

第十届清疏竞赛班非数学类 24

多元积分

对光滑曲面 S , Ω 是 S 围成区域, $n = (\cos \alpha, \cos \beta, \cos \gamma)$ 是单位外法向量. 课内学过, 对足够好的 P, Q, R , 我们有

$$\iint_S P \cos \alpha + Q \cos \beta + R \cos \gamma dS = \iiint_{\Omega} \left(\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} \right) dV$$

理解: 分部积分转移导数:

$$\text{设 } f, g \text{ 光滑, 且 } fg \text{ 在 } \partial\Omega \text{ 上为0, 则有 } \iiint_{\Omega} \frac{\partial f}{\partial x} g dV = - \iiint_{\Omega} f \frac{\partial g}{\partial x} dV.$$

证明:

$$\iiint_{\Omega} \left(\frac{\partial f}{\partial x} g + f \frac{\partial g}{\partial x} \right) dV = \iiint_{\Omega} \frac{\partial(fg)}{\partial x} dV = \iint_{\partial\Omega} fg \cdot \cos \alpha dV = 0.$$

理解: $\int_L (Pdx + Qdy) = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy$ 也可以写作 gauss 公式的形式:

$$\int_L (Pdx + Qdy) = \int_L (P \cos \alpha + Q \sin \alpha) ds, \text{ 这里 } (\cos \alpha, \sin \alpha) \text{ 切线方向.}$$

外法向应该是 $\left(\cos\left(\alpha - \frac{\pi}{2}\right), \sin\left(\alpha - \frac{\pi}{2}\right) \right) = (\sin \alpha, -\cos \alpha)$

$$\int_L (Q \sin \alpha + (-P)(-\cos \alpha)) ds = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy.$$

经典习题：

设 $f(x, y) \in C^4(D)$, $D = \{(x, y) \in \mathbb{R}^2 : 0 \leq x, y \leq 1\}$, f 在 D 边界为 0,

且在 D 上, 我们有 $\left| \frac{\partial^4 f}{\partial x^2 \partial y^2} \right| \leq b$, 证明 $\left| \iint_D f(x, y) dx dy \right| \leq \frac{b}{144}$.

分析: $\frac{\partial^4 g}{\partial x^2 \partial y^2}$ 要为常数, 则 g 是一个 x 的二次函数 $\times y$ 的二次函数.

那么 g 能提供零边界条件最多的就是 $g(x, y) = x(1-x)y(1-y)$

证明:

$$\begin{aligned} \left| \iint_D f(x, y) dx dy \right| &= \frac{1}{4} \left| \iint_D f(x, y) \frac{\partial^4 [x(1-x)y(1-y)]}{\partial x^2 \partial y^2} dx dy \right| \\ &\stackrel{f(x, y) \frac{\partial^3 [x(1-x)y(1-y)]}{\partial x^2 \partial y} \text{ 有 } 0 \text{ 边界条件}}{=} \frac{1}{4} \left| \iint_D \frac{\partial f(x, y)}{\partial y} \frac{\partial^3 [x(1-x)y(1-y)]}{\partial x^2 \partial y} dx dy \right| \\ &\stackrel{\frac{\partial f(x, y)}{\partial y} \frac{\partial^2 [x(1-x)y(1-y)]}{\partial x^2} \text{ 有 } 0 \text{ 边界条件}}{=} \frac{1}{4} \left| \iint_D \frac{\partial^2 f(x, y)}{\partial y^2} \frac{\partial^2 [x(1-x)y(1-y)]}{\partial x^2} dx dy \right| \\ &\stackrel{\frac{\partial^2 f(x, y)}{\partial y^2} \frac{\partial [x(1-x)y(1-y)]}{\partial x} \text{ 有 } 0 \text{ 边界条件}}{=} \frac{1}{4} \left| \iint_D \frac{\partial^3 f(x, y)}{\partial x \partial y^2} \frac{\partial [x(1-x)y(1-y)]}{\partial x} dx dy \right| \\ &\stackrel{\frac{\partial^3 f(x, y)}{\partial x \partial y^2} (x(1-x)y(1-y)) \text{ 有 } 0 \text{ 边界条件}}{=} \frac{1}{4} \left| \iint_D \frac{\partial^4 f(x, y)}{\partial x^2 \partial y^2} (x(1-x)y(1-y)) dx dy \right| \end{aligned}$$

故

$$\begin{aligned} \left| \iint_D f(x, y) dx dy \right| &\leq \frac{1}{4} \iint_D \left| \frac{\partial^4 f(x, y)}{\partial x^2 \partial y^2} \right| \cdot x(1-x)y(1-y) dx dy \\ &\leq \frac{b}{4} \iint_D x(1-x)y(1-y) dx dy = \frac{b}{4} \left(\int_0^1 x(1-x) dx \right)^2 = \frac{b}{144}. \end{aligned}$$

总结: 分部积分转移导数思想和需要零边界思想.

下面等式非常重要,但也可以不记.

$$\text{设 } u, v \text{ 光滑, 证明: } \iiint_{\Omega} \nabla u \cdot \nabla v dV = - \iiint_{\Omega} u \Delta v dV + \iint_S u \frac{\partial v}{\partial n} dS$$

$\frac{\partial v}{\partial n}$: 表示 v 对外法向的方向导数

证明:

$$\begin{aligned} \iint_S u \frac{\partial v}{\partial n} dS &= \iint_S u \frac{\partial v}{\partial n} dS = \iint_S \left(u \frac{\partial v}{\partial x} dy dz + u \frac{\partial v}{\partial y} dz dx + u \frac{\partial v}{\partial z} dx dy \right) \\ &= \iiint_{\Omega} \left(\sum_{cyc} \frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + u \sum_{cyc} \frac{\partial^2 v}{\partial x^2} \right) dV \\ &= \iiint_{\Omega} \nabla u \cdot \nabla v dV + \iiint_{\Omega} u \Delta v dV, \text{ 证毕!} \end{aligned}$$

真题：

如果 f 在 $\partial\Omega$ 上为0,二阶连续可微,证明: $\exists C > 0$,使得

$$C \iiint_{\Omega} f^2 dV + \frac{1}{C} \iiint_{\Omega} (\Delta f)^2 dV \geq 2 \iiint_{\Omega} |\nabla f|^2 dV.$$

证明:

方法1:

$$\text{在} \iiint_{\Omega} \nabla u \cdot \nabla v dV = - \iiint_{\Omega} u \Delta v dV + \iint_S u \frac{\partial v}{\partial n} dS \text{ 取 } u = v = f, \text{ 则}$$

$$\iiint_{\Omega} |\nabla f|^2 dV = - \iiint_{\Omega} f \Delta f dV + \iint_S f \frac{\partial f}{\partial n} dS = - \iiint_{\Omega} f \Delta f dV$$

$$\iiint_{\Omega} |\nabla f|^2 dV \leq \iiint_{\Omega} |f \Delta f| dV = \iiint_{\Omega} \left| \sqrt{C} f \frac{1}{\sqrt{C}} \Delta f \right| dV$$

$$\leq \frac{1}{2} \iiint_{\Omega} C |f|^2 dV + \frac{1}{2} \frac{1}{C} \iiint_{\Omega} (\Delta f)^2 dV$$

$$\text{因此就证明了} C \iiint_{\Omega} f^2 dV + \frac{1}{C} \iiint_{\Omega} (\Delta f)^2 dV \geq 2 \iiint_{\Omega} |\nabla f|^2 dV.$$

方法2:

$$\begin{aligned} \iiint_{\Omega} |\nabla f|^2 dV &= \sum_{cyc} \iiint_{\Omega} \frac{\partial f}{\partial x} \cdot \frac{\partial f}{\partial x} dV \stackrel{\text{分部积分转移导数}}{=} - \sum_{cyc} \iiint_{\Omega} f \frac{\partial^2 f}{\partial x^2} dV \\ &= - \iiint_{\Omega} f \Delta f dV, \text{然后运用方法1就可以证明.} \end{aligned}$$

真题: $\Delta f = \sqrt{x^2 + y^2 + z^2}$, 区域 Ω 是单位球,

计算 $\iiint_{\Omega} (xf_x + yf_y + zf_z) dV$

证明:

$$\begin{aligned}
 & \iiint_{\Omega} (xf_x + yf_y + zf_z) dV \\
 &= \sum_{cyc} \iiint_{\Omega} xf_x dV \\
 &= \frac{1}{2} \sum_{cyc} \iiint_{\Omega} \frac{\partial(x^2 + y^2 + z^2)}{\partial x} \frac{\partial f}{\partial x} dV \\
 &= -\frac{1}{2} \sum_{cyc} \iiint_{\Omega} (x^2 + y^2 + z^2) \frac{\partial^2 f}{\partial x^2} dV + \frac{1}{2} \sum_{cyc} \iint_{\partial\Omega} (x^2 + y^2 + z^2) \frac{\partial f}{\partial x} dy dz \\
 &= -\frac{1}{2} \iiint_{\Omega} (x^2 + y^2 + z^2)^{\frac{3}{2}} dV + \frac{1}{2} \sum_{cyc} \iint_{\partial\Omega} \frac{\partial f}{\partial x} dy dz \\
 &= -\frac{1}{2} \iiint_{\Omega} (x^2 + y^2 + z^2)^{\frac{3}{2}} dV + \frac{1}{2} \sum_{cyc} \iiint_{\Omega} \frac{\partial^2 f}{\partial x^2} dV \\
 &= -\frac{1}{2} \iiint_{\Omega} (x^2 + y^2 + z^2)^{\frac{3}{2}} dV + \frac{1}{2} \iiint_{\Omega} (x^2 + y^2 + z^2)^{\frac{1}{2}} dV \\
 &= -\frac{1}{2} \int_0^1 dr \iint_{x^2+y^2+z^2=r^2} (x^2 + y^2 + z^2)^{\frac{3}{2}} dS + \frac{1}{2} \int_0^1 dr \iint_{x^2+y^2+z^2=r^2} (x^2 + y^2 + z^2)^{\frac{1}{2}} dS \\
 &= -2\pi \int_0^1 r^5 dr + 2\pi \int_0^1 r^3 dr \\
 &= -\frac{\pi}{3} + \frac{\pi}{2} = \frac{\pi}{6}.
 \end{aligned}$$

真题：

$f(x, y)$ 在 $x^2 + y^2 \leq a^2$ 上连续可微，且在边界上 $f(x, y) = a^2$

且在圆 $x^2 + y^2 \leq a^2$ 上， $|f_x|^2 + |f_y|^2 \leq a^2$, $a > 0$, 证明：

$$\left| \iint_{x^2+y^2 \leq a^2} f(x, y) dx dy \right| \leq \frac{4}{3} \pi a^4$$

证明：

本题当然也可以使用分部积分转移导数的观点，

我们换一个观点：直接从曲线（面）积分出发配凑.

$$\begin{aligned} & \int_{x^2+y^2=a^2} -y f dx + x f dy \\ &= \iint_{x^2+y^2 \leq a^2} 2f(x, y) + x f_x + y f_y dx dy \\ &= a^2 \int_{x^2+y^2=a^2} -y dx + x dy \\ &= a^2 \iint_{x^2+y^2 \leq a^2} 2 dx dy \end{aligned}$$

$$\text{故 } \iint_{x^2+y^2 \leq a^2} 2f(x, y) + x f_x + y f_y dx dy = a^2 \iint_{x^2+y^2 \leq a^2} 2 dx dy$$

$$\text{即 } \iint_{x^2+y^2 \leq a^2} f(x, y) dx dy = \iint_{x^2+y^2 \leq a^2} a^2 dx dy - \frac{1}{2} \iint_{x^2+y^2 \leq a^2} x f_x + y f_y dx dy$$

$$= \pi a^4 - \frac{1}{2} \iint_{x^2+y^2 \leq a^2} x f_x + y f_y dx dy$$

$$\begin{aligned} & \left| \iint_{x^2+y^2 \leq a^2} x f_x + y f_y dx dy \right| \leq \iint_{x^2+y^2 \leq a^2} |x f_x + y f_y| dx dy \\ & \leq a \iint_{x^2+y^2 \leq a^2} \sqrt{x^2 + y^2} dx dy = a \int_0^a dr \int_{x^2+y^2=r^2} \sqrt{x^2 + y^2} ds \end{aligned}$$

$$= 2\pi a \int_0^a r^2 dr = \frac{2\pi}{3} a^4$$

$$\text{因此 } \left| \iint_{x^2+y^2 \leq a^2} f(x, y) dx dy \right| \leq \pi a^4 + \frac{\pi}{3} a^4 = \frac{4}{3} \pi a^4.$$

设 $D = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 \leq 1\}$, U 是 \mathbb{R}^2 包含 D 的开区域, $f \in C^1(U)$,

且 $f|_{\partial D} = 0$, 证明 $\left| \iint_D f(x, y) dx dy \right| \leq \frac{\pi}{3} \max_{(x, y) \in D} \sqrt{|f_x|^2 + |f_y|^2}$.

证明:

$$0 = \int_{x^2+y^2=1} -y f dx + x f dy$$

$$= \iint_D 2f + x f_x + y f_y dx dy$$

$$\text{故 } \iint_D f dx dy = -\frac{1}{2} \iint_D x f_x + y f_y dx dy$$

因此

$$\left| \iint_D f(x, y) dx dy \right| \leq \frac{1}{2} \frac{2}{3} \pi \cdot \max_{(x, y) \in D} \sqrt{|f_x|^2 + |f_y|^2} = \frac{\pi}{3} \max_{(x, y) \in D} \sqrt{|f_x|^2 + |f_y|^2}.$$

设 $\lambda, a \in \mathbb{R}, a < 0, G$ 是包含单位开圆 B 和其边界的连通开集, $u \in C^2(G)$

若 $\Delta u = \lambda u, (x, y) \in B, \frac{\partial u}{\partial n} = au(x, y) \in \partial B$, 若 u 不恒为 0, 证明 $\lambda < 0$

证明:

强行配凑和分部积分转移导数思想仍然适用, 但本题不是那么直接.

在 $\iiint_{\Omega} \nabla u \cdot \nabla v dV = - \iiint_{\Omega} u \Delta v dV + \iint_S u \frac{\partial v}{\partial n} dS$ 令 $v = u$ 就有

$$\iiint_{\Omega} |\nabla u|^2 dV = - \iiint_{\Omega} u \Delta u dV + \iint_S u \frac{\partial u}{\partial n} dS = -\lambda \iiint_{\Omega} u^2 dV + a \iint_S u^2 dS$$

若 u 不恒为 0, 那么 $0 \leq \iiint_{\Omega} |\nabla u|^2 dV < -\lambda \iiint_{\Omega} u^2 dV, \iiint_{\Omega} u^2 dV > 0,$

于是 $-\lambda > 0$, 因此我们就证明了 $\lambda < 0$.

Poincare不等式

设 D 是由简单光滑闭曲线 L 围成区域, $f(x, y)$ 在 \bar{D} 上有连续偏导数, 且在边界上 $f(x, y) = 0$, 证明:

$$\iint_D f^2(x, y) dx dy \leq \max_D \{x^2 + y^2\} \iint_D [f_x^2 + f_y^2] dx dy$$

证明:

$$0 = \int_L -yf^2 dx + xf^2 dy = \iint_D 2f^2 + 2xff_x + 2yff_y dx dy$$

$$\text{因此 } \iint_D f^2 dx dy = - \iint_D f(xf_x + yf_y) dx dy \leq \iint_D |f(xf_x + yf_y)| dx dy$$

$$\leq \sqrt{\iint_D |f|^2 dx dy} \cdot \sqrt{\iint_D |xf_x + yf_y|^2 dx dy}$$

$$\leq \sqrt{\iint_D |f|^2 dx dy} \cdot \sqrt{\iint_D (x^2 + y^2)(f_x^2 + f_y^2) dx dy}$$

$$\text{故 } \sqrt{\iint_D |f|^2 dx dy} \leq \sqrt{\iint_D (x^2 + y^2)(f_x^2 + f_y^2) dx dy}$$

$$\leq \sqrt{\max_D \{x^2 + y^2\} \iint_D (f_x^2 + f_y^2) dx dy}$$

$$\text{因此 } \iint_D f^2(x, y) dx dy \leq \max_D \{x^2 + y^2\} \iint_D [f_x^2 + f_y^2] dx dy.$$

$B(a, R)$ 表示 \mathbb{R}^3 中 a 为心, 半径为 R 的开球

设 $u \in C^1(B(a, R))$ 且 $\iint_{\partial B(a, r)} \frac{\partial u}{\partial n} dS = 0, \forall r \in (0, R)$

证明: $\frac{1}{4\pi r^2} \iint_{\partial B(a, r)} u dS = u(a), \forall r \in (0, R)$.

证明:

$$\begin{aligned} & \frac{d \left(\frac{1}{4\pi r^2} \iint_{\partial B(a, r)} u(x) dS(x) \right)_{x=a+ry}}{dr} = \frac{d \left(\frac{1}{4\pi} \iint_{\partial B(0,1)} u(a+ry) dS(y) \right)}{dr} \\ &= \frac{1}{4\pi} \iint_{\partial B(0,1)} \frac{d}{dr} u(a+ry) dS(y) \\ &= \frac{1}{4\pi} \iint_{\partial B(0,1)} \sum_{i=1}^3 u_i(a+ry) \cdot y_i dS(y) \\ &\stackrel{y=\frac{x-a}{r}}{=} \frac{1}{4\pi} \iint_{\partial B(0,1)} \sum_{i=1}^3 u_i(a+ry) \cdot y_i dS(y) \\ &= \frac{1}{4\pi r^2} \iint_{\partial B(a,r)} \sum_{i=1}^3 u_i(x) \cdot \frac{x_i - a}{r} dS(x) \end{aligned}$$

熟记以 (a, b, c) 为心半径为 r 的球面上一点 (x, y, z)

的单位外法向量为 $\left(\frac{x-a}{r}, \frac{y-b}{r}, \frac{z-c}{r} \right)$.

因此 $\frac{1}{4\pi r^2} \iint_{\partial B(a,r)} \sum_{i=1}^3 u_i(x) \cdot \frac{x_i - a}{r} dS(x)$

$$= \frac{1}{4\pi r^2} \iint_{\partial B(a,r)} \frac{\partial u}{\partial n} dS(y) = 0.$$

因此运用积分中值定理, 我们有

$$\begin{aligned} & \frac{1}{4\pi r^2} \iint_{\partial B(a,r)} u dS = \lim_{r \rightarrow 0} \frac{1}{4\pi r^2} \iint_{\partial B(a,r)} u dS \\ &= \lim_{r \rightarrow 0} \frac{4\pi r^2}{4\pi r^2} u(\xi, \eta, \zeta) = u(a), \text{ 其中 } (\xi, \eta, \zeta) \in \partial B(a, r). \end{aligned}$$

设 $h \in C^2(\mathbb{R}^3)$, $\partial B(M, r)$ 是 $M = (x, y, z)$ 为心, 半径为 $r > 0$ 的球面,

$$\text{定义 } M_h(x, y, z, r) = \frac{1}{4\pi r^2} \iint_{\partial B(M, r)} h(\xi, \eta, \zeta) dS(\xi, \eta, \zeta)$$

$$\text{证明: } \Delta M_h(x, y, z, r) = \left(\frac{\partial^2}{\partial r^2} + \frac{2}{r} \frac{\partial}{\partial r} \right) M_h(x, y, z, r),$$

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

$$\text{并证明 } \lim_{r \rightarrow 0^+} \frac{\partial}{\partial r} M_h(x, y, z, r) = 0.$$

证明:

$$\begin{aligned} \frac{\partial M_h}{\partial r} &= \frac{\partial}{\partial r} \left(\frac{1}{4\pi r^2} \iint_{\partial B(M, r)} h(\xi, \eta, \zeta) dS(\xi, \eta, \zeta) \right) \\ &= \frac{\partial}{\partial r} \left(\frac{1}{4\pi} \iint_{\partial B(0,1)} h(\xi + rx, \eta + ry, \zeta + rz) dS(\xi, \eta, \zeta) \right) \\ &= \frac{1}{4\pi} \iint_{\partial B(0,1)} h_1 x + h_2 y + h_3 z dS(\xi, \eta, \zeta) \\ &= \frac{1}{4\pi r^2} \iint_{\partial B(M, r)} h_1 \frac{\xi - x}{r} + h_2 \frac{\eta - y}{r} + h_3 \frac{\zeta - z}{r} dS(\xi, \eta, \zeta) \\ &\stackrel{\text{Gauss}}{=} \frac{1}{4\pi r^2} \iiint_{B(M, r)} \Delta h(\xi, \eta, \zeta) dV(\xi, \eta, \zeta) \\ &\text{积分中值定理} \\ &= \frac{1}{4\pi r^2} \frac{4}{3} \pi r^3 \cdot \Delta h(\xi_0, \eta_0, \zeta_0) \rightarrow 0, \text{ 当 } r \rightarrow 0. \end{aligned}$$

进一步

$$\begin{aligned}
& \frac{\partial^2 M_h}{\partial r^2} \\
&= -\frac{1}{2\pi r^3} \iiint_{B(M,r)} \Delta h(\xi, \eta, \zeta) dV(\xi, \eta, \zeta) + \frac{1}{4\pi r^2} \frac{\partial \left(\iiint_{B(M,r)} \Delta h(\xi, \eta, \zeta) dV(\xi, \eta, \zeta) \right)}{\partial r} \\
&= -\frac{1}{2\pi r^3} \iiint_{B(M,r)} \Delta h(\xi, \eta, \zeta) dV(\xi, \eta, \zeta) \\
&\quad + \frac{1}{4\pi r^2} \frac{\partial \left(\int_0^r ds \iint_{\partial B(M,s)} \Delta h(\xi, \eta, \zeta) dS(\xi, \eta, \zeta) \right)}{\partial r} \\
&= -\frac{1}{2\pi r^3} \iiint_{B(M,r)} \Delta h(\xi, \eta, \zeta) dV(\xi, \eta, \zeta) + \frac{1}{4\pi r^2} \iint_{\partial B(M,r)} \Delta h(\xi, \eta, \zeta) dS(\xi, \eta, \zeta) \\
&\text{因此 } \left(\frac{\partial^2}{\partial r^2} + \frac{2}{r} \frac{\partial}{\partial r} \right) M_h(x, y, z, r) = \frac{1}{4\pi r^2} \iint_{\partial B(M,r)} \Delta h(\xi, \eta, \zeta) dS(\xi, \eta, \zeta) \\
&= \frac{1}{4\pi} \iint_{\partial B(0,1)} \Delta h(x + r\xi, y + r\eta, z + r\zeta) dS(\xi, \eta, \zeta) \\
&\stackrel{*}{=} \Delta \left[\frac{1}{4\pi} \iint_{\partial B(0,1)} h(x + r\xi, y + r\eta, z + r\zeta) dS(\xi, \eta, \zeta) \right] \\
&= \Delta \iint_{\partial B(M,r)} h(\xi, \eta, \zeta) dS(\xi, \eta, \zeta) \\
&= \Delta M_h(x, y, z, r).
\end{aligned}$$

其中 * 的理解是难点.

我们完成了证明.

$B_r = \{x \in \mathbb{R}^3 : \|x\| \leq r\}$, 设 $f \in C^2(\mathbb{R}^3 - B_1)$ 满足 $\Delta f = 0$,
 若 $F(x) = \iint_{\partial B_{\|x\|}} f(y) dS(y)$, 证明 $\Delta F = 0$.

知识点:

证明(多元微分学训练题)在球坐标下拉普拉斯算子有表达式:

$$\Delta u = \frac{1}{r^2} \partial_r (r^2 \partial_r) + \frac{1}{r^2 \sin \varphi} \partial_\varphi (\sin \varphi \partial_\varphi) + \frac{1}{r^2 \sin^2 \varphi} \partial_\theta^2,$$

这里 $\partial_r = \frac{\partial}{\partial r}, \partial_\varphi = \frac{\partial}{\partial_\varphi}, \partial_\theta^2 = \frac{\partial^2}{\partial_\theta \partial_\theta}$

$$x = r \sin \varphi \cos \theta, y = r \sin \varphi \sin \theta, z = r \cos \varphi, \varphi \in [0, \pi], \theta \in [0, 2\pi], r \geq 0$$

并推导极坐标下 Δ 的表达式.