

ma_week1

内容

数学分析简明教程 (下册) 第二版 (邓东皋 尹小玲) (Z-Library) (1).pdf

1. 求下列函数的偏导数:

(1) $u = x^2 \ln(x^2 + y^2);$

(2) $u = (x + y) \cos(xy);$

(3) $u = \arctan \frac{y}{x};$

(4) $u = xy + \frac{x}{y};$

(5) $u = xye^{\sin(xy)};$

(6) $u = x^y + y^x.$

2. 设

$$f(x, y) = \begin{cases} y \sin \frac{1}{x^2 + y^2}, & x^2 + y^2 \neq 0, \\ 0, & x^2 + y^2 = 0. \end{cases}$$

考察函数在(0,0)点的偏导数.

1 (1)

$$\begin{aligned}\frac{\partial u}{\partial x} &= 2x \ln(x^2 + y^2) + \frac{2x^3}{x^2 + y^2} \\ \frac{\partial u}{\partial y} &= \frac{2x^2 y}{x^2 + y^2}\end{aligned}$$

1 (3)

$$\begin{aligned}\frac{\partial u}{\partial x} &= \frac{1}{1 + y^2/x^2} \left(-\frac{y}{x^2} \right) = -\frac{y}{x^2 + y^2} \\ \frac{\partial u}{\partial y} &= \frac{1}{x} \cdot \frac{1}{1 + y^2/x^2} = \frac{x}{x^2 + y^2}\end{aligned}$$

1 (6)

$$\begin{aligned}\frac{\partial u}{\partial x} &= yx^{y-1} + y^x \ln y \\ \frac{\partial u}{\partial y} &= x^y \ln x + xy^{x-1}\end{aligned}$$

$$\frac{\partial f}{\partial x}(0, 0) = \lim_{x \rightarrow 0} \frac{f(x, 0) - f(0, 0)}{x} = 0$$
$$\frac{\partial f}{\partial y}(0, 0) = \lim_{y \rightarrow 0} \frac{f(0, y) - f(0, 0)}{y} = \lim_{y \rightarrow 0} \frac{y \sin(1/y^2) - 0}{y} \text{ 不存在}$$

4. 求下列函数的全微分:

(1) $u = \sqrt{x^2 + y^2 + z^2};$

(2) $u = xe^{yz} + e^{-x} + y.$

5. 求下列函数在给定点的全微分:

(1) $u = \frac{x}{\sqrt{x^2 + y^2}}$ 在点(1,0)和(0,1);

(2) $u = \ln(x + y^2)$ 在点(0,1)和(1,1);

(3) $u = \sqrt[3]{\frac{x}{y}}$ 在点(1,1,1);

(4) $u = x + (y - 1)\arcsin\sqrt{\frac{x}{y}}$ 在点(0,1).

7. 证明函数

$$f(x, y) = \begin{cases} \frac{x^2 y}{x^2 + y^2}, & x^2 + y^2 \neq 0, \\ 0, & x^2 + y^2 = 0 \end{cases}$$

在(0,0)点连续且偏导数存在, 但在此点不可微.

8. 证明函数

$$f(x, y) = \begin{cases} (x^2 + y^2) \sin \frac{1}{x^2 + y^2}, & x^2 + y^2 \neq 0, \\ 0, & x^2 + y^2 = 0 \end{cases}$$

的偏导数存在, 但偏导数在(0,0)点不连续, 且在(0,0)点的任何邻域中无界, 而 f 在原点(0,0)可微.

10. 设

$$f(x, y) = \begin{cases} \frac{1 - e^{x(x^2 + y^2)}}{x^2 + y^2}, & x^2 + y^2 \neq 0, \\ 0, & x^2 + y^2 = 0. \end{cases}$$

证明 $f(x, y)$ 在(0,0)点可微, 并求 $df(0,0)$.

12. 设 $|x|, |y|$ 很小, 利用全微分推出下列各式的近似公式:

(1) $(1+x)^m(1+y)^n$;

(2) $\arctan \frac{x+y}{1+xy}$.

14. 设 $\frac{\partial f}{\partial x}$ 在 (x_0, y_0) 存在, $\frac{\partial f}{\partial y}$ 在 (x_0, y_0) 连续, 求证 $f(x, y)$ 在 (x_0, y_0) 可微.

4 (2)

$$du = (e^{yz} - e^{-x})dx + (xze^{yz} + 1)dy + (xye^{yz})dz$$

5 (2)

$$du = \frac{1}{x+y^2}dx + \frac{2y}{x+y^2}dy$$

$$du|_{(x,y)=(0,1)} = dx + 2dy$$

$$du|_{(x,y)=(1,1)} = \frac{1}{2}dx + dy$$

5 (4)

$$du = u_x dx + u_y dy$$

在 $(0,1)$ 处,

$$u_x(0,1) = \lim_{\Delta x \rightarrow 0} \frac{u(\Delta x, 1) - u(0, 1)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta x}{\Delta x} = 1$$

$$u_y(0,1) = \lim_{\Delta y \rightarrow 0} \frac{u(0, 1 + \Delta y) - u(0, 1)}{\Delta y} = \lim_{\Delta y \rightarrow 0} \frac{0 - 0}{\Delta y} = 0$$

于是

$$du = dx$$

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$$|f(x, y)| = \left| \frac{x^2 y}{x^2 + y^2} \right| \leq \left| \frac{x^2 y}{2|xy|} \right| \leq \left| \frac{x}{2} \right| \rightarrow 0 \text{ (as } (x, y) \rightarrow (0, 0))$$

故 f 在 $(0, 0)$ 连续

$$\lim_{\Delta x \rightarrow 0} \frac{f(\Delta x, 0) - f(0, 0)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{0 - 0}{\Delta x} = 0 \text{ 存在}$$

$$\lim_{\Delta y \rightarrow 0} \frac{f(0, \Delta y) - f(0, 0)}{\Delta y} = \lim_{\Delta y \rightarrow 0} \frac{0 - 0}{\Delta y} = 0 \text{ 存在}$$

故 f 在 $(0, 0)$ 处偏导数存在

$$f(\Delta x, \Delta y) - f(0, 0) - 0 \cdot \Delta x - 0 \cdot \Delta y = \frac{(\Delta x)^2 \cdot \Delta y}{(\Delta x)^2 + (\Delta y)^2}$$

记 $\rho = \sqrt{(\Delta x)^2 + (\Delta y)^2}$, 令 $\Delta x = k\Delta y$ 则

$$\lim_{\rho \rightarrow 0} \frac{(\Delta x)^2 \cdot \Delta y}{(\Delta x)^2 + (\Delta y)^2} \cdot \frac{1}{\sqrt{(\Delta x)^2 + (\Delta y)^2}} = \lim_{\Delta y \rightarrow 0} \frac{k^2 (\Delta y)^3}{(1+k^2)^{3/2} \cdot (\Delta y)^3} = \frac{k^2}{(1+k^2)^{3/2}}$$

可取 k 使得非零

于是

$$f(\Delta x, \Delta y) - f(0, 0) - 0 \cdot \Delta x - 0 \cdot \Delta y = \frac{(\Delta x)^2 \cdot \Delta y}{(\Delta x)^2 + (\Delta y)^2} \neq o(\rho)$$

故 f 在 $(0, 0)$ 处不可微

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在 $(x, y) \neq (0, 0)$ 处, f 显然偏导数存在

$$f_x(x, y) = -\frac{2x \cos\left[\frac{1}{x^2+y^2}\right]}{x^2+y^2} + 2x \sin\left[\frac{1}{x^2+y^2}\right]$$

$$f_y(x, y) = -\frac{2y \cos\left[\frac{1}{x^2+y^2}\right]}{x^2+y^2} + 2y \sin\left[\frac{1}{x^2+y^2}\right]$$

在 $(x, y) = (0, 0)$ 处

$$f_x(0, 0) = \lim_{\Delta x \rightarrow 0} \frac{f(\Delta x, 0) - f(0, 0)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{(\Delta x)^2 \sin \frac{1}{(\Delta x)^2}}{\Delta x} = 0$$

但

$$f_x(x, 0) = -\frac{2 \cos(1/x^2)}{x} + 2x \sin(1/x^2) \rightarrow \infty \text{ (as } x \rightarrow 0)$$

$$f_y(0, 0) = \lim_{\Delta y \rightarrow 0} \frac{f(0, \Delta y) - f(0, 0)}{\Delta y} = \lim_{\Delta y \rightarrow 0} \frac{(\Delta y)^2 \sin \frac{1}{(\Delta y)^2}}{\Delta y} = 0$$

但

$$f_y(y, 0) = -\frac{2 \cos(1/y^2)}{y} + 2y \sin(1/y^2) \rightarrow \infty \text{ (as } y \rightarrow 0)$$

故 f 偏导数在 $\mathbb{R} \times \mathbb{R}$ 上存在, 但是在 $(0, 0)$ 处不连续, 且在 $(0, 0)$ 的任何邻域中无界。

下面考察 f 在 $(0, 0)$ 处的可微性

$$f(\Delta x, \Delta y) - f(0, 0) + f_x(0, 0)\Delta x + f_y(0, 0)\Delta y = ((\Delta x)^2 + (\Delta y)^2) \sin \frac{1}{(\Delta x)^2 + (\Delta y)^2}$$

记 $\rho = \sqrt{(\Delta x)^2 + (\Delta y)^2}$, 则

$$\lim_{\rho \rightarrow 0} \frac{\rho^2 \sin \frac{1}{\rho^2}}{\rho} = 0$$

故 f 在 $(0, 0)$ 处可微

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$(x, y) \rightarrow (0, 0)$ 时

$$\lim_{(x,y) \rightarrow (0,0)} \frac{1 - e^{x(x^2+y^2)}}{x^2+y^2} = \lim_{(x,y) \rightarrow (0,0)} \frac{x(x^2+y^2)}{x^2+y^2} = 0$$

于是 f 在 $(0, 0)$ 处连续

$$f_x(0, 0) = \lim_{x \rightarrow 0} \frac{f(x, 0) - f(0, 0)}{x} = \lim_{x \rightarrow 0} \frac{1 - e^{x^3}}{x^3} = -1$$

$$f_y(0, 0) = \lim_{y \rightarrow 0} \frac{f(0, y) - f(0, 0)}{y} = \lim_{y \rightarrow 0} \frac{0 - 0}{y} = 0$$

记 $\rho = \sqrt{x^2 + y^2}$, 则

$$\lim_{\rho \rightarrow 0} \frac{f(x, y) - f_x(0, 0)x - f_y(0, 0)y - f(0, 0)}{\sqrt{x^2 + y^2}} = \lim_{\rho \rightarrow 0} \frac{1 + x(x^2 + y^2) - e^{x(x^2 + y^2)}}{(x^2 + y^2)^{3/2}} = \lim_{\rho \rightarrow 0} \frac{o(\rho^2)}{\rho^{3/2}} = 0$$

故 f 在 $(0, 0)$ 处可微

$$df = f_x dx + f_y dy$$

$$df(0, 0) = f_x(0, 0)dx + f_y(0, 0)dy = -dx$$

12 (2)

记 $f(x, y) = \arctan \frac{x+y}{1+xy}$, 显然 f 可微, 则

$$f_x = \frac{1-y^2}{1+4xy+y^2+x^2+x^2y^2}$$

$$f_y = \frac{1-x^2}{1+4xy+y^2+x^2+x^2y^2}$$

于是在 $|x|, |y|$ 很小的时候

$$f(x, y) = f(0, 0) + f_x(0, 0)x + f_y(0, 0)y + o(\sqrt{x^2 + y^2})$$

$$= x + y + o(\sqrt{x^2 + y^2})$$

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Proof:

令 $(x, y) \rightarrow (x_0, y_0)$, 则

$$\begin{aligned} & f(x, y) - f(x_0, y_0) - \frac{\partial f}{\partial x}(x_0, y_0) \cdot (x - x_0) - \frac{\partial f}{\partial y}(x_0, y_0) \cdot (y - y_0) \\ &= \left[f(x, y) - f(x, y_0) - \frac{\partial f}{\partial y}(x_0, y_0) \cdot (y - y_0) \right] + \left[f(x, y_0) - f(x_0, y_0) - \frac{\partial f}{\partial x}(x_0, y_0) \cdot (x - x_0) \right] \\ &= \left[\frac{\partial f}{\partial y}(x, y_0) \cdot (y - y_0) - \frac{\partial f}{\partial y}(x_0, y_0) \cdot (y - y_0) \right] + o(|x - x_0|) + o(|y - y_0|) \\ &= o(1) + o(|x - x_0|) + o(|y - y_0|) \\ &= o(\sqrt{(x - x_0)^2 + (y - y_0)^2}) \end{aligned}$$

于是 f 在 (x_0, y_0) 处可微。

15. 求下列函数的所有二阶偏导数：

(1) $u = \ln \sqrt{x^2 + y^2}$;

(2) $u = xy + \frac{y}{x}$;

(3) $u = x \sin(x + y) + y \cos(x + y)$;

(4) $u = e^{xy}$.

16. 求下列函数指定阶的偏导数：

(1) $u = x^3 \sin y + y^3 \sin x$, 求 $\frac{\partial^6 u}{\partial x^3 \partial y^3}$;

(2) $u = \arctan \frac{x+y}{1-xy}$, 求所有三阶偏导数;

(3) $u = \sin(x^2 + y^2)$, 求 $\frac{\partial^3 u}{\partial x^3}, \frac{\partial^3 u}{\partial y^3}$;

19. 设 f_x, f_y 在点 (x_0, y_0) 的某邻域内存在且在点 (x_0, y_0) 可微, 则有

$$f_{xy}(x_0, y_0) = f_{yx}(x_0, y_0).$$

15 (1)

$$\frac{\partial u}{\partial x} = \frac{1}{\sqrt{x^2 + y^2}} \cdot \frac{x}{\sqrt{x^2 + y^2}} = \frac{x}{x^2 + y^2}$$

$$\frac{\partial u}{\partial y} = \frac{y}{x^2 + y^2}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{x^2 + y^2} - \frac{2x^2}{(x^2 + y^2)^2} = \frac{y^2 - x^2}{(x^2 + y^2)^2}$$

$$\frac{\partial^2 u}{\partial y^2} = \frac{x^2 - y^2}{(x^2 + y^2)^2}$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x} = \frac{-2xy}{(x^2 + y^2)^2}$$

15 (4)

$$\begin{aligned}
\frac{\partial u}{\partial x} &= ye^{xy} \\
\frac{\partial u}{\partial y} &= xe^{xy} \\
\frac{\partial^2 u}{\partial x^2} &= y^2 e^{xy} \\
\frac{\partial^2 u}{\partial y^2} &= x^2 e^{xy} \\
\frac{\partial^2 u}{\partial x \partial y} &= \frac{\partial x e^{xy}}{\partial x} = e^{xy} + xy e^{xy} = (1 + xy)e^{xy} \\
\frac{\partial^2 u}{\partial y \partial x} &= (1 + xy)e^{xy}
\end{aligned}$$

16 (3)

$$\begin{aligned}
\frac{\partial u}{\partial x} &= 2x \cos(x^2 + y^2) \\
\frac{\partial^2 u}{\partial x^2} &= 2 \cos(x^2 + y^2) - 4x^2 \sin(x^2 + y^2) \\
\frac{\partial^3 u}{\partial x^3} &= -4x \sin(x^2 + y^2) - 8x \sin(x^2 + y^2) - 8x^3 \cos(x^2 + y^2) \\
\frac{\partial u}{\partial y} &= 2y \cos(x^2 + y^2) \\
\frac{\partial^2 u}{\partial y^2} &= 2 \cos(x^2 + y^2) - 4y^2 \sin(x^2 + y^2) \\
\frac{\partial^3 u}{\partial y^3} &= -4y \sin(x^2 + y^2) - 8y \sin(x^2 + y^2) - 8y^3 \cos(x^2 + y^2)
\end{aligned}$$

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Proof:

不妨设 $(x_0, y_0) = (0, 0)$, 考虑 $(0, 0)$ 的邻域 U 中 f_x, f_y 存在且在 $(0, 0)$ 处可微, 故对于 $(x, y) \in U$, $(x, y) \rightarrow (0, 0)$ 时

$$\begin{aligned}
f_{xy}(0, 0) &= \lim_{y \rightarrow 0} \frac{f_x(0, y) - f_x(0, 0)}{y} \\
&= \lim_{x \rightarrow 0} \lim_{y \rightarrow 0} \frac{f(x, y) - f(0, y) - f(x, 0) + f(0, 0)}{xy} \\
&= \lim_{x \rightarrow 0} \lim_{y \rightarrow 0} \frac{[f(x, y) - f(x, 0)] - [f(0, y) - f(0, 0)]}{xy} \\
&= \lim_{x \rightarrow 0} \lim_{y \rightarrow 0} \frac{f_y(x, \xi_1(x) \cdot y) - f_y(0, \xi_2 \cdot y)}{x} \quad \text{关于 } x \text{ 的函数 常数} \\
&\qquad \text{微分中值定理, 其中 } \overbrace{\xi_1(x)}^{\text{常数}}, \overbrace{\xi_2}^{\text{常数}} \in [0, 1] \\
&= \lim_{x \rightarrow 0} \lim_{y \rightarrow 0} \frac{[f_y(0, 0) + f_{yx}(0, 0)x + f_{yy}(0, 0) \cdot \xi_1(x)y + o(\sqrt{x^2 + \xi_1^2(x)y^2})] - [f_y(0, 0) + f_{yx}(0, 0) \cdot 0 + f_{yy}(0, 0)]}{x} \\
&= \lim_{x \rightarrow 0} \lim_{y \rightarrow 0} \frac{f_{yx}(0, 0)x + f_{yy}(0, 0) \cdot [\xi_1(x) - \xi_2] \cdot y + o(\sqrt{x^2 + \xi_1^2(x)y^2}) + o(|y|)}{x} \\
&= \lim_{x \rightarrow 0} \frac{f_{yx}(0, 0) \cdot x + o(|x|)}{x} \\
&= f_{yx}(0, 0)
\end{aligned}$$

1. 求下列函数的所有二阶偏导数：

$$(1) \ u = f(ax, by);$$

$$(2) \ u = f(x + y, x - y);$$

$$(5) \ u = f(x^2 + y^2 + z^2);$$

$$(6) \ u = f\left(x + y, xy, \frac{x}{y}\right).$$

2. 设 $z = \frac{y}{f(x^2 - y^2)}$, 其中 f 是可微函数, 验证

$$\frac{1}{x} \frac{\partial z}{\partial x} + \frac{1}{y} \frac{\partial z}{\partial y} = \frac{z}{y^2}.$$

5. 验证下列各式：

$$(1) \ u = \varphi(x^2 + y^2), \text{ 则 } y \frac{\partial u}{\partial x} - x \frac{\partial u}{\partial y} = 0;$$

$$(2) \ u = y\varphi(x^2 - y^2), \text{ 则 } y \frac{\partial u}{\partial x} + x \frac{\partial u}{\partial y} = \frac{xu}{y};$$

1 (5)

$$\frac{\partial u}{\partial x} = 2xf'(x^2 + y^2 + z^2)$$

$$\frac{\partial u}{\partial y} = 2yf(x^2 + y^2 + z^2)$$

$$\frac{\partial u}{\partial z} = 2zf(x^2 + y^2 + z^2)$$

$$\frac{\partial^2 u}{\partial x^2} = 4x^2f''(x^2 + y^2 + z^2) + 2f'(x^2 + y^2 + z^2)$$

$$\frac{\partial^2 u}{\partial y^2} = 4y^2f''(x^2 + y^2 + z^2) + 2f'(x^2 + y^2 + z^2)$$

$$\frac{\partial^2 u}{\partial z^2} = 4z^2f''(x^2 + y^2 + z^2) + 2f'(x^2 + y^2 + z^2)$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x} = 4xyf''(x^2 + y^2 + z^2)$$

$$\frac{\partial^2 u}{\partial z \partial y} = \frac{\partial^2 u}{\partial y \partial z} = 4yzf''(x^2 + y^2 + z^2)$$

$$\frac{\partial^2 u}{\partial x \partial z} = \frac{\partial^2 u}{\partial z \partial x} = 4xzf''(x^2 + y^2 + z^2)$$

1 (6)

$$\begin{aligned}
\frac{\partial u}{\partial x} &= f_1 \left(x + y, xy, \frac{x}{y} \right) + y f_2 \left(x + y, xy, \frac{x}{y} \right) + \frac{1}{y} f_3 \left(x + y, xy, \frac{x}{y} \right) \\
\frac{\partial u}{\partial y} &= f_1 \left(x + y, xy, \frac{x}{y} \right) + x f_2 \left(x + y, xy, \frac{x}{y} \right) - \frac{x}{y^2} f_3 \left(x + y, xy, \frac{x}{y} \right) \\
\frac{\partial^2 u}{\partial x^2} &= f_{11} + y f_{12} + \frac{1}{y} f_{13} + y f_{21} + y^2 f_{22} + f_{23} + \frac{1}{y} f_{31} + f_{32} + \frac{1}{y^2} f_{33} \\
\frac{\partial^2 u}{\partial x \partial y} &= f_{11} + x f_{12} - \frac{x}{y^2} f_{13} + y f_{21} + x y f_{22} - \frac{x}{y} f_{23} + \frac{1}{y} f_{31} + \frac{x}{y} f_{32} - \frac{x}{y^3} f_{33} \\
\frac{\partial^2 u}{\partial y \partial x} &= f_{11} + y f_{12} + \frac{1}{y} f_{13} + f_2 + x f_{21} + x y f_{22} + \frac{x}{y} f_{23} - \frac{1}{y^2} f_3 - \frac{x}{y^2} f_{31} - \frac{x}{y} f_{32} - \frac{x}{y^3} f_{33} \\
\frac{\partial^2 u}{\partial y^2} &= f_{11} + x f_{12} - \frac{x}{y^2} f_{13} + x f_{21} + x^2 f_{22} - \frac{x^2}{y^2} f_{23} + \frac{2x}{y^3} f_3 - \frac{x}{y^2} f_{31} - \frac{x^2}{y^2} f_{32} + \frac{x^2}{y^4} f_{33}
\end{aligned}$$

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$$\begin{aligned}
\frac{\partial z}{\partial x} &= \frac{\partial \frac{y}{f(x^2-y^2)}}{\partial x} = y \frac{\partial \frac{1}{f(x^2-y^2)}}{\partial f(x^2-y^2)} \frac{\partial f(x^2-y^2)}{\partial(x^2-y^2)} \frac{\partial(x^2-y^2)}{\partial x} = -\frac{2xyf'(x^2-y^2)}{f^2(x^2-y^2)} \\
\frac{\partial z}{\partial y} &= \frac{\partial \frac{y}{f(x^2-y^2)}}{\partial y} = \frac{1}{f(x^2-y^2)} + y \frac{\partial \frac{1}{f(x^2-y^2)}}{\partial f(x^2-y^2)} \frac{\partial f(x^2-y^2)}{\partial(x^2-y^2)} \frac{\partial(x^2-y^2)}{\partial y} = \frac{1}{f(x^2-y^2)} + \frac{2y^2f'(x^2-y^2)}{f^2(x^2-y^2)}
\end{aligned}$$

于是

$$\frac{1}{x} \frac{\partial z}{\partial x} + \frac{1}{y} \frac{\partial z}{\partial y} = -\frac{2yf'(x^2-y^2)}{f^2(x^2-y^2)} + \frac{1}{yf(x^2-y^2)} + \frac{2yf'(x^2-y^2)}{f^2(x^2-y^2)} = \frac{1}{yf(x^2-y^2)} = \frac{z}{y^2}$$

5 (2)

$$\begin{aligned}
\frac{\partial u}{\partial x} &= \frac{\partial y\varphi(x^2-y^2)}{\partial x} = 2xy\varphi'(x^2-y^2) \\
\frac{\partial u}{\partial y} &= \frac{\partial y\varphi(x^2-y^2)}{\partial y} = \varphi(x^2-y^2) - 2y^2\varphi'(x^2-y^2)
\end{aligned}$$

于是

$$y \frac{\partial u}{\partial x} + x \frac{\partial u}{\partial y} = 2xy^2\varphi'(x^2-y^2) + x\varphi(x^2-y^2) - 2x^2\varphi'(x^2-y^2) = x\varphi(x^2-y^2) = \frac{xu}{y}$$