

### 3.1 n维Euclid空间

#### 3.1.1

证若  $E' \subset E$ , 则  $E = E' \cup E = E$ ; 反之, 若  $E = E$ , 则由  $E = E' \cup E$ , 得到  $E' \subset E$ .

#### 3.1.2.

因为  $E, F \subset \mathbf{R}^n$  为有界闭集, 所以  $E, F$  为有界闭集, 于是可知  $E \cap F$  和  $E \cup F$  也都是有界闭集.

#### 3.1.3.

由于  $F$  为闭集, 所以  $F^c$  为开集, 而  $E \setminus F = E \cap F^c$  也是开集. 由于  $E$  为开集, 所以  $E^c$  为闭集, 从而  $F \setminus E = F \cap E^c$  也是闭集.

#### 3.1.4

(1)  $E' = \{(x, y) : x^2 + y^2 \geq 3\} = \bar{E}$ ,  $E$  非闭. (2)  $E' = \mathbf{R}^2 = \bar{E}$ ,  $E$  非闭. (3)  $E' = \emptyset, \bar{E} = E$ ,  $E$  闭. (4)  $E' = \{(x, y) : y^2 - x^2 + 1 \leq 0\}, \bar{E} = E$ ,  $E$  闭. (5)  $E' = \{(x, y) : y = \sin(1/x), x \in (0, 1] \text{ or } x = 0, y \in [-1, 1]\}, \bar{E} = E'$ ,  $E$  非闭。

#### 3.1.5

(1) 由  $\forall k \in \{1, 2, \dots, n\}$ , 有

$$|x_k - y_k| \leq \left( \sum_{j=1}^n |x_j - y_j|^p \right)^{1/p}$$

得证  $\rho_1(\vec{x}, \vec{y}) \leq \rho_2(\vec{x}, \vec{y})$ . (2) 因为

$$|x_1 - y_1|^p + \dots + |x_n - y_n|^p \leq n \cdot \max_{1 \leq j \leq n} |x_j - y_j|^p = n \cdot \left( \max_{1 \leq j \leq n} |x_j - y_j| \right)^p,$$

所以  $\rho_2(\vec{x}, \vec{y}) \leq n^{1/p} \rho_1(\vec{x}, \vec{y})$ . 3.1.6.

用反证法. 假设  $\forall a \in (0, 1)$ , 存在  $\vec{x}_a, \vec{y}_a \in A, \vec{x}_a \neq \vec{y}_a$ , 使得

$$|F\vec{x}_a - F\vec{y}_a| \geq a |\vec{x}_a - \vec{y}_a|$$

取  $a = 1 - \frac{1}{n}$  时, 相应地有  $\vec{x}_n, \vec{y}_n \in A$ , 使得

$$|F\vec{x}_n - F\vec{y}_n| \geq \left(1 - \frac{1}{n}\right) |\vec{x}_n - \vec{y}_n|$$

由  $A$  为  $n$  维欧氏空间的有界闭集可知,  $\{\vec{x}_n\}$  和  $\{\vec{y}_n\}$  相应收敛于列  $\{\vec{x}_{n_k}\}$  和  $\{\vec{y}_{n_k}\}$ , 记它们的极限依次为  $\vec{x}_0, \vec{y}_0$ , 则  $\vec{x}_0 \in A, \vec{y}_0 \in A$ . 最后由

$$|F(\vec{x}_{n_k}) - F(\vec{y}_{n_k})| \geq \left(1 - \frac{1}{n_k}\right) |\vec{x}_{n_k} - \vec{y}_{n_k}|$$

和映射  $F$  的条件(推出  $F$  连续), 让  $k \rightarrow \infty$ , 得到  $|F\vec{x}_0 - F\vec{y}_0| \geq |\vec{x}_0 - \vec{y}_0|$ . 这与已知矛盾。

## 3.2 多元函数的极限与连续性

(A)

### 3.2.1

$$(1) D = \left\{ (x, y) \mid -1 \leq \frac{y}{x} \leq 1 \right\}$$

$$(2) D = \{(x, y, z) \mid x^2 + y^2 > 1\}$$

$$(3) D = \{(x, y) \mid (2x - x^2 - y^2)(x^2 + y^2 - x) \geq 0 \text{ 且 } x^2 + y^2 - x \neq 0\}$$

$$(4) D = \{(x, y) \mid x^2 + y^2 > 1\}$$

### 3.2.2

由于初等多元函数在定义域内连续, 所以平凡地:

$$(1) \lim_{(x,y) \rightarrow (0,1)} \frac{x + e^y}{x^2 + y^2} = e \quad (2) \lim_{(x,y) \rightarrow (2,0)} \frac{1}{4}$$

对于(3)(4):

$$\lim_{(x,y) \rightarrow (0,0)} \frac{\sin xy}{x} = \lim_{(x,y) \rightarrow (0,0)} \frac{\sin xy}{xy} \cdot y = 0$$

$$(4) \lim_{(x,y) \rightarrow (+\infty, +\infty)} (x^2 + y^2)e^{-(x+y)} = \lim_{(x,y) \rightarrow (+\infty, +\infty)} \frac{x^2}{e^x} \cdot e^{-y} + \lim_{(x,y) \rightarrow (+\infty, +\infty)} \frac{y^2}{e^y} \cdot e^{-x} = 0$$

### 3.2.3

易知  $f(x, y)$  在除去点  $(0, 0)$  处均连续, 因此考虑  $f(x, y)$  在  $(0, 0)$  处的连续性:

$$\lim_{(x,y) \rightarrow (0,0)} \frac{\sin xy}{\sqrt{x^2 + y^2}} = \lim_{(x,y) \rightarrow (0,0)} y \cdot \frac{\sin xy}{xy} \cdot \frac{x}{\sqrt{x^2 + y^2}} = 0 = f(0, 0)$$

故  $f(x, y)$  在  $(0, 0)$  处连续, 也即  $f(x, y)$  在  $\mathbf{R}^2$  内是连续的

### 3.2.4

$$\text{证: } \lim_{t \rightarrow 0} f(t \cos \alpha, t \sin \alpha) = \lim_{t \rightarrow 0} \frac{t \cos^2 \alpha \sin \alpha}{t^2 \cos^4 \alpha + \sin^2 \alpha} = 0 \left( \frac{t \cos^2 \alpha \sin \alpha}{t^2 \cos^4 \alpha + \sin^2 \alpha} < \frac{t \cos^2 \alpha}{\sin \alpha} \rightarrow 0 \right)$$

$$\text{取 } y = x^2, \lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y}{x^4 + y^2} = \frac{1}{2} \neq f(0, 0), \text{ 故 } f(x, y) \text{ 在 } (0, 0) \text{ 不连续}$$

### 3.2.5

$$f(x, y) \text{ 在 } D \text{ 内对 } x \text{ 连续} \Leftrightarrow \forall \varepsilon > 0, \exists \delta_1 > 0, |x - x_1| < \delta_1, |f(x, y) - f(x_1, y)| < \frac{\varepsilon}{2}$$

$$\forall \varepsilon > 0, \exists \delta = \min \left\{ \delta_1, \frac{\varepsilon}{2L} \right\}, |x - x_1| < \delta, |y - y_1| < \delta,$$

$$|f(x, y) - f(x_1, y_1)| \leq |f(x_1, y) - f(x, y)| + |f(x_1, y) - f(x_1, y_1)| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

3.2.6 提示:

(1) 取  $y = kx^2 - x$  (2) 取  $y^2 = x^2$

(3) 取  $y = kx^3$  (4) 取  $x^3 + y^3 = kx^4$

(B)

3.2.1

取两点列:  $(\sqrt{n+1}, \sqrt{n+1}), (\sqrt{n}, \sqrt{n})$ , 且  $d((\sqrt{n+1}, \sqrt{n+1}), (\sqrt{n}, \sqrt{n})) \rightarrow 0 (n \rightarrow \infty)$

由于  $f(\sqrt{n+1}, \sqrt{n+1}) - f(\sqrt{n}, \sqrt{n}) = \frac{1}{2} \nrightarrow 0 (n \rightarrow \infty)$

由Heine定理知:  $f(x, y)$  在  $\mathbf{R}^2$  上不一致收敛

3.2.2

(1)  $\varepsilon > 0$ , 取  $\delta = \frac{\varepsilon}{6}$ ,  $|x-1| < \delta, |y-1| < \delta$ ,

$$|x^2 + y^2 - 2| \leq |x^2 - 1| + |y^2 - 1| = |x+1||x-1| + |y+1||y-1| < 3|x-1| + 3|y-1| < \varepsilon$$

(2) (注本题有误, 改为: 证  $\lim_{(x,y) \rightarrow (0,0)} \frac{1}{\sqrt{xy+1}+1} = \frac{1}{2}$ )

$\varepsilon > 0$ , 取  $\delta = \sqrt{\varepsilon}$ ,  $\sqrt{x^2 + y^2} < \delta$ ,

$$\left| \frac{1}{\sqrt{xy+1}+1} - \frac{1}{2} \right| = \left| \frac{1 - \sqrt{xy+1}}{2(\sqrt{xy+1}+1)} \right| = \left| \frac{xy}{2(\sqrt{xy+1}+1)^2} \right| = \frac{1}{2} |xy| < x^2 + y^2 < \varepsilon$$

3.2.3

不存在, 取  $y = -\frac{3}{2}x + k\sqrt{|x|}$ , 该极限不存在是显然的

### 3.3 多元函数的偏导数和全微分

(A)

3.3.1

(1)  $z_x = 2xy - y^2, z_y = x^2 - 2yx$ ;

(2)  $z_x = y^{x+1}x^{y-1} + x^y y^x \ln y, z_y = x^{y+1}y^{x-1} + y^x x^y \ln x$ ;

(3)  $f_x = y + \frac{1}{y}, f_y = x - \frac{x}{y^2}$ ;

(4)  $z_x = \frac{1}{y^2}, z_y = -\frac{2x}{y^3}$ ;

(5)  $z_x = -\frac{2x \sin x^2}{y}, z_y = -\frac{\cos x^2}{y^2}$ ;

(6)  $z_x = \frac{2x}{y} \sec^2 \frac{x^2}{y}, z_y = -\frac{x^2}{y^2} \sec^2 \frac{x^2}{y}$ ;

(7)  $z_x = yx^{y-1}, z_y = x^y \ln x$ ;

$$\begin{aligned}
(8) \quad & g_x = \frac{x}{x^2 + y^2}, g_y = \frac{y}{x^2 + y^2}; \\
(9) \quad & u_x = \frac{-2x}{(x^2 + y^2 + z^2)^2}, u_y = \frac{-2y}{(x^2 + y^2 + z^2)^2}, u_z = \frac{-2z}{(x^2 + y^2 + z^2)^2}; \\
(10) \quad & u_x = yz^{2y} \ln z, u_y = xz^{2y} \ln z, u_z = xyz^{2y-1}; \\
(11) \quad & u_x = yz(xy)^{x-1}, u_y = xz(xy)^{x-1}, u_z = (xy)^z \ln(xy); \\
(12) \quad & u_x = \frac{y}{z} x^{\frac{y}{z}-1}, u_y = \frac{1}{z} x^{\frac{y}{z}} \ln x, u_z = -\frac{y}{z^2} x^{\frac{y}{z}} \ln x. \\
(13) \quad & z_x = -\frac{|y|}{x^2 + y^2}, z_y = \frac{xy}{|y|(x^2 + y^2)} \\
(14) \quad & u_x = ye^{\sin yz}, u_y = x(e^{\sin yz} + yze^{\sin yz} \cos yz), u_z = xy^2 e^{\sin yz} \cos yz \\
(15) \quad & u_x = -\frac{y}{x^2} - \frac{1}{z}, u_y = \frac{1}{x} - \frac{z}{y^2}, u_z = -\frac{1}{y} + \frac{x}{z^2}
\end{aligned}$$

### 3.3.2

$$\begin{aligned}
(1) \quad & z_x(1, 0) = z_y(1, 0) = z_y(0, 1) = 0, z_x(0, 1) = 1; \\
(2) \quad & z_x\left(0, \frac{\pi}{4}\right) = -1, z_y\left(0, \frac{\pi}{4}\right) = 0; \\
(3) \quad & f_x(1, 1, 1) = 1, f_y(1, 1, 1) = -1, f_z(1, 1, 1) = 0; \\
(4) \quad & z_x(0, 0) = -1, z_y(0, 0) = 0.
\end{aligned}$$

### 3.3.3

$$\begin{aligned}
(1) \quad & dz = -e^{-x} \cos y \, dx - e^{-x} \sin y \, dy; \\
(2) \quad & df = \cos(xy)y \, dx + \cos(xy)x \, dy; \\
(3) \quad & dg = (2u + v)du + u \, dv; \\
(4) \quad & du = yzx^{yz-1} \, dx + zx^{yz} \ln x \, dy + yx^{yz} \ln x \, dz; \\
(5) \quad & dz = -\frac{xy}{(x^2 + y^2)^{3/2}} \, dx + \frac{x^2}{(x^2 + y^2)^{3/2}} \, dy; \\
(6) \quad & dz = \left(2xy + \frac{1}{y}\right) \, dx + \left(x^2 - \frac{x}{y^2}\right) \, dy.
\end{aligned}$$

### 3.3.4

$$\begin{aligned}
(1) \quad & df(1, 0) = dx - dy; \\
(2) \quad & dg\left(2, \frac{\pi}{4}\right) = 4 \, dx; \\
(3) \quad & dF(100, 10) = \frac{G}{5} \left(\frac{1}{20} \, dm - dr\right); \\
(4) \quad & df(1, 2) = \frac{1}{3} \, dx + \frac{2}{3} \, dy.
\end{aligned}$$

### 3.3.5

$$\begin{aligned}
(1) \quad & f_x(0, 0) = \lim_{x \rightarrow 0} \frac{f(x, 0) - f(0, 0)}{x} = \lim_{x \rightarrow 0} \sin \frac{1}{x^2}, \text{此极限显然不存在, 故 } f_x(0, 0) \text{ 不存在} \\
& f_y(0, 0) = \lim_{y \rightarrow 0} \frac{f(0, 0) - f(0, y)}{y} = 0 \\
(2) \quad & f_x(0, 0) = \lim_{\Delta x \rightarrow 0} \frac{f(0 + \Delta x, 0) - f(0, 0)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{|\Delta x|}{\Delta x} g(\Delta x, 0). \text{ 要使 } f_x(0, 0) \text{ 存在, 则必}
\end{aligned}$$

然有  $g(0,0) = 0$ , 此时  $f_x(0,0) = 0$ .

$f_y(0,0) = \lim_{\Delta y \rightarrow 0} \frac{|\Delta y|}{\Delta y} g(0, \Delta y)$ , 同理只有当  $g(0,0) = 0$  时  $f_y(0,0)$  存在, 且  $f_y(0,0) = 0$ . 故

当  $g(0,0) = 0$  时,  $f(x,y)$  可偏导.

令  $\rho = \sqrt{x^2 + y^2}$ , 若  $g(0,0) \neq 0$ , 则一定不可微 (因为  $f(x,y)$  不可偏导则一定不可微).

而  $g(0,0) = 0$  时, 有:

$$\frac{f(x,y) - f(0,0) - f_x(0,0)x - f_y(0,0)y}{\rho} = |x-y|g(x,y)$$

由于  $\frac{|x-y|}{\rho}$  有界 ( $0 \leq \frac{|x-y|}{\rho} \leq \frac{|x|+|y|}{\rho} \leq 2$ ), 又因为  $\lim_{(x,y) \rightarrow (0,0)} g(x,y) = 0$ .

故  $\lim_{(x,y) \rightarrow (0,0)} \frac{f(x,y) - f(0,0) - f_x(0,0)x - f_y(0,0)y}{\rho} = 0$ .

即当  $g(0,0) = 0$  时  $f(x,y)$  在  $(0,0)$  处可微.

### 3.3.6

(1) 令  $f(x,y) = (1+x)^m(1+y)^n$ .

当  $x,y$  绝对值很小时.  $f(x,y) - f(0,0) \approx f_x(0,0)(x-0) + f_y(0,0)(y-0) = mx + ny$ .

故  $f(x,y) \approx f(0,0) + mx + ny = 1 + mx + ny$ .

(2) 令  $f(x,y) = \arctan \frac{x+y}{1+xy}$ .

当  $|x|, |y|$  很小时,  $f(x,y) \approx f(0,0) + f_x(0,0)(x-0) + f_y(0,0)(y-0) = x + y$ .

### 3.3.7

(1)  $f(x,y) = x^y, x=1, y=1, \Delta x = -0.03, \Delta y = 0.05$

$(0.97)^{1.05} \approx f(1,1) + f_x(1,1) \cdot \Delta x + f_y(1,1) \cdot \Delta y = 1.021$ ;

(2)  $f(x,y) = \sin x \tan y, x = \frac{\pi}{6}, y = \frac{\pi}{4}, \Delta x = -\frac{\pi}{180}, \Delta y = \frac{\pi}{180}$

$\sin 29^\circ \tan 46^\circ \approx f(\frac{\pi}{6}, \frac{\pi}{4}) + f_x(\frac{\pi}{6}, \frac{\pi}{4}) \cdot \Delta x + f_y(\frac{\pi}{6}, \frac{\pi}{4}) \cdot \Delta y = 0.502$ .

### 3.3.8

$$\frac{\partial g}{\partial x} = -f' \left( \frac{1}{r} \right) \frac{1}{r^2} \frac{x}{r} = -\frac{x}{r^3} f' \left( \frac{1}{r} \right),$$

$$\frac{\partial^2 g}{\partial x^2} = \frac{x^2}{r^6} f'' \left( \frac{1}{r} \right) - \frac{r^2 - 3x^2}{r^5} f' \left( \frac{1}{r} \right),$$

易知  $x, y$  等价, 由对称性可得:  $\frac{\partial^2 g}{\partial y^2} = \frac{y^2}{r^6} f'' \left( \frac{1}{r} \right) - \frac{r^2 - 3y^2}{r^5} f' \left( \frac{1}{r} \right)$

故  $\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2} = \frac{1}{r^4} f'' \left( \frac{1}{r} \right) + \frac{1}{r^3} f' \left( \frac{1}{r} \right)$ .

### 3.3.9

(1)  $z_{xx} = e^x(\cos y + x \sin y + 2 \sin y)$ ,

$z_{xy} = e^x(x \cos y + \cos y - \sin y), z_{yy} = -e^x(\cos y + x \sin y)$ ;

(2)  $z_{xxy} = 0, z_{xyy} = -\frac{1}{y^2}$ ;

(3)  $z_{xx} = y^4 f_{11} + 4xy^3 f_{12} + 4x^2 y^2 f_{22} + 2y f_2$ ,

$$\begin{aligned}
z_{xy} &= 2xy^3 f_{11} + 5x^2 y^2 f_{12} + 2x^3 y f_{22} + 2y f_1 + 2x f_2, \\
z_{yy} &= 4x^2 y^2 f_{11} + 4x^3 y f_{12} + x^4 f_{22} + 2x f_1; \\
(4) \quad u_{xx} &= 2f' + 4x^2 f'', u_{yy} = 2f' + 4y^2 f'', u_{zz} = 2f' + 4z^2 f'', \\
u_{xy} &= 4xy f'', u_{yz} = 4yz f'', u_{xz} = 4xz f''; \\
(5) \quad z_{xy} &= f_1 - \frac{1}{y^2} f_2 + xy f_{11} - \frac{x}{y^3} f_{22} - \frac{1}{x^2} g' \left( \frac{y}{x} \right) - \frac{y}{x^3} g'' \left( \frac{y}{x} \right). \\
(6) \quad z_{xx} &= \frac{1}{y} f'' \left( \frac{x}{y} \right) + \frac{y^2}{x^3} g'' \left( \frac{y}{x} \right) \\
z_{xy} &= -\frac{x}{y^2} f'' \left( \frac{x}{y} \right) - \frac{y}{x^2} g' \left( \frac{y}{x} \right)
\end{aligned}$$

3.3.10

$$\begin{aligned}
(1) \quad \frac{\partial z}{\partial x} &= y\varphi'(xy) + \frac{1}{y}\varphi' \left( \frac{x}{y} \right), \frac{\partial z}{\partial y} = x\varphi'(xy) - \frac{x}{y^2}\varphi' \left( \frac{x}{y} \right) \\
dz &= \left[ y\varphi'(xy) + \frac{1}{y}\varphi' \left( \frac{x}{y} \right) \right] dx + \left[ x\varphi'(xy) - \frac{x}{y^2}\varphi' \left( \frac{x}{y} \right) \right] dy \\
(2) \quad \frac{\partial z}{\partial x} &= ye^{xy} \sin(x+y) + e^{xy} \cos(x+y), \frac{\partial z}{\partial y} = xe^{xy} \sin(x+y) + e^{xy} \cos(x+y) \\
dz &= [ye^{xy} \sin(x+y) + e^{xy} \cos(x+y)] dx + [xe^{xy} \sin(x+y) + e^{xy} \cos(x+y)] dy \\
(3) \quad \frac{\partial u}{\partial x} &= \frac{x}{x^2 + y^2 + z^2}, \frac{\partial u}{\partial y} = \frac{y}{x^2 + y^2 + z^2}, \frac{\partial u}{\partial z} = \frac{z}{x^2 + y^2 + z^2} \\
du &= \frac{xdx}{x^2 + y^2 + z^2} + \frac{ydy}{x^2 + y^2 + z^2} + \frac{zdz}{x^2 + y^2 + z^2} \\
(4) \quad \frac{\partial u}{\partial x} &= 2xf'_1 + ye^{xy}f'_2, \frac{\partial u}{\partial y} = -2yf'_1 + xe^{xy}f'_2, \frac{\partial u}{\partial z} = f'_3 \\
du &= [2xf'_1 + ye^{xy}f'_2] dx + [-2yf'_1 + xe^{xy}f'_2] dy + f'_3 dz
\end{aligned}$$

3.3.11

显然我们要找  $\begin{cases} \xi = x + ay \\ \eta = x + by \end{cases}$  的逆变换  $\begin{cases} x = x(\xi, \eta) \\ y = y(\xi, \eta) \end{cases}$

该存在逆变换的条件是  $\frac{\partial(\xi, \eta)}{\partial(x, y)} \neq 0$ , 解得  $a \neq b$

从而可以解出逆变换:  $\begin{cases} x = \frac{1}{a-b}(a\eta - b\xi) \\ y = \frac{1}{a-b}(\xi - \eta) \end{cases}$

$$\begin{aligned}
\frac{\partial u}{\partial \eta} &= \frac{\partial u}{\partial x} \cdot \frac{a}{a-b} + \frac{\partial u}{\partial y} \cdot \frac{-1}{a-b} = \frac{1}{a-b} \left( a \frac{\partial u}{\partial x} - \frac{\partial u}{\partial y} \right) \\
\frac{\partial^2 u}{\partial \xi \partial \eta} &= \frac{\partial}{\partial \xi} \left( \frac{1}{a-b} \left( a \frac{\partial u}{\partial x} - \frac{\partial u}{\partial y} \right) \right) \\
&= \frac{1}{a-b} \left[ a \left( \frac{\partial^2 u}{\partial x^2} \frac{a}{a-b} + \frac{\partial^2 u}{\partial y \partial x} \frac{1}{a-b} \right) - \left( \frac{\partial^2 u}{\partial x \partial y} \frac{-b}{a-b} + \frac{\partial^2 u}{\partial y^2} \cdot \frac{1}{a-b} \right) \right] \\
&= -\frac{ab}{(a-b)^2} \left[ \frac{1}{ab} \frac{\partial^2 u}{\partial x^2} - \frac{a+b}{ab} \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y^2} \right]
\end{aligned}$$

$$\text{易知 } \begin{cases} \frac{1}{ab} = 3 \\ -\frac{a+b}{ab} = 4 \end{cases} \quad \text{解得 } \begin{cases} a = -1 \\ b = -\frac{1}{3} \end{cases} \quad \text{或} \quad \begin{cases} b = -1 \\ a = -\frac{1}{3} \end{cases}.$$

3.3.12

$$\begin{aligned} F(1) &= f[1, f(1, f(1, 1))] = f[1, f(1, 1)] = f(1, 1) = 1, \\ F'(1) &= f_1[1, f(1, f(1, 1))] + f_2[1, f(1, f(1, 1))] \cdot \frac{df(x, f(x, x))}{dx} \Big|_{x=1} \\ &= f_1[1, f(1, 1)] + f_2[1, f(1, 1)] \left[ f_1(1, f(1, 1)) + f_2(1, f(1, 1)) \frac{df(x, x)}{dx} \Big|_{x=1} \right] \\ &= f_1(1, 1) + f_2(1, 1) [f_1(1, 1) + f_2(1, 1) (f_1(1, 1) + f_2(1, 1))] \\ &= a + b[a + b(a + b)]. \end{aligned}$$

3.3.13

$$\text{证明: 由逆变换定理可以保证存在逆变换: } \begin{cases} x = u \\ y = \frac{u}{1 + uv} \end{cases}$$

则  $\varphi = \frac{1}{z} - \frac{1}{x}$  是  $u, v$  的复合函数, 故有:

$$\begin{aligned} \frac{\partial \varphi}{\partial u} &= -\frac{1}{z^2} \left( \frac{\partial z}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial u} \right) + \frac{1}{u^2} \\ &= -\frac{1}{z^2} \left( \frac{\partial z}{\partial x} + \frac{1}{(1 + uv)^2} \frac{\partial z}{\partial y} \right) + \frac{1}{u^2} \\ &= -\frac{1}{z^2} \left( \frac{\partial z}{\partial x} + \frac{y^2}{x^2} \frac{\partial z}{\partial y} \right) + \frac{1}{u^2} \\ &= -\frac{1}{x^2 z^2} \left( x^2 \frac{\partial z}{\partial x} + y^2 \frac{\partial z}{\partial y} \right) + \frac{1}{u^2} \\ &= \frac{1}{u^2} - \frac{1}{x^2} = 0 \end{aligned}$$

3.3.14

$$\text{不妨设 } \rho = \sqrt{x^2 + y^2}, \text{ 则 } \frac{\partial u}{\partial x} = u'(\rho) \frac{x}{\rho}, \frac{\partial u}{\partial y} = u'(\rho) \frac{y}{\rho},$$

$$\frac{\partial^2 u}{\partial x^2} = u''(\rho) \cdot \frac{x^2}{\rho^2} + u'(\rho) \cdot \frac{1}{\rho} - u'(\rho) \frac{x}{\rho^2} \cdot \frac{x}{\rho},$$

$$\frac{\partial^2 u}{\partial y^2} = u''(\rho) \frac{y^2}{\rho^2} + u'(\rho) \frac{1}{\rho} - u'(\rho) \frac{y}{\rho^2} \cdot \frac{y}{\rho}.$$

代入原方程可得:  $u''(\rho) + u(\rho) = \rho^2$ .

对于齐次方程:  $u''(\rho) + u(\rho) = 0$

其特征方程为:  $\lambda^2 + 1 = 0$ , 解得特征根  $\lambda_1 = i, \lambda_2 = -i$

对应齐次解:  $u(\rho) = C_1 \cos \rho + C_2 \sin \rho$

对于非齐次方程:  $u''(\rho) + u(\rho) = \rho^2$ ,  $\alpha = 0$  非特征根

故设其特解为:  $u^* = A\rho^2 + B\rho + C$ , 带入原微分方程解得特解:  $u^* = \rho^2 - 2$

故  $u(\rho) = C_1 \cos \rho + C_2 \sin \rho + \rho^2 - 2$ ,

也即:  $u = u(\sqrt{x^2 + y^2}) = C_1 \cos \sqrt{x^2 + y^2} + C_2 \sin \sqrt{x^2 + y^2} + x^2 + y^2 - 2$ .

### 3.3.15

不妨设  $\rho = \sqrt{x^2 + y^2 + z^2}$ ,  $\frac{\partial u}{\partial x} = f'(\rho) \cdot \frac{x}{\rho}$

$$\frac{\partial^2 u}{\partial^2 x} = \frac{f'(\rho)}{\rho} + x \left( \frac{f''(\rho)}{\rho} - \frac{f'(\rho)}{\rho^2} \right) \cdot \frac{x}{\rho} = \frac{f'(\rho)}{\rho} + \frac{x^2 f''(\rho)}{\rho^2} - \frac{x^2 f'(\rho)}{\rho^3}$$

易知  $x, y, z$  三者是相互等价的, 所以对称地有:

$$\frac{\partial^2 u}{\partial^2 y} = \frac{f'(\rho)}{\rho} + \frac{y^2 f''(\rho)}{\rho^2} - \frac{y^2 f'(\rho)}{\rho^3}, \quad \frac{\partial^2 u}{\partial^2 z} = \frac{f'(\rho)}{\rho} + \frac{z^2 f''(\rho)}{\rho^2} - \frac{z^2 f'(\rho)}{\rho^3}$$

$$\frac{\partial^2 u}{\partial^2 x} + \frac{\partial^2 u}{\partial^2 y} + \frac{\partial^2 u}{\partial^2 z} = f''(\rho) + 2 \frac{f'(\rho)}{\rho} = 0$$

$$\frac{f''(\rho)}{f'(\rho)} = -\frac{2}{\rho} \Rightarrow \ln f'(\rho) = \ln \frac{1}{\rho^2} + C = \ln \frac{C_1}{\rho^2}$$

$$f'(\rho) = \frac{C_1}{\rho^2} \Rightarrow f(\rho) = -\frac{C_1}{\rho} + C_2$$

带入初始条件  $f'(1) = 1, f(1) = 0$ , 解得:  $f(\rho) = -\frac{1}{\rho}$

### 3.3.16

由于  $f(x, y) = h(r) = h(\sqrt{x^2 + y^2})$ , 得  $\frac{\partial f}{\partial x} = h'(r) \frac{x}{r}$

$$\frac{\partial^2 f}{\partial x \partial y} = h''(r) \frac{xy}{r^2} - h'(r) \frac{xy}{r^3} = 0 \Rightarrow h''(r) - \frac{1}{r} h'(r) = 0$$

此微分方程的处理方法与上题类似, 可解得:  $h(r) = C_1 r^2 + C_2$ ,

即:  $f(x, y) = C_1 (x^2 + y^2) + C_2$

### 3.3.17

$u = f(xyz)$

$$\frac{\partial u}{\partial x} = f'(xyz) \cdot yz$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial \left( \frac{\partial u}{\partial x} \right)}{\partial y} = f''(xyz) \cdot xz \cdot yz + f'(xyz) \cdot z = xyz^2 f''(xyz) + z f'(xyz)$$

$$\frac{\partial^3 u}{\partial x \partial y \partial z} = \frac{\partial \left( \frac{\partial^2 u}{\partial x \partial y} \right)}{\partial z} = 2xyz f''(xyz) + xyz^2 \cdot f'''(xyz) \cdot xy + 1 \cdot f'(xyz) + z f''(xyz) \cdot xy$$

$$= 3xyz f''(xyz) + x^2 y^2 z^2 f'''(xyz) + f'(xyz) = x^2 y^2 z^2 f'''(xyz)$$

即  $3xyz f''(xyz) + f'(xyz) = 0 \Leftrightarrow$  设  $t = xyz$ ,  $3t f''(t) + f'(t) = 0$

该微分方程的处理方法与3.3.15类似, 带入初始条件  $f(0) = 0, f'(1) = 1$ :

$$\Rightarrow u = \frac{3}{2} (xyz)^{\frac{2}{3}}$$

### 3.3.18

记  $r = \sqrt{x^2 + y^2}, v = \ln r$ , 则有  $\frac{\partial u}{\partial x} = \frac{x}{r^2} \cdot f'(v), \frac{\partial^2 u}{\partial x^2} = \frac{x^2}{r^4} \cdot f''(v) + \frac{1}{r^2} \cdot f'(v) - \frac{2x^2}{r^4} \cdot f'(v)$ ,

易知  $x, y$  是等价的, 所以对称地有:  $\frac{\partial^2 u}{\partial y^2} = \frac{y^2}{r^4} \cdot f''(v) + \frac{1}{r^2} \cdot f'(v) - \frac{2y^2}{r^4} \cdot f'(v)$ .



$$\begin{aligned} \because \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} &= (x^2 + y^2)^{\frac{3}{2}} \\ \Rightarrow f''(v) &= e^{5v} \\ \Rightarrow f(v) &= \frac{1}{25}e^{5v} + C_1v + C_2 \text{ 其中 } C_1, C_2 \text{ 是任意常数.} \end{aligned}$$

3.3.19  $\frac{\partial(F, G)}{\partial(u, v)} = x^2 - y^2$  由隐函数定理, 在  $x^2 - y^2 \neq 0$  的条件下可将  $u, v$  看作  $x, y$  的隐函数,

两端分别对  $x$  求导, 得  $\begin{cases} u + xu_x + yv_x = 0, \\ yu_x + v + xv_x = 0, \end{cases}$  解得  $u_x = \frac{\partial u}{\partial x} = \frac{yv - ux}{x^2 - y^2}$ .

同理, 原方程组两端对  $y$  求偏导得  $\begin{cases} xu_y + yv_y + v = 0, \\ yu_y + xv_y + u = 0, \end{cases}$  解得  $v_y = \frac{\partial v}{\partial y} = \frac{yv - ux}{x^2 - y^2}$ .

注: 在方程组两边取全微分, 相应的解出  $du, dv$  亦可

3.3.20

先验证隐函数的存在条件:

$$J = \frac{\partial(F, G, H)}{\partial(u, v, w)} = \begin{vmatrix} 1 & 1 & 1 \\ v+w & u+w & u+v \\ vw & uw & uv \end{vmatrix} = (u-v)(u-w)(v-w)$$

在  $J \neq 0$  的条件下可保证隐函数  $u(x, y, z), v(x, y, z), z(x, y, z)$  的存在性, 故在方程两端求全微分, 得:

$$\begin{cases} du + dv + dw = dx, \\ (u+w)dv + (v+w)du + (v+u)dw = dy \\ vw du + uw dv + uv dw = dz. \end{cases}$$

解得  $\begin{cases} du = \frac{v-w}{J} (u^2 dx - u dy + dz) \\ dv = \frac{u-w}{J} (-v^2 dx + v dy - dz) \\ dw = \frac{u-v}{J} (w^2 dx - w dy + dz) \end{cases}$

故  $\frac{\partial u}{\partial x} = \frac{u^2}{(u-v)(u-w)}, \frac{\partial u}{\partial y} = -\frac{u}{(u-v)(u-w)}, \frac{\partial u}{\partial z} = \frac{1}{(u-v)(u-w)}$

注: 若能记住公式:  $\frac{\partial u}{\partial x} = -\frac{1}{J} \frac{\partial(F, G, H)}{\partial(x, v, w)}, \frac{\partial u}{\partial y} = -\frac{1}{J} \frac{\partial(F, G, H)}{\partial(y, v, w)}$

$\frac{\partial u}{\partial z} = -\frac{1}{J} \frac{\partial(F, G, H)}{\partial(z, v, w)}$  自然更好

3.3.21

依题意有,  $y$  是函数,  $x, z$  是自变量。将方程  $z = f(x, y)$  两边同时对  $x$  求导,  $0 = f_x + f_y \frac{\partial y}{\partial x}$ ,

则  $\frac{\partial y}{\partial x} = -\frac{f_x}{f_y}$ , 于是有:

$$\frac{\partial^2 y}{\partial x^2} = \frac{\partial}{\partial x} \left( -\frac{f_x}{f_y} \right)$$

$$\begin{aligned}
&= -\frac{f_y \left( f_{xx} + f_{yx} \frac{\partial y}{\partial x} \right) - f_x \left( f_{yx} + f_{yy} \frac{\partial y}{\partial x} \right)}{f_y^2} \\
&= -\frac{f_y \left( f_{xx} - f_{yx} \frac{f_x}{f_y} \right) - f_x \left( f_{yx} - f_{yy} \frac{f_x}{f_y} \right)}{f_y^2} \\
&= -\frac{f_x^2 f_{yy} - 2f_x f_y f_{xy} + f_y^2 f_{yy}}{f_y^3} \\
&= \frac{f_x f_{xy}}{f_y^2}
\end{aligned}$$

(B)

### 3.3.1

证:求函数  $z = x^n f\left(\frac{y}{x^2}\right)$  的偏导数:

$$\frac{\partial z}{\partial x} = nx^{n-1} f\left(\frac{y}{x^2}\right) + x^n f'\left(\frac{y}{x^2}\right) \cdot \left(-\frac{2y}{x^3}\right) = nx^{n-1} f\left(\frac{y}{x^2}\right) - 2x^{n-3} y f'\left(\frac{y}{x^2}\right)$$

$$\frac{\partial z}{\partial y} = x^n f\left(\frac{y}{x^2}\right) \cdot \frac{1}{x^2} = x^{n-2} f'\left(\frac{y}{x^2}\right)$$

所以有:

$$\begin{aligned}
x \frac{\partial z}{\partial x} + 2y \frac{\partial z}{\partial y} &= x \left[ nx^{n-1} f\left(\frac{y}{x^2}\right) - 2x^{n-3} y f'\left(\frac{y}{x^2}\right) \right] + 2y \left[ x^{n-2} f'\left(\frac{y}{x^2}\right) \right] \\
&= nx^n f\left(\frac{y}{x^2}\right) - 2x^{n-2} y f'\left(\frac{y}{x^2}\right) + 2x^{n-2} y f'\left(\frac{y}{x^2}\right) = nz
\end{aligned}$$

### 3.3.2

不妨设  $G(x, y, z) = F\left(z + \frac{1}{x}, z - \frac{1}{y}\right) = 0$ , 则由隐函数求导定理, 得:

$$\begin{aligned}
z_x &= -\frac{G_x}{G_z} = -\frac{F_1 \cdot \left(-\frac{1}{x^2}\right)}{F_1 + F_2} = -\frac{1}{2x^2}, z_{xx} = \frac{1}{x^3}, z_{xy} = 0 \\
z_y &= -\frac{G_y}{G_z} = -\frac{F_1 \cdot \frac{1}{y^2}}{F_1 + F_2} = -\frac{1}{2y^2}, z_{yy} = -\frac{1}{y^3} \\
&\Rightarrow x^2 z_x + y^2 z_y = 0, x^3 z_{xx} + xy(x+y)z_{xy} + y^3 z_{yy} = 0
\end{aligned}$$

### 3.3.3

证明:

“ $\Rightarrow$ ”: 由  $f(x, y)$  是  $n$  次齐函数知,  $\forall t > 0$ , 有  $f(tx, ty) = t^n f(x, y)$ .

等式两端对  $t$  求导:  $xf_1(tx, ty) + yf_2(tx, ty) = nt^{n-1}f(x, y)$ .

取  $t = 1$  得:  $xf_1(x, y) + yf_2(x, y) = nf(x, y)$ ,

即:  $x \frac{\partial f}{\partial x} + y \frac{\partial f}{\partial y} = nf(x, y)$ .

“ $\Leftarrow$ ”: 不妨设  $F(t) = f(tx, ty) (t > 0)$ , 则有:

$$\frac{dF}{dt} = xf_1(tx, ty) + yf_2(tx, ty).$$

$$\Rightarrow t \frac{dF}{dt} = txf_1(tx, ty) + tyf_2(tx, ty) = nf(tx, ty) = nF(t).$$

即:  $\frac{dF}{F} = \frac{n}{t} dt \Rightarrow F(t) = Ct^n$ , 取  $t = 1$ , 得  $F(1) = C$ .  
 又  $F(t) = f(tx, ty)$ , 取  $t = 1$ , 得  $F(1) = f(x, y)$ , 则  $C = f(x, y)$ .  
 故  $f(tx, ty) = t^n f(x, y)$

### 3.3.4

不妨设  $\frac{f_x}{x} = \frac{f_y}{y} = \frac{f_z}{z} = \lambda$ ,  $\lambda$  为常数

对  $u = f(x, y, z)$  取全微分得:

$$du = f_x dx + f_y dy + f_z dz = \lambda x dx + \lambda y dy + \lambda z dz$$

$$= \frac{\lambda}{2} d(x^2 + y^2 + z^2) = \frac{\lambda}{2} dr^2 = \lambda r dr$$

$$\Rightarrow u = \frac{1}{2} \lambda r^2 + C, \text{ 其中 } C \text{ 为任意常数.}$$

## 3.4 方向导数和梯度

(A)

3.4.1 易得  $\nabla f(P_0) = \{3, 2, 1\}$ , 又由于  $f(x, y, z) = x^3 y^2 z$  在  $P_0(1, 1, 1)$  处可微, 可以使用定理 3.4.1, 故有:

$$(1) \frac{\partial f}{\partial x} \Big|_{(1,1,1)} = 3 \quad (2) \frac{\partial f}{\partial y} \Big|_{(1,1,1)} = 2$$

$$(3) \frac{\partial f}{\partial z} \Big|_{(1,1,1)} = 1 \quad (4) \frac{\partial f}{\partial \mathbf{l}} \Big|_{(1,1,1)} = 2\sqrt{3}$$

3.4.2 (注: 本题疑似有误, 因为  $f(a, b, c)$  的可微性未知, 故不可直接使用定理 3.4.1)

设  $\mathbf{l}$  上的单位向量为  $\{x_1, x_2, x_3\}$ , 添上可微性再利用定理 3.4.1 则有:

$$\frac{\partial f}{\partial \mathbf{l}} \Big|_{(a,b,c)} = \nabla f(a, b, c) \cdot \mathbf{l} = 2x_1 + 3x_2 + x_3 = 0$$

$$(1) \text{ 解方程组 } \begin{cases} 2x_1 + 3x_2 + x_3 = 0 \\ x_1^2 + x_2^2 + x_3^2 = 1 \end{cases}$$

很容易得到三个解 (找到满足第一个方程的解后单位化):

$$\left\{ \frac{1}{\sqrt{5}}, 0, \frac{-2}{\sqrt{5}} \right\}, \left\{ 0, \frac{1}{\sqrt{10}}, \frac{-3}{\sqrt{10}} \right\}, \left\{ \frac{-3}{\sqrt{13}}, \frac{2}{\sqrt{13}}, 0 \right\}$$

(2) 上述方程组显然有无穷组解, 故这样的单位向量是无穷多的

### 3.4.3

$$(1) \nabla f(2, 5) = \{20, 4\}, \nabla f(3, 1) = \{6, 9\}$$

$$(2) \nabla f(1, 2) = \left\{ \frac{1}{5\sqrt{5}}, -\frac{2}{5\sqrt{5}} \right\}, \nabla f(3, 0) = \left\{ -\frac{1}{\sqrt{3}}, 0 \right\}$$

3.4.4 由梯度定义 3.4.2 可知: 当沿着梯度方向时, 函数值增长最快

$$(1) \mathbf{l} = \nabla f(0, 0) = \{1, 1\} \quad (2) \mathbf{l} = \nabla f(2, 0, 1) = \{2, 0, 1\}$$

$$(3)\mathbf{l} = \nabla f\left(\frac{1}{3}, \frac{1}{2}, \pi\right) = \left\{-\frac{\pi}{4}, -\frac{\pi}{6}, -\frac{1}{12}\right\} \quad (4)\mathbf{l} = \nabla f(-1, 1) = \{-6, 8\}$$

3.4.5 同3.4.4, 当沿着梯度的反方向时, 函数值减小最快

$$(1)\mathbf{l} = \nabla f\left(\frac{1}{2}, \frac{2}{3}\right) = \left\{\frac{\pi}{3}, \frac{\pi}{4}\right\} \quad (2)\mathbf{l} = \nabla f(-1, 1, 3) = \left\{-\frac{1}{4}, -\frac{1}{4}, 0\right\}$$

3.4.6 (本题略微超纲, 需要利用3.5节的Lagrange乘数法)

$f(x, y, z) = x^2 + y^2 + z^2$ 显然可微, 可以利用定理3.4.1:

$$\frac{\partial f}{\partial \mathbf{l}} = \nabla f(x, y, z) \cdot \mathbf{e}_1 = \sqrt{2}x - \sqrt{2}y$$

即求 $g(x, y) = \sqrt{2}(x - y)$  在条件  $2x^2 + 2y^2 + z^2 = 1$  下的最大值. 设  $F(x, y, z, \lambda) =$

$\sqrt{2}(x - y) + \lambda(2x^2 + 2y^2 + z^2 - 1)$ , 则由方程组

$$\begin{cases} \frac{\partial f}{\partial x} = \sqrt{2} + 4\lambda x = 0 \\ \frac{\partial f}{\partial y} = -\sqrt{2} + 4\lambda y = 0 \\ \frac{\partial f}{\partial z} = 2\lambda z = 0 \\ \frac{\partial f}{\partial \lambda} = 2x^2 + 2y^2 + z^2 - 1 = 0 \end{cases}$$

解得  $z = 0$ ,  $x = -y = \pm \frac{1}{2}$ , 故驻点为  $M_1\left(\frac{1}{2}, -\frac{1}{2}, 0\right)$  与  $M_2\left(-\frac{1}{2}, \frac{1}{2}, 0\right)$ . 由于最大值

必然存在, 因此只需比较  $\left.\frac{\partial f}{\partial l}\right|_{M_1} = \sqrt{2}$ ,  $\left.\frac{\partial f}{\partial l}\right|_{M_2} = -\sqrt{2}$  的大小. 所以  $\left.\frac{\partial f}{\partial l}\right|_{M_2} = -\sqrt{2}$  为

所求最大值.

3.4.7 由于 $f(x, y)$ 可微, 可以利用定理3.4.1:

$$\frac{\partial f}{\partial \mathbf{l}} = \nabla f(x, y) \cdot \mathbf{e}_1$$

故有方程组:

$$\begin{cases} \left.\frac{\partial f}{\partial \mathbf{u}}\right|_p = \frac{3}{5}f_x - \frac{4}{5}f_y = -6 \\ \left.\frac{\partial f}{\partial \mathbf{v}}\right|_p = \frac{3}{5}f_x + \frac{4}{5}f_y = 17 \end{cases}$$

解得  $\left.\frac{\partial f}{\partial x}\right|_p = 10$ ,  $\left.\frac{\partial f}{\partial y}\right|_p = 15$ ,

故有:  $df|_p = 10dx + 15dy$ .

(B)

3.4.1 证: 由于 $f(x, y)$ 在 $P_0$ 处有连续的偏导数, 故 $f(x, y)$ 在 $P_0$ 处是可微的, 在  $\mathbf{R}^2$  中利

用定理3.4.1,

$$\begin{aligned}\sum_{j=1}^n \frac{\partial f(x_0, y_0)}{\partial \mathbf{l}_j} &= \sum_{j=1}^n [\nabla f(x_0, y_0) \cdot \mathbf{l}_j] \\ &= |\nabla f(x_0, y_0)| \sum_{j=1}^n \cos \angle \mathbf{l}_j, \nabla f(x_0, y_0) > .\end{aligned}$$

不妨设  $\nabla f(x_0, y_0)$  与  $l_1$  的夹角为  $\alpha$ , 则  $l_1, l_2, \dots, l_n$  与  $\nabla f(x_0, y_0)$  的夹角顺次为

$$\alpha, \alpha + \frac{2\pi}{n}, \dots, \alpha + (n-1)\frac{2\pi}{n},$$

因此

$$\begin{aligned}\sum_{j=1}^n \cos \angle \mathbf{l}_j, \nabla f(x_0, y_0) &= \cos \alpha + \cos \left( \alpha + \frac{2\pi}{n} \right) + \dots + \cos \left[ \alpha + (n-1)\frac{2\pi}{n} \right] \\ &= \frac{1}{2 \sin \frac{2\pi}{n}} \sum_{i=1}^{n-1} 2 \cos \left( \alpha + i \frac{2\pi}{n} \right) \sin \frac{2\pi}{n} \\ &= \frac{1}{2 \sin \frac{2\pi}{n}} \sum_{i=1}^{n-1} \left\{ \sin \left[ \alpha + (i+1)\frac{2\pi}{n} \right] - \sin \left[ \alpha + (i-1)\frac{2\pi}{n} \right] \right\} \\ &= 0.\end{aligned}$$

证毕

3.4.2 依题意知, 温度函数为  $T(x, y) = \frac{k}{\sqrt{x^2 + y^2}}$  ( $k > 0$ ), 易知沿梯度的反方向温度下降最快, 于是有:

$$\text{grad } T(x, y) = \frac{-k}{\sqrt{(x^2 + y^2)^3}} \{x, y\}, \quad \text{grad } T(3, 2) = \frac{-k}{13\sqrt{13}} \{3, 2\},$$

故蚂蚁应朝方向  $\left\{ \frac{3}{\sqrt{13}}, \frac{2}{\sqrt{13}} \right\}$  爬行, 才能最快达到凉爽处.

3.4.3 同上题, 沿梯度反方向  $z$  下降最快, 故登山者应沿  $\mathbf{l} = -\nabla z(\frac{1}{2}, -\frac{1}{2}) = \{1, -2\}$  可最快到达山底

## 3.5 多元函数的极值问题

(A)

3.5.2. 求  $f(x, y) = \sin x \sin y$  在点  $\left(\frac{\pi}{4}, \frac{\pi}{4}\right)$  的二阶Taylor公式.  
解因为  $f_x(x, y) = \cos x \sin y, f_y(x, y) = \sin x \cos y,$

$$f_{xx}(x, y) = -\sin x \sin y, \quad f_{xy} = \cos x \cos y, \quad f_{yy}(x, y) = -\sin x \sin y$$

所以

$$f\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = f_x\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = f_y\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = -f_{xx}\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = f_{xy}\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = -f_{yy}\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = \frac{1}{2}$$

故

$$f(x, y) = \frac{1}{2} + \frac{1}{2}\left(x - \frac{\pi}{4}\right) + \frac{1}{2}\left(y - \frac{\pi}{4}\right) - \frac{1}{4}\left[\left(x - \frac{\pi}{4}\right)^2 - 2\left(x - \frac{\pi}{4}\right)\left(y - \frac{\pi}{4}\right) + \left(y - \frac{\pi}{4}\right)^2\right] + o(\rho^2),$$

$$\text{其中 } \rho = \sqrt{\left(x - \frac{\pi}{4}\right)^2 + \left(y - \frac{\pi}{4}\right)^2}.$$

3.5.4. 求下列函数的极值: (2)  $f(x, y) = e^x(x + y^2 + 2y)$ ; (4)  $f(x, y) = \sin x + \sin y + \sin(x + y), 0 < x < \pi, 0 < y < \pi.$

解这两个函数的可能极值点只有驻点.

$$(2) \text{ 由 } \begin{cases} f_x(x, y) = 0 \\ f_y(x, y) = 0 \end{cases} \text{ 知: } \begin{cases} x + y^2 + 2y + 1 = 0 \\ x + y^2 + 4y + 2 = 0 \end{cases}, \text{ 从而得驻点 } P\left(-\frac{1}{4}, -\frac{1}{2}\right).$$

经计算得到  $A = f_{xx}(P) = \exp\left(-\frac{1}{4}\right) > 0, B = f_{xy}(P) = \exp\left(-\frac{1}{4}\right), C = f_{yy}(P) = 3\exp\left(-\frac{1}{4}\right), \Delta = AC - B^2 = 2\exp\left(-\frac{1}{2}\right) > 0.$  因此点  $P$  为函数的极小值点, 极小值为  $f(P) = -2\exp\left(-\frac{1}{4}\right).$

(4) 由

$$\begin{cases} f_x(x, y) = \cos x + \cos(x + y) = 0 \\ f_y(x, y) = \cos y + \cos(x + y) = 0 \end{cases}$$

解得  $x = y$ , 进而得到唯一驻点  $P\left(\frac{\pi}{3}, \frac{\pi}{3}\right).$  经计算得到  $A = C = -\sqrt{3} < 0, B = -\frac{\sqrt{3}}{2},$  从而有  $\Delta = AC - B^2 = 3 - \frac{3}{4} > 0.$

因此点  $P$  为函数的极大值点, 极大值为  $f(P) = \frac{3\sqrt{3}}{2}.$

3.5.5. 求下列函数在指定区域  $D$  上的最大值与最小值:

(1)  $z = x^2y(4 - x - y)$ ,  $D = \{(x, y) \mid x \geq 0, y \geq 0, x + y \leq 4\}$ ; (3)  $z = x^2 + y^2 - 12x + 16y$ ,  $D = \{(x, y) \mid x^2 + y^2 \leq 25\}$ . 解 (1) 函数在区域  $D$  内仅一个驻点  $P(1, 2)$ , 得函数值  $f(P) = 4$ .

在两坐标轴上函数恒为 0. 在直线段  $y = 4 - x (0 \leq x \leq 4)$  上,  $f(x, 4 - x) = 0 (0 \leq x \leq 4)$ . 故, 函数在  $D$  上的最大值为 4, 最小值为 0.

(3) 由 
$$\begin{cases} f_x(x, y) = 2x - 12 = 0 \\ f_y(x, y) = 2y + 16 = 0 \end{cases}$$
 解得  $x = 6, y = -8$ , 点  $(6, -8) \notin D$ . 下面考虑函数在

边界  $\partial D$  的取值情况.

$L = x^2 + y^2 - 12x + 16y + \lambda(x^2 + y^2 - 25)$  或  $L = 25 - 12x + 16y + \mu(x^2 + y^2 - 25)$ . 则由  $\nabla L = \vec{0}$ , 得到  $\lambda + 1 = \pm 2$  (或  $\mu = \pm 2$ ),  $x = \frac{6}{\lambda + 1} = \pm 3$  (或  $x = \frac{6}{\mu} = \pm 3$ ), 同时  $y = -\frac{8}{\lambda + 1} = \mp 4$  (或  $y = -\frac{8}{\mu} = \mp 4$ ). 因为  $f(3, -4) = -75, f(-3, 4) = 125$ , 所以函数在  $D$  上的最大值为 125, 最小值为 -75.

3.5.6 求原点到曲线 
$$\begin{cases} x^2 + y^2 = z, \\ x + y + z = 1 \end{cases}$$
 的最长和最短距离.

解设目标函数  $d^2 = f(x, y, z) = x^2 + y^2 + z^2$ , 令  $L = x^2 + y^2 + z^2 + \lambda(x^2 + y^2 - z) + \mu(x + y + z - 1)$ .

由 
$$\begin{cases} L_x = 2x + 2\lambda x + \mu = 0, \\ L_y = 2y + 2\lambda y + \mu = 0, \text{ 的前两式相减, 得到 } (\lambda + 1)(x - y) = 0 \\ L_z = 2z - \lambda + \mu = 0 \end{cases}$$

由于  $\lambda \neq -1$  (否则有  $\mu = 0, z = -1/2 < 0$ , 不合约束条件), 所以  $x = y$ .

再联立约束条件  $z = x^2 + y^2$  与  $x + y + z = 1$ ,

可解出  $x = y = \frac{1}{2}(-1 \pm \sqrt{3}), z = 2x^2 = 2 \mp \sqrt{3}$ .

于是得到  $d^2 = 9 \mp 5\sqrt{3}$ . 故, 最长距离  $= \sqrt{9 + 5\sqrt{3}}$ , 最短距离  $= \sqrt{9 - 5\sqrt{3}}$ .

注: 可由  $\nabla f, \nabla g, \nabla h$  的混合积  $2(2z + 1)(x - y) = 0$  得到  $x = y$ ,

其中  $g(x, y, z) = x^2 + y^2 - z, h(x, y, z) = x + y + z - 1$ .

3.5.9. 求函数  $f(x, y, z) = x + 2y + 3z$  在圆柱  $x^2 + y^2 = 2$  与平面  $y + z = 1$  的交线椭圆上的最大值与最小值.

解目标函数为  $f(x, y, z) = x + 2y + 3z$ , 此时有两个约束条件  $g_1 = x^2 + y^2 - 2 = 0$  与  $g_2 = y + z - 1 = 0$ . 作Lagrange函数

$$L(x, y, z, \lambda, \mu) = x + 2y + 3z + \lambda(x^2 + y^2 - 2) + \mu(y + z - 1).$$

$$\text{由方程组} \begin{cases} L_x = 1 + 2\lambda x = 0 \\ L_y = 2 + 2\lambda y + \mu = 0 \\ L_z = 3 + \mu = 0 \\ L_\lambda = x^2 + y^2 - 2 = 0 \\ L_\mu = y + z - 1 = 0 \end{cases}$$

解得Lagrange函数  $L$  有两个驻点  $(1, -1, 2)$  和  $(-1, 1, 0)$ .

由于函数最大值和最小值存在, 故最大值为  $f(1, -1, 2) = 5$ , 最小值为  $f(-1, 1, 0) = 1$ .

$$\text{3.5.1. 求曲线} \begin{cases} z = \sqrt{x} \\ y = 0 \end{cases} \text{与曲线} \begin{cases} x + 2y - 3 = 0, \\ z = 0 \end{cases} \text{之间的距离.}$$

解: 在第一条曲线上任取一点  $(x, 0, \sqrt{x})$ , 在第二条曲线上任取一点  $(3 - 2v, v, 0)$ , 设它们距离的平方为目标函数  $f(x, v) = (x + 2v - 3)^2 + v^2 + x (x \geq 0)$ .

$$\text{由} \begin{cases} f_x(x, v) = 2(x + 2v - 3) + 1 = 0 \\ f_v(x, v) = 4(x + 2v - 3) + 2v = 0 \end{cases} \text{解得唯一驻点 } x = 1/2, v = 1.$$

由几何意义知  $f$  的最小值存在, 故在两曲线上对应点  $(1/2, 0, 1/\sqrt{2})$  与  $(1, 1, 0)$  的距离最小, 其值为  $\sqrt{7}/2$ .

3.5.2. 设椭球面  $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$  被通过原点的平面  $lx + my + nz = 0$  截成一个椭圆, 求这个椭圆的面积. 解设目标函数  $f(x, y, z) = x^2 + y^2 + z^2$ , 则考虑函数  $f(x, y, z)$  在约



束条件

$$\begin{cases} \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1 \\ lx + my + nz = 0 \end{cases}$$

下的极值. 令

$$L = x^2 + y^2 + z^2 - \lambda \left( \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} - 1 \right) + \mu(lx + my + nz).$$

由  $(L_x, L_y : L_z) = (0, 0, 0)$  得到

$$\begin{cases} L_x = 2x - \frac{2\lambda x}{a^2} + l\mu = 0, & (1) \\ L_y = 2y - \frac{2\lambda y}{b^2} + m\mu = 0, & (2) \\ L_z = 2z - \frac{2\lambda z}{c^2} + n\mu = 0, & (3) \end{cases}$$

(1)  $\times x + (2) \times y + (3) \times z$ , 并利用约束条件, 得到  $x^2 + y^2 + z^2 = \lambda$ . 联立 (1), (2), (3) 与  $lx + my + nz = 0$ , 由于  $(x, y, z, \mu)$  为方程组的非零解, 所以系数行列式为 0, 即

$$\begin{aligned} 0 &= \begin{vmatrix} 2 - \frac{2\lambda}{a^2} & 0 & 0 & l \\ 0 & 2 - \frac{2\lambda}{b^2} & 0 & m \\ 0 & 0 & 2 - \frac{2\lambda}{c^2} & n \\ l & m & n & 0 \end{vmatrix} \\ &= -4m^2 \left(1 - \frac{\lambda}{a^2}\right) \left(1 - \frac{\lambda}{c^2}\right) - 4n^2 \left(1 - \frac{\lambda}{a^2}\right) \left(1 - \frac{\lambda}{b^2}\right) - 4l^2 \left(1 - \frac{\lambda}{b^2}\right) \left(1 - \frac{\lambda}{c^2}\right). \end{aligned}$$

因此, 有

$$\left( \frac{m^2}{a^2c^2} + \frac{n^2}{a^2b^2} + \frac{l^2}{b^2c^2} \right) \lambda^2 - \left( \frac{a^2+c^2}{a^2c^2}m^2 + \frac{a^2+b^2}{a^2b^2}n^2 + \frac{b^2+c^2}{b^2c^2}l^2 \right) \lambda + m^2 + n^2 + l^2 = 0.$$

得到:  $\lambda_1\lambda_2 = \frac{m^2+n^2+l^2}{\frac{m^2}{a^2c^2} + \frac{n^2}{a^2b^2} + \frac{l^2}{b^2c^2}}$ , 故所求面积

$$S = \pi \sqrt{\lambda_1\lambda_2} = \pi \sqrt{\frac{m^2+n^2+l^2}{\frac{m^2}{a^2c^2} + \frac{n^2}{a^2b^2} + \frac{l^2}{b^2c^2}}} = \pi abc \sqrt{\frac{m^2+n^2+l^2}{b^2m^2 + c^2n^2 + a^2l^2}}.$$

3.5.5. 设函数  $f(x)$  在  $[1+\infty)$  内有二阶连续导数,  $f(1) = 0, f'(1) = 1$  且  $z = (x^2 + y^2) f(x^2 + y^2)$  满足  $\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = 0$ , 求  $f(x)$  在  $[1+\infty)$  上的最大值.

解  $z_x = 2xf + 2x(x^2 + y^2)f'$ , 于是

$$z_{xx} = 2f + 4x^2 f' + 2(x^2 + y^2)f' + 4x^2 f' + 4x^2(x^2 + y^2)f'' = 2f + 2(5x^2 + y^2)f' + 4x^2(x^2 + y^2)f''$$

同理可得  $z_{yy} = 2f + 2(x^2 + 5y^2)f' + 4y^2(x^2 + y^2)f''$ . 因此

$$0 = \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = 4(x^2 + y^2)^2 f''(x^2 + y^2) + 12(x^2 + y^2)f'(x^2 + y^2) + 4f(x^2 + y^2).$$

若记  $t = x^2 + y^2$ , 则得到Euler方程

$$t^2 f''(t) + 3t f'(t) + f(t) = 0$$

其对应的常系数方程为  $z'' + 2z' + z = 0$  (令  $s = \ln t$ , 则  $z = f(e^s)$ ), 通解为  $z = (C_1 + C_2 s)e^{-s}$ . 故,  $f(t) = (C_1 + C_2 \ln t)t^{-1}$ .

由初值条件解得  $C_1 = 0, C_2 = 1$ . 因此  $f(t) = \frac{\ln t}{t}$ , 有唯一驻点  $t = e$ , 且  $1 < t < e$  时  $f'(t) > 0$ ;  $t > e$  时  $f'(t) < 0$ , 从而知  $f(e) = e^{-1}$  为极大值.

又  $\lim_{t \rightarrow +\infty} f(t) = 0, f(1) = 0$ , 故  $f(e) = e^{-1}$  是  $f(t)$  在  $[1+\infty)$  上的最大值.

### 3.6 多元函数微分学在几何上的简单应用

(A)

3.6.1. 求下列曲线在给定点的切线和法平面方程: (1)  $\vec{r} = (t, 2t^2, t^2)$ , 在  $t = 1$  处; (2)  $\vec{r} = (3 \cos \theta, 3 \sin \theta, 4\theta)$ , 在点  $\left(\frac{3}{\sqrt{2}}, \frac{3}{\sqrt{2}}, \pi\right)$  处.

解 (1) 切线方程:  $\frac{x-1}{1} = \frac{y-2}{4} = \frac{z-1}{2}$ ; 法平面方程:  $x + 4y + 2z = 11$ . (2) 切线方程:

$$\frac{x - \frac{3}{\sqrt{2}}}{-3} = \frac{y - \frac{3}{\sqrt{2}}}{3} = \frac{z - \pi}{4\sqrt{2}};$$

法平面方程:  $3x - 3y - 4\sqrt{2}z = -4\pi\sqrt{2}$  (或  $\frac{3}{\sqrt{2}}x - \frac{3}{\sqrt{2}}y - 4z = -4\pi$ ).

3.6.2. 求下列平面曲线的弧长: (1)  $x^{\frac{2}{3}} + y^{\frac{2}{3}} = a^{\frac{2}{3}}, (a > 0)$  的全长; (2)  $\rho = a(1 + \cos \theta)$  的全长. 解 (1)  $6a$ ; (2)  $8a$ .

3.6.3. 求下列空间曲线的弧长: (1)  $\vec{r} = (e^t \cos t, e^t \sin t, e^t)$  介于点  $(1, 0, 1)$  与点  $(0, e^{\frac{\pi}{2}}, e^{\frac{\pi}{2}})$

之间的弧长; (3)  $\begin{cases} x^2 = 3y, \\ 2xy = 9z \end{cases}$  介于点  $(0, 0, 0)$  与点  $(3, 3, 2)$  之间的弧长.

解 (1) 弧长为:  $\sqrt{3} \int_0^{\frac{\pi}{2}} e^t dt = \sqrt{3} (e^{\frac{\pi}{2}} - 1)$ . (3) 曲线以  $x$  为参数, 得到  $y = \frac{x^2}{3}, z = \frac{2x^3}{27}$ . 所以弧长为:

$$\int_0^3 \sqrt{1 + \left(\frac{2}{3}x\right)^2 + \left(\frac{2}{9}x^2\right)^2} dx = \int_0^3 \left(1 + \frac{2}{9}x^2\right) dx = 5$$

3.6.4. 求下列曲面在给定点的切平面与法线方程: (2)  $z^2 = \frac{x^2}{4} + \frac{y^2}{9}$  在  $(6, 12, 5)$  处; (3)  $x^3 + y^3 + z^3 + xyz - 6 = 0$  在  $(1, 2, -1)$  处. 解对曲面  $F(x, y, z) = 0$ , 法向量  $\vec{n} = (F_x, F_y, F_z)|_{p_0}$ . (2) 令  $F(x, y, z) = \frac{x^2}{4} + \frac{y^2}{9} - z^2$ , 得法向量  $\vec{n} = (3, 8/3, -10)$ . 切平面方程:  $9x + 8y - 30z = 0$ ; 法线方程:  $\frac{x-6}{9} = \frac{y-12}{8} = \frac{z-5}{-30}$ . (3) 令  $F(x, y, z) = x^3 + y^3 + z^3 + xyz - 6$ , 法向量  $\vec{n} = (1, 11, 5)$ . 切平面方程:  $x + 11y + 5z = 18$ ; 法线方程:  $\frac{x-1}{1} = \frac{y-2}{11} = \frac{z+1}{5}$ .

3.6.6. (1) 求曲面  $x^2 + y^2 + z^2 = x$  的切平面, 使它垂直于平面  $x - y - \frac{1}{2}z = 2$  和切平面, 求此切平面的方程.

解 (1) 依题意, 所求切平面的法向量为  $(1, -1, -1/2) \times (1, -1, -1) = (1/2, 1/2, 0)$ , 取  $\vec{n} = (1, 1, 0)$ . 另一方面, 曲面  $x^2 + y^2 + z^2 = x$  上点  $(x_0, y_0, z_0)$  处的法向量为  $(2x_0 - 1, 2y_0, 2z_0)$ , 从而有  $2x_0 - 1 = 2y_0, z_0 = 0$ , 将其代入曲面方程  $x^2 + y^2 + z^2 = x$ , 得到  $x_0 = \frac{2 \pm \sqrt{2}}{4}, y_0 = \frac{\pm \sqrt{2}}{4}, z_0 = 0$ . 故所求切平面为  $\left(x - \frac{2 + \sqrt{2}}{4}\right) + \left(y - \frac{\sqrt{2}}{4}\right) = 0$  和  $\left(x - \frac{2 - \sqrt{2}}{4}\right) + \left(y + \frac{\sqrt{2}}{4}\right) = 0$ , 即  $x + y = \frac{1}{2}(1 + \sqrt{2})$  和  $x + y = \frac{1}{2}(1 - \sqrt{2})$ .

(2)  $9x + y - z = 27$  与  $9x + 17y - 17z = -27$ . 解依题意, 所求法线方向向量为  $(1, 3, 1) \times (1, 1, 0) = (-1, 1, -2)$ , 取  $\vec{n} = (1, -1, 2)$ . 另一方面, 曲面  $x^2 + 2y^2 + z^2 = 22$  上点  $(x_0, y_0, z_0)$  处的法向量为  $(x_0, 2y_0, z_0)$ , 所以  $x_0 = -2y_0 = z_0/2$ . 将其代入曲面方程  $x^2 + 2y^2 + z^2 = 22$ , 得到  $x_0 = \pm 2, y_0 = \mp 1, z_0 = \pm 4$ . 故所求法线为

$$\frac{x \pm 2}{1} = \frac{y \mp 1}{-1} = \frac{z \pm 4}{2}$$

3.6.9. 求旋转抛物面  $S: z = x^2 + y^2$  和平面  $\pi: x + y - 2z = 2$  平行的切平面的方程. 解

设  $S$  上点  $P_0(x_0, y_0, z_0)$  处的切平面与平面  $\pi$  平行. 由于  $S$  上点  $P_0$  处法向量为

$$\vec{n}|_{P_0} = (2x_0, 2y_0, -1),$$

平面  $\pi$  的法向量为  $(1, 1, -2)$ , 按照平面平行的条件, 应该有

$$\frac{2x_0}{1} = \frac{2y_0}{1} = \frac{-1}{-2} = \frac{1}{2},$$

从而求得  $P_0(1/4, 1/4, 1/8)$ . 因此, 所求切平面方程是  $(x-1/4)+(y-1/4)-2(z-1/8)=0$ , 或  $x+y-2z=1/4$ .

(B)

3.6.3. 设函数  $f(u, v)$  在全平面上有连续的偏导数, 取  $S$  由方程  $f\left(\frac{x-a}{z-c}, \frac{y-b}{z-c}\right) = 0$  确定.

证明: 该曲面的所有切平面都过点  $(a, b, c)$ . 证记  $F(x, y, z) = f\left(\frac{x-a}{z-c}, \frac{y-b}{z-c}\right)$ , 则

$$(F_x, F_y, F_z) = \left( \frac{f_1}{z-c}, \frac{f_2}{z-c}, -\frac{(x-a)f_1 + (y-b)f_2}{(z-c)^2} \right).$$

取曲面  $S$  的法向量

$$\vec{n} = ((z-c)f_1, (z-c)f_2, -(x-a)f_1 - (y-b)f_2).$$

记  $(x, y, z)$  为曲面  $S$  上的点,  $(X, Y, Z)$  为切平面上的点, 则曲面  $S$  上过点  $x, y, z$  的切平面为

$$(z-c)f_1(X-x) + (z-c)f_2(Y-y) - [(x-a)f_1 + (y-b)f_2](Z-z) = 0.$$

对应任意的  $(x, y, z)(z \neq c), (X, Y, Z) = (a, b, c)$  都满足切平面方程. 证. 毕.

### 3.7 空间的曲率

(A)

3.7.1. 求下列平面曲线在给定点的曲率: (2)  $y = \sin x$ , 在点  $\left(\frac{\pi}{2}, 1\right)$  处. 解  $\kappa =$

$$\frac{|\sin x|}{(1 + \cos^2 x)^{3/2}} \Big|_{\frac{\pi}{2}} = 1.$$

3.7.2. 求下列平面曲线的曲率: (1)  $y = ax^2$ ; (3)  $\vec{r} = (a \cosh t, a \sinh t)$ . 解 (1)  $\kappa = \frac{2|a|}{(1 + 4a^2x^2)^{3/2}}$ . (3)  $\kappa = \frac{1}{a(\cosh(2t))^{3/2}}$ . 3.7.3. 求下列曲线的曲率 ( $a > 0$ ): (1)  $\vec{r} =$

$(a \cosh t, a \sinh t, bt)$ ; (3)  $\vec{r} = (a(1-\sin t), a(1-\cos t), bt)$ . 解 (1)  $\kappa = \frac{a\sqrt{b^2 \cosh(2t) + a^2}}{(a^2 \cosh(2t) + b^2)^{3/2}}$ .

(2)  $\kappa = \frac{1}{a^2(a^2 + b^2)}$ .

3.7.4. 曲线  $y = \ln x$  上哪一点处的曲率半径最小? 求出该点处的曲率半径. 解曲率  $\kappa(x) = \frac{x}{(1+x^2)^{3/2}}$ . 由  $\kappa'(x) = 0$  得到驻点  $x_0 = 1/\sqrt{2}$ , 经检验它也是  $\kappa(x)$  的最大值点. 因此, 曲线  $y = \ln x$  上点  $(1/\sqrt{2}, \ln(1/\sqrt{2}))$  处的曲率半径最小, 该点处的曲率半径为  $1/\kappa(x_0) = 3\sqrt{3}/2$ .

(B)

3.7.1. 求曲率  $\kappa(s) = \frac{a}{a^2 + s^2}$  的平面曲线. ( $s$  是弧长参数) 解

$$\begin{aligned}\kappa(s) &= \frac{d\theta}{ds} \Rightarrow d\theta = \kappa(s)ds = \frac{a}{a^2 + s^2} ds, \\ \theta(s) &= \int \kappa(s)ds = \int \frac{a}{a^2 + s^2} ds = \arctan \frac{s}{a} + C.\end{aligned}$$

设曲线的参数方程为

$$\begin{cases} x = x(s) \\ y = y(s), \end{cases} \quad s \in [0, l]$$

由弧微分公式

$$ds = \sqrt{(dx)^2 + (dy)^2}$$

得

$$dx = \cos \theta ds, \quad dy = \sin \theta ds.$$

不妨设

$$x(0) = 0, y(0) = 0, \theta(0) = 0,$$

则

$$\begin{aligned}x(s) &= x(0) + \int_0^s \cos(\theta(s))ds = \int_0^s \cos\left(\arctan \frac{s}{a}\right) ds \\ &= \int_0^s \frac{a}{\sqrt{a^2 + s^2}} ds = a \left[ \ln\left(s + \sqrt{a^2 + s^2}\right) - \ln a \right], \\ y(s) &= y(0) + \int_0^s \sin(\theta(s))ds = \int_0^s \sin\left(\arctan \frac{s}{a}\right) ds \\ &= \int_0^s \frac{s}{\sqrt{a^2 + s^2}} ds = \sqrt{a^2 + s^2} - a,\end{aligned}$$

所以曲线的方程为

$$\mathbf{r}(s) = \left( a \ln \left( s + \sqrt{a^2 + s^2} \right) - a \ln a, \sqrt{a^2 + s^2} - a \right).$$

消去  $s$ , 可得:  $y = a \left( \cosh \frac{x}{a} - 1 \right)$ . 事实上, 由  $x = a \ln \left( s + \sqrt{a^2 + s^2} \right) - a \ln a$  知

$$\frac{x}{a} = \ln \frac{s + \sqrt{a^2 + s^2}}{a} = \ln \frac{a}{\sqrt{a^2 + s^2} - s},$$

所以

$$e^{\frac{x}{a}} = \frac{s + \sqrt{a^2 + s^2}}{a}, \quad e^{-\frac{x}{a}} = \frac{\sqrt{a^2 + s^2} - s}{a}.$$

于是, 注意到  $y = \sqrt{a^2 + s^2} - a$ , 我们有

$$\frac{e^{\frac{x}{a}} + e^{-\frac{x}{a}}}{2} = \frac{\sqrt{a^2 + s^2}}{a} \Rightarrow y = a \cosh \frac{x}{a} - a$$

3.7.3. 设  $\vec{r}(t)$  是空间曲线, 曲率为  $\kappa(t)$ . 求曲线  $\vec{r} = \vec{r}(-t)$  的曲率. 解因为  $\vec{r}'(t) = -\vec{r}'(-t), \vec{r}''(t) = \vec{r}''(-t), \vec{r}'''(t) = -\vec{r}'''(-t)$ , 所以曲线  $\vec{r} = \vec{r}(-t)$  的曲率为

$$\tilde{\kappa}(t) = \frac{\|-\vec{r}'(-t) \times \vec{r}''(-t)\|}{\|-\vec{r}'(-t)\|^3} = \frac{\|\vec{r}'(-t) \times \vec{r}''(-t)\|}{\|\vec{r}'(-t)\|^3} = \kappa(-t).$$

## 3.8 多元向量值函数的导数和微分

(A)

3.8.1. 求下列向量值函数的Jacobi矩阵: (1)  $\vec{f}(x, y) = (x^2 + \sin y, 2xy)^T$  (3)  $\vec{f}(x, y, z) =$

$$(x \cos y, ye^x : \sin(xz))^T. \text{ 解 (1) } D\vec{f} = \begin{pmatrix} 2x & \cos y \\ 2y & 2x \end{pmatrix}. \text{ (3) } D\vec{f} = \begin{pmatrix} \cos y & -x \sin y & 0 \\ ye^x & e^x & 0 \\ z \cos(xz) & 0 & x \cos(xz) \end{pmatrix}.$$

$$3.8.3. \text{ 求向量值函数 } \vec{f}(x, y) = (\arctan x, e^{xy})^T \text{ 的导数 } D\vec{f}(x, y). \text{ 解 } D\vec{f} = \begin{pmatrix} \frac{1}{1+x^2} & 0 \\ ye^{xy} & xe^{xy} \end{pmatrix}.$$

3.8.6. 设向量值函数  $\vec{f}: \mathbb{R}^3 \rightarrow \mathbb{R}^2$  定义  $\vec{f}(x, y, z) = (e^x \cos y + e^y z^2, 2x \sin y - 3yz^3)^T$ , 求

$$D\vec{f}\left(0, \frac{\pi}{2}, 1\right). \text{ 解原式} = \begin{pmatrix} e^x \cos y & -e^x \sin y + e^y z^2 & 2ze^y \\ 2 \sin y & 2x \cos y - 3z^3 & -9yz^2 \end{pmatrix}_{(0, \frac{\pi}{2}, 1)} = \begin{pmatrix} 0 & -1 + e^{\frac{\pi}{2}} & 2e^{\frac{\pi}{2}} \\ 2 & -3 & -\frac{9}{2}\pi \end{pmatrix}.$$

(B)