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作业: 周一. 15.2.4.9.11.

2. 设 $u(x, y, z) = \frac{z}{x^2 + y^2}$, 求 du .

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

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

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

显然偏导函数连续

$$du = -\frac{2xz}{(x^2 + y^2)^2} dx - \frac{2yz}{(x^2 + y^2)^2} dy + \frac{1}{x^2 + y^2} dz$$

4. 证明: 函数 $f(x, y) = \begin{cases} \frac{xy}{\sqrt{x^2 + y^2}}, & x^2 + y^2 \neq 0, \\ 0, & x^2 + y^2 = 0 \end{cases}$ 在点 $(0, 0)$ 是不可微分的.

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

同理 $f'_y(0, 0) = 0$

$$\lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{\frac{\Delta x \Delta y}{\sqrt{\Delta x^2 + \Delta y^2}} - 0 \cdot \Delta x - 0 \cdot \Delta y}{\sqrt{\Delta x^2 + \Delta y^2}} = \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{\Delta x \Delta y}{\Delta x^2 + \Delta y^2}$$

$$\therefore \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y = \Delta x}} = \frac{\Delta x^2}{2\Delta x^2} = \frac{1}{2} \neq 0$$

\therefore 函数在 $(0, 0)$ 处不可微为 $\frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} + o(\sqrt{\Delta x^2 + \Delta y^2})$

\therefore 函数在 $(0, 0)$ 处不可微

9. 函数 $f(x, y) = \begin{cases} \frac{xy}{x^2 + y^2}, & x^2 + y^2 \neq 0, \\ 0, & x^2 + y^2 = 0 \end{cases}$ 在点 $(0, 0)$ 的两个偏导数是否存在?

在点 $(0, 0)$ 是否可微? 为什么?

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

同理 $f'_y(0, 0) = 0$

而 $\lim_{\substack{x \rightarrow 0 \\ y = x}} f(x, y) = \frac{1}{2} \neq 0 \therefore$ 函数在 $(0, 0)$ 不连续, \therefore 必不可微

11. 若 $f'_x(x_0, y_0)$ 存在, 且 $f'_y(x, y)$ 在点 (x_0, y_0) 连续, 证明: $f(x, y)$ 在 (x_0, y_0) 处可微.

见右页

$$\begin{aligned} dz &= f(x_0 + \Delta x, y_0 + \Delta y) - f(x_0, y_0) \\ &= f(x_0 + \Delta x, y_0 + \Delta y) - f(x_0 + \Delta x, y_0) + f(x_0 + \Delta x, y_0) - f(x_0, y_0) \end{aligned}$$

由拉格朗日中值定理

$$dz = f'_y(x_0 + \Delta x, y_0 + \theta_1 \Delta y) \Delta y + f'_x(x_0 + \theta_2 \Delta x, y_0) \Delta x$$

$$\therefore \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} f'_y(x_0 + \Delta x, y_0 + \theta_1 \Delta y) = f'_y(x_0, y_0)$$

$$\therefore f'_y(x_0 + \Delta x, y_0 + \theta_1 \Delta y) = f'_y(x_0, y_0) + \varepsilon_1$$

$$\text{其中 } \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \varepsilon_1 = 0$$

$$\lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x, y_0) - f(x_0, y_0)}{\Delta x} = f'_x(x_0, y_0)$$

$$\text{即 } f(x_0 + \Delta x, y_0) - f(x_0, y_0) = f'_x(x_0, y_0) \Delta x + \varepsilon_2 \Delta x$$

$$\lim_{\Delta x \rightarrow 0} \varepsilon_2 = 0$$

$$\therefore dz = f'_y(x_0, y_0) \Delta y + \varepsilon_1 \Delta y + f'_x(x_0, y_0) \Delta x + \varepsilon_2 \Delta x$$

$$\text{故 } \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{dz - (f'_y(x_0, y_0) \Delta y + f'_x(x_0, y_0) \Delta x)}{\rho}$$

$$= \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \left| \frac{\varepsilon_1 \Delta y + \varepsilon_2 \Delta x}{\sqrt{\Delta x^2 + \Delta y^2}} \right| \leq \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} (|\varepsilon_1| + |\varepsilon_2|) = 0$$

$$\therefore \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{dz - (f'_y(x_0, y_0) \Delta y + f'_x(x_0, y_0) \Delta x)}{\rho} = 0$$

$\therefore f(x, y)$ 在 (x_0, y_0) 可微

作业: 周二. $\begin{matrix} P_{12} & (1, 2, 3, 4, 5, 6) \\ & 7 & 9(1) \end{matrix}$

1. 计算下列各题:

(1) 设 $z = \frac{t+s}{t-s}$, 其中 $t = 3x + y$, $s = x - 3y$, 求 $\frac{\partial z}{\partial x}$;

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial t} \cdot \frac{\partial t}{\partial x} + \frac{\partial z}{\partial s} \cdot \frac{\partial s}{\partial x}$$

$$= \frac{-2s}{(t-s)^2} \cdot 3 + \frac{2t}{(t-s)^2} \cdot 1$$

$$= \frac{2t - 6s}{(t-s)^2}$$

$$z < \sum_s^t x$$

(3) 设 $z = \arctan \frac{x+1}{y}$, $y = e^{(1+x)^2}$, 求 $\frac{dz}{dx}$;

$$\begin{aligned}\frac{dz}{dx} &= \frac{1}{1 + (\frac{x+1}{y})^2} \cdot \frac{y - (x+1)y'}{y^2} \\ &= \frac{y^2}{y^2 + (x+1)^2} \cdot \frac{y - (x+1) \cdot 2(x+1)y}{y^2} \\ &= \frac{y - 2(x+1)^2 y}{y^2 + (x+1)^2}\end{aligned}$$

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

$$\therefore \frac{dz}{dx} = \frac{y - 2y \ln y}{y^2 + \ln y}$$

(5) 设 $z = \arctan(xy)$, 而 $y = e^x$, 求 $\frac{dz}{dy}$.

$$x = \ln y.$$

$$\therefore \frac{dz}{dy} = \frac{(1 + \ln y)}{1 + (xy)^2}.$$

2. 计算下列各题, 其中 $f \in C^{(1)}$ 类函数:

(1) 设 $z = xf\left(\frac{y}{x}\right) + 2y\varphi\left(\frac{x}{y}\right)$, 式中 f, φ 均可导, 求 $\frac{\partial z}{\partial x}$;

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

5. 求下列复合函数指定的偏导数:

(1) $z = (x^2 + y^2)e^{-\arctan \frac{y}{x}}$, 求 $\frac{\partial^2 z}{\partial x^2}$, $\frac{\partial^2 z}{\partial x \partial y}$, $\frac{\partial^2 z}{\partial y^2}$;

$$\begin{aligned}\frac{\partial z}{\partial x} &= 2xe^{-\arctan \frac{y}{x}} + (x^2 + y^2) \cdot \frac{-1}{1 + (\frac{y}{x})^2} \cdot \left(-\frac{y}{x^2}\right) e^{-\arctan \frac{y}{x}} \\ &= e^{-\arctan \frac{y}{x}} (2x + y)\end{aligned}$$

$$\frac{\partial^2 z}{\partial x^2} = \frac{y \cdot e^{-\arctan \frac{y}{x}}}{x^2 + y^2} (2x + y) + e^{-\arctan \frac{y}{x}} \cdot 2$$

$$= e^{-\arctan \frac{y}{x}} \left(\frac{2x^2 + 2xy + 2y^2}{x^2 + y^2} \right)$$

$$\frac{\partial^2 z}{\partial x \partial y} = \frac{-\frac{1}{x}}{1 + (\frac{y}{x})^2} \cdot e^{-\arctan \frac{y}{x}} (2x + y) + e^{-\arctan \frac{y}{x}}$$

$$= e^{-\arctan \frac{y}{x}} \left(\frac{-x^2 - xy + y^2}{x^2 + y^2} \right)$$

$$\begin{aligned}\frac{\partial z}{\partial y} &= 2y \cdot e^{-\arctan \frac{y}{x}} + \frac{-\frac{1}{x}}{1 + (\frac{y}{x})^2} e^{-\arctan \frac{y}{x}} (x^2 + y^2) \\ &= e^{-\arctan \frac{y}{x}} (2y - x)\end{aligned}$$

$$\begin{aligned}\frac{\partial^2 z}{\partial y^2} &= \frac{-x}{x^2 + y^2} \cdot e^{-\arctan \frac{y}{x}} (2y - x) + 2e^{-\arctan \frac{y}{x}} \\ &= e^{-\arctan \frac{y}{x}} \left(\frac{2x^2 - 2xy + 2y^2}{x^2 + y^2} \right)\end{aligned}$$

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

$$\wedge u(x, y) = e^x \sin y \quad v(x, y) = x^2 + y^2$$

$$\begin{aligned}\frac{\partial z}{\partial x} &= \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x} \\ &= f'_1 \cdot e^x \sin y + f'_2 \cdot 2x\end{aligned}$$

$$\begin{aligned}\frac{\partial^2 z}{\partial x \partial y} &= e^x \sin y (f''_{11} \cdot e^x \cos y + f''_{12} \cdot 2y) + e^x \cos y f'_1 \\ &\quad + 2x (f''_{21} \cdot e^x \cos y + f''_{22} \cdot 2y)\end{aligned}$$

$$\begin{aligned}f''_{12} &= f''_{21} \\ &= e^x \cos y f'_1 + e^{2x} \sin y \cos y f''_{11} + 2e^x (x \cos y + y \sin y) f''_{12} + 4xy f''_{22}\end{aligned}$$

(5) 设函数 $z = F[\varphi(x) - y, x + \phi(y)]$, 其中 $\varphi(x)$ 、 $\phi(y)$ 都是可微函数,

求 $\frac{\partial^2 z}{\partial x \partial y}$

$$\wedge u(x, y) = \varphi(x) - y \quad v(x, y) = x + \phi(y)$$

$$\begin{aligned}\frac{\partial z}{\partial x} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} \\ &= F'_1 \cdot \varphi'(x) + F'_2\end{aligned}$$

$$\frac{\partial^2 z}{\partial x \partial y} = \varphi'(x) [F''_{11} \cdot (-1) + F''_{12} \cdot \phi'(y)] + F''_{21} \cdot (-1) + F''_{22} \cdot \phi'(y)$$

$$= -\varphi'(x) F''_{11} - F''_{21} + \varphi'(x) \phi'(y) F''_{12} + \phi'(y) F''_{22}$$

7. 证明: 函数 $u = \varphi(x+at) + \varphi(x-at)$ 满足波动方程 $\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$.

$$\frac{\partial u}{\partial t} = a \varphi'(x+at) - a \varphi'(x-at)$$

$$\frac{\partial^2 u}{\partial t^2} = a^2 \varphi''(x+at) + a^2 \varphi''(x-at) \quad \dots \quad \textcircled{1}$$

$$\frac{\partial u}{\partial x} = \varphi'(x+at) + \varphi'(x-at)$$

$$\frac{\partial^2 u}{\partial x^2} = \varphi''(x+at) + \varphi''(x-at) \quad \dots \quad \textcircled{2}$$

$$\text{由 } \textcircled{1}, \textcircled{2} \Rightarrow \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$$

9. 设函数 $u = f(x, y) \in C^{(1)}$, $x = r \cos \theta$, $y = r \sin \theta$. 证明:

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

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

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

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

作业. 周立. P80. 2. 4. b. 7 偶.

2. 函数 $y = y(x)$ 由方程 $y - \varepsilon \sin y = x$ ($0 < \varepsilon < 1$) 所确定, 求 $\frac{d^2 y}{dx^2}$.

两边对 x 求导: $y' - y' \cdot \varepsilon \cos y = 1 \Rightarrow y' = \frac{1}{1 - \varepsilon \cos y}$

$$\begin{aligned} \therefore y'' &= - \frac{-\varepsilon \cdot (-\sin y) \cdot y'}{(1 - \varepsilon \cos y)^2} \\ &= - \frac{\varepsilon \cdot \sin y \cdot y'}{(1 - \varepsilon \cos y)^2} \\ &= - \frac{\varepsilon \cdot \sin y}{(1 - \varepsilon \cos y)^2} \cdot \frac{1}{1 - \varepsilon \cos y} \\ &= \frac{-\varepsilon \cdot \sin y}{(1 - \varepsilon \cos y)^3} = \frac{dy}{dx^2} \end{aligned}$$

4. 函数 $z = z(x, y)$ 由方程 $F\left(x + \frac{z}{y}, y + \frac{z}{x}\right) = 0$ 所确定, 其中 F 有连续的一阶偏导数, 求证 $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = z - xy$.

对 x 求导: $F'_1 \cdot \left(1 + \frac{1}{y} \cdot \frac{\partial z}{\partial x}\right) + F'_2 \cdot \frac{\partial z}{\partial x} \cdot \frac{z}{x^2} = 0$

$$\frac{\partial z}{\partial x} \left(\frac{F'_1}{y} + \frac{F'_2}{x^2} \right) + F'_1 = \frac{z \cdot F'_2}{x^2} = 0$$

$$x \frac{\partial z}{\partial x} = \frac{F'_2 \cdot z - x^2 F'_1}{\frac{x^2 F'_1}{y} + F'_2} \cdot x = \frac{x z \cdot F'_2 - x^3 F'_1}{\frac{x^2}{y} F'_1 + F'_2}$$

对 y 求导: $F'_1 \cdot \frac{\partial z}{\partial y} \cdot \frac{z}{y^2} + F'_2 \cdot \left(1 + \frac{1}{x} \cdot \frac{\partial z}{\partial y}\right) = 0$

$$\frac{\partial z}{\partial y} \left(\frac{F'_1}{y^2} + \frac{F'_2}{x} \right) - \frac{z}{y^2} F'_1 + F'_2 = 0$$

$$y \frac{\partial z}{\partial y} = \frac{\frac{z}{y^2} F'_1 - F'_2}{\frac{F'_1}{y^2} + \frac{F'_2}{x}} \cdot y = \frac{y z F'_1 - y^3 F'_2}{F'_1 + \frac{y^2}{x} F'_2}$$

$$\begin{aligned} \therefore x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} &= \frac{y z \cdot F'_2 - y x^2 F'_1}{x F'_1 + y F'_2} + \frac{x z F'_1 - x y^2 F'_2}{x F'_1 + y F'_2} \\ &= \frac{(y z - x y^2) F'_2 + (-y x^2 + x z) F'_1}{x F'_1 + y F'_2} \\ &= \frac{y F'_2 (z - x y) + x F'_1 (z - x y)}{x F'_1 + y F'_2} \\ &= z - x y \end{aligned}$$

6. 设函数 $u = f(x, y, z)$, $z = g(x, y)$, 求 $\frac{\partial^2 u}{\partial x \partial y}$.

$$\begin{aligned} \frac{\partial u}{\partial x} &= f'_1 + f'_3 g'_1 \\ \frac{\partial^2 u}{\partial x \partial y} &= f''_{12} + f''_{13} g'_2 + f'_1 (f''_{32} + f''_{33} g'_2) + f''_{21} f'_3 \end{aligned}$$

7. (2) 设 $\begin{cases} x^2 + y^2 = \frac{1}{2} z^2 \\ x + y + z = 2 \end{cases}$, 确定函数 $x = x(z)$, $y = y(z)$, 求 $\frac{dx}{dz}$ 和 $\frac{dy}{dz}$ 在 $x=1$, $y=-1$, $z=2$ 处的值;

$$\begin{cases} 2x \frac{dx}{dz} + 2y \frac{dy}{dz} = z \\ \frac{dx}{dz} + \frac{dy}{dz} = -1 \end{cases}$$

$$\frac{dx}{dz} = \frac{\begin{vmatrix} -1 & 2y \\ 1 & 1 \end{vmatrix}}{\begin{vmatrix} 2x & 2y \\ 1 & 1 \end{vmatrix}} = \frac{z + 2y}{2x - 2y} \bigg|_{\substack{x=1 \\ y=-1 \\ z=2}} = 0$$

$$\frac{dy}{dz} = \frac{\begin{vmatrix} 2x & z \\ 1 & -1 \end{vmatrix}}{2x - 2y} = \frac{-2x - z}{2x - 2y} \bigg|_{\substack{x=1 \\ y=-1 \\ z=2}} = \frac{-4}{4} = -1$$

(4) 函数 $u = u(x, y)$, $v = v(x, y)$ 由方程组 $\begin{cases} xu - yv = 0 \\ yu + xv = 1 \end{cases}$ 所确定, 求 du .

$$\begin{cases} u + x \frac{\partial u}{\partial x} - y \frac{\partial v}{\partial x} = 0 \\ y \frac{\partial u}{\partial x} + v + x \frac{\partial v}{\partial x} = 0 \end{cases} \Rightarrow \frac{\partial v}{\partial x} = \frac{\begin{vmatrix} 1 & -y \\ y & -v \end{vmatrix}}{\begin{vmatrix} 1 & x \\ y & 1 \end{vmatrix}} = - \frac{xv - yu}{x^2 + y^2}$$

$$\begin{cases} x \frac{\partial u}{\partial y} - v - y \frac{\partial v}{\partial y} = 0 \\ u + y \frac{\partial u}{\partial y} + x \frac{\partial v}{\partial y} = 0 \end{cases} \Rightarrow \frac{\partial v}{\partial y} = \frac{\begin{vmatrix} x & v \\ 1 & -u \end{vmatrix}}{\begin{vmatrix} x & -y \\ y & 1 \end{vmatrix}} = - \frac{xu + yv}{x^2 + y^2}$$

$$\therefore dv = \frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy = - \frac{xv - yu}{x^2 + y^2} dx - \frac{xu + yv}{x^2 + y^2} dy$$

