

Review

- 连续点与间断点 初等函数的连续性
- 有界闭区间上连续函数的性质零点定理 介值定理 有界性定理最大最小值定理 一致连续性定理
- •f在I上非一致连续 ⇔

$$\exists \varepsilon_0 > 0, \exists x_n, y_n \in I, \lim_{n \to \infty} (x_n - y_n) = 0, s.t. |f(x_n) - f(y_n)| \ge \varepsilon_0.$$



§1. 导数

Def. (导数, 左、右导数)

$$(1)f'(x_0) \triangleq \lim_{\Delta x \to 0} \frac{f(x_0 + \Delta x) - f(x_0)}{\Delta x} = \lim_{x \to x_0} \frac{f(x) - f(x_0)}{x - x_0};$$

$$(2)f'_{-}(x_0) \triangleq \lim_{\Delta x \to 0^{-}} \frac{f(x_0 + \Delta x) - f(x_0)}{\Delta x} = \lim_{x \to x_0^{-}} \frac{f(x) - f(x_0)}{x - x_0};$$

$$(3)f'_{+}(x_{0}) \triangleq \lim_{\Delta x \to 0^{+}} \frac{f(x_{0} + \Delta x) - f(x_{0})}{\Delta x} = \lim_{x \to x_{0}^{+}} \frac{f(x) - f(x_{0})}{x - x_{0}}.$$

Question. 导数的几何意义? 切线的斜率.

Question. 可导的几何意义? 光滑性

Remark. 导函数 f'(x).

Ex.(1)
$$c' = 0$$
, (2) $(\sin x)' = \cos x$, (3) $(\cos x)' = -\sin x$,

$$(4)(a^x)' = a^x \ln a, \ (5)(\log_a x)' = \frac{1}{x \ln a}, \ (6)(x^\alpha)' = \alpha x^{\alpha - 1}.$$

Proof.(1) $f(x) \equiv c$,则

$$f'(x) = \lim_{\Delta x \to 0} \frac{f(x + \Delta x) - f(x)}{\Delta x} = \lim_{\Delta x \to 0} \frac{c - c}{\Delta x} = 0.$$

$$(2)(\sin x)' = \lim_{h \to 0} \frac{\sin(x+h) - \sin x}{h} = \lim_{h \to 0} \frac{2\sin\frac{h}{2}\cos(x+\frac{h}{2})}{h}$$

$$= \lim_{h \to 0} \frac{2\sin\frac{h}{2}}{h} \cdot \lim_{h \to 0} \cos(x + \frac{h}{2}) = 1 \cdot \cos x = \cos x.$$



$$(3)(\cos x)' = \lim_{h \to \infty} \frac{1}{h}$$

(3)
$$(\cos x)' = \lim_{h \to 0} \frac{\cos(x+h) - \cos x}{h}$$

$$= \lim_{h \to 0} \frac{-2\sin\frac{h}{2}\sin(x + \frac{h}{2})}{h}$$

$$= \lim_{h \to 0} \frac{-2\sin\frac{h}{2}}{h} \cdot \lim_{h \to 0} \sin(x + \frac{h}{2}) = -\sin x.$$

$$(4)(a^{x})' = \lim_{h \to 0} \frac{a^{x+h} - a^{x}}{h} = a^{x} \lim_{h \to 0} \frac{a^{h} - 1}{h} = a^{x} \ln a.$$

特别地,
$$(e^x)' = e^x$$
.

$$(5)(\log_a x)' = \lim_{h \to 0} \frac{\log_a (x+h) - \log_a x}{h}$$

$$= \frac{1}{\ln a} \lim_{h \to 0} \frac{\ln(x+h) - \ln x}{h}$$

$$= \frac{1}{x \ln a} \lim_{h \to 0} \frac{\ln(1 + h/x)}{h/x} = \frac{1}{x \ln a}.$$

特别地,
$$(\ln x)' = \frac{1}{x}$$
.

综上, $(x^{\alpha})' = \alpha x^{\alpha-1}$ $(x^{\alpha-1} \hat{\eta} \hat{z})$.

Thm. $f'(x_0)$ 存在 $\Leftrightarrow f'(x_0), f'(x_0)$ 均存在且相等.

$$f$$
在 x_0 可导时, $f'(x_0) = f'_-(x_0) = f'_+(x_0)$.

Ex.
$$f(x) = \begin{cases} x+1, & x \le 0, \\ e^x, & x > 0. \end{cases}$$
 $\Re f'(0)$.

$$f'_{-}(0) = \lim_{x \to 0-} \frac{f(x) - f(0)}{x} = \lim_{x \to 0-} \frac{x + 1 - 1}{x} = 1.$$

$$f'_{+}(0) = \lim_{x \to 0+} \frac{f(x) - f(0)}{x} = \lim_{x \to 0+} \frac{e^{x} - 1}{x} = 1 = f'_{-}(0).$$

Thm. $f \in x_0$ 可导 $\Rightarrow f \in x_0$ 连续

Proof.f在 x_0 可导,则

$$\lim_{x \to x_0} (f(x) - f(x_0)) = \lim_{x \to x_0} \frac{f(x) - f(x_0)}{x - x_0} \cdot \lim_{x \to x_0} (x - x_0)$$
$$= f'(x_0) \cdot 0 = 0.$$

$$\lim_{x \to x_0} f(x) = \lim_{x \to x_0} (f(x) - f(x_0)) + \lim_{x \to x_0} f(x_0)$$
$$= 0 + f(x_0) = f(x_0),$$

故 f 在 x_0 连续.

Ex. $f(x) = x^2 D(x)$ 的可导性质? D(x)为Dirichlet函数.

$$\text{#: } f'(0) = \lim_{x \to 0} \frac{x^2 D(x) - 0}{x} = 0.$$

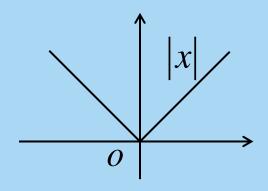
f(x)在任意 x_0 ≠ 0处不连续,因而不可导.□

Ex.
$$f(x) = |x| 在 x_0 = 0$$
是否可导?

$$\lim_{x\to 0^{\pm}} \frac{|x|-0}{x} = \pm 1,$$

$$f(x) = |x| 在 x_0 = 0$$
不可导.

连续一可导



Remark. 利用级数可以构造处处连续处处不可导的例子.

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Question. 导数的物理意义?

t

f(t)

f'(t)

时间

位移

速度

时间

速度

加速度

Def. 记
$$\Delta f(x_0) = f(x_0 + \Delta x) - f(x_0)$$
, 若存在常数 α , s.t.

$$\Delta f(x_0) = \alpha \Delta x + o(\Delta x) \ (\Delta x \to 0),$$

则称f 在 x_0 可微,并称d $f(x_0) \triangleq \alpha \Delta x \triangleq \alpha dx$ 为f 在点 x_0 的微分.

Thm. $f \propto x_0$ 可微 $\Leftrightarrow f \propto f \propto x_0$ 可导.

Proof. 设f 在 x_0 可微,则 $\exists \alpha \in \mathbb{R}, s.t.$

$$\Delta f(x_0) = \alpha \Delta x + o(\Delta x) \quad (\Delta x \to 0).$$

因此
$$f'(x_0) = \lim_{\Delta x \to 0} \frac{\Delta f(x_0)}{\Delta x} = \alpha + \lim_{\Delta x \to 0} \frac{o(\Delta x)}{\Delta x} = \alpha.$$

设
$$f$$
在 x_0 可导. $\rho(x) \triangleq \frac{f(x) - f(x_0)}{x - x_0} - f'(x_0)$,则 $\lim_{x \to x_0} \rho(x) = 0$,

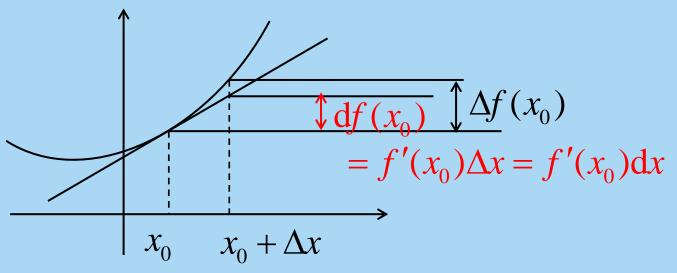
$$f(x) - f(x_0) = f'(x_0)(x - x_0) + \rho(x)(x - x_0)$$

$$= f'(x_0)(x - x_0) + o(x - x_0) \quad (x \to x_0).$$

故f在 x_0 可微.□







Remark.
$$y = f(x)$$
在 x_0 可微,
$$\Delta f(x_0) = \mathrm{d}f(x_0) + o(\Delta x) \quad (\Delta x \to 0),$$

$$\mathrm{d}y = \mathrm{d}f(x_0) = \alpha \Delta x = \alpha \mathrm{d}x$$

$$\mathbb{D}f'(x_0) = \alpha = \frac{\mathrm{d}f}{\mathrm{d}x}(x_0) = \frac{\mathrm{d}y}{\mathrm{d}x}(x_0).$$





Remark. f在 x_0 可微,则 $f(x_0 + \Delta x) \approx f(x_0) + f'(x_0) \Delta x.$

Question. 可导与可微等价, 为什么需要给两个定义? 可微的概念是"以直代曲", 便于推广到多元函数.

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§ 2. 求导法则

Thm. f, g在 x_0 可导, $c \in \mathbb{R}$, 则

$$(1)(f+g)'(x_0) = f'(x_0) + g'(x_0);$$

$$(2)(cf)'(x_0) = cf'(x_0);$$

$$(3)(fg)'(x_0) = f'(x_0)g(x_0) + f(x_0)g'(x_0);$$

$$d(f+g) = df + dg$$

$$d(cf) = cdf$$

$$d(fg) = gdf + fdg$$

$$d\left(\frac{f}{g}\right) = \frac{gdf - fdg}{g^2}$$

(4)
$$g(x_0) \neq 0$$
 By, $\left(\frac{f}{g}\right)'(x_0) = \frac{f'(x_0)g(x_0) - f(x_0)g'(x_0)}{g^2(x_0)}$.

特别地,
$$g(x_0) \neq 0$$
时, $\left(\frac{1}{g}\right)'(x_0) = \frac{-g'(x_0)}{g^2(x_0)}$.



Proof.(3)(
$$fg$$
)'(x_0) = $\lim_{h\to 0} \frac{f(x_0 + h)g(x_0 + h) - f(x_0)g(x_0)}{h}$
= $\lim_{h\to 0} \frac{f(x_0 + h)g(x_0 + h) - f(x_0 + h)g(x_0)}{h}$
+ $\lim_{h\to 0} \frac{f(x_0 + h)g(x_0) - f(x_0)g(x_0)}{h}$
= $\lim_{h\to 0} f(x_0 + h) \cdot \lim_{h\to 0} \frac{g(x_0 + h) - g(x_0)}{h}$
+ $g(x_0) \cdot \lim_{h\to 0} \frac{f(x_0 + h) - f(x_0)}{h}$
= $f(x_0)g'(x_0) + f'(x_0)g(x_0)$. (可导 英连续)



$$(4) \left(\frac{f}{g}\right)'(x_0) = \lim_{h \to 0} \left(\frac{f(x_0 + h)}{g(x_0 + h)} - \frac{f(x_0)}{g(x_0)}\right) / h$$

$$= \lim_{h \to 0} \frac{f(x_0 + h)g(x_0) - f(x_0)g(x_0 + h)}{h} \cdot \frac{1}{g(x_0)g(x_0 + h)}$$

$$= \frac{1}{g^2(x_0)} \lim_{h \to 0} \frac{f(x_0 + h)g(x_0) - f(x_0)g(x_0 + h)}{h}$$

$$= \frac{1}{g^2(x_0)} \left\{ \lim_{h \to 0} \frac{f(x_0 + h)g(x_0) - f(x_0)g(x_0)}{h} + \lim_{h \to 0} \frac{f(x_0)g(x_0) - f(x_0)g(x_0 + h)}{h} \right\}$$

$$= \frac{f'(x_0)g(x_0) - f(x_0)g'(x_0)}{g^2(x_0)} \square$$

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Ex.
$$(\tan x)' = \sec^2 x$$
, $(\cot x)' = -\csc^2 x$,
 $(\sec x)' = \sec x \tan x$, $(\csc x)' = -\csc x \cot x$.

Proof.(tan x)' =
$$\left(\frac{\sin x}{\cos x}\right)' = \frac{(\sin x)' \cos x - \sin x (\cos x)'}{\cos^2 x}$$

$$=\frac{\cos^2 x + \sin^2 x}{\cos^2 x} = \frac{1}{\cos^2 x};$$

$$(\sec x)' = \left(\frac{1}{\cos x}\right)' = \frac{-(\cos x)'}{\cos^2 x} = \frac{\sin x}{\cos^2 x} = \sec x \tan x.$$

Thm.(复合函数求导的链式法则) $\varphi(x)$ 在 x_0 可导,f(u)在

$$u_0 = \varphi(x_0)$$
可导,则 $h(x) = f(\varphi(x))$ 在 x_0 可导,且
$$h'(x_0) = f'(\varphi(x_0)) \cdot \varphi'(x_0).$$

 $\exists \exists df(\varphi(x)) = f'(\varphi(x))d\varphi(x) = f'(\varphi(x)) \cdot \varphi'(x)dx.$

$$h'(x_0) = \lim_{x \to x_0} \frac{f(\varphi(x)) - f(\varphi(x_0))}{x - x_0} = \lim_{x \to x_0} g(\varphi(x)) \cdot \frac{\varphi(x) - \varphi(x_0)}{x - x_0}$$
$$= f'(\varphi(x_0)) \cdot \varphi'(x_0). \square$$

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Remark. $u = \varphi(x)$ 在x可导, y = f(u)在 $u = \varphi(x)$ 可导,则 $y = f(\varphi(x))$ 在x可导,且

$$y'(x) = \frac{\mathrm{d}y}{\mathrm{d}x} = \frac{\mathrm{d}y}{\mathrm{d}u} \cdot \frac{\mathrm{d}u}{\mathrm{d}x}.$$

Remark.(一阶微分形式的不变性) $u = \varphi(x)$ 在 x_0 可微, y = f(u) 在 $u_0 = \varphi(x_0)$ 可微,则 $y = f(\varphi(x))$ 在 x_0 可微,且 $dy = f'(\varphi(x_0))\varphi'(x_0)dx = f'(u_0)du.$

无论将u视为中间变量还是自变量,都有dy = f'(u)du.



Ex. $f(x) = \ln |x|, \Re f'(x)$.

解.
$$x > 0$$
时, $f(x) = \ln x$, $f'(x) = \frac{1}{x}$.

x < 0时, $f(x) = \ln(-x)$, f(x)是 $\ln u$ 与u = -x 的复合函数.

由链式法则,

$$f'(x) = \frac{1}{-x}(-x)' = \frac{1}{x}.$$

综上,
$$(\ln |x|)' = \frac{1}{x}$$
. \Box

Ex.
$$f(x) = \left(\frac{x+1}{x-1}\right)^{3/2}$$
, $\Re f'(x)$. $x \in (-\infty, -1] \cup (1, +\infty)$

解.
$$\Rightarrow g(u) = u^{3/2}, h(x) = \frac{x+1}{x-1}, \text{则}f(x) = g(h(x)),$$

$$g'(u) = \frac{3}{2}u^{1/2},$$

$$h'(x) = \left(1 + \frac{2}{x - 1}\right)' = \frac{-2}{(x - 1)^2}$$

$$f'(x) = g'(h(x))h'(x) = \frac{-3}{(x-1)^2} \left(\frac{x+1}{x-1}\right)^{1/2}.$$

$$\text{#F.} f'(x) = \frac{\left(x + \sqrt{x^2 \pm a^2}\right)'}{x + \sqrt{x^2 \pm a^2}} = \frac{1 + \frac{2x}{2\sqrt{x^2 \pm a^2}}}{x + \sqrt{x^2 \pm a^2}} = \frac{1}{\sqrt{x^2 \pm a^2}}.$$

Ex.
$$f(x) = u(x)^{v(x)}, u(x) > 0, u(x), v(x)$$
可导,求 $f'(x)$.

解.
$$f'(x) = (e^{v(x)\ln u(x)})' = e^{v(x)\ln u(x)} \cdot (v(x)\ln u(x))'$$

 $= u(x)^{v(x)} \cdot \left(v'(x)\ln u(x) + v(x)\frac{u'(x)}{u(x)}\right)$
 $= u(x)^{v(x)} \ln u(x) \cdot v'(x) + v(x)u(x)^{v(x)-1}u'(x)$.□



$$f(x) = f(x) f(x)$$

对数求导法

 $\mathbb{H}: \ln |f(x)| = \ln |f_1(x)| + \ln |f_2(x)| + \dots + \ln |f_n(x)|,$

两边对x求导,得 $\frac{f'(x)}{f(x)} = \frac{f_1'(x)}{f_1(x)} + \frac{f_2'(x)}{f_2(x)} + \dots + \frac{f_n'(x)}{f_n(x)}.$

$$f'(x) = f(x) \left(\frac{f_1'(x)}{f_1(x)} + \frac{f_2'(x)}{f_2(x)} + \dots + \frac{f_n'(x)}{f_n(x)} \right)$$
$$= \sum_{k=1}^n f_1(x) \dots f_{k-1}(x) f_k'(x) f_{k+1}(x) \dots f_n(x). \square$$

Remark. 多个因子连乘的函数求导时先取对数再两端求

导可简化计算. $(f(x_0) = 0$ 时结论仍成立?如何处理?)



$$\mathbf{Ex.} f(x) = \begin{cases} x^2 \sin \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$$

$$\mathbf{\cancel{H}}: \quad f'(0) = \lim_{x \to 0} \frac{f(x) - f(0)}{x - 0} = \lim_{x \to 0} x \sin \frac{1}{x} = 0.$$

$$f'(x) = \begin{cases} 2x\sin\frac{1}{x} - \cos\frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$$

Question. (1) f在[a,b]可导, f'在[a,b]上一定连续吗?不一定.

$$(2) f \in C[a,b], f$$
在 (a,b) 可导, $f'_{+}(a)$ 与 $f'_{-}(b)$ 一定存在?不一定.

反例?
$$(1)x^2\sin\frac{1}{x}$$
, $(2)x\sin\frac{1}{x}$.

Thm.(反函数求导)设f在(a,b)严格单调且连续, $x_0 \in (a,b)$, $f'(x_0) \neq 0$,则 $x = f^{-1}(y)$ 在 $y_0 = f(x_0)$ 处可导,且 $(f^{-1})'(y_0) = 1/f'(x_0)$.

Proof. f在(a,b)严格单调且连续,则其反函数 $x = f^{-1}(y)$ 也严格单调且连续. 当 $y \neq y_0, y \rightarrow y_0$ 时,有 $x \neq x_0, x \rightarrow x_0$.

$$(f^{-1})'(y_0) = \lim_{y \to y_0} \frac{f^{-1}(y) - f^{-1}(y_0)}{y - y_0} = \lim_{x \to x_0} \frac{x - x_0}{f(x) - f(x_0)}$$

$$= \frac{1}{\lim_{x \to x_0} \frac{f(x) - f(x_0)}{x - x_0}} = \frac{1}{f'(x_0)} \square \quad \text{Remark.} \frac{dx}{dy} = \frac{1}{\frac{dy}{dx}}.$$



Ex.
$$(\arcsin x)' = \frac{1}{\sqrt{1-x^2}}, \quad \arctan x = \frac{1}{1+x^2},$$

$$(\arccos x)' = \frac{-1}{\sqrt{1-x^2}}, \quad \operatorname{arc} \cot x = \frac{-1}{1+x^2}.$$

解:(1) $y = \arcsin x = \sin y$ 互为反函数, 因此

$$(\arcsin x)' = \frac{1}{(\sin y)'} = \frac{1}{\cos y} = \frac{1}{\sqrt{1 - \sin^2 y}} = \frac{1}{\sqrt{1 - x^2}}.$$

(2) y = arctan x与x = tan y互为反函数, 因此

$$(\arctan x)' = \frac{1}{(\tan y)'} = \frac{1}{\sec^2 y} = \frac{1}{1 + \tan^2 y} = \frac{1}{1 + x^2}.$$



Ex. 证明:1) $2^x = ax + 2(a \le 0)$ 确定隐函数x = x(a);

- 2) x(a)在其定义域上连续;
- 3) x(a) 在其定义域上可导, 并求x'(a).

证明:1) 由 $2^x = ax + 2(a \le 0)$ 得

$$0 \ge a = a(x) = \frac{2^x - 2}{x}, \ (0 < x \le 1).$$

 $2-2^x$ 与 $\frac{1}{x}$ 均在(0,1]上非负且严格单调递减, a(x)在(0,1]

上非正且严格单调递增,故a = a(x)有反函数x = x(a),

即 $2^x = ax + 2(a \le 0)$ 确定隐函数x = x(a).

 $a(x) = \frac{2^x - 2}{x}$ 在(0,1]上严格单调递增且连续,值域为 $(-\infty,0]$,其反函数 x = x(a)在 $(-\infty,0]$ 上严格单调递增且值域为(0,1],因此x = x(a)在 $(0,+\infty)$ 上连续.

3)
$$a(x)$$
可导,且 $a'(x) = \frac{2^{x}(x \ln 2 - 1) + 2}{x^{2}} > 0$,因此其反函数 $x = x(a)$ 可导.在 $2^{x} = ax + 2$ 中视 $x = x(a)$,两边对 a 求导,得 $2^{x} \ln 2 \cdot x'(a) = x + ax'(a)$, $x'(a) = \frac{x}{2^{x} \ln 2 - a}$.

Ex. 求曲线 $x^2 + y \cos x - 2e^{xy} = 0$ 在点M(0,2)处的切线方程.

解: 视方程 $x^2 + y\cos x - 2e^{xy} = 0$ 中y = y(x), 两边对x求导, 得 $2x + y'\cos x - y\sin x - 2(y + xy')e^{xy} = 0,$

$$y' = \frac{2ye^{xy} + y\sin x - 2x}{\cos x - 2xe^{xy}}.$$

将x = 0, y(0) = 2代入, 得 y'(0) = 4.

故曲线在点M(0,2)处的切线方程为 y=4x+2.

Remark. $x^2 + y \cos x - 2e^{xy} = 0$ 在点M(0,2)附近隐函数y(x)的存在性与可微性, 需要用下学期的隐函数定理来证明.

Ex.
$$y = y(x)$$
由参数方程
$$\begin{cases} x = t + e^t \\ y = t^2 + e^{2t} \end{cases}$$
 确定, 求 $\frac{dy}{dx}$.

$$\frac{\mathrm{d}y}{\mathrm{d}x} = \frac{\mathrm{d}y}{\mathrm{d}t} \cdot \frac{\mathrm{d}t}{\mathrm{d}x} = \frac{\frac{\mathrm{d}y}{\mathrm{d}t}}{\frac{\mathrm{d}x}{\mathrm{d}t}} = \frac{2(t + e^{2t})}{1 + e^t}.\square$$

 $\mathbf{E}\mathbf{x}.\mathbf{x} = \varphi(t)$ 严格单调且连续,其反函数 $t = \varphi^{-1}(\mathbf{x})$ 也严格

单调且连续. 于是,参数方程 $\begin{cases} x = \varphi(t) \\ y = \psi(t) \end{cases}$ 确定了函数

$$y = \psi(t) = \psi(\varphi^{-1}(x)).$$

求 $\frac{\mathrm{d}y}{\mathrm{d}x}$.

解: 由复合函数求导的链式法则,

$$\frac{\mathrm{d}y}{\mathrm{d}x} = \frac{\mathrm{d}y}{\mathrm{d}t} \cdot \frac{\mathrm{d}t}{\mathrm{d}x} = \psi'(t) \cdot (\varphi^{-1})'(x) = \frac{\psi'(t)}{\varphi'(t)}.\square$$



作业:

习题3.1 No. 5(4),9,14(1)

习题3.2 No. 4(3)(6)(8),6(1),7(1), 8(4),10(1),11(4)