

1. 解: $\therefore f(x, y) = \frac{x-y}{x+y}$

$$\lim_{x \rightarrow 0} \lim_{y \rightarrow 0} f(x, y) = 1$$

$$\lim_{y \rightarrow 0} \lim_{x \rightarrow 0} f(x, y) = -1$$

$\lim_{(x, y) \rightarrow (0, 0)} f(x, y)$ 不存在. 理由如下:

设 y 沿 $y=kx$ 趋近于 $(0, 0)$

$$\begin{aligned} \therefore \lim_{(x, y) \rightarrow (0, 0)} f(x, y) &= \frac{x-kx}{x+kx} \\ &= \frac{1-k}{1+k} \text{ 与 } k \text{ 有关} \end{aligned}$$

故: $\lim_{(x, y) \rightarrow (0, 0)} f(x, y)$ 不存在

$$\lim_{x \rightarrow 0} \lim_{y \rightarrow 0} f(x, y) = 1$$

$$\lim_{y \rightarrow 0} \lim_{x \rightarrow 0} f(x, y) = -1$$

2. 证明:

$$\lim_{h \rightarrow 0^+} \frac{f(2h, e^{-\frac{1}{2h}}) - 2f(h, e^{-\frac{1}{h}}) + f(0, 0)}{h^2}$$

$$= \frac{\partial^2 f}{\partial x^2}(0, 0)$$

设 $g(h) =$ 左边

$$= \frac{1}{h^2} [f(2h, e^{-\frac{1}{2h}}) - 2f(h, e^{-\frac{1}{h}}) + f(0, 0)]$$

\therefore 分子、分母均 $\rightarrow 0$. 当 $h \rightarrow 0^+$

\therefore 由洛必达法则

$$\lim_{h \rightarrow 0^+} g(h) = \frac{1}{2h} \times A(h)$$

$$\text{设 } u=h, v=e^{-\frac{1}{2h}} \Rightarrow f(2u, v^2) - 2f(u, v^2) + f(0, 0)$$

则 $A(h)$

$$= f_{2u} \times 2 + f_v \times (e^{-\frac{1}{2h}}) \times (\frac{1}{2h^2}) - 2f_u - 2f_v \times (e^{-\frac{1}{h}}) \times \frac{1}{h^2}$$

$$\therefore h \rightarrow 0^+, -\frac{1}{2h} \rightarrow -\infty$$

$$= 2(f_{2u} - f_u)$$

$$\therefore \lim_{h \rightarrow 0^+} g(h) = f_{uu}$$

$$= f_{xx} = \frac{\partial^2 f}{\partial x^2}(0, 0)$$

故: 原命题得证.



3. 解: 充要条件: $(f(x, y) > 0)$
 $\therefore f(x, y) = g(x) h(y)$

4. 证明: $z = u(\sqrt{x^2 + y^2})$

$$\text{令 } t = \sqrt{x^2 + y^2}$$

$$\therefore t^2 = x^2 + y^2 > 0$$

$$\therefore \frac{\partial z}{\partial x} = \frac{\partial z}{\partial t} \frac{\partial t}{\partial x}$$

$$= u'(t) \cdot \frac{1}{2} (x^2 + y^2)^{-\frac{1}{2}} \cdot 2x$$

$$= u'(t) \cdot x (x^2 + y^2)^{-\frac{1}{2}}$$

$$= \frac{1}{t} u'(t) \cdot x$$

$$\therefore \frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial x} \right)$$

$$= \frac{\partial}{\partial t} \left(\frac{\partial z}{\partial x} \right) \cdot \frac{\partial t}{\partial x}$$

$$= x \cdot \left[\frac{u''(t)}{t} + \frac{u'(t)}{-t^2} \right] \cdot x (x^2 + y^2)^{-\frac{1}{2}}$$

$$= x^2 \cdot \left[\frac{u''(t)}{t^2} + \frac{u'(t)}{-t^3} \right]$$

$$\text{同理: } \frac{\partial^2 z}{\partial y^2} = y^2 \cdot \left[\frac{u''(t)}{t^2} + \frac{u'(t)}{-t^3} \right]$$

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

$$\therefore (x^2 + y^2) \left[\frac{u''(t)}{t^2} + \frac{u'(t)}{-t^3} \right] = x^2 + y^2$$

$$\therefore u''(t) + \frac{1}{t} u'(t) = t^2$$

则原命题得证.



$$(1) I(t) = \int_0^{+\infty} e^{-(x^2 + \frac{t^2}{x^2})} dx$$

$$\therefore I'(t)$$

$$= \int_0^{+\infty} e^{-(x^2 + \frac{t^2}{x^2})} \times \left(-\frac{2t}{x^3}\right) dx$$

$$\text{故: } I'(t) = -2t \int_0^{+\infty} x^{-2} e^{-(x^2 + \frac{t^2}{x^2})} dx$$

+8

(2) 由(1)可知:

$$-2t \int_0^{+\infty} x^{-2} e^{-(x^2 + \frac{t^2}{x^2})} dx = I'(t)$$

$$I''(t) = -2 \times \left[\int_0^{+\infty} x^{-2} e^{-(x^2 + \frac{t^2}{x^2})} dx \right.$$

$$\left. + t \int_0^{+\infty} x^{-2} \times e^{-(x^2 + \frac{t^2}{x^2})} \times \left(-\frac{t}{x^2}\right) dx \right]$$

$$= -2 \int_0^{+\infty} x^{-2} e^{-(x^2 + \frac{t^2}{x^2})} dx +$$

$$2t^2 \int_0^{+\infty} x^{-4} \times e^{-(x^2 + \frac{t^2}{x^2})} dx$$

$$\text{又: } [e^{-(x^2 + \frac{t^2}{x^2})}]'$$

$$= e^{-x^2 - \frac{t^2}{x^2}} \times \left(-2x + \frac{2t^2}{x^3}\right)$$

$$\therefore I'(t) = +2t \times \left\{ \frac{1}{x} \times e^{-(x^2 + \frac{t^2}{x^2})} \right\} \Big|_{x=0}^{x=+\infty}$$

$$= \int_0^{+\infty} \frac{1}{x} \times \left(-2x + \frac{2t^2}{x^3}\right) e^{-(x^2 + \frac{t^2}{x^2})}$$

$$= 2t \times \left(\int_0^{+\infty} -e^{-(x^2 + \frac{t^2}{x^2})} + \frac{2t^2}{x^4} e^{-(x^2 + \frac{t^2}{x^2})} dx \right)$$

$$= -2t \int_0^{+\infty} e^{-(x^2 + \frac{t^2}{x^2})}$$

$$+ 4t^3 \int_0^{+\infty} x^{-4} e^{-(x^2 + \frac{t^2}{x^2})} dx$$

$$= -2t I(t) + 2I''(t) + 4I'(t)$$

$$\therefore 2t I(t) - 3I'(t) + 2I''(t) = 0$$

