

第四节

多元复合函数的求导法则

一元复合函数 $y = f(u), u = \varphi(x)$

求导法则 $\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$

微分法则 $dy = f'(u)du = f'(u)\varphi'(x)dx$

本节内容:



- 一、多元复合函数求导的链式法则
- 二、多元复合函数的全微分

一、多元复合函数求导的链式法则

定理. 若函数 $u = \varphi(t)$, $v = \psi(t)$ 在点 t 可导, $z = f(u, v)$

在对应点 (u, v) 处偏导连续, 则复合函数 $z = f(\varphi(t), \psi(t))$

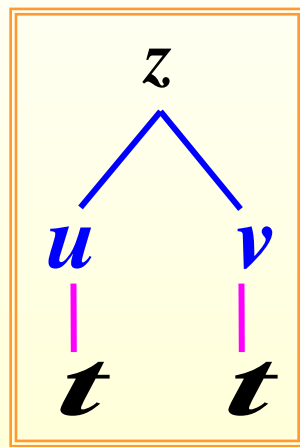
在点 t 可导, 且有链式法则

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

证 设 t 取增量 Δt , 则相应中间变量

有增量 $\Delta u, \Delta v$,

$$\Delta z = \frac{\partial z}{\partial u} \Delta u + \frac{\partial z}{\partial v} \Delta v + o(\rho) \quad (\rho = \sqrt{(\Delta u)^2 + (\Delta v)^2})$$

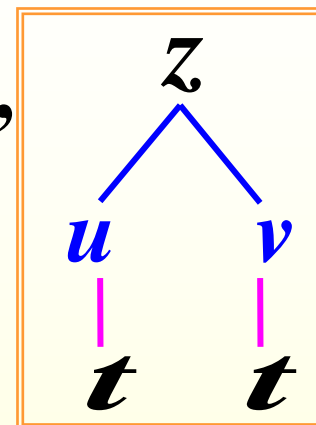


$$\frac{\Delta z}{\Delta t} = \frac{\partial z}{\partial u} \frac{\Delta u}{\Delta t} + \frac{\partial z}{\partial v} \frac{\Delta v}{\Delta t} + \frac{o(\rho)}{\Delta t} \quad (\rho = \sqrt{(\Delta u)^2 + (\Delta v)^2})$$

令 $\Delta t \rightarrow 0$, 则有 $\Delta u \rightarrow 0$, $\Delta v \rightarrow 0$,

$$\frac{\Delta u}{\Delta t} \rightarrow \frac{du}{dt}, \quad \frac{\Delta v}{\Delta t} \rightarrow \frac{dv}{dt}$$

$$\frac{o(\rho)}{\Delta t} = \frac{o(\rho)}{\rho} \sqrt{\left(\frac{\Delta u}{\Delta t}\right)^2 + \left(\frac{\Delta v}{\Delta t}\right)^2} \rightarrow 0$$



($\Delta t < 0$ 时, 根式前加 “-”号)

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

(全导数公式)

说明: 若定理中 $f(u, v)$ 在点 (u, v) **偏导数连续** 减弱为 **偏导数存在**, 则定理结论 **不一定成立**.

例如: $z = f(u, v) = \begin{cases} \frac{u^2 v}{u^2 + v^2}, & u^2 + v^2 \neq 0 \\ 0, & u^2 + v^2 = 0 \end{cases}$

$u = t, \quad v = t$

易知: $\left. \frac{\partial z}{\partial u} \right|_{\substack{u=0 \\ v=0}} = f_u(0, 0) = 0, \quad \left. \frac{\partial z}{\partial v} \right|_{\substack{u=0 \\ v=0}} = f_v(0, 0) = 0$

但复合函数 $z = f(t, t) = \frac{t}{2}$

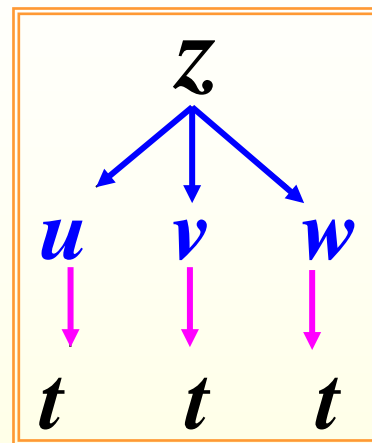
$$\frac{dz}{dt} = \frac{1}{2} \neq \frac{\partial z}{\partial u} \cdot \frac{du}{dt} + \frac{\partial z}{\partial v} \cdot \frac{dv}{dt} = 0 \cdot 1 + 0 \cdot 1 = 0$$

推广：设下面所涉及的函数都可微分.

1) 中间变量多于两个的情形. 例如, $z = f(u, v, w)$,

$$u = \varphi(t), v = \psi(t), w = \omega(t)$$

$$\frac{dz}{dt} = \frac{\partial z}{\partial u} \cdot \frac{du}{dt} + \frac{\partial z}{\partial v} \cdot \frac{dv}{dt} + \frac{\partial z}{\partial w} \cdot \frac{dw}{dt}$$

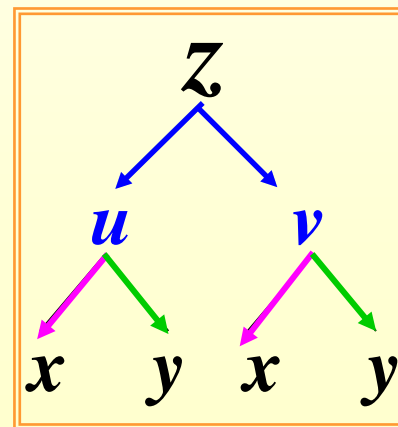


2) 中间变量是多元函数的情形. 例如,

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

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x}$$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y}$$



又如, $z = f(x, v), v = \psi(x, y)$

当它们都具有可微条件时, 有

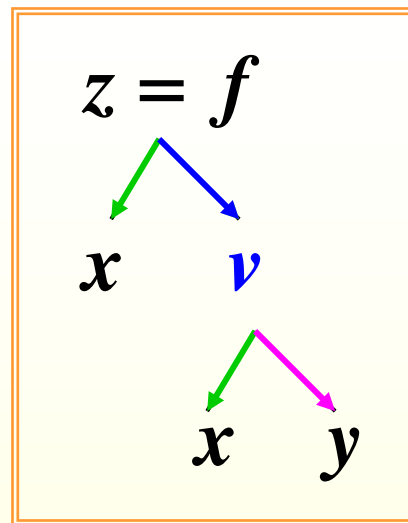
$$\boxed{\frac{\partial z}{\partial x}} = \boxed{\frac{\partial f}{\partial x}} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x}$$

$$\frac{\partial z}{\partial y} = \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial y}$$

注意: 这里 $\frac{\partial z}{\partial x}$ 与 $\frac{\partial f}{\partial x}$ 不同,

$\frac{\partial z}{\partial x}$ 表示 $f(x, \psi(x, y))$ 固定 y 对 x 求导

$\frac{\partial f}{\partial x}$ 表示 $f(x, v)$ 固定 v 对 x 求导



口诀:

分段用乘, 分叉用加,
单路全导, 叉路偏导

例1 设 $z = e^u \sin v$, $u = xy$, $v = x + y$, 求 $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$.

解
$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x}$$

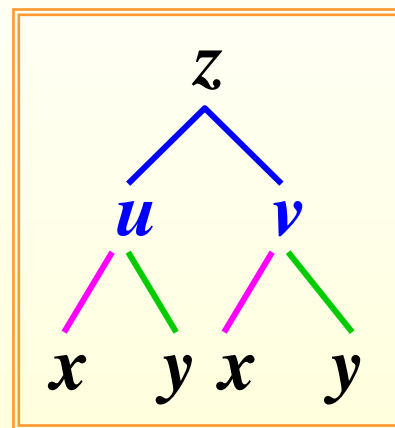
$$= e^u \sin v \cdot y + e^u \cos v \cdot 1$$

$$= e^{xy} [y \cdot \sin(x + y) + \cos(x + y)]$$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y}$$

$$= e^u \sin v \cdot x + e^u \cos v \cdot 1$$

$$= e^{xy} [x \cdot \sin(x + y) + \cos(x + y)]$$



例2 $u = f(x, y, z) = e^{x^2+y^2+z^2}$, $z = x^2 \sin y$, 求 $\frac{\partial u}{\partial x}$, $\frac{\partial u}{\partial y}$

解
$$\frac{\partial u}{\partial x} = \frac{\partial f}{\partial x} + \frac{\partial f}{\partial z} \cdot \frac{\partial z}{\partial x}$$

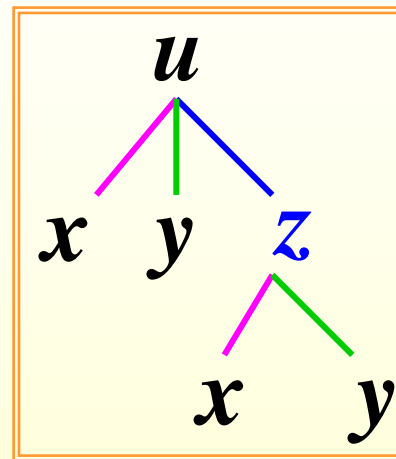
$$= 2xe^{x^2+y^2+z^2} + 2ze^{x^2+y^2+z^2} \cdot 2x \sin y$$

$$= 2x(1 + 2x^2 \sin^2 y)e^{x^2+y^2+x^4 \sin^2 y}$$

$$\frac{\partial u}{\partial y} = \frac{\partial f}{\partial y} + \frac{\partial f}{\partial z} \cdot \frac{\partial z}{\partial y}$$

$$= 2ye^{x^2+y^2+z^2} + 2ze^{x^2+y^2+z^2} \cdot x^2 \cos y$$

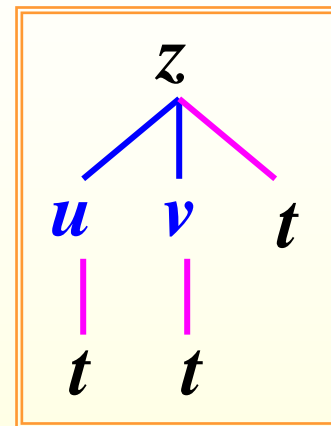
$$= 2(y + x^4 \sin y \cos y)e^{x^2+y^2+x^4 \sin^2 y}$$



例3 设 $z = uv + \sin t$, $u = e^t$, $v = \cos t$, 求全导数 $\frac{dz}{dt}$.

解

$$\begin{aligned}\frac{dz}{dt} &= \frac{\partial z}{\partial u} \cdot \frac{du}{dt} + \frac{\partial z}{\partial v} \cdot \frac{dv}{dt} + \frac{\partial z}{\partial t} \\ &= v e^t - u \sin t + \cos t \\ &= e^t (\cos t - \sin t) + \cos t\end{aligned}$$



例5 设 $w = f(x + y + z, xyz)$, f 具有二阶连续偏导数,

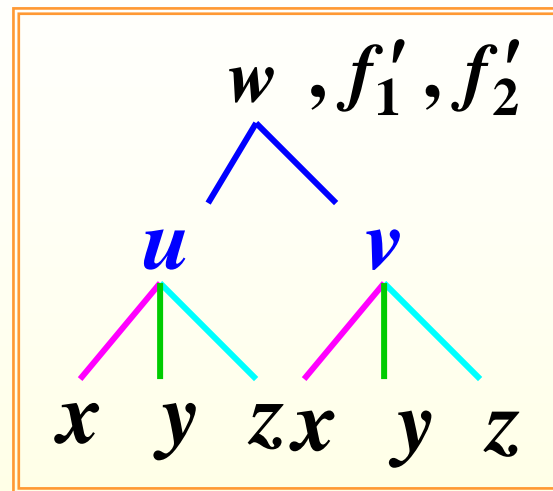
求 $\frac{\partial w}{\partial x}, \frac{\partial^2 w}{\partial x \partial z}$.

解 令 $u = x + y + z, v = xyz$, 则

$$w = f(u, v)$$

$$\frac{\partial w}{\partial x} = f'_1 + f'_2 \cdot yz$$

$$\begin{aligned} \frac{\partial^2 w}{\partial x \partial z} &= f''_{11} \cdot 1 + f''_{12} \cdot xy + y f'_2 + yz [f''_{21} \cdot 1 + f''_{22} \cdot xy] \\ &= f''_{11} + y(x + z) f''_{12} + xy^2 z f''_{22} + y f'_2 \end{aligned}$$

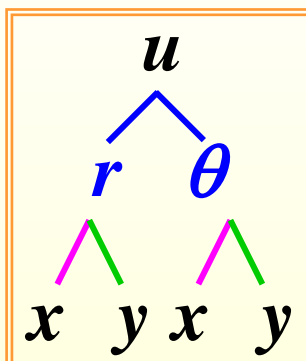


例8 设 $u = f(x, y)$ 二阶偏导数连续, 求下列表达式在极坐标系下的形式 (1) $(\frac{\partial u}{\partial x})^2 + (\frac{\partial u}{\partial y})^2$, (2) $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$

解 已知 $x = r \cos \theta$, $y = r \sin \theta$, 则 **课本例5, 自学**

$$r = \sqrt{x^2 + y^2}, \quad \theta = \arctan \frac{y}{x}$$

$$(1) \quad \frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial x}$$



$$\frac{\partial r}{\partial x} = \frac{x}{r}, \quad \frac{\partial \theta}{\partial x} = \frac{\frac{-y}{x^2}}{1 + (\frac{y}{x})^2} = \frac{-y}{x^2 + y^2}$$

$$= \frac{\partial u}{\partial r} \frac{x}{r} - \frac{\partial u}{\partial \theta} \frac{y}{r^2} = \frac{\partial u}{\partial r} \cos \theta - \frac{\partial u}{\partial \theta} \frac{\sin \theta}{r}$$

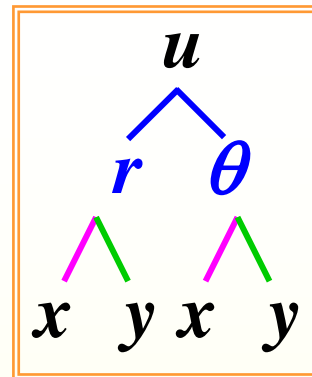
$$\frac{\partial u}{\partial y} = \frac{\partial u}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial y}$$

$$\frac{\partial r}{\partial y} = \frac{y}{r}, \quad \frac{\partial \theta}{\partial y} = \frac{\frac{1}{x}}{1 + (\frac{y}{x})^2} = \frac{x}{x^2 + y^2}$$

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

$$= \frac{\partial u}{\partial r} \sin \theta + \frac{\partial u}{\partial \theta} \frac{\cos \theta}{r}$$

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



$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \cos \theta - \frac{\partial u}{\partial \theta} \frac{\sin \theta}{r}$$

已知 $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \cos \theta - \frac{\partial u}{\partial \theta} \frac{\sin \theta}{r}$

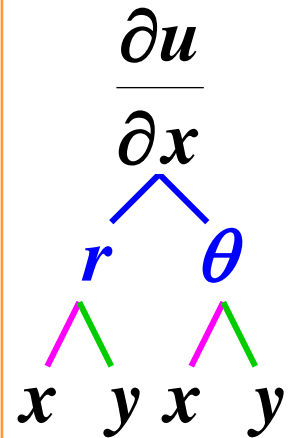
$$(2) \quad \frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial r} \left(\frac{\partial u}{\partial x} \right) \cdot \cos \theta - \frac{\partial}{\partial \theta} \left(\frac{\partial u}{\partial x} \right) \frac{\sin \theta}{r}$$

$$= \frac{\partial}{\partial r} \left(\frac{\partial u}{\partial r} \cos \theta - \frac{\partial u}{\partial \theta} \frac{\sin \theta}{r} \right) \cdot \cos \theta$$

$$- \frac{\partial}{\partial \theta} \left(\frac{\partial u}{\partial r} \cos \theta - \frac{\partial u}{\partial \theta} \frac{\sin \theta}{r} \right) \cdot \frac{\sin \theta}{r}$$

$$= \frac{\partial^2 u}{\partial r^2} \cos^2 \theta - 2 \frac{\partial^2 u}{\partial r \partial \theta} \frac{\sin \theta \cos \theta}{r} + \frac{\partial^2 u}{\partial \theta^2} \frac{\sin^2 \theta}{r^2}$$

$$+ \frac{\partial u}{\partial \theta} \frac{2 \sin \theta \cos \theta}{r^2} + \frac{\partial u}{\partial r} \frac{\sin^2 \theta}{r}$$



注意利用
已有公式

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial r^2} \cos^2 \theta - 2 \frac{\partial^2 u}{\partial r \partial \theta} \frac{\sin \theta \cos \theta}{r} + \frac{\partial^2 u}{\partial \theta^2} \frac{\sin^2 \theta}{r^2} + \frac{\partial u}{\partial \theta} \frac{2 \sin \theta \cos \theta}{r^2} + \frac{\partial u}{\partial r} \frac{\sin^2 \theta}{r}$$

同理可得

$$\frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 u}{\partial r^2} \sin^2 \theta + 2 \frac{\partial^2 u}{\partial r \partial \theta} \frac{\sin \theta \cos \theta}{r} + \frac{\partial^2 u}{\partial \theta^2} \frac{\cos^2 \theta}{r^2} - \frac{\partial u}{\partial \theta} \frac{2 \sin \theta \cos \theta}{r^2} + \frac{\partial u}{\partial r} \frac{\cos^2 \theta}{r}$$

$$\begin{aligned} \therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} &= \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} \\ &= \frac{1}{r^2} \left[r \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{\partial^2 u}{\partial \theta^2} \right] \end{aligned}$$

二、多元复合函数的全微分

设函数 $z = f(u, v)$, $u = \varphi(x, y)$, $v = \psi(x, y)$ 都可微, 则复合函数 $z = f(\varphi(x, y), \psi(x, y))$ 的全微分为

$$\begin{aligned} dz &= \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy \\ &= \left(\frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} \right) dx + \left(\frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y} \right) dy \\ &= \frac{\partial z}{\partial u} \left(\frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy \right) + \frac{\partial z}{\partial v} \left(\frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy \right) \\ &= \frac{\partial z}{\partial u} du + \frac{\partial z}{\partial v} dv \end{aligned}$$

可见无论 u, v 是自变量还是中间变量, 其全微分表达式都一样, 这性质叫做全微分形式不变性.

例9 利用全微分形式不变性再解例1.

解 $dz = d(e^u \sin v)$

$$= e^u \sin v du + e^u \cos v dv$$

$$= e^{xy} [\sin(x+y) d(xy) + \cos(x+y) d(x+y)]$$

$$= e^{xy} [\sin(x+y)(ydx + xdy) + \cos(x+y)(dx + dy)]$$

$$= e^{xy} [y \sin(x+y) + \cos(x+y)] dx$$

$$+ e^{xy} [x \sin(x+y) + \cos(x+y)] dy$$

所以 $\frac{\partial z}{\partial x} = e^{xy} [y \cdot \sin(x+y) + \cos(x+y)]$

$$\frac{\partial z}{\partial y} = e^{xy} [x \cdot \sin(x+y) + \cos(x+y)]$$

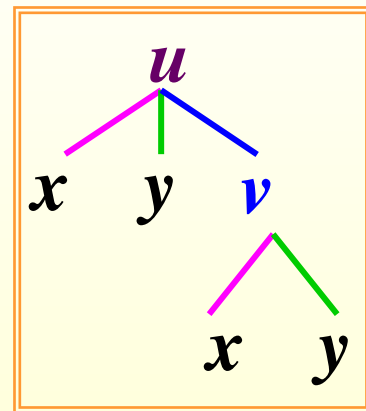
内容小结

1. 复合函数求导的链式法则

“分段用乘,分叉用加, 单路全导, 叉路偏导”

例如, $u = f(x, y, v)$, $v = \varphi(x, y)$,

$$\frac{\partial u}{\partial x} = f'_1 + f'_3 \cdot \varphi'_1; \quad \frac{\partial u}{\partial y} = f'_2 + f'_3 \cdot \varphi'_2$$



2. 全微分形式不变性

对 $z = f(u, v)$, 不论 u, v 是自变量还是中间变量,

$$dz = f_u(u, v)du + f_v(u, v)dv$$

补充题

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

解 由 $f(x, x^2) = 1$ 两边对 x 求导, 得

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

$$f_1'(x, x^2) = 2x$$

$$f_2'(x, x^2) = -1$$

2. 设函数 $z = f(x, y)$ 在点 $(1, 1)$ 处可微, 且

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

$\varphi(x) = f(x, f(x, x))$, 求 $\left. \frac{d}{dx} \varphi^3(x) \right|_{x=1}$. (2001 考研)

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

$$\begin{aligned} \left. \frac{d}{dx} \varphi^3(x) \right|_{x=1} &= 3\varphi^2(x) \left. \frac{d\varphi}{dx} \right|_{x=1} \\ &= 3 \left[\left. \frac{d}{dx} f(x, f(x, x)) \right|_{x=1} \right. \\ &\quad \left. + \left. \frac{d}{dx} f(x, f(x, x)) (f'_1(x, x) + f'_2(x, x)) \right|_{x=1} \right] \\ &= 3 \cdot [2 + 3 \cdot (2 + 3)] = 51 \end{aligned}$$

第五节

隐函数的求导方法

1) 方程在**什么条件**下才能确定隐函数.

例如, 方程 $x^2 + \sqrt{y} + C = 0$ $\begin{cases} C < 0 \text{ 时, 能确定隐函数} \\ C > 0 \text{ 时, 不能确定隐函数} \end{cases}$

2) 方程能确定隐函数时, 研究其**连续性, 可微性及求导方法**问题.

本节讨论:

一、一个方程所确定的隐函数 及其导数

二、方程组所确定的隐函数组 及其导数



预备知识:
$$\begin{cases} a_{11}x_1 + a_{12}x_2 = b_1 \\ a_{21}x_1 + a_{22}x_2 = b_2 \end{cases} \quad (1)$$

若系数行列式 $D = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} \neq 0$

则方程组(1)有唯一一组解. $x_1 = \frac{D_1}{D}, x_2 = \frac{D_2}{D}.$

其中, $D_1 = \begin{vmatrix} b_1 & a_{12} \\ b_2 & a_{22} \end{vmatrix}, D_2 = \begin{vmatrix} a_{11} & b_1 \\ a_{21} & b_2 \end{vmatrix}.$

——**克莱姆法则(见高数第一册附录1)**

若将行列式的某行或某列数都乘以常数 k , 相当于
原行列式的值乘以常数 k 。如:

$$\begin{vmatrix} ka_{11} & a_{12} \\ ka_{21} & a_{22} \end{vmatrix} = k \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}, \quad \begin{vmatrix} a_{11} & a_{12} \\ ka_{21} & ka_{22} \end{vmatrix} = k \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}$$

一、一个方程所确定的隐函数及其导数

定理1. 设函数 $F(x, y)$ 在点 $P(x_0, y_0)$ 的某一邻域内满足

① 具有连续的偏导数;

② $F(x_0, y_0) = 0$;

③ $F_y(x_0, y_0) \neq 0$

则方程 $F(x, y) = 0$ 在点 (x_0, y_0) 的某邻域内可唯一确定一个连续函数 $y = f(x)$, 满足条件 $y_0 = f(x_0)$, 并有连续导数

$$\frac{dy}{dx} = -\frac{F_x}{F_y} \quad (\text{隐函数求导公式})$$

定理证明从略, 仅就求导公式推导如下:

设 $y = f(x)$ 为方程 $F(x, y) = 0$ 所确定的隐函数, 则

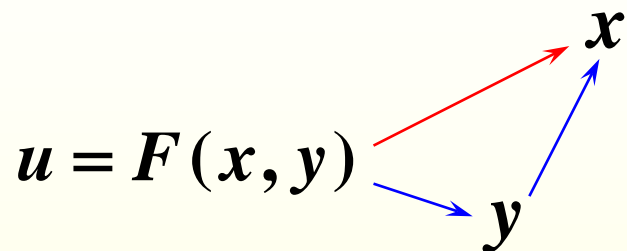
$$F(x, f(x)) \equiv 0$$

两边对 x 求导

$$\frac{\partial F}{\partial x} + \frac{\partial F}{\partial y} \frac{dy}{dx} = 0$$

在 (x_0, y_0) 的某邻域内 $F_y \neq 0$

$$\frac{dy}{dx} = -\frac{F_x}{F_y}$$



若 $F(x, y)$ 的二阶偏导数也都连续,
 则还可求隐函数的二阶导数:

$$\frac{d^2 y}{dx^2} = \frac{\partial}{\partial x} \left(-\frac{F_x}{F_y} \right) + \frac{\partial}{\partial y} \left(-\frac{F_x}{F_y} \right) \cdot \frac{dy}{dx}$$

$$= -\frac{F_{xx}F_y - F_{yx}F_x}{F_y^2} - \frac{F_{xy}F_y - F_{yy}F_x}{F_y^2} \left(-\frac{F_x}{F_y} \right)$$

$$= -\frac{F_{xx}F_y^2 - 2F_{xy}F_xF_y + F_{yy}F_x^2}{F_y^3}$$

$$\frac{dy}{dx} = -\frac{F_x}{F_y}$$

Diagram illustrating the implicit differentiation process for $\frac{dy}{dx}$. The expression $-\frac{F_x}{F_y}$ is shown. Below it, a tree diagram indicates the differentiation of F_x and F_y with respect to x . The F_x branch is labeled x (pink line), and the F_y branch is labeled y (blue line). The y branch further differentiates to x (pink line).

例1 验证方程 $\sin y + e^x - xy - 1 = 0$ 在点 $(0,0)$ 某邻域可确定一个可导隐函数 $y = f(x)$, 并求

$$\left. \frac{dy}{dx} \right|_{x=0}, \left. \frac{d^2y}{dx^2} \right|_{x=0}$$

解 令 $F(x, y) = \sin y + e^x - xy - 1$, 则

① $F_x = e^x - y, F_y = \cos y - x$ 连续;

② $F(0,0) = 0$;

③ $F_y(0,0) = 1 \neq 0$,

由定理1可知, 在 $(0,0)$ 的某邻域内方程存在可导的隐函数 $y = f(x)$, 且

$$\left. \frac{dy}{dx} \right|_{x=0} = - \left. \frac{F_x}{F_y} \right|_{x=0} = - \left. \frac{e^x - y}{\cos y - x} \right|_{x=0, y=0} = -1$$

$$\left. \frac{d^2 y}{dx^2} \right|_{x=0}$$

$$= - \left. \frac{d}{dx} \left(\frac{e^x - y}{\cos y - x} \right) \right|_{x=0, y=0, y'=-1}$$

$$= - \left. \frac{(e^x - y')(\cos y - x) - (e^x - y)(-\sin y \cdot y' - 1)}{(\cos y - x)^2} \right|_{\substack{x=0 \\ y=0 \\ y'=-1}}$$

$$= -3$$

导数的另一求法 — 利用隐函数求导

$$\sin y + e^x - xy - 1 = 0, \quad y = y(x)$$

两边对 x 求导

$$\cos y \cdot y' + e^x - y - xy' = 0 \longrightarrow$$

两边再对 x 求导

$$-\sin y \cdot (y')^2 + \cos y \cdot y'' + e^x - y' - y' - xy'' = 0$$

令 $x = 0$, 注意此时 $y = 0, y' = -1$

$$\left. \frac{d^2 y}{dx^2} \right|_{x=0} = -3$$

$$\begin{aligned} y' \Big|_{x=0} &= -\frac{e^x - y}{\cos y - x} \Big|_{(0,0)} \\ &= -1 \end{aligned}$$

定理2 . 若函数 $F(x, y, z)$ 满足:

- ① 在点 $P(x_0, y_0, z_0)$ 的某邻域内具有**连续偏导数** ;
- ② $F(x_0, y_0, z_0) = 0$;
- ③ $F_z(x_0, y_0, z_0) \neq 0$,

则方程 $F(x, y, z) = 0$ 在点 (x_0, y_0, z_0) 某一邻域内可唯一确定一个连续函数 $z = f(x, y)$, 满足 $z_0 = f(x_0, y_0)$, 并有连续偏导数

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z}, \quad \frac{\partial z}{\partial y} = -\frac{F_y}{F_z}$$

定理证明从略, 仅就求导公式推导如下:

设 $z = f(x, y)$ 是方程 $F(x, y, z) = 0$ 所确定的隐函数, 则

$$F(x, y, f(x, y)) \equiv 0$$

两边对 x 求偏导

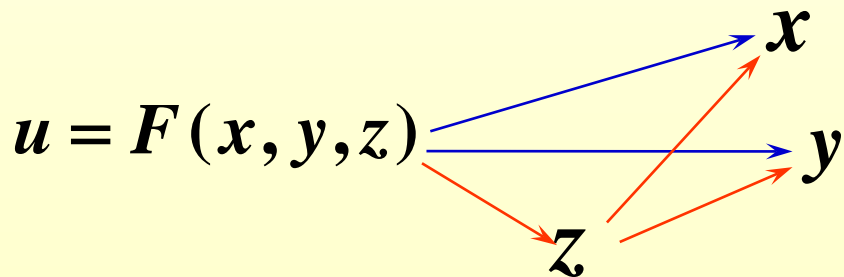
$$F_x + F_z \frac{\partial z}{\partial x} = 0$$

在 (x_0, y_0, z_0) 的某邻域内 $F_z \neq 0$

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z}$$

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z}$$

同样可得



例2 设 $x^2 + y^2 + z^2 - 4z = 0$, 求 $\frac{\partial^2 z}{\partial x^2}$.

解法1 利用隐函数求导

$$2x + 2z \frac{\partial z}{\partial x} - 4 \frac{\partial z}{\partial x} = 0 \longrightarrow \frac{\partial z}{\partial x} = \frac{x}{2-z}$$

再对 x 求导

$$2 + 2\left(\frac{\partial z}{\partial x}\right)^2 + 2z \frac{\partial^2 z}{\partial x^2} - 4 \frac{\partial^2 z}{\partial x^2} = 0$$

$$\frac{\partial^2 z}{\partial x^2} = \frac{1 + \left(\frac{\partial z}{\partial x}\right)^2}{2-z} = \frac{(2-z)^2 + x^2}{(2-z)^3}$$

解法2 利用公式

设

$$F(x, y, z) = x^2 + y^2 + z^2 - 4z$$

则

$$F_x = 2x, F_z = 2z - 4$$

$$\therefore \frac{\partial z}{\partial x} = -\frac{F_x}{F_z} = -\frac{x}{z-2} = \frac{x}{2-z}$$

两边对 x 求偏导

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{x}{2-z} \right) = \frac{(2-z) + x \frac{\partial z}{\partial x}}{(2-z)^2} = \frac{(2-z)^2 + x^2}{(2-z)^3}$$

例3 设 $F(x^2 - y^2, y^2 - z^2) = 0$, 证明 $yz \frac{\partial z}{\partial x} + zx \frac{\partial z}{\partial y} = xy$

证 $\because \frac{\partial z}{\partial x} = -\frac{F_x}{F_z} = -\frac{F'_1 \cdot 2x}{F'_2 \cdot (-2z)} = \frac{x F'_1}{z F'_2}$

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z} = -\frac{F'_1 \cdot (-2y) + F'_2 \cdot 2y}{F'_2 \cdot (-2z)}$$
$$= \frac{y(F'_2 - F'_1)}{z F'_2}$$

$$yz \frac{\partial z}{\partial x} + zx \frac{\partial z}{\partial y} = yx \frac{F'_1}{F'_2} + xy \frac{F'_2 - F'_1}{F'_2} = xy$$

设 $u = x^2 - y^2$

$v = y^2 - z^2$

则方程为

$F(u, v) = 0$

记 $\frac{\partial F}{\partial u} = F'_1$

$\frac{\partial F}{\partial v} = F'_2$

例4 设 $F(x, y)$ 具有连续偏导数, 已知方程 $F(\frac{x}{z}, \frac{y}{z}) = 0$, 求 dz .

解法1 利用偏导数公式. 设 $z = f(x, y)$ 是由方程 $F(\frac{x}{z}, \frac{y}{z}) = 0$ 确定的隐函数, 则

$$\frac{\partial z}{\partial x} = - \frac{F'_1 \cdot \frac{1}{z}}{F'_1 \cdot (-\frac{x}{z^2}) + F'_2 \cdot (-\frac{y}{z^2})} = \frac{z F'_1}{x F'_1 + y F'_2}$$

$$\frac{\partial z}{\partial y} = - \frac{F'_2 \cdot \frac{1}{z}}{F'_1 \cdot (-\frac{x}{z^2}) + F'_2 \cdot (-\frac{y}{z^2})} = \frac{z F'_2}{x F'_1 + y F'_2}$$

故 $dz = \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy = \frac{z}{x F'_1 + y F'_2} (F'_1 dx + F'_2 dy)$

解法2 微分法. 对方程两边求微分:

$$F\left(\frac{x}{z}, \frac{y}{z}\right) = 0$$

$$F_1' \cdot d\left(\frac{x}{z}\right) + F_2' \cdot d\left(\frac{y}{z}\right) = 0$$

$$F_1' \cdot \left(\frac{zdx - xdz}{z^2}\right) + F_2' \cdot \left(\frac{zdy - ydz}{z^2}\right) = 0$$

$$\frac{x F_1' + y F_2'}{z^2} dz = \frac{F_1' dx + F_2' dy}{z}$$

$$dz = \frac{z}{x F_1' + y F_2'} (F_1' dx + F_2' dy)$$

二、方程组所确定的隐函数组及其导数

隐函数存在定理还可以推广到方程组的情形.

以两个方程确定两个隐函数的情况为例, 即

$$\begin{cases} F(x, y, u, v) = 0 \\ G(x, y, u, v) = 0 \end{cases} \longrightarrow \begin{cases} u = u(x, y) \\ v = v(x, y) \end{cases}$$

由 F 、 G 的偏导数组成的行列式

$$J = \frac{\partial(F, G)}{\partial(u, v)} = \begin{vmatrix} F_u & F_v \\ G_u & G_v \end{vmatrix}$$

称为 F 、 G 的雅可比行列式.



定理3. 设函数 $F(x, y, u, v), G(x, y, u, v)$ 满足:

① 在点 $P(x_0, y_0, u_0, v_0)$ 的某一邻域内具有连续偏导数;

② $F(x_0, y_0, u_0, v_0) = 0, G(x_0, y_0, u_0, v_0) = 0$;

③ $J \bigg|_P = \frac{\partial(F, G)}{\partial(u, v)} \bigg|_P \neq 0,$

则方程组 $F(x, y, u, v) = 0, G(x, y, u, v) = 0$ 在点 P 的某一邻域内可**唯一**确定一组满足条件 $u_0 = u(x_0, y_0), v_0 = v(x_0, y_0)$ 的**连续函数** $u = u(x, y), v = v(x, y)$, 且有偏导数公式:

$$\frac{\partial u}{\partial x} = -\frac{1}{J} \frac{\partial(F, G)}{\partial(\underline{x}, v)} = -\frac{1}{\begin{vmatrix} F_u & F_v \\ G_u & G_v \end{vmatrix}} \begin{vmatrix} F_x & F_v \\ G_x & G_v \end{vmatrix} \quad (\text{P89})$$

$$\frac{\partial u}{\partial y} = -\frac{1}{J} \frac{\partial(F, G)}{\partial(\underline{y}, v)} = -\frac{1}{\begin{vmatrix} F_u & F_v \\ G_u & G_v \end{vmatrix}} \begin{vmatrix} F_y & F_v \\ G_y & G_v \end{vmatrix}$$

$$\frac{\partial v}{\partial x} = -\frac{1}{J} \frac{\partial(F, G)}{\partial(u, \underline{x})} = -\frac{1}{\begin{vmatrix} F_u & F_v \\ G_u & G_v \end{vmatrix}} \begin{vmatrix} F_u & F_x \\ G_u & G_x \end{vmatrix}$$

定理证明略. 仅
推导偏导数公
式如下:

$$\frac{\partial v}{\partial y} = -\frac{1}{J} \frac{\partial(F, G)}{\partial(u, \underline{y})} = -\frac{1}{\begin{vmatrix} F_u & F_v \\ G_u & G_v \end{vmatrix}} \begin{vmatrix} F_u & F_y \\ G_u & G_y \end{vmatrix}$$

设方程组 $\begin{cases} F(x, y, u, v) = 0 \\ G(x, y, u, v) = 0 \end{cases}$ 有隐函数组 $\begin{cases} u = u(x, y) \\ v = v(x, y) \end{cases}$, 则

$$\begin{cases} F(\underline{x}, y, u(\underline{x}, y), v(\underline{x}, y)) \equiv 0 \\ G(\underline{x}, y, u(\underline{x}, y), v(\underline{x}, y)) \equiv 0 \end{cases}$$

两边对 x 求导得 $\begin{cases} F_x + F_u \cdot \frac{\partial u}{\partial x} + F_v \cdot \frac{\partial v}{\partial x} = 0 \\ G_x + G_u \cdot \frac{\partial u}{\partial x} + G_v \cdot \frac{\partial v}{\partial x} = 0 \end{cases}$

这是关于 $\frac{\partial u}{\partial x}, \frac{\partial v}{\partial x}$ 的线性方程组, 在点 P 的某邻域内

系数行列式 $J = \begin{vmatrix} F_u & F_v \\ G_u & G_v \end{vmatrix} \neq 0$, 故得 $\frac{\partial u}{\partial x} = - \frac{\begin{vmatrix} F_x & F_v \\ G_x & G_v \end{vmatrix}}{\begin{vmatrix} F_u & F_v \\ G_u & G_v \end{vmatrix}}$

$$\frac{\partial u}{\partial x} = -\frac{1}{J} \frac{\partial(F, G)}{\partial(x, v)}$$

$$\frac{\partial v}{\partial x} = -\frac{1}{J} \frac{\partial(F, G)}{\partial(u, x)}$$

同样可得

$$\frac{\partial u}{\partial y} = -\frac{1}{J} \frac{\partial(F, G)}{\partial(y, v)}$$

$$\frac{\partial v}{\partial y} = -\frac{1}{J} \frac{\partial(F, G)}{\partial(u, y)}$$

例5 设 $xu - yv = 0$, $yu + xv = 1$, 求 $\frac{\partial u}{\partial x}$, $\frac{\partial u}{\partial y}$, $\frac{\partial v}{\partial x}$, $\frac{\partial v}{\partial y}$.

解 方程组两边对 x 求导, 并移项得

$$\begin{cases} x \frac{\partial u}{\partial x} - y \frac{\partial v}{\partial x} = -u \\ y \frac{\partial u}{\partial x} + x \frac{\partial v}{\partial x} = -v \end{cases}$$

由题设 $J = \begin{vmatrix} x & -y \\ y & x \end{vmatrix} = x^2 + y^2 \neq 0$

故有 $\begin{cases} \frac{\partial u}{\partial x} = \frac{1}{J} \begin{vmatrix} -u & -y \\ -v & x \end{vmatrix} = -\frac{xu + yv}{x^2 + y^2} \\ \frac{\partial v}{\partial x} = \frac{1}{J} \begin{vmatrix} x & -u \\ y & -v \end{vmatrix} = -\frac{xv - yu}{x^2 + y^2} \end{cases}$

练习: 求 $\frac{\partial u}{\partial y}$, $\frac{\partial v}{\partial y}$

答案:

$$\begin{cases} \frac{\partial u}{\partial y} = -\frac{yu - xv}{x^2 + y^2} \\ \frac{\partial v}{\partial y} = -\frac{xu + yv}{x^2 + y^2} \end{cases}$$

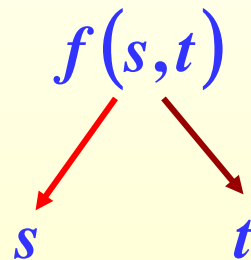
P92:10.(3) $\begin{cases} u = f(ux, v + y) \\ v = g(u - x, v^2 y) \end{cases}$ 求 $\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}$.

解 此方程组确定了两个二元隐函数 $u = u(x, y), v = v(x, y)$.

对方程组中的每个方程两边同时求对 x 的导数, 得

$$\begin{cases} \frac{\partial u}{\partial x} = f'_1 \cdot \left(u + x \cdot \frac{\partial u}{\partial x} \right) + f'_2 \cdot \frac{\partial v}{\partial x} \\ \frac{\partial v}{\partial x} = g'_1 \cdot \left(\frac{\partial u}{\partial x} - 1 \right) + g'_2 \cdot 2vy \frac{\partial v}{\partial x} \end{cases}$$

设 $s = ux, t = v + y$



整理得

$$\begin{cases} (xf'_1 - 1) \cdot \frac{\partial u}{\partial x} + f'_2 \cdot \frac{\partial v}{\partial x} = -uf'_1 \\ g'_1 \cdot \frac{\partial u}{\partial x} + (2vyg'_2 - 1) \cdot \frac{\partial v}{\partial x} = g'_2 \end{cases}$$

$$J = \begin{vmatrix} xf'_1 - 1 & f'_2 \\ g'_1 & 2vyg'_2 - 1 \end{vmatrix} = (xf'_1 - 1)(2vyg'_2 - 1) - f'_2g'_1 \neq 0$$

$$\frac{\partial u}{\partial x} = \frac{\begin{vmatrix} -uf'_1 & f'_2 \\ g'_1 & 2vyg'_2 - 1 \end{vmatrix}}{J} = \frac{-uf'_1(2vyg'_2 - 1) - f'_2g'_1}{(xf'_1 - 1)(2vyg'_2 - 1) - f'_2g'_1}$$

$$\frac{\partial v}{\partial x} = \frac{\begin{vmatrix} xf'_1 - 1 & uf'_1 \\ g'_1 & g' \end{vmatrix}}{J} = \frac{g'_1(xf'_1 + uf'_1 - 1)}{(xf'_1 - 1)(2vyg'_2 - 1) - f'_2g'_1}$$

$$\frac{\partial u}{\partial y}, \frac{\partial v}{\partial y} = ? \quad \text{练习}$$

例6 设函数 $x = x(u, v)$, $y = y(u, v)$ 在点 (u, v) 的某一邻域内有连续的偏导数, 且 $\frac{\partial(x, y)}{\partial(u, v)} \neq 0$

1) 证明函数组 $\begin{cases} x = x(u, v) \\ y = y(u, v) \end{cases}$ 在与点 (u, v) 对应的点

(x, y) 的某一邻域内唯一确定一组连续且具有连续偏导数的反函数 $u = u(x, y)$, $v = v(x, y)$.

2) 求 $u = u(x, y)$, $v = v(x, y)$ 对 x, y 的偏导数.

解 1) 令 $F(x, y, u, v) \equiv x - x(u, v) = 0$

$$G(x, y, u, v) \equiv y - y(u, v) = 0$$

则有 $J = \frac{\partial (F, G)}{\partial (u, v)} = \frac{\partial (x, y)}{\partial (u, v)} \neq 0,$

由定理 3 可知结论 1) 成立.

2) 求反函数的偏导数.

$$\begin{cases} x \equiv x(u(x, y), v(x, y)) \\ y \equiv y(u(x, y), v(x, y)) \end{cases} \quad (1)$$

①式两边对 x 求导, 得

$$\begin{cases} 1 = \frac{\partial x}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial x}{\partial v} \cdot \frac{\partial v}{\partial x} \\ 0 = \frac{\partial y}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial y}{\partial v} \cdot \frac{\partial v}{\partial x} \end{cases} \quad (2)$$

注意 $J \neq 0$, 从方程组②解得

$$\frac{\partial u}{\partial x} = \frac{1}{J} \begin{vmatrix} 1 & \frac{\partial x}{\partial v} \\ 0 & \frac{\partial y}{\partial v} \end{vmatrix} = \frac{1}{J} \frac{\partial y}{\partial v},$$

$$\frac{\partial v}{\partial x} = \frac{1}{J} \begin{vmatrix} \frac{\partial x}{\partial u} & 1 \\ \frac{\partial y}{\partial u} & 0 \end{vmatrix} = -\frac{1}{J} \frac{\partial y}{\partial u}$$

同理, ①式两边对 y 求导, 可得

$$\frac{\partial u}{\partial y} = -\frac{1}{J} \frac{\partial x}{\partial v}, \quad \frac{\partial v}{\partial y} = \frac{1}{J} \frac{\partial x}{\partial u}$$

例6的应用: 计算极坐标变换 $x = \overset{u}{r} \cos \overset{v}{\theta}$, $y = r \sin \theta$

的反变换的导数.

由于 $J = \frac{\partial(x, y)}{\partial(r, \theta)} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} = r$

$$\begin{aligned} \frac{\partial r}{\partial x} &= \frac{1}{J} \frac{\partial y}{\partial \theta} \\ \frac{\partial \theta}{\partial x} &= -\frac{1}{J} \frac{\partial y}{\partial r} \end{aligned}$$

所以 $\frac{\partial r}{\partial x} = \frac{1}{J} \frac{\partial y}{\partial \theta} = \frac{1}{r} r \cos \theta = \cos \theta = \frac{x}{\sqrt{x^2 + y^2}}$

$$\frac{\partial \theta}{\partial x} = -\frac{1}{J} \frac{\partial y}{\partial r} = -\frac{1}{r} \sin \theta = -\frac{y}{x^2 + y^2}$$

同样有 $\frac{\partial r}{\partial y} = \frac{y}{\sqrt{x^2 + y^2}} \quad \frac{\partial \theta}{\partial y} = \frac{x}{x^2 + y^2}$

内容小结

1. 隐函数(组) 存在定理

2. 隐函数(组) 求导方法

方法1. 利用复合函数求导法则直接计算；

方法2. 利用微分形式不变性；

方法3. 代公式。

思考与练习

设 $z = f(x + y + z, xyz)$, 求 $\frac{\partial z}{\partial x}$, $\frac{\partial x}{\partial z}$, $\frac{\partial x}{\partial y}$.

提示: $z = f(x + y + z, xyz)$

$$\bullet \quad \frac{\partial z}{\partial x} = f'_1 \cdot \left(1 + \frac{\partial z}{\partial x}\right) + f'_2 \cdot \left(yz + xy \frac{\partial z}{\partial x}\right)$$

$$\Rightarrow \frac{\partial z}{\partial x} = \frac{f'_1 + yzf'_2}{1 - f'_1 - xyf'_2}$$

$$\bullet \quad 1 = f'_1 \cdot \left(\frac{\partial x}{\partial z} + 1\right) + f'_2 \cdot \left(yz \frac{\partial x}{\partial z} + xy\right)$$

$$\Rightarrow \frac{\partial x}{\partial z} = \frac{1 - f'_1 - xyf'_2}{f'_1 + yzf'_2}$$

$$\bullet \quad 0 = f'_1 \cdot \left(\frac{\partial x}{\partial y} + 1\right) + f'_2 \cdot \left(yz \frac{\partial x}{\partial y} + xz\right)$$

$$\Rightarrow \frac{\partial x}{\partial y} = -\frac{f'_1 + xzf'_2}{f'_1 + yzf'_2}$$

解法2. 利用全微分形式不变性同时求出各偏导数.

$$z = f(x + y + z, xyz)$$

$$dz = f'_1 \cdot (dx + dy + dz) + f'_2 (yz dx + xz dy + xy dz)$$

解出 dx :

$$dx = \frac{-(f'_1 + xzf'_2)dy + (1 - f'_1 - xyf'_2)dz}{f'_1 + yzf'_2}$$

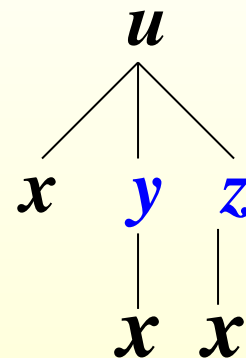
由 dy, dz 的系数即可得 $\frac{\partial x}{\partial y}, \frac{\partial x}{\partial z}$.

备用题 1. 设 $u = f(x, y, z)$ 有连续的一阶偏导数，
又函数 $y = y(x)$ 及 $z = z(x)$ 分别由下列两式确定：

$e^{xy} - xy = 2$, $e^x = \int_0^{x-z} \frac{\sin t}{t} dt$, 求 $\frac{du}{dx}$. (2001考研)

解 两个隐函数方程两边对 x 求导, 得

$$\begin{cases} e^{xy}(y + xy') - (y + xy') = 0 \\ e^x = \frac{\sin(x-z)}{x-z} (1 - z') \end{cases}$$



解得 $y' = -\frac{y}{x}, \quad z' = 1 - \frac{e^x(x-z)}{\sin(x-z)}$

因此 $\frac{du}{dx} = f'_1 - \frac{y}{x} f'_2 + \left[1 - \frac{e^x(x-z)}{\sin(x-z)} \right] f'_3$

2. 设 $y = y(x)$, $z = z(x)$ **是由方程** $z = x f(x + y)$ **和**
 $F(x, y, z) = 0$ **所确定的函数, 求** $\frac{dz}{dx}$ **.(1999考研)**

解法1 分别在各方程两端对 x 求导, 得

$$\begin{cases} z' = f + x \cdot f' \cdot (1 + y') \\ F_x + F_y \cdot y' + F_z \cdot z' = 0 \end{cases} \Rightarrow \begin{cases} -x f' \cdot y' + \underline{z'} = f + x f' \\ F_y \cdot y' + F_z \cdot \underline{z'} = -F_x \end{cases}$$

$$\therefore \frac{dz}{dx} = \frac{\begin{vmatrix} -x f' & f + x f' \\ F_y & -F_x \end{vmatrix}}{\begin{vmatrix} -x f' & 1 \\ F_y & F_z \end{vmatrix}} = \frac{(f + x f') F_y - x f' \cdot F_x}{F_y + x f' \cdot F_z} \quad (F_y + x f' \cdot F_z \neq 0)$$

解法2 微分法.

$$z = x f(x + y), \quad F(x, y, z) = 0$$

对方程两边分别求微分:

$$\begin{cases} dz = f dx + x f' \cdot (dx + dy) \\ F'_1 dx + F'_2 dy + F'_3 dz = 0 \end{cases}$$

化简得

$$\begin{cases} (f + x f') dx + x f' dy - dz = 0 \\ F'_1 dx + F'_2 dy + F'_3 dz = 0 \end{cases}$$

消去 dy 可得 $\frac{dz}{dx}$.