

多元复合函数的微分法

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

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定理

设 $z = f(u, v)$, $\frac{\partial z}{\partial u}$, $\frac{\partial z}{\partial v}$ 在 (u, v) 点连续,

且 $u = \varphi(x, y)$ $v = \psi(x, y)$ 的偏导数 $\frac{\partial u}{\partial x}$, $\frac{\partial u}{\partial y}$, $\frac{\partial v}{\partial x}$, $\frac{\partial v}{\partial y}$ 在 (x, y) 点连续

则 $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$ 在 (x, y) 点存在且连续, 且

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

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证明: 记 $\rho_1 = \sqrt{(\Delta u)^2 + (\Delta v)^2}, \quad \rho_2 = \sqrt{(\Delta x)^2 + (\Delta y)^2},$

则由于 $u = \varphi(x, y), v = \psi(x, y)$ 连续, 有 $\rho_2 \rightarrow 0 \Rightarrow \rho_1 \rightarrow 0.$

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$\therefore z = f(u, v)$ 可微, $\therefore \Delta z = \frac{\partial z}{\partial u} \Delta u + \frac{\partial z}{\partial v} \Delta v + o(\rho_1), \quad (\rho_1 \rightarrow 0),$

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$$\because u = \varphi(x, y) \text{ 可微}, \therefore \Delta u = \frac{\partial u}{\partial x} \Delta x + \frac{\partial u}{\partial y} \Delta y + o(\rho_2), \quad (\rho_2 \rightarrow 0),$$

$$\because v = \psi(x, y) \text{ 可微}, \therefore \Delta v = \frac{\partial v}{\partial x} \Delta x + \frac{\partial v}{\partial y} \Delta y + o(\rho_2), \quad (\rho_2 \rightarrow 0),$$

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$$\begin{aligned} \Delta z &= \left(\frac{\partial z}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial x} \right) \Delta x + \left(\frac{\partial z}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial y} \right) \Delta y \\ &\quad + \frac{\partial z}{\partial u} o(\rho_2) + \frac{\partial z}{\partial v} o(\rho_2) + o(\rho_1), \quad (\rho_1 \rightarrow 0, \rho_2 \rightarrow 0) \end{aligned}$$

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往证 $\lim_{\rho_2 \rightarrow 0} \frac{\frac{\partial z}{\partial u} o(\rho_2) + \frac{\partial z}{\partial v} o(\rho_2) + o(\rho_1)}{\rho_2} = 0,$

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往证 $\lim_{\rho_2 \rightarrow 0} \frac{\frac{\partial z}{\partial u} o(\rho_2) + \frac{\partial z}{\partial v} o(\rho_2) + o(\rho_1)}{\rho_2} = 0$, 即要证 $\lim_{\rho_2 \rightarrow 0} \frac{o(\rho_1)}{\rho_2} = 0$.

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$$\leq \sqrt{\left(\frac{\Delta u}{\Delta x}\right)^2 + \left(\frac{\Delta v}{\Delta x}\right)^2} + \sqrt{\left(\frac{\Delta u}{\Delta y}\right)^2 + \left(\frac{\Delta v}{\Delta y}\right)^2} \leq C \text{ (有界)}$$

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链式法则

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$$z = (x^2 + y^2)^{xy}$$

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$$\text{复合函数为 } z = u^v, \quad u = x^2 + y^2, \quad v = xy$$

$$\begin{aligned} \therefore \frac{\partial z}{\partial x} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} = vu^{v-1} \cdot 2x + u^v \ln u \cdot y \\ &= 2x^2y(x^2 + y^2)^{xy-1} + y(x^2 + y^2)^{xy} \ln(x^2 + y^2) \end{aligned}$$

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

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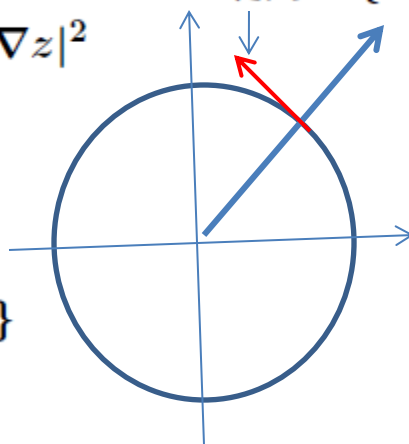
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$$\{-\sin \theta, \cos \theta\}$$

旋向

$$\{\cos \theta, \sin \theta\}$$

径向



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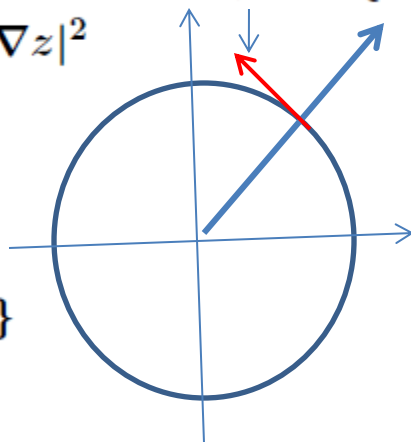
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二元函数 $z = f(x, y)$ 只与 r 有关,

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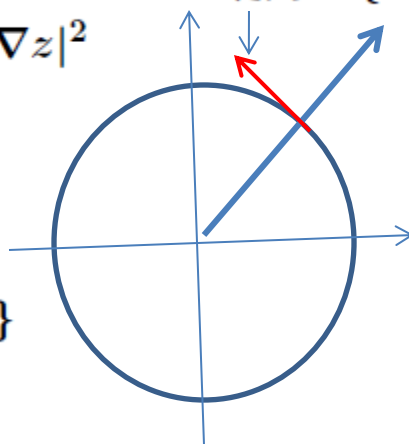
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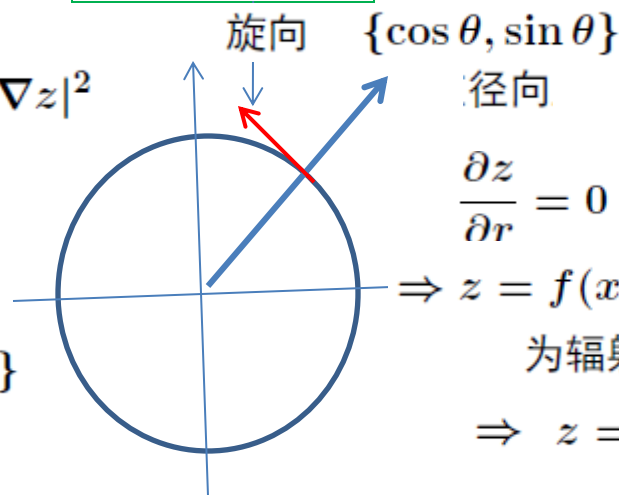
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为辐射线族 $y = kx$

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链式法则举例：

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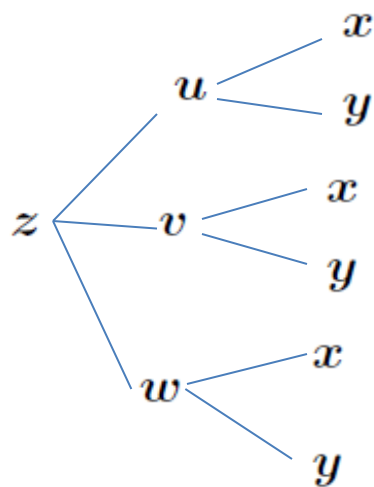
$$1. z = f(u, v, w), \quad u = \varphi(x, y), \quad v = \psi(x, y), \quad w = \chi(x, y)$$

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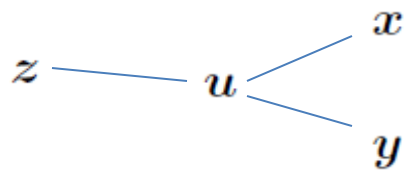
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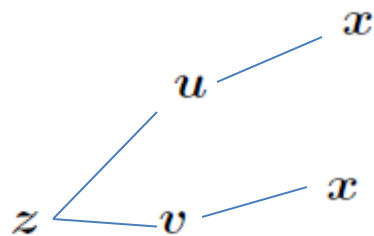
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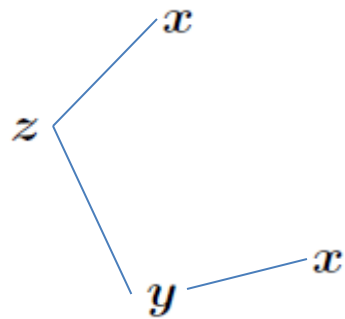
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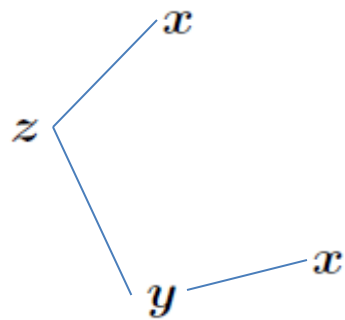


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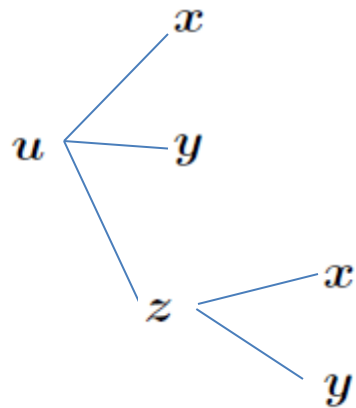


4. $z = f(x, y), \quad y = \varphi(x)$

$$\frac{dz}{dx} = \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \frac{dy}{dx} = \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \varphi'(x)$$

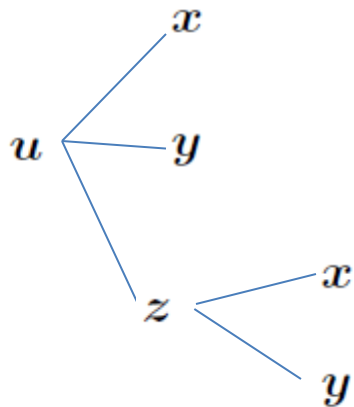


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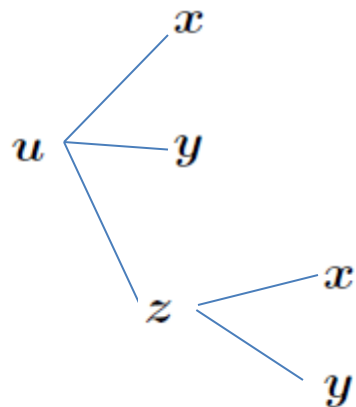
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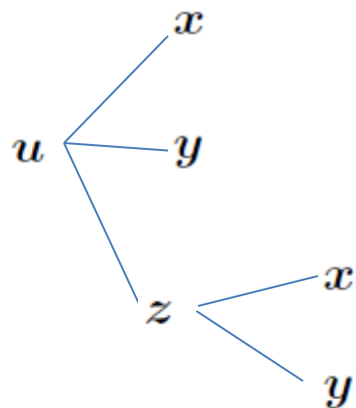
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可以通过求全微分求全部偏导数

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$$\frac{\partial z}{\partial x} = f'_u \varphi'_x + f'_v \psi'_x, \quad \frac{\partial z}{\partial y} = f'_u \varphi'_y + f'_v \psi'_y.$$

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$$\text{例} \quad z = \arctan \frac{y}{x}$$

$$\mathrm{d}z = \frac{\mathrm{d}(\frac{y}{x})}{1 + (\frac{y}{x})^2} = \frac{\frac{x \mathrm{d}y - y \mathrm{d}x}{x^2}}{\frac{x^2 + y^2}{x^2}}$$

$$\Rightarrow \frac{\partial z}{\partial x} = \frac{-y}{x^2 + y^2}, \quad \frac{\partial z}{\partial y} = \frac{x}{x^2 + y^2}.$$

例

$$z = (x^2 + y^2)^{100}$$

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$$\begin{aligned} \mathrm{d}z &= 100(x^2 + y^2)^{99} \mathrm{d}(x^2 + y^2) \\ &= 200(x^2 + y^2)^{99} (x \mathrm{d}y + y \mathrm{d}x) \end{aligned}$$

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