8.4 多元复合函数的求导法则

8.4.1 多元复合函数的求导法则

复合函数的中间变量均为一元函数的情形

定理 4.1 (链式求导法则). 若函数 $u = \varphi(t), v = \psi(t)$ 都在点 t 可导, 函数 z = f(u, v) 在对应点 $(u, v) = (\varphi(t), \psi(t))$ 可微, 则复合函数 $z = f(\varphi(t), \psi(t))$ 在点 t 可导, 且有

$$\frac{dz}{dt} = \frac{\partial z}{\partial u} \cdot \frac{du}{dt} + \frac{\partial z}{\partial v} \cdot \frac{dv}{dt},\tag{8.4.1}$$

公式(8.4.1)中的导数称为全导数.

例 4.1. 设 $z=uv^2+\arctan w, u=\sin t, v=\ln t, w=e^t,$ 求全导数 $\frac{dz}{dt}$.

解:

$$\begin{split} \frac{dz}{dt} &= \frac{\partial z}{\partial u} \cdot \frac{du}{dt} + \frac{\partial z}{\partial v} \cdot \frac{dv}{dt} + \frac{\partial z}{\partial w} \cdot \frac{dw}{dt} \\ &= v^2 \cdot \cos t + 2uv \cdot \frac{1}{t} + \frac{1}{1 + w^2} \cdot e^t \\ &= \cos t \ln^2 t + \frac{2}{t} \sin t \ln t + \frac{e^t}{1 + e^{2t}}. \end{split}$$

例 4.2. 设 $z = (\sin t)^{\cos t}$, 求 $\frac{dz}{dt}$.

解: $\diamondsuit u = \sin t, v = \cos t, 则 z = u^v$. 由求导公式得

$$\frac{dz}{dt} = \frac{\partial z}{\partial u} \cdot \frac{du}{dt} + \frac{\partial z}{\partial v} \cdot \frac{dv}{dt} = vu^{v-1} \cdot \cos t + u^v \ln u \cdot (-\sin t)$$
$$= \cos^2 t (\sin t)^{\cos t - 1} - (\sin t)^{\cos t + 1} \ln \sin t.$$

中间变量多于两个的情形

若函数 $z = f(x_1, x_2, \dots, x_n)$ 在点 (x_1, x_2, \dots, x_n) 处可微, 而 $x_k = \varphi_k(t)$ 在点 t 处可导 $(k = 1, 2, \dots, n)$, 则复合函数 $z = f[\varphi_1(t), \varphi_2(t), \dots, \varphi_n(t)]$ 在点 t 处可导, 且

$$\frac{\mathrm{d}z}{\mathrm{d}t} = \frac{\partial z}{\partial x_1} \cdot \frac{\mathrm{d}x_1}{\mathrm{d}t} + \frac{\partial z}{\partial x_2} \cdot \frac{\mathrm{d}x_2}{\mathrm{d}t} + \dots + \frac{\partial z}{\partial x_n} \cdot \frac{\mathrm{d}x_n}{\mathrm{d}t}.$$

中间变量均为二元函数的情形

定理 4.2 (链式求导法则). 若函数 $u = \varphi(x,y), v = \psi(x,y)$ 在点 (x,y) 处偏导数存在, 函数 z = f(u,v) 在对应点 $(u,v) = (\varphi(x,y),\psi(x,y))$ 处可微, 则复合函数

$$z = f(\varphi(x, y), \psi(x, y))$$

在点 (x,y) 处偏导数也存在,且有

$$\begin{split} \frac{\partial z}{\partial x} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x}, \\ \frac{\partial z}{\partial y} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y}. \end{split}$$

中间变量既有一元函数又有多元函数的情形

定理 4.3 (链式求导法则). 设三元函数 z = f(u,x,y) 在点 (u,x,y) 处可微, $u = \varphi(x,y)$ 在点 (s,t) 处偏导数存在,则 $z = f(\varphi(x,y),x,y)$ 有

$$\frac{\partial z}{\partial x} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f}{\partial x},$$
$$\frac{\partial z}{\partial u} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial f}{\partial y}.$$

注

这里 $\frac{\partial z}{\partial x}$ 和 $\frac{\partial f}{\partial x}$ 是不同的:

- $\frac{\partial z}{\partial x}$ 是把复合函数 $z = f(\varphi(x,y),x,y)$ 中的 y 看作不变而对 x 求偏导数;
- $\frac{\partial f}{\partial x}$ 是把函数 z = f(u, x, y) 中的 u 及 y 看作不变而对 x 求偏导数.

例 4.3. 设 $z = e^u \sin v$, u = xy, $v = \frac{x}{y}$, 求 $\frac{\partial z}{\partial x}$ 和 $\frac{\partial z}{\partial y}$.

解:

$$\frac{\partial z}{\partial u} = e^u \sin v, \quad \frac{\partial z}{\partial v} = e^u \cos v,$$
$$\frac{\partial u}{\partial x} = y, \quad \frac{\partial u}{\partial y} = x, \quad \frac{\partial v}{\partial x} = \frac{1}{y}, \quad \frac{\partial v}{\partial y} = \frac{-x}{y^2}.$$

根据链式法则可得

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} = ye^u \sin v + \frac{1}{y}e^u \cos v = ye^{xy} \sin \frac{x}{y} + \frac{1}{y}e^{xy} \cos \frac{x}{y},$$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y} = xe^u \sin v - \frac{x}{y^2}e^u \cos v = xe^{xy} \sin \frac{x}{y} - \frac{x}{y^2}e^{xy} \cos \frac{x}{y}.$$

例 4.4. 设 z = f(x,y) 有连续偏导数,且 $x = r\cos\theta$, $y = r\sin\theta$, 证明:

$$\left(\frac{\partial z}{\partial r}\right)^2 + \frac{1}{r^2} \left(\frac{\partial z}{\partial \theta}\right)^2 = \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2.$$

证明: 因为

$$\frac{\partial z}{\partial r} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial r} = \frac{\partial z}{\partial x} \cos \theta + \frac{\partial z}{\partial y} \sin \theta,$$

$$\frac{\partial z}{\partial \theta} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial \theta} = \frac{\partial z}{\partial x} (-r \sin \theta) + \frac{\partial z}{\partial y} (r \cos \theta),$$

所以

$$\left(\frac{\partial z}{\partial r}\right)^2 + \frac{1}{r^2} \left(\frac{\partial z}{\partial \theta}\right)^2 = \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2.$$

例 4.5. 设 $z = (3x + 2y)^{xy^2}$, 求 z_x, z_y .

解: 令 u = 3x + 2y, $v = xy^2$, 则 $z = u^v$. 于是

$$z_x = z_u u_x + z_v v_x = v u^{v-1} \cdot 3 + u^v \ln u \cdot y^2$$

= $3xy^2 (3x + 2y)^{xy^2 - 1} + y^2 (3x + 2y)^{xy^2} \ln(3x + 2y),$

$$z_y = z_u u_y + z_v v_y = v u^{v-1} \cdot 2 + u^v \ln u \cdot 2xy$$
$$= 2xy^2 (3x + 2y)^{xy^2 - 1} + 2xy(3x + 2y)^{xy^2} \ln(3x + 2y).$$

例 4.6. 设 $z = f(x^2 - y^2, y^2 - x^2)$, f 有对各个变量的连续偏导数, 证明

$$y\frac{\partial z}{\partial x} + x\frac{\partial z}{\partial y} = 0.$$

解: 令 $u = x^2 - y^2$, $v = y^2 - x^2$, 则 z = f(u, v). 于是

$$\begin{split} \frac{\partial z}{\partial x} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} = 2x \frac{\partial z}{\partial u} - 2x \frac{\partial z}{\partial v}, \\ \frac{\partial z}{\partial y} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y} = -2y \frac{\partial z}{\partial u} + 2y \frac{\partial z}{\partial v}. \end{split}$$

所以

$$y\frac{\partial z}{\partial x} + x\frac{\partial z}{\partial y} = y\left(2x\frac{\partial z}{\partial u} - 2x\frac{\partial z}{\partial v}\right) + x\left(-2y\frac{\partial z}{\partial u} + 2y\frac{\partial z}{\partial v}\right) = 0.$$

例 4.7. 设 z = f(x+y,xy), 其中 f 有二阶连续偏导数, 求 $\frac{\partial z}{\partial x}$, $\frac{\partial^2 z}{\partial x \partial y}$.

解: 令 u = x + y, v = xy, 则 z = f(u, v). 于是

$$\frac{\partial z}{\partial x} = f_u u_x + f_v v_x = f_u + y f_v,$$

$$\frac{\partial^2 z}{\partial x \partial y} = \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right) = \frac{\partial}{\partial y} (f_u + y f_v) = \frac{\partial f_u}{\partial y} + f_v + y \frac{\partial f_v}{\partial y}.$$

又 $f_u = f_u(x+y,xy)$, $f_v = f_v(x+y,xy)$, 故

$$\frac{\partial f_u}{\partial y} = f_{uu}u_y + f_{uv}v_y = f_{uu} + xf_{uv},$$

$$\frac{\partial f_v}{\partial y} = f_{vu}u_y + f_{vv}v_y = f_{vu} + xf_{vv}.$$

因此

$$\frac{\partial^2 z}{\partial x \partial y} = f_{uu} + x f_{uv} + f_v + y (f_{vu} + x f_{vv}).$$

由于 f 有二阶连续偏导数, 有 $f_{uv} = f_{vu}$, 所以

$$\frac{\partial^2 z}{\partial x \partial y} = f_{uu} + (x+y)f_{uv} + xyf_{vv} + f_v.$$

在本例中复合函数 f(x+y,xy) 的中间变量没有明显写出,为了简便起见,通常可用 f_i' 表示 f 对第 i 个中间变量的偏导数,用 f_{ij}'' 表示 f 先对第 i 个中间变量后对第 j 个中间变量的二阶偏导数.这样,上述 f_u , f_v , f_{uv} , f_{uv} , f_{vv} 就可以写成 f_1' , f_2' , f_{12}'' , f_{21}'' , f_{11}'' , f_{22}'' . 于是本例的结果可改写成

$$\frac{\partial z}{\partial x} = f_1' + y f_2',$$

$$\frac{\partial^2 z}{\partial x \partial y} = f_{11}'' + (x+y)f_{12}'' + xy f_{22}'' + f_2'.$$

例 4.8. 设 $z = e^{x^2 + y^2 + u^2}$, $u = x \sin y$, 求 $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$.

解: 令 $z = f(u, x, y) = e^{x^2 + y^2 + u^2}$, 则有

$$\begin{split} \frac{\partial z}{\partial x} &= \frac{\partial f}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f}{\partial x} = e^{x^2 + y^2 + u^2} 2u \cdot \sin y + e^{x^2 + y^2 + u^2} \cdot 2x \\ &= 2x (\sin^2 y + 1) e^{x^2 + y^2 + x^2 \sin^2 y}, \end{split}$$

$$\frac{\partial z}{\partial y} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial f}{\partial y} = e^{x^2 + y^2 + u^2} 2u \cdot x \cos y + e^{x^2 + y^2 + u^2} \cdot 2y$$
$$= 2(x^2 \sin y \cos y + y)e^{x^2 + y^2 + x^2 \sin^2 y}.$$

例 4.9. 设 $z = uv + \sin t$, $u = e^t$, $v = \cos t$, 求全导数 $\frac{dz}{dt}$

解:

$$\frac{\mathrm{d}z}{\mathrm{d}t} = \frac{\partial z}{\partial u} \frac{\mathrm{d}u}{\mathrm{d}t} + \frac{\partial z}{\partial v} \frac{\mathrm{d}v}{\mathrm{d}t} + \frac{\partial z}{\partial t}$$
$$= ve^t - u\sin t + \cos t = e^t(\cos t - \sin t) + \cos t.$$

多元函数链式法则可以推广到两个以上中间变量的情形.

例 4.10. 设 $z = uv \ln w$, u = x + y, v = y - x, w = 1 + xy, 求 $\frac{\partial z}{\partial x}$.

解:

$$\begin{split} \frac{\partial z}{\partial x} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} + \frac{\partial z}{\partial w} \cdot \frac{\partial w}{\partial x} \\ &= v \ln w \cdot 1 + u \ln w \cdot (-1) + \frac{uv}{w} \cdot y \\ &= -2x \ln(1+xy) + \frac{y(y^2-x^2)}{1+xy}. \end{split}$$

例 4.11. 设 F = f(x, xy, xyz), 求 $\frac{\partial F}{\partial x}$, $\frac{\partial F}{\partial y}$, $\frac{\partial F}{\partial z}$.

解: 令
$$u = x, v = xy, w = xyz$$
, 有 $F = f(u, v, w)$. 于是
$$\frac{\partial F}{\partial x} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial x} + \frac{\partial f}{\partial w} \frac{\partial w}{\partial x} = f'_1 + yf'_2 + yzf'_3,$$

$$\frac{\partial F}{\partial y} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial y} + \frac{\partial f}{\partial w} \frac{\partial w}{\partial y} = xf'_2 + xzf'_3,$$

$$\frac{\partial F}{\partial z} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial z} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial z} + \frac{\partial f}{\partial w} \frac{\partial w}{\partial z} = xyf'_3.$$

8.4.2 一阶全微分形式不变性

设 z = f(u, v) 具有连续偏导数, 则全微分

$$dz = \frac{\partial z}{\partial u} du + \frac{\partial z}{\partial v} dv.$$

如果 z = f(u, v) 具有连续偏导数, 而 $u = \varphi(x, y), v = \psi(x, y)$ 也具有连续偏导数, 则全微分

$$\begin{split} \mathrm{d}z &= \frac{\partial z}{\partial x} \, \mathrm{d}x + \frac{\partial z}{\partial y} \, \mathrm{d}y \\ &= \left(\frac{\partial z}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial x} \right) \, \mathrm{d}x + \left(\frac{\partial z}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial y} \right) \, \mathrm{d}y \\ &= \frac{\partial z}{\partial u} \left(\frac{\partial u}{\partial x} \, \mathrm{d}x + \frac{\partial u}{\partial y} \, \mathrm{d}y \right) + \frac{\partial z}{\partial v} \left(\frac{\partial v}{\partial x} \, \mathrm{d}x + \frac{\partial v}{\partial y} \, \mathrm{d}y \right) = \frac{\partial z}{\partial u} \, \mathrm{d}u + \frac{\partial z}{\partial v} \, \mathrm{d}v. \end{split}$$

无论 u,v 是自变量还是中间变量, z 的全微分形式是一样的. 这个性质叫做一阶全微分形式不变性.

例 4.12. 设 $z = e^{xy}\sin(x+y)$, 求 dz, 并由此导出 $\frac{\partial z}{\partial x}$ 和 $\frac{\partial z}{\partial y}$.

解:
$$\diamondsuit u = xy, v = x + y, 则 z = f(u, v) = e^u \sin v$$
. 于是

$$dz = d(e^{u} \sin v) = e^{u} \sin v \, du + e^{u} \cos v \, dv$$

$$= e^{u} \sin v \, d(xy) + e^{u} \cos v \, d(x+y)$$

$$= e^{u} \sin v (y \, dx + x \, dy) + e^{u} \cos v (dx + dy)$$

$$= e^{u} (y \sin v + \cos v) \, dx + e^{u} (x \sin v + \cos v) \, dy$$

$$= e^{xy} (y \sin(x+y) + \cos(x+y)) \, dx + e^{xy} (x \sin(x+y) + \cos(x+y)) \, dy.$$

所以

$$\frac{\partial z}{\partial x} = e^{xy}(y\sin(x+y) + \cos(x+y)), \quad \frac{\partial z}{\partial y} = e^{xy}(x\sin(x+y) + \cos(x+y)).$$

高阶微分没有微分形式不变性这一性质.

设 z = u + v, $u = x^2y$, v = x + y, 则

$$\begin{split} \mathrm{d}^2 z &= \mathrm{d} \left(\frac{\partial z}{\partial x} \, \mathrm{d} x + \frac{\partial z}{\partial y} \, \mathrm{d} y \right) = \mathrm{d} \left(\frac{\partial z}{\partial x} \right) \mathrm{d} x + \mathrm{d} \left(\frac{\partial z}{\partial y} \right) \mathrm{d} y \\ &= \frac{\partial^2 z}{\partial x^2} \, \mathrm{d} x^2 + 2 \frac{\partial^2 z}{\partial x \partial y} \, \mathrm{d} x \, \mathrm{d} y + \frac{\partial^2 z}{\partial y^2} \, \mathrm{d} y^2 = 2 y \, \mathrm{d} x^2 + 4 x \, \mathrm{d} x \, \mathrm{d} y. \end{split}$$

以上为 u,v 是中间变量的结果. 若 u,v 为自变量,则

$$d^2z = d^2(u+v) = d^2u + d^2v = 0.$$

8.4.3 思考与练习

练习 214. 设 $z = f\left(\arctan\frac{y}{x}\right)$, 其中 f(x) 为可微函数, 且 f(x) 是 x^2 的一个原函数, 则 $\frac{\partial z}{\partial x}\Big|_{(1,1)} = \frac{-\frac{\pi^2}{22}}{2}$

练习 215. 已知 $f(x,y)|_{y=x^2}=1$, $f_1'(x,y)|_{y=x^2}=2x$, 求 $f_2'(x,y)|_{y=x^2}$

解: 由 $f(x, x^2) = 1$ 两边对 x 求导, 得

$$f_1'(x, x^2) + 2x f_2'(x, x^2) = 0.$$

故 $f_2'(x, x^2) = -1$.

练习 216. 设函数 z = f(x,y) 在点 (1,1) 处可微,且

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

 $\varphi(x) = f(x, f(x, x)), \not \stackrel{\mathrm{d}}{\times} \frac{\mathrm{d}}{\mathrm{d}x} \varphi^3(x)|_{x=1}.$

解: 由题设 $\varphi(1) = f(1, f(1, 1)) = f(1, 1) = 1$. 故

$$\frac{\mathrm{d}}{\mathrm{d}x}\varphi^{3}(x)|_{x=1} = 3\varphi^{2}(x)\frac{\mathrm{d}\varphi(x)}{\mathrm{d}x}\Big|_{x=1}$$

$$=3\left[f'_{1}(x,f(x,x)) + f'_{2}(x,f(x,x))(f'_{1}(x,x) + f'_{2}(x,x))\right]|_{x=1}$$

$$=3\left[2 + 3(2+3)\right] = 51.$$

练习 217. 设 z = f(x,y) 有连续偏导数,且 $x = r\cos\theta$, $y = r\sin\theta$,证明:

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = \frac{\partial^2 z}{\partial r^2} + \frac{1}{r} \frac{\partial z}{\partial r} + \frac{1}{r^2} \frac{\partial^2 z}{\partial \theta^2} = \frac{1}{r^2} \left[r \frac{\partial}{\partial r} \left(r \frac{\partial z}{\partial r} \right) + \frac{\partial^2 z}{\partial \theta^2} \right].$$

练习 218. 设 w = f(x + y + z, xyz), f 具有二阶连续偏导数, 求 $\frac{\partial w}{\partial x}$, $\frac{\partial^2 w}{\partial x \partial z}$.

$$\frac{\partial w}{\partial x} = f_1'(x + y + z, xyz) + yzf_2'(x + y + z, xyz),$$
$$\frac{\partial^2 w}{\partial x \partial z} = f_{11}'' + y(x + z)f_{12}'' + xy^2zf_{22}'' + yf_2'.$$

练习 219. 设 f(u,v) 具有二阶连续偏导数, 且满足 $\frac{\partial^2 f}{\partial u^2} + \frac{\partial^2 f}{\partial v^2} = 1$, 设 $g(x,y) = f(xy,(x^2 - y^2)/2)$, 求 $\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial u^2}$.

$$\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2} = (x^2 + y^2)(f_{11}'' + f_{22}'') = x^2 + y^2.$$

练习 220. 设 g(y) 在实轴上有二阶连续导数, $\phi(\xi,\eta)$ 有二阶连续偏导数, $f(x,y)=\phi(x,x+y)+g(xy)$, 求 $\frac{\partial^2 f(x,y)}{\partial y \partial x}$.

$$\frac{\partial f(x,y)}{\partial x} = \phi_1' + \phi_2' + g'(xy)y, \quad \frac{\partial^2 f(x,y)}{\partial y \partial x} = \phi_{12}'' + \phi_{22}'' + g'(xy) + g''(xy)xy.$$

练习 221. 设 u = f(x, xy, xyz), 其中 f 具有连续的二阶偏导数, 求 $\frac{\partial^2 f}{\partial y \partial z}$.

$$xf_3' + x^2yf_{32}'' + x^2yzf_{33}''$$

练习 222. 设 $z = y^2 f\left(\frac{y}{x}, \frac{x}{y^2}\right)$, 其中 f(u, v) 具有连续的二阶偏导数, 求 $\frac{\partial^2 z}{\partial x \partial y}$.

$$-\frac{3y^2}{x^2}f_1' - \frac{y^3}{x^3}f_{11}'' + \frac{3}{x}f_{12}'' - \frac{2x}{y^3}f_{22}''$$

练习 223. 设函数 z=f(xy,yg(x)), 其中函数 f 具有二阶连续偏导数, 函数 g(x) 可导且在 x=1 处取得极值 g(1)=1, 求 $\frac{\partial^2 z}{\partial x \partial y}\Big|_{x=1}$.

由题意知
$$g'(1) = 0$$
. $\frac{\partial^2 z}{\partial x \partial y}\Big|_{x=1 \atop y=1} = f''_{11}(1,1) + f''_{12}(1,1) + f'_{1}(1,1)$