

RMF úkol z 25.9.

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1 Věty o záměně v Lebegueově integrálu

Věta 1 (Levi). Bud' $\{\varphi_n\}_{n=1}^{\infty} \subset \Lambda$, $\varphi_n \gtrsim 0$, $\varphi \sim \sum_{n=1}^{\infty} \varphi_n$. Pak $\varphi \in \Lambda$ a $\mathbf{I}\varphi = \sum_{n=1}^{\infty} \mathbf{I}\varphi_n$.

Věta 2 (Lebesgue). Bud' $\{\varphi_n\}_{n=1}^{\infty} \subset \mathcal{L}$, $\varphi_n \rightarrow \varphi$ a $(\exists \varphi_0 \in \mathcal{L})(\forall n \in \mathbb{N})(|\varphi_n| \lesssim \varphi_0)$. Pak $\varphi \in \mathcal{L}$ a

$$\mathbf{I}\varphi = \lim_{n \rightarrow \infty} \mathbf{I}\varphi_n.$$

Posloupnost integrabilních funkcí je integrabilní, jestliže existuje integrabilní majoranta.

Věta 3 (o limitě). Bud' $M \subset \mathbb{R}^n$, (P, ρ) metrický prostor, $A \subset P$, $\alpha_0 \in A'$, $f : M \times A \mapsto \mathbb{R}$ a necht' platí:

1. Pro skoro všechna $x \in M$

$$\lim_{\substack{\alpha \rightarrow \alpha_0 \\ \alpha \in A}} f(x, \alpha) = \varphi(x),$$

2. $(\forall \alpha \in A \setminus \{\alpha_0\})(f(\cdot, \alpha) \text{ je měřitelná na } M)$,
3. $(\exists g \in \mathcal{L}(M))(\text{pro skoro všechna } x \in M)(\forall \alpha \in A \setminus \{\alpha_0\})(|f(x, \alpha)| \leq g(x))$.

Potom

1. $\varphi \in \mathcal{L}(M)$,

- 2.

$$\int_M \varphi = \lim_{\substack{\alpha \rightarrow \alpha_0 \\ \alpha \in A}} \int_M f(x, \alpha).$$

Věta 4 (o derivaci). Bud' M měřitelná množina, $M \subset \mathbb{R}^n$ a necht' $\mathcal{I} = \mathcal{I}^\circ \subset \mathbb{R}$. Necht' $f : M \times \mathcal{I} \mapsto \mathbb{R}$ je reálná funkce a platí:

1. Existuje $\alpha_0 \in \mathcal{I}$ takové, že $f(\cdot, \alpha_0) \in \mathcal{L}(M)$,
2. pro každé $\alpha \in \mathcal{I}$ platí, že $f(\cdot, \alpha)$ je měřitelná na M ,

3. je-li $N \subset M$, $\mu(N) = 0$, pak $f(x, \cdot)$ je diferencovatelná na $\mathcal{I}$ pro každé $x \in M \setminus N$,

4. existuje $g \in \mathcal{L}(M)$ tak, že

$$(\forall x \in M \setminus N)(\forall \alpha \in \mathcal{I}) \left(\left| \frac{\partial f(x, \alpha)}{\partial \alpha} \right| \leq g(x) \right).$$

Potom

1. $f(\cdot, \alpha) \in \mathcal{L}(M)$ pro každé $\alpha \in \mathcal{I}$,
2. $\frac{\partial}{\partial \alpha} f(\cdot, \alpha) \in \mathcal{L}(M)$ pro každé $\alpha \in \mathcal{I}$,
3. a platí

$$\frac{d}{d\alpha} \int_M f(x, \alpha) dx = \int_M \frac{\partial}{\partial \alpha} f(x, \alpha) dx.$$

2 Skalární součin

Věta 5.

$$(f, g) = \int_a^b f(x) \overline{g(x)} dx$$

je skalární součin na $C[a, b] \times C[a, b]$

Důkaz. 1. linearita:

$$\begin{aligned} (\alpha f + h, g) &= \int_a^b (\alpha f(x) + h(x)) \overline{g(x)} dx = \int_a^b (\alpha f(x) \overline{g(x)} + h(x) \overline{g(x)}) dx = \\ &= \alpha \int_a^b f(x) \overline{g(x)} dx + \int_a^b h(x) \overline{g(x)} dx = \alpha(f, g) + (h, g) \end{aligned} \quad (1)$$

2. hermitovskost:

$$(f, g) = \int_a^b f(x) \overline{g(x)} dx = \int_a^b \overline{g(x)} f(x) dx = \int_a^b \overline{g(x) \overline{f(x)}} = \overline{\int_a^b g(x) \overline{f(x)} dx} = \overline{(g, f)} \quad (2)$$

3. Pozitivní definitnost:

$$f^2(x) \geq 0 \Rightarrow \int_a^b f^2(x) dx \geq 0 \quad (3)$$

$$\int_a^b 0 dx = 0 \quad (4)$$

sporem:

$$\int_a^b f^2(x)dx = 0 \wedge (\exists x_0)(f(x_0) \neq 0) \Rightarrow (\exists U_{x_0} \subset [a, b])(\forall x \in U_{x_0})(f(x) \neq 0) \Rightarrow$$

$$\int_a^b f^2(x)dx = \int_{U_{x_0}} f^2(x)dx + \int_{[a, b] \setminus U_{x_0}} f^2(x)dx \neq 0 \quad (5)$$

, což je spor

□

3 spojitost f

Věta 6. $g \in C(\mathbb{R}^2)$; $A \subset \mathbb{R}$ omezená, pak

$f(x) = \int_A g(x, y)dy$ je spojitá na $\mathbb{R}$

1. *Důkaz.* $(\forall (x, y) \in \mathbb{R}^2)(\forall \varepsilon_0 > 0)(\exists \delta_0 > 0)(|g(x + \delta, y) - g(x, y)| < \varepsilon_0)$
 $|f(x + \delta) - f(x)| = \left| \int_A g(x + \delta, y)dy - \int_A g(x, y)dy \right| \leq \left| \int_A |g(x + \delta, y) - g(x, y)dy| \right| \leq$
 $\left| \int_A \varepsilon_0 \right| = \varepsilon_0 \mu(A) < \varepsilon$ □
2. *Důkaz.* g je spojitá, na $\bar{A}$ nabývá svého maxima M , g má integrabilní majorantu M :

$$\lim_{x \rightarrow x_0} f(x) = \lim_{x \rightarrow x_0} \int_A g(x, y)dy = \int_A \lim_{x \rightarrow x_0} g(x, y)dy = \int_A g(x_0, y)dy = f(x_0) \quad (6)$$

□

4 derivace fce

1. $a_0 = 0, f(\cdot, a_0) \in \mathcal{L}, \int_0^\infty \cos(-\pi x)dx$ existuje
2. $(\forall \varepsilon > 0)(\forall a \in (\varepsilon, +\infty))$

$$\left| - \int_0^\infty x^2 e^{-ax^2} \cos((a - \pi)x) - x e^{-ax^2} \sin((a - \pi)x) \right| \leq \left| (-x^2 - x) e^{-ax^2} \right| \leq \left| (-x^2 - x) e^{-\varepsilon x^2} \right| \quad (7)$$

, což je integrabilní majoranta

$\forall a \in (\varepsilon, \infty)$

$$f'(a) = \frac{d}{da} \int_0^\infty e^{-ax^2} \cos((a - \pi)x)dx = \int_0^\infty \frac{\partial}{\partial a} e^{-ax^2} \cos((a - \pi)x)dx =$$

$$- \int_0^\infty x^2 e^{-ax^2} \cos((a - \pi)x) - x e^{-ax^2} \sin((a - \pi)x)dx \quad (8)$$

RMF úkol do 9.10.

Lukáš Vácha

4. října 2020

1 příklad 2

$f \in \mathcal{D}'$?

- a. $(f, \varphi) = \varphi(\pi) = (\delta_\pi, \varphi)$
linearita: $(f, a\varphi + \psi) = (a\varphi + \psi)(\pi) = a\varphi(\pi) + \psi(\pi) = a(f, \varphi) + (f, \psi)$
spojitost: $\varphi_n \xrightarrow{\mathcal{D}} \varphi \Rightarrow \varphi_n \rightrightarrows \varphi \Rightarrow \lim_{n \rightarrow +\infty} \varphi_n = \varphi \Rightarrow \lim(f, \varphi_n) = \lim \varphi_n(\pi) = \varphi(\pi) = (f, \varphi)$
 $f \in \mathcal{D}'$
- b. $(f, \varphi) = (\varphi(0))^2$
linearita: $(f, a\varphi + \psi) = [(a\varphi + \psi)(0)]^2 = (a\varphi(0) + \psi(0))^2 = a^2\varphi^2(0) + 2a\varphi(0)\psi(0) + \psi^2(0) \neq a(f, \varphi) + (f, \psi)$
 $f \notin \mathcal{D}'$

2 příklad 3

$f \in \mathcal{D}'$?

- a. $(f, \varphi) = \varphi^{(n)}(\pi)$
linearita: $(f, a\varphi + \psi) = (a\varphi + \psi)^{(n)}(\pi) = a\varphi^{(n)}(\pi) + \psi^{(n)}(\pi) = a(f, \varphi) + (f, \psi)$
spojitost: $\varphi_n \xrightarrow{\mathcal{D}} \varphi \Rightarrow \forall \alpha D^\alpha \varphi_n \rightrightarrows D^\alpha \varphi \Rightarrow \lim_{k \rightarrow +\infty} \varphi_k^{(n)} = \varphi^{(n)} \Rightarrow \lim(f, \varphi_k) = \lim \varphi_k^{(n)}(\pi) = \varphi^{(n)}(\pi) = (f, \varphi)$
 $f \in \mathcal{D}'$
- b. $(f, \varphi) = \lim_{x \rightarrow +\infty} \varphi(x) = 0 = (0, \varphi)$
 $\mathcal{D}'$ je vektorový prostor $\Rightarrow 0 \in \mathcal{D}'$
 $f \in \mathcal{D}'$

RMF úkol č. 3

Lukáš Vácha

13. října 2020

1 př č. 1

- ad 1. $\delta(2x) \stackrel{?}{=} \frac{1}{2}\delta(x)$
 $(\delta(2x); \varphi(x)) = [y = 2x] = \frac{1}{2}(\delta(y); \varphi(\frac{1}{2}y)) = \frac{1}{2}\varphi(\frac{1}{2}0) = \frac{1}{2}\varphi(0) = \frac{1}{2}(\delta(x); \varphi(x)) =$
 $(\frac{1}{2}\delta(x); \varphi(x)); \forall \varphi \in \mathcal{D}$
 $\delta(2x) = \frac{1}{2}\delta(x)$
- ad 2. $\delta(2x) \stackrel{?}{=} 2\delta(x)$
 $(LS, \varphi) = (\delta(2x); \varphi(x)) = \dots = \frac{1}{2}\varphi(0)$
 $(PS, \varphi) = (2\delta(x); \varphi(x)) = 2(\delta(x); \varphi(x)) = 2\varphi(0)$
Pro $\varphi \in \mathcal{D}$ tak, že $\varphi(0) = 1 : \frac{1}{2}\varphi(0) = \frac{1}{2} \neq 2 = 2\varphi(0)$
Taková φ testovací určitě existuje a rovnost pro ni neplatí.
 $\delta(2x) \neq 2\delta(x)$

RMF úkol č. 3

Lukáš Vácha

17. října 2020

1 př č. 1

$\{f_n\} \subset \mathcal{D}'(\mathbb{R}^n)$ a $f \in \mathcal{D}'(\mathbb{R}^n)$, pro kterou $\lim_{n \rightarrow +\infty} f_n = f$ v $\mathcal{D}'$. Doklaďte, že platí: $\lim_{n \rightarrow +\infty} f_n(Ax + b) = f(Ax + b)$ v $\mathcal{D}' \forall A \in \mathbb{R}^{n,n}$ regulární a $b \in \mathbb{R}^n$.

Postup

$$\begin{aligned} (\lim_{n \rightarrow +\infty} f_n(Ax + b), \varphi(x)) &= \lim (f_n(Ax + b), \varphi(x)) = [y = Ax + b] = \\ &= \frac{1}{\det A} \lim (f_n(y), \varphi(A^{-1}(y - b))) = \frac{1}{\det A} (\lim f_n(y), \varphi(A^{-1}(y - b))) = \\ &= \frac{1}{\det A} (f(y), \varphi(A^{-1}(y - b))) = (f(Ax + b), \varphi(x)) \end{aligned}$$

$$\Rightarrow \lim_{n \rightarrow +\infty} f_n(Ax + b) = f(Ax + b) \quad (1)$$

RMF úkol č. 3

Lukáš Vácha

26. října 2020

1 př č. 3

Vypočítejte $\Theta(x)e^{-ax} \star \Theta(x)e^{-bx}$; $a, b > 0$:

$$\Theta(x)e^{-ax} \star \Theta(x)e^{-bx} = \int_{-\infty}^{+\infty} \Theta(y)e^{-ay} \Theta(x-y)e^{-b(x-y)} dy = \int_{-\infty}^{+\infty} \Theta(y)e^{-ay} \Theta(x-y)e^{-bx} e^{by} dy = (\star)$$

$$\Theta(y)\Theta(x-y) = \begin{cases} 0; & x < 0 \\ 1; & x > 0 \wedge y \in (0, x) \end{cases}$$

$$(\star) = e^{-bx} \Theta(x) \int_{-\infty}^{+\infty} e^{-ay+by} dy = e^{-bx} \Theta(x) \int_{-\infty}^{+\infty} e^{(b-a)y} dy =$$

$$= \begin{cases} [a = b] = \Theta(x)e^{-bx}x = \Theta(x)xe^{-ax} \\ [a \neq b] = \Theta(x)e^{-bx} \frac{1}{b-a} (e^{(b-a)x} - 1) = \frac{\Theta(x)}{b-a} (e^{-ax} - e^{-bx}) \end{cases}$$

RMF úkol č. 6

Lukáš Vácha

8. listopadu 2020

1 př č. 2

Vypočítejte $(e^{-|t|} \star e^{-|t|})(x) = ?$:

$$|x - y| = \begin{cases} -(x - y); x < y \\ (x - y); x > y \end{cases}$$
$$x \cdot \operatorname{sgn}(x) = |x|$$

$$? = (e^{-|t|} \star e^{-|t|})(x) = \int_{-\infty}^{+\infty} e^{-|x-y|} e^{-|y|} dy =$$

$$\text{ad 1. } [x > 0] = \int_{-\infty}^0 e^{-(x-y)} e^y dy + \int_0^x e^{-(x-y)} e^{-y} dy + \int_x^{+\infty} e^{x-y} e^{-y} dy = e^{-x} \int_{-\infty}^0 e^{2y} dy + e^{-x} \int_0^x dy + e^x \int_x^{+\infty} e^{-2y} dy = \frac{1}{2} e^{-x} (1 - 0) + x e^{-x} - \frac{1}{2} e^x (0 - e^{-2x}) = (x + 1) e^{-x}$$

$$\text{ad 2. } [x < 0] = \int_{-\infty}^x e^{-(x-y)} e^y dy + \int_x^0 e^{x-y} e^y dy + \int_0^{+\infty} e^{x-y} e^{-y} dy = e^{-x} \int_{-\infty}^x e^{2y} dy + e^x \int_x^0 dy + e^x \int_0^{+\infty} e^{-2y} dy = \frac{1}{2} e^{-x} (e^{2x} - 0) - x e^x - \frac{1}{2} e^x (0 - 1) = (-x + 1) e^x$$

dohromady:

$$? = (x \cdot \operatorname{sgn}(x) + 1) e^{-x \cdot \operatorname{sgn}(x)} = (|x| + 1) e^{-|x|} \quad (1)$$

RMF úkol č. 7

Lukáš Vácha

11. listopadu 2020

1 př č. 2

$$\begin{aligned}(\mathcal{F}_x[\delta(x, y)](\xi, y), \varphi(\xi, y)) &= (\delta(x, y), \mathcal{F}_x[\varphi(\xi, y)](x, y)) = (\delta(x) \otimes \delta(y), \mathcal{F}_x[\varphi(\xi, y)](x, y)) = \\&= (\delta(y), (\delta(x), \mathcal{F}_x[\varphi(\xi, y)](x, y))) = (\delta(y), (\mathcal{F}_x[\delta(x)](\xi), \varphi(\xi, y))) = (\delta(y), (1(\xi), \varphi(\xi, y))) = \\&= (\delta(y) \otimes 1(\xi), \varphi(\xi, y))\end{aligned}$$

$$\mathcal{F}_x[\delta(x, y)](\xi, y) = \delta(y) \otimes 1(\xi) \tag{1}$$

RMF úkol č. 8

Lukáš Vácha

15. listopadu 2020

1 př č. 3

$$\text{ad 1. } \mathcal{L}[\sin(ax)](\xi) = \int_0^{+\infty} e^{-x\xi} \sin(ax) dx = \frac{1}{2i} \int_0^{+\infty} e^{(ia-\xi)x} - e^{(-ia-\xi)x} dx = \\ \frac{1}{2i} \left(\frac{1}{-ia+\xi} - \frac{1}{ia+\xi} \right) = \frac{ia+\xi-\xi+ia}{2i(\xi^2+b^2)} = \frac{a}{\xi^2+a^2}$$

$$\mathcal{L}[\sin(ax)](\xi) = \frac{a}{\xi^2 + a^2} \quad (1)$$

$$\text{ad 2. } \mathcal{L}[\cos(bx)](\xi) = \int_0^{+\infty} e^{-x\xi} \cos(bx) dx = \frac{1}{2} \int_0^{+\infty} e^{(ib-\xi)x} + e^{(-ib-\xi)x} dx = \\ \frac{1}{2} \left(\frac{1}{-ib+\xi} + \frac{1}{ib+\xi} \right) = \frac{ib+\xi+\xi-ib}{2(\xi^2+b^2)} = \frac{\xi}{\xi^2+b^2}$$

$$\mathcal{L}[\cos(bx)](\xi) = \frac{\xi}{\xi^2 + b^2} \quad (2)$$

RMF úkol č. 9

Lukáš Vácha

23. listopadu 2020

1 př č. 4

$$\partial_t u + (4 - x)\partial_x u = u; u(x, 0) = e^{-x^2}$$

$$\text{Charakteristiky: } X'(t) = 4 - X(t)$$

$$X(t) = (4e^t + C)e^{-t} = 4 + Ce^{-t}$$

$$X_{x_0}(0) = x_0 = 4 + C$$

$$C = x_0 - 4$$

$$X_{x_0}(t) = 4 + (x_0 - 4)e^{-t} = 4 + x_0e^{-t} - 4e^{-t}$$

$$x_0 = X_{x_0}(t)e^t - 4e^t + 4$$

$$x_0(x, t) = xe^t - 4e^t + 4$$

$$\text{Pro funkci } v \text{ máme ODR: } v(t) = u(X(t), t)$$

$$v'(t) = \partial_x u \cdot X'(t) + \partial_t u = u(X(t), t) = v(t)$$

$$\frac{v'}{v} = 1$$

$$v(t) = Ce^t$$

$$v(0) = u(X(0), 0) = u(x_0, 0) = e^{-x_0^2}$$

$$v_{x_0}(t) = e^{-x_0^2+t}$$

$$u(x, t) = v_{x_0}(t) |_{x_0=x_0(x,t)} = e^{-(xe^t-4e^t+4)^2+t}$$

Řešení rovnice je tedy:

$$u(x, t) = e^{-(xe^t-4e^t+4)^2+t} \quad (1)$$

RMF úkol č. 10

Lukáš Vácha

1. prosince 2020

1 př č. 1

$$Lu(t) = u''(t) + 3u'(t) - 7u(t) = \sqrt{1-t^2}; u(0) = 1; u'(0) = -3$$

Počítáme fundamentální systém s poč. podmínkami pomocí Laplaceovy transformace:, ozn. $\mathcal{L}[u(t)](p) = \tilde{u}(p)$

$$L\mathcal{E} = \delta/\mathcal{L}$$

$$p^2\tilde{u}(p) - u'(0) - pu(0) - 3p\tilde{u}(p) - 3u(0) - 7\tilde{u}(p) = 1$$

$$(p^2 - 3p - 7)\tilde{u}(p) = p + 1$$

$$\tilde{u}(p) = \frac{p+1}{p^2-3p-7}$$

$$\mathcal{E}(t) = \mathcal{L}^{-1}\left[\frac{p+1}{p^2-3p-7}\right](t) = \mathcal{L}^{-1}\left[\frac{p-\frac{3}{2}}{(p-\frac{3}{2})^2-\frac{17}{2}} - \frac{5i}{\sqrt{34}}\frac{\sqrt{\frac{17}{2}}}{(p-\frac{3}{2})^2-\frac{17}{2}}\right](t) = \theta(t)e^{\frac{3}{2}t}[\cosh(\sqrt{\frac{17}{2}}t) + \frac{5}{\sqrt{34}}\sinh(\sqrt{\frac{17}{2}}t)]$$

Klasické řešení:

$$u(t) = \frac{1}{\theta(t)}(\mathcal{E} \star \theta\sqrt{1-\tau^2})(t) = \int_0^t \mathcal{E}(\tau)\sqrt{1-(t-\tau)^2}d\tau$$

$$u(t) = \int_0^t e^{\frac{3}{2}\tau} \left[\cosh(\sqrt{\frac{17}{2}}\tau) + \frac{5}{\sqrt{34}}\sinh(\sqrt{\frac{17}{2}}\tau) \right] \sqrt{1-(t-\tau)^2}d\tau \quad (1)$$

RMF úkol č. 10

Lukáš Vácha

9. prosince 2020

1 př č. 4

$$\varphi(x) = \lambda \int_0^\pi \sin(x+y) \varphi(y) dy + \sin(x)$$

$$\varphi(x) = \lambda \int_0^\pi [\sin(x) \cos(y) + \cos(x) \sin(y)] \varphi(y) dy + \sin(x)$$

$$\varphi(x) = \lambda \sin(x) \int_0^\pi \cos(y) \varphi(y) dy + \cos(x) \int_0^\pi \sin(y) \varphi(y) dy + \sin(x)$$

Při označní konstant:

$$A = \lambda \int_0^\pi \cos(y) \varphi(y) dy + 1$$

$$B = \lambda \int_0^\pi \sin(y) \varphi(y) dy$$

Má rovnice tvar:

$$\varphi(x) = A \sin(x) + B \cos(x)$$

Vypočítáme konstanty A,B:

$$A = \lambda \int_0^\pi \cos(y) [A \sin(y) + B \cos(y)] dy + 1$$

$$B = \lambda \int_0^\pi \sin(y) [A \sin(y) + B \cos(y)] dy$$

$$A = \lambda \int_0^\pi A \cos(y) \sin(y) dy + \int_0^\pi B \cos^2(y) dy + 1 = B \lambda \frac{\pi}{2} + 1;^1$$

$$B = \lambda \int_0^\pi A \sin^2(y) dy + \int_0^\pi B \sin(y) \cos(y) dy = A \lambda \frac{\pi}{2}$$

$$\left(\begin{array}{cc|c} 1 & -\lambda \frac{\pi}{2} & 1 \\ \lambda \frac{\pi}{2} & -1 & 0 \end{array} \right) \sim \left(\begin{array}{cc|c} 1 & -\lambda \frac{\pi}{2} & 1 \\ 0 & (\lambda \frac{\pi}{2})^2 - 1 & -\lambda \frac{\pi}{2} \end{array} \right) \rightarrow \begin{cases} A = 1 + \frac{(\lambda \frac{\pi}{2})^2}{1 - (\lambda \frac{\pi}{2})^2} = \frac{1}{1 - (\lambda \frac{\pi}{2})^2} \\ B = \frac{\lambda \frac{\pi}{2}}{1 - (\lambda \frac{\pi}{2})^2} \end{cases}$$

Výsledek:

$$\varphi(x) = \frac{1}{1 - (\lambda \frac{\pi}{2})^2} \sin(x) + \frac{\lambda \frac{\pi}{2}}{1 - (\lambda \frac{\pi}{2})^2} \cos(x) \quad (1)$$

¹ $\int_0^\pi \sin(y) \cos(y) dy = \frac{1}{2} \int_0^\pi \sin(2y) dy = [\eta = 2y; 2d\eta = dy] \frac{1}{4} \int_0^{2\pi} \sin(\eta) d\eta = 0$
 $\int_0^\pi \sin^2(y) dy = \int_0^\pi \cos^2(y) dy = \frac{\pi}{2}$

RMF úkol č. 12

Lukáš Vácha

13. prosince 2020

1 př č. 1

$$\varphi(x, y) = \lambda \int_0^1 d\xi \int_0^3 d\eta x^2 \xi^2 y \eta \varphi(\xi, \eta) + x e^y$$

Separace jádra:

$$\varphi(x, y) = \lambda x^2 y \int_0^1 \int_0^3 \xi^2 \eta \varphi(\xi, \eta) d\eta d\xi + x e^y$$

Označím konstantu:

$$C = \int_0^1 \int_0^3 \xi^2 \eta \varphi(\xi, \eta) d\eta d\xi$$

Pak má řešení tvar:

$$\varphi(x, y) = C \lambda x^2 y + x e^y$$

Určení konstanty C:

$$C = \int_0^1 \int_0^3 \xi^2 \eta (C \lambda \xi^2 \eta + \xi e^\eta) d\eta d\xi = \int_0^1 (C \lambda \xi^4 \int_0^3 \eta^2 d\eta + \xi^3 \int_0^3 \eta e^\eta d\eta) d\xi = \\ \int_0^1 (9C \lambda \xi^4 + \xi^3 (2e^3 + 1)) d\xi = \frac{9}{5} C \lambda + (2e^3 + 1) \frac{1}{4}$$

$$C = \frac{1}{1 - \frac{9}{5}\lambda} \left(\frac{1}{2} \lambda e^3 + \frac{1}{4} \right) = \frac{10\lambda e^3 + 5}{20 - 36\lambda}$$

s podmínkou: $\lambda \neq \frac{20}{36} = \frac{5}{9}$

Řešení je tedy:

$$\varphi(x, y) = \frac{10\lambda^2 e^3 + 5\lambda}{20 - 36\lambda} x^2 y + x e^y \quad (1)$$