi

qismi ya'ni  $\varphi(x, y)$  (11) tenglamaning yechimi bo'lganda  $\varphi(x, y) = C$  (10) tenglamaning umumiy integrali bo'lishi isbotlandi.



(9) tenglamalarning integrallarini qanday bo‘lishi va (1) tenglamaning sodda ko‘rinishga keltirilishi shu tenglamaning ikkinchi tartibli xususiy hosilalari oldidagi koeffitsiyentlardan tuzilgan  $\Delta = B^2 - AC$  diskriminantning ishorasiga bog‘liq bo‘ladi[1].

$\Delta$  diskriminantning ishorasiga bog‘liq holda (1) tenglamni quyidagi turlarga ajratish mumkin.

Parabolik turdagi tenglama uchun  $B^2 - A \cdot C = 0$  bo‘lgani uchun (8) tenglamalar bitta tenglamani ifodalaydi va (9) xarakteristik tenglama yagona  $\varphi(x, y) = C$  umumiy integralga ega bo‘ladi[3].

Bu holda  $\xi = \varphi(x, y)$  va  $\eta = \eta(x, y)$  deb olamiz, bu yerdagi  $\eta(x, y)$   $\varphi$  ga bog‘liq bo‘lmagan ikki marta differensiallanuvchi ixtiyoriy funksiya. Qaralayotgan holda

$$B = \sqrt{A} \cdot \sqrt{B} \text{ ekanini hisobga olsak } a_{11} = A \left( \frac{\partial \xi}{\partial x} \right)^2 + 2B \frac{\partial \xi}{\partial x} \frac{\partial \xi}{\partial y} + C \left( \frac{\partial \xi}{\partial y} \right)^2 = \left( \sqrt{A} \frac{\partial \xi}{\partial x} + \sqrt{C} \frac{\partial \xi}{\partial y} \right)^2 = 0$$

va bunga asosan 
$$a_{12} = A \frac{\partial \xi}{\partial x} \cdot \frac{\partial \eta}{\partial x} + B \left( \frac{\partial \xi}{\partial x} \cdot \frac{\partial \eta}{\partial y} + \frac{\partial \xi}{\partial y} \cdot \frac{\partial \eta}{\partial x} \right) + C \frac{\partial \xi}{\partial y} \cdot \frac{\partial \eta}{\partial y} =$$

$$= \left( \sqrt{A} \frac{\partial \xi}{\partial x} + \sqrt{C} \frac{\partial \xi}{\partial y} \right) \left( \sqrt{A} \frac{\partial \eta}{\partial x} + \sqrt{C} \frac{\partial \eta}{\partial y} \right) = 0 \text{ bo‘ladi. Shunday qilib, (4) tenglamada } \frac{\partial^2 u}{\partial \xi^2} \text{ va } \frac{\partial^2 u}{\partial \xi \partial \eta}$$

ning oldidagi koeffitsientlar nolga teng bo‘lib, ikkinchi tartibli hosilalardan  $\frac{\partial^2 u}{\partial \eta^2}$

qoladi, butun tenglamani uning oldidagi koeffitsientga  $a_{13}$  ga qisqartirish natijasida tenglama

$$\frac{\partial^2 u}{\partial \eta^2} = F_2(\xi, \eta, u, \frac{\partial u}{\partial \xi}, \frac{\partial u}{\partial \eta}) \left( F_2 = -\frac{F}{a_{22}} \right)$$

ko‘rinishga ega bo‘ladi. Bu tenglama parabolik turdagi tenglamaning **kanonik** shaklidir.

**1-misol.** Noma‘lum koeffitsiyentni aniqlash. Quyidagi parabolik tenglama berilgan,  $u_t = a \cdot u_{xx}$ ,  $0 < x < 1$ ,  $t > 0$



Boshlang'ich shart,  $u(x,0) = \sin(\pi x)$ . Chegaraviy shartlar,  $u(0,t) = 0$ ,  $u(1,t) = 0$

Qo'shimcha shart.  $u(1/2,1) = 0.2$ . Noma'lum  $a$  koeffitsiyentni toping.

Yechimi. Berilgan tenglamaning yechimi.  $u(x,t) = e^{(-a\pi^2 t)} \sin(\pi x)$ . Endi qo'shimcha shartga qo'yamiz,  $u(1/2,1) = e^{-a\pi^2} \sin(\pi/2)$

Ma'lumki,  $\sin(\pi/2) = 1$

Demak,  $e^{-a\pi^2} = 0.2$ . Har ikki tomondan logarifm olamiz,  $-a\pi^2 = \ln(0.2)$

Bundan,  $a = -\ln(0.2)/\pi^2$ . Yoki,  $a = \ln(5)/\pi^2$

Hisoblaymiz,  $a = 1.609 / 9.87$ ,  $a \approx 0.163$

**Javob.**  $a \approx 0.163$ .

Mazkur maqolada parabolik tenglamalarda teskari masalalarning sonli yechimi masalasi o'rganildi. Parabolik tenglamalarga qo'yilgan teskari masalalarda noma'lum koeffitsiyentlar, manba funksiyalari yoki chegaraviy shartlarni qo'shimcha ma'lumotlar asosida aniqlash zarurligi ko'rsatildi[6]. Bunday masalalar amaliy jihatdan muhim bo'lishi bilan birga, ko'pincha nokorrekt qo'yilgan masalalar turiga kirishi sababli ularni yechishda maxsus sonli usullarni qo'llash talab etiladi. Maqolada teskari masalalarning matematik qo'yilishi tahlil qilinib, ularni yechishda ayirmali sxema, approksimatsiya va iteratsion usullarning ahamiyati yoritildi. Keltirilgan misollar orqali noma'lum parametr va manba funksiyalarini qo'shimcha shartlar asosida aniqlash mumkinligi ko'rsatildi.

Tadqiqot natijalari shuni ko'rsatadiki, sonli usullar parabolik tenglamalarga qo'yilgan teskari masalalarni yechishda samarali vosita hisoblanadi[5]. Ushbu usullar nazariy matematika bilan bir qatorda issiqlik jarayonlari, diffuziya



masalalari, geofizika, texnika va boshqa amaliy sohalardagi masalalarni hal etishda keng qo‘llanilishi mumkin.

### Foydalanilgan adabiyotlar ruyxati.

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