

# 2024/10/21

## 1.

求函数  $f(x, y) = xy \ln(x^2 + y^2)$  的极值.

**Answer:**

解方程组:

$$\begin{cases} \frac{\partial f}{\partial x} = y \ln(x^2 + y^2) + \frac{2xy^2}{x^2 + y^2} = 0 \\ \frac{\partial f}{\partial y} = x \ln(x^2 + y^2) + \frac{2x^2y}{x^2 + y^2} = 0 \end{cases}$$

得到驻点:

$$(0, \pm 1), (\pm 1, 0), \left( \pm \frac{1}{\sqrt{2e}}, \pm \frac{1}{\sqrt{2e}} \right)$$

考虑海森矩阵  $H$ :

$$H_f = \begin{pmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial y \partial x} & \frac{\partial^2 f}{\partial y^2} \end{pmatrix}$$

注意到  $H_f(0, \pm 1) = H_f(\pm 1, 0) = \begin{pmatrix} 0 & 2 \\ 2 & 0 \end{pmatrix}$  为不定型, 因此他们不是极值.

考察函数:  $g(z) = \frac{1}{2} \ln(z) + z$ , 其有唯一极小值点  $z = 1$ , 故  $f(x, y)$  有极小值点:  $\pm \left( \frac{1}{\sqrt{2e}}, \frac{1}{\sqrt{2e}} \right)$  和极大值点:  $\pm \left( \frac{1}{\sqrt{2e}}, -\frac{1}{\sqrt{2e}} \right)$

## 2.

设  $f(x, y) = (y - x^2)(y - 3x^2)$ , 证明: 当  $f(x, y)$  的定义域限制在过  $(0, 0)$  的任一条直线上时, 它在  $(0, 0)$  取极小值.

**Answer:**

对直线  $x = 0$ ,  $f = y^2$  显然在  $(0, 0)$  取极小值

对形如  $y = kx$  的其他直线,  $f = x^2(k - x)(k - 3x)$ , 有  $f' = 12x^3 - 12kx^2 + 2k^2x$ ,  $f'' = 36x^2 - 24kx + 2k^2$ .  $f'(0) = 0$ ,  $f''(0) > 0$ , 得证.

### 3.

设函数  $u = u(x, y)$  在单位圆盘  $B = \{(x, y) : x^2 + y^2 < 1\}$  的闭包上具有二阶连续偏导数, 在  $B$  内满足  $u(x, y) = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$  并且在  $\partial B$  上  $u(x, y) = 0$ . 证明在  $\overline{B}$  上,  $u(x, y) = 0$ .

**Answer:**

反证法. 假设  $\exists (x_0, y_0) \in \Delta$  s.t.  $u(x_0, y_0) \neq 0$ , 则有

$$\min_{(x,y) \in \overline{\Delta}} u(x, y) < 0 \text{ or } \max_{(x,y) \in \overline{\Delta}} u(x, y) > 0$$

不妨设  $(x_0, y_0)$  为最小值点, 则

$$\frac{\partial^2 u(x_0, y_0)}{\partial x^2} + \frac{\partial^2 u(x_0, y_0)}{\partial y^2} < 0$$

不妨设  $\frac{\partial^2 u(x_0, y_0)}{\partial x^2} < 0$ , 由于是最小值点, 又有  $\frac{\partial u(x_0, y_0)}{\partial x} = 0$ , 这与极小值矛盾, 故  $u = 0$

### 4.

求  $f(x, y, z) = 4x^2 + y^2 + 5z^2$  在平面  $2x + 3y + 4z = 12$  内的最小值点.

**Answer:**

利用拉格朗日乘数法, 令

$$F(x, y, z, \lambda) = f(x, y, z) + \lambda(2x + 3y + 4z - 12)$$

解方程组

$$\begin{cases} \frac{\partial F}{\partial x} = 8x + 2\lambda = 0, \\ \frac{\partial F}{\partial y} = 2y + 3\lambda = 0, \\ \frac{\partial F}{\partial z} = 10z + 4\lambda = 0, \\ \frac{\partial F}{\partial \lambda} = 2x + 3y + 4z - 12 = 0 \end{cases}$$

得到驻点  $(\frac{5}{11}, \frac{30}{11}, \frac{8}{11})$ , 其Hesse矩阵  $H_f(\frac{5}{11}, \frac{30}{11}, \frac{8}{11}) = \begin{pmatrix} 8 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 10 \end{pmatrix}$  正定, 故  $(\frac{5}{11}, \frac{30}{11}, \frac{8}{11})$  为极小值点, 即为最小值点.

## 5.

求函数  $z = \frac{1}{2}(x^2 + y^2)$  在约束条件  $x + y = c$  (其中  $c > 0$ ) 下的极值, 并证明对于  $a \geq 0, b \geq 0, K \in \mathbb{N}$ , 有  $\left(\frac{a+b}{2}\right)^K \leq \frac{a^K + b^K}{2}$ .

**Answer:**

### (1)

利用拉格朗日乘数法, 令

$$F(x, y, \lambda) = \frac{1}{2}(x^K + y^K) + \lambda(x + y - c)$$

解方程组

$$\begin{cases} \frac{\partial F}{\partial x} = Kx^{K-1} + \lambda = 0, \\ \frac{\partial F}{\partial y} = Ky^{K-1} + \lambda = 0, \\ \frac{\partial F}{\partial \lambda} = x + y - c = 0 \end{cases}$$

得到驻点  $(\frac{c}{2}, \frac{c}{2})$ ,  $H_f(\frac{c}{2}, \frac{c}{2}) = \frac{K(K-1)}{2} \begin{pmatrix} x^{K-2} & 0 \\ 0 & y^{K-2} \end{pmatrix} \Big|_{(\frac{c}{2}, \frac{c}{2})}$  正定, 故为极小值点, 极小值

$$f(\frac{c}{2}, \frac{c}{2}) = \frac{c^K}{2^K}$$

以上令  $K = 2$ , 极值为  $\frac{c^2}{4}$

### (2)

由(1)得  $\frac{1}{2}(x^K + y^K) = f(x, y) \geq f(\frac{c}{2}, \frac{c}{2}) = \frac{c^K}{2^K}$ , 其中  $x, y$  满足  $x + y = c$ , 从而

$$\left(\frac{a+b}{2}\right)^K \leq \frac{a^K + b^K}{2}$$

# 2024/10/23

## 1.

证明曲面  $\sqrt{x} + \sqrt{y} + \sqrt{z} = \sqrt{a} \ (a > 0)$  上每点的切平面与各个坐标轴交点到原点的距离之和为常数

**Answer:**

设曲面  $z = a$  上的一点为  $(x_0, y_0, z_0)$ . 该点的切平面方程为:

$$\frac{x - x_0}{\sqrt{x_0}} + \frac{y - y_0}{\sqrt{y_0}} + \frac{z - z_0}{\sqrt{z_0}} = 0$$

三个距离之和为  $\sqrt{ax_0} + \sqrt{ay_0} + \sqrt{az_0} = a$

## 2.

证明曲面  $xyz = a \ (a > 0)$  上任一点的切平面与三个坐标平面所围的体积为常数

**Answer:**

设曲面  $xyz = a$  上的一点为  $(x_0, y_0, z_0)$ , 切平面方程为:

$$x_0 y_0 (z - z_0) + y_0 z_0 (x - x_0) + z_0 x_0 (y - y_0) = 0$$

通过计算偏导数并将切平面与坐标平面交点代入, 可以得到切平面所围的体积为:

$$V = \frac{1}{6} \cdot 3x_0 \cdot 3y_0 \cdot 3z_0 = \frac{9a}{2}$$

## 3.

求曲线  $\begin{cases} 3x^2y + y^2z + 2 = 0 \\ 2xz - x^2y - 3 = 0 \end{cases}$  在  $(1, -1, 1)$  的切线方程与法平面方程

**Answer:**

$$\frac{\partial F_1}{\partial x} = 6xy, \frac{\partial F_1}{\partial y} = 3x^2 + 2yz, \frac{\partial F_1}{\partial z} = y^2$$

$$\frac{\partial F_2}{\partial x} = 2z - 2xy, \frac{\partial F_2}{\partial y} = -x^2, \frac{\partial F_2}{\partial z} = 2x$$

以上在  $(1, -1, 1)$  的值为  $(-6, 1, 1), (4, -1, 2)$

$$(-6, 1, 1) \times (4, -1, 2) = (3, 16, 2)$$

切线:

$$\frac{x-1}{3} = \frac{y-1}{16} = \frac{z-1}{2}$$

平面:

$$3(x-1) + 16(y-1) + 2(z-1) = 0$$