

3.2

习题 1.5

4. 已知函数 $z = u \ln(u-v)$, 其中 $u = e^{-x}$, $v = \ln x$, 求 $\frac{dz}{dx}$.

$$\begin{aligned} \text{解: } \frac{dz}{dx} &= \frac{\partial z}{\partial u} \cdot \frac{du}{dx} + \frac{\partial z}{\partial v} \cdot \frac{dv}{dx} = \left[\frac{u}{u-v} + \ln(u-v) \right] \cdot (-e^{-x}) - \frac{u}{u-v} \cdot \frac{1}{x} \\ &= -u \left[\frac{u}{u-v} + \ln(u-v) \right] + \frac{u}{e^v(v-u)} \end{aligned}$$

$$\text{将 } u = e^{-x}, v = \ln x \text{ 代入得: } \frac{dz}{dx} = -e^{-x} \left[\frac{1}{1-e^x \ln x} + \ln(e^{-x} - \ln x) \right] + \frac{1}{x(e^x \ln x - 1)}$$

5. 已知函数 $u = f(x, y)$, 其中 $x = r \cos \theta$, $y = r \sin \theta$, f 可微, 证明:

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

证明: 记 $(x, y) = g(r, \theta) = (r \cos \theta, r \sin \theta)$, $h(r, \theta) = f(g(r, \theta)) = f(r \cos \theta, r \sin \theta)$. 则

$$Dh(r, \theta) = Df(x, y) Dg(r, \theta) = \begin{bmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \end{bmatrix} \begin{bmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{bmatrix} = \begin{bmatrix} \frac{\partial u}{\partial r} & \frac{\partial u}{\partial \theta} \end{bmatrix}$$

$$\text{于是 } \begin{bmatrix} \frac{\partial u}{\partial r} & \frac{\partial u}{\partial \theta} \end{bmatrix} = \begin{bmatrix} \frac{\partial u}{\partial x} \cos \theta + \frac{\partial u}{\partial y} \sin \theta & -\frac{\partial u}{\partial x} r \sin \theta + \frac{\partial u}{\partial y} r \cos \theta \end{bmatrix}$$

$$\begin{aligned} \text{故 } \left(\frac{\partial u}{\partial r} \right)^2 + \left(\frac{1}{r} \cdot \frac{\partial u}{\partial \theta} \right)^2 &= \left(\frac{\partial u}{\partial x} \cos \theta + \frac{\partial u}{\partial y} \sin \theta \right)^2 + \left(-\frac{\partial u}{\partial x} \sin \theta + \frac{\partial u}{\partial y} \cos \theta \right)^2 \\ &= \left(\frac{\partial u}{\partial x} \right)^2 \cos^2 \theta + \left(\frac{\partial u}{\partial y} \right)^2 \sin^2 \theta + 2 \frac{\partial u}{\partial x} \cdot \frac{\partial u}{\partial y} \sin \theta \cos \theta \\ &\quad + \left(\frac{\partial u}{\partial x} \right)^2 \sin^2 \theta + \left(\frac{\partial u}{\partial y} \right)^2 \cos^2 \theta - 2 \frac{\partial u}{\partial x} \cdot \frac{\partial u}{\partial y} \sin \theta \cos \theta \\ &= \left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial u}{\partial y} \right)^2. \quad \text{得证.} \end{aligned}$$

6. 设 f 可微, $u = xy + xf(\frac{y}{x})$, 证明: $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = u + xy$

$$\text{证明: } \frac{\partial u}{\partial x} = y + f\left(\frac{y}{x}\right) + x \left[f'\left(\frac{y}{x}\right) \right]_x = y + f\left(\frac{y}{x}\right) + x f'\left(\frac{y}{x}\right) \left[\frac{y}{x} \right]_x = y + f\left(\frac{y}{x}\right) - \frac{y}{x} f'\left(\frac{y}{x}\right) \dots \textcircled{1}$$

$$\frac{\partial u}{\partial y} = x + x \left[f'\left(\frac{y}{x}\right) \right]_y = x + x f'\left(\frac{y}{x}\right) \left[\frac{y}{x} \right]_y = x + f'\left(\frac{y}{x}\right) \dots \textcircled{2}$$

$$\text{由 } \textcircled{1} \textcircled{2} \text{ 式得: } x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = x \left[y + f\left(\frac{y}{x}\right) - \frac{y}{x} f'\left(\frac{y}{x}\right) \right] + y \left[x + f'\left(\frac{y}{x}\right) \right] = 2xy + xf\left(\frac{y}{x}\right) = u + xy.$$

证毕.

7. 设 $f \in C^2(\mathbb{R}^2)$ 满足 Laplace 方程 $\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} = 0$, 证明: $u(x, y) = f\left(\frac{x}{x^2+y^2}, \frac{y}{x^2+y^2}\right)$ 也满足 Laplace 方程.
证明: 记 $a = \frac{x}{x^2+y^2}$, $b = \frac{y}{x^2+y^2}$, 由于 f 满足 Laplace 方程, 故 $f_{aa} + f_{bb} = 0$... ①

$$Du(x, y) = [f_a \ f_b] \begin{bmatrix} a_x & a_y \\ b_x & b_y \end{bmatrix} = [f_a \ f_b] \begin{bmatrix} \frac{y^2-x^2}{(x^2+y^2)^2} & -\frac{2xy}{(x^2+y^2)^2} \\ -\frac{2xy}{(x^2+y^2)^2} & \frac{x^2-y^2}{(x^2+y^2)^2} \end{bmatrix} \dots ②$$

$$\text{于是 } u_x = a_x f_a + b_x f_b, \quad u_y = a_y f_a + b_y f_b$$

$$\text{故 } u_{xx} = [a_{xx} f_a + a_x [f_a]_x + [b_x]_x f_b + b_x [f_b]_x] = a_{xx} f_a + a_x (f_{aa} a_x + f_{ab} b_x) + b_{xx} f_b + b_x (f_{ba} a_x + f_{bb} b_x)$$

$$\text{同理 } u_{yy} = a_{yy} f_a + a_y (f_{aa} a_y + f_{ab} b_y) + b_{yy} f_b + b_y (f_{ba} a_y + f_{bb} b_y)$$

$$\text{故 } u_{xx} + u_{yy} = (a_{xx} + a_{yy}) f_a + (b_{xx} + b_{yy}) f_b + (a_x^2 + a_y^2) f_{aa} + (b_x^2 + b_y^2) f_{bb} + 2 f_{ab} (a_x b_x + a_y b_y) \dots ③$$

由②可知: $a_x = -b_y, a_y = b_x$, 于是 $a_x^2 + a_y^2 = b_x^2 + b_y^2, a_x b_x + a_y b_y = 0$. 再结合①式得:

$$u_{xx} + u_{yy} = (a_{xx} + a_{yy}) f_a + (b_{xx} + b_{yy}) f_b \dots ④$$

$$\text{由②知: } a_{xx} = \left[\frac{y^2-x^2}{(x^2+y^2)^2} \right]_x = \frac{2x^3-6xy^2}{(x^2+y^2)^3}, \quad \text{由对称性: } b_{yy} = \frac{2y^3-6x^2y}{(x^2+y^2)^3}$$

$$a_{yy} = \left[-\frac{2xy}{(x^2+y^2)^2} \right]_y = \frac{6xy^2-2x^3}{(x^2+y^2)^3}, \quad \text{由对称性: } b_{xx} = \frac{6x^2y-2y^3}{(x^2+y^2)^3}$$

$$\text{故 } a_{xx} + a_{yy} = b_{xx} + b_{yy} = 0, \text{ 代入④中得: } u_{xx} + u_{yy} = 0.$$

$$\text{即 } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \text{ 故 } u(x, y) \text{ 满足 Laplace 方程. 证毕.}$$

8. 已知变换 $\begin{cases} w = x+y+z \\ u = x \\ v = x+y \end{cases}$, 化简方程 $\frac{\partial^2 z}{\partial x^2} - 2 \frac{\partial^2 z}{\partial x \partial y} + \frac{\partial^2 z}{\partial y^2} + \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} = 0$, 其中 w 为因变量, u, v 为自变量.

$$\text{解: 原方程} \Leftrightarrow [z_x - z_y]_x - [z_x - z_y]_y + (z_x - z_y) = 0 \dots ①$$

$$\text{而 } z_x = [w(u, v) - v]_x = w_u \cdot u_x + w_v \cdot v_x - v_x = w_u + w_v - 1$$

$$z_y = [w(u, v) - v]_y = w_u \cdot u_y + w_v \cdot v_y - v_y = w_v - 1 \quad \text{故 } z_x - z_y = w_u$$

$$\text{代入①式得: } [w_u]_x - [w_u]_y + w_u = 0 \dots ②$$

$$\text{而 } [w_u]_x = w_{uu} \cdot u_x + w_{uv} \cdot v_x = w_{uu} + w_{uv}$$

$$[w_u]_y = w_{uu} \cdot u_y + w_{uv} \cdot v_y = w_{uv}$$

$$\text{代入②式得: } w_{uu} + w_u = 0, \quad \text{即 } \frac{\partial^2 w}{\partial u^2} + \frac{\partial w}{\partial u} = 0.$$

习题 1.6

2. (1) $(x^2+y^2)^2 = a^2(y^2-x^2)$.

解: 记 $F(x, y) = (x^2+y^2)^2 - a^2(y^2-x^2)$, 则 $F_x(x, y) = 4y(x^2+y^2) - 2a^2y = 4y(x^2+y^2 - \frac{a^2}{2})$

故若 $F_y(x_0, y_0) \neq 0$, 即 $y_0 \neq 0$ 且 $x_0^2 + y_0^2 \neq \frac{a^2}{2}$ 时, 点 (x_0, y_0) 附近存在唯一确定的函数 $y = y(x)$.

$$\frac{dy}{dx} = -\frac{F_x(x, y)}{F_y(x, y)} = -\frac{4x(x^2+y^2) + 2a^2x}{4y(x^2+y^2) - 2a^2y} = -\frac{x(x^2+y^2 + \frac{a^2}{2})}{y(x^2+y^2 - \frac{a^2}{2})}$$

(2) $e^{-(x+y+z)} = x+y+z$

解: 记 $F(x, y, z) = e^{-(x+y+z)} - (x+y+z)$, 则 $F_z(x, y, z) = -e^{-(x+y+z)} - 1 < 0$

故 $\forall (x_0, y_0, z_0) \in \mathbb{R}^3$, 是附近均存在 $z = z(x, y)$, 且

$$\frac{\partial z}{\partial x} = -\frac{F_x(x, y, z)}{F_z(x, y, z)} = -\frac{-e^{-(x+y+z)} - 1}{-e^{-(x+y+z)} - 1} = -1, \text{ 同理 } \frac{\partial z}{\partial y} = -1.$$

(3) $\sin xy + \sin yz + \sin zx = 0$

解: 记 $F(x, y, z) = \sin xy + \sin yz + \sin zx$, 则 $F_z(x, y, z) = y \cos yz + x \cos zx$.

故若 $x_0 \cos x_0 z_0 + y_0 \cos y_0 z_0 \neq 0$ 时, 可确定 $z = z(x, y)$, 且

$$\frac{\partial z}{\partial x} = -\frac{F_x(x, y, z)}{F_z(x, y, z)} = -\frac{y \cos xy + z \cos zx}{y \cos yz + x \cos zx}, \quad \frac{\partial z}{\partial y} = -\frac{F_y(x, y, z)}{F_z(x, y, z)} = -\frac{x \cos xy + z \cos yz}{y \cos yz + x \cos zx}.$$

3. (1) $f(ax-cz, ay-bz) = 0$, f 可微, 计算: $c \frac{\partial z}{\partial x} + b \frac{\partial z}{\partial y}$.

解: 记 $u = ax - cz, v = ay - bz$, 则

$$\frac{\partial z}{\partial x} = -\frac{f_u \cdot u_x + f_v \cdot v_x}{f_u \cdot u_z + f_v \cdot v_z} = \frac{af_u}{cf_u + bf_v}, \quad \frac{\partial z}{\partial y} = -\frac{f_u \cdot u_y + f_v \cdot v_y}{f_u \cdot u_z + f_v \cdot v_z} = \frac{af_v}{cf_u + bf_v}$$

$$\text{故 } c \cdot \frac{\partial z}{\partial x} + b \cdot \frac{\partial z}{\partial y} = \frac{acfu + abfv}{cf_u + bf_v} = a.$$

(3) $f(x, x+y, x+y+z) = 0$, f 可微, 计算: $\frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}, \frac{\partial^2 z}{\partial x^2}$.

解: 记 $a = x, b = x+y, c = x+y+z$, 则

$$\frac{\partial z}{\partial x} = -\frac{f_a \cdot a_x + f_b \cdot b_x + f_c \cdot c_x}{f_a \cdot a_z + f_b \cdot b_z + f_c \cdot c_z} = -\frac{f_a + f_b + f_c}{f_c}$$

$$\frac{\partial z}{\partial y} = -\frac{f_a \cdot a_y + f_b \cdot b_y + f_c \cdot c_y}{f_a \cdot a_z + f_b \cdot b_z + f_c \cdot c_z} = -\frac{f_b + f_c}{f_c}$$

$$\frac{\partial^2 z}{\partial x^2} = \left[-\frac{f_a + f_b + f_c}{f_c} \right]_x = -\left[\frac{f_a + f_b}{f_c} \right]_x = -\frac{1}{f_c^2} [(f_a + f_b)_x f_c - (f_a + f_b)(f_c)_x]$$

$$= -\frac{1}{f_c^2} [(f_{aa} + f_{ab} + f_{ac} + f_{ba} + f_{bb} + f_{bc}) f_c - (f_a + f_b)(f_{ca} + f_{cb} + f_{cc})]$$

$$= -\frac{1}{f_c^2} (f_{aa}f_c + 2f_{ab}f_c - 2f_{ac}f_a - 2f_{ac}f_b + f_{bb}f_c - 2f_{bc}f_a - 2f_{bc}f_b + f_{cc}(f_a + f_b)^2 / f_c)$$

4. 设方程 $f(u^2-x^2, u^2-y^2, u^2-z^2)=0$ 确定函数 $u=u(x, y, z)$, 其中 f 可微, 证明:

$$\frac{1}{x} \cdot \frac{\partial u}{\partial x} + \frac{1}{y} \cdot \frac{\partial u}{\partial y} + \frac{1}{z} \cdot \frac{\partial u}{\partial z} = \frac{1}{u}.$$

证明: 记 $a=u^2-x^2, b=u^2-y^2, c=u^2-z^2$, 则

$$\frac{\partial u}{\partial x} = - \frac{f_a \cdot a_x + f_b \cdot b_x + f_c \cdot c_x}{f_a \cdot a_u + f_b \cdot b_u + f_c \cdot c_u} = \frac{2x f_a}{2u f_a + 2u f_b + 2u f_c} = \frac{x}{u} \cdot \frac{f_a}{f_a + f_b + f_c}$$

$$\text{同理可得: } \frac{\partial u}{\partial y} = \frac{y}{u} \cdot \frac{f_b}{f_a + f_b + f_c}, \quad \frac{\partial u}{\partial z} = \frac{z}{u} \cdot \frac{f_c}{f_a + f_b + f_c}$$

$$\text{故 } \frac{1}{x} \cdot \frac{\partial u}{\partial x} + \frac{1}{y} \cdot \frac{\partial u}{\partial y} + \frac{1}{z} \cdot \frac{\partial u}{\partial z} = \frac{1}{u} \left(\frac{f_a}{f_a + f_b + f_c} + \frac{f_b}{f_a + f_b + f_c} + \frac{f_c}{f_a + f_b + f_c} \right) = \frac{1}{u}.$$

证毕.

5. 方程组 $\begin{cases} x=u+v \\ y=u-v \\ z=u^2v^2 \end{cases}$ 能否确定是 x, y 的函数? 如果能, 求 $\frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}$; 如果不能, 说明理由.

$$\text{解: 由于 } \begin{cases} u+v=x \\ u-v=y \end{cases}, \text{ 故 } \begin{cases} u=\frac{x+y}{2} \\ v=\frac{x-y}{2} \end{cases}, \text{ 代入得: } z=u^2v^2 = \left(\frac{x+y}{2}\right)^2 \cdot \left(\frac{x-y}{2}\right)^2 = \frac{(x^2-y^2)^2}{16}$$

$$\text{故 } z \text{ 能确定为 } x, y \text{ 的函数, } z(x, y) = \frac{(x^2-y^2)^2}{16}.$$

$$\frac{\partial z}{\partial x} = \frac{x^3-y^2x}{4}, \quad \frac{\partial z}{\partial y} = \frac{y^3-x^2y}{4}.$$

6. 方程组 $\begin{cases} x+y+z+z^2=0 \\ x+y^2+z+z^3=0 \end{cases}$ 在点 $P(-1, 1, 0)$ 附近能否确定向量值函数 $\begin{pmatrix} y \\ z \end{pmatrix} = f(x)$, 如果能

确定, 求出 $y'(-1), z'(-1)$.

解: 记方程组为 $\begin{cases} h(x, y, z) = x+y+z+z^2 \\ g(x, y, z) = x+y^2+z+z^3 \end{cases}$, 则 $(-1, 1, 0)$ 为方程组的一个解.

考虑映射 $F=(h, g): \mathbb{R}^3 \rightarrow \mathbb{R}^2$ 在 $P(-1, 1, 0)$ 处的 Jacobian 矩阵

$$\begin{bmatrix} 1 & 1 & 1+2z \\ 1 & 2y & 1+3z^2 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 1 \end{bmatrix}$$

因矩阵 $D_{(y,z)}F|_P = \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix}$ 非奇, 故由 IFT 知存在映射 $f(x) = \begin{pmatrix} y \\ z \end{pmatrix}: B_\delta \subset \mathbb{R} \rightarrow \mathbb{R}^2$, 使得

$$\begin{cases} y(x_0) = y_0 \\ z(x_0) = z_0 \end{cases}, \text{ 其中 } B_\delta = \{x \mid x_0 - \delta < x < x_0 + \delta\}$$

即上述向量值函数 $\begin{pmatrix} y \\ z \end{pmatrix} = f(x)$ 存在, 且 $\begin{bmatrix} y_x \\ z_x \end{bmatrix}_{x_0} = - \begin{bmatrix} h_y & h_z \\ g_y & g_z \end{bmatrix}_P^{-1} \begin{bmatrix} h_x \\ g_x \end{bmatrix}_P$

~~且~~

$$= - \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \end{bmatrix}$$

$$\text{故 } y'(-1) = 0, z'(-1) = -1$$

补充习题

设三元函数 $F(x, y, z)$ 在开集 $\Omega \subset \mathbb{R}^3$ 是 C^1 的, 设点 $P_0(x_0, y_0, z_0) \in \Omega$, 使得 $F(x_0, y_0, z_0) = 0$ 且 $F_z(x_0, y_0, z_0) \neq 0$. 于是由 IFT 可知由方程 $F(x, y, z) = 0$ 在点 P_0 附近解出 z 的隐函数 $z = z(x, y)$, $(x, y) \in B_\delta$, 这里 B_δ 表示以点 (x_0, y_0) 为中心, 以 $\delta > 0$ 为半径的球域. 求 z_{xy}, z_{yy} .

$$\text{解: } (z_x, z_y) = - \frac{(F_x, F_y)}{F_z} \Big|_{(x, y, z(x, y))}, (x, y) \in B_\delta.$$

$$\begin{aligned} \text{于是 } z_{xy} &= - \left(\frac{F_x}{F_z} \right)_y = - \frac{1}{F_z^2} [(F_x)_y F_z - F_x (F_z)_y] \\ &= - \frac{1}{F_z^2} [F_z (F_{xy} + F_{xz} \cdot z_y) - F_x (F_{zy} + F_{zz} \cdot z_y)] \\ &= - \frac{1}{F_z^2} [F_z (F_{xy} + F_{xz} \cdot (-\frac{F_y}{F_z})) - F_x (F_{zy} + F_{zz} \cdot (-\frac{F_y}{F_z}))] \\ &= \frac{1}{F_z^3} (F_y F_z F_{xz} + F_x F_z F_{zy} - F_z^2 F_{xy} - F_x F_y F_{zz}) \end{aligned}$$

$$\begin{aligned} z_{yy} &= - \left(\frac{F_y}{F_z} \right)_y = - \frac{1}{F_z^2} [(F_y)_y F_z - F_y (F_z)_y] \\ &= - \frac{1}{F_z^2} [F_z (F_{yy} + F_{yz} \cdot (-\frac{F_y}{F_z})) - F_y (F_{zy} + F_{zz} \cdot (-\frac{F_y}{F_z}))] \\ &= \frac{1}{F_z^3} (2 F_y F_z F_{yz} - F_z^2 F_{yy} - F_y^2 F_{zz}) \end{aligned}$$

3.4

习题 1.6

7. 已知 $\begin{cases} x^2+y^2=\frac{1}{2}z^2 \\ x+y+z=2 \end{cases}$ 在 $(1, -1, 2)$ 附近确定了向量值函数 $\begin{pmatrix} x \\ y \end{pmatrix} = f(z)$, 在 $(1, -1, 2)$ 处求 $\frac{dx}{dz}, \frac{dy}{dz}, \frac{d^2x}{dz^2}, \frac{d^2y}{dz^2}$.

解: 设 $F = (h, g): \mathbb{R}^3 \rightarrow \mathbb{R}^2$, $\begin{cases} h(x, y, z) = x^2 + y^2 - \frac{1}{2}z^2 \\ g(x, y, z) = x + y + z - 2 \end{cases}$, 故 $F(1, -1, 2) = 0$

考虑 F 在该点处的 Jacobian 矩阵 $\begin{bmatrix} 2x & 2y & -z \\ 1 & 1 & 1 \end{bmatrix}_{(1, -1, 2)} = \begin{bmatrix} 2 & -2 & -2 \\ 1 & 1 & 1 \end{bmatrix}$

因 $D_{(x,y)} F = \begin{bmatrix} 2 & -2 \\ 1 & 1 \end{bmatrix}$ 非奇, 由 IFT 知存在 C^1 映射 $f(z) = \begin{pmatrix} x \\ y \end{pmatrix}: B_\delta \subset \mathbb{R} \rightarrow \mathbb{R}^2$, 且

$$\begin{bmatrix} x'(z) \\ y'(z) \end{bmatrix} = - \begin{bmatrix} h_x & h_y \\ g_x & g_y \end{bmatrix}^{-1} \begin{bmatrix} h_z \\ g_z \end{bmatrix} = - \begin{bmatrix} 2 & -2 \\ 1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} -2 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \end{bmatrix}, \text{ 故 } \frac{dx}{dz} = 0, \frac{dy}{dz} = -1$$

$$\text{对方程组 } \begin{cases} x^2 + y^2 - \frac{1}{2}z^2 = 0 \\ x + y + z - 2 = 0 \end{cases} \text{ 对 } z \text{ 求导: } \begin{cases} 2x \cdot \frac{dx}{dz} + 2y \cdot \frac{dy}{dz} = z \\ \frac{dx}{dz} + \frac{dy}{dz} + 1 = 0 \end{cases}$$

$$\text{再对 } z \text{ 求导: } \begin{cases} 2 \left(\frac{dx}{dz} \right)^2 + 2x \cdot \frac{d^2x}{dz^2} + 2 \left(\frac{dy}{dz} \right)^2 + 2y \cdot \frac{d^2y}{dz^2} = 1 \\ \frac{d^2x}{dz^2} + \frac{d^2y}{dz^2} = 0 \end{cases} \quad \text{由 } \frac{dx}{dz} = 0, \frac{dy}{dz} = -1 \text{ 代入:}$$

$$\begin{cases} \frac{d^2x}{dz^2} - \frac{d^2y}{dz^2} = -\frac{1}{2} \\ \frac{d^2x}{dz^2} + \frac{d^2y}{dz^2} = 0 \end{cases} \quad \text{故 } \frac{d^2x}{dz^2} = -\frac{1}{4}, \frac{d^2y}{dz^2} = \frac{1}{4}$$

$$9. (1) \begin{cases} u = x^2 - y^2 \\ v = 2xy \end{cases}$$

解: $DF(x, y) = \begin{bmatrix} u_x & u_y \\ v_x & v_y \end{bmatrix} = \begin{bmatrix} 2x & -2y \\ 2y & 2x \end{bmatrix}$, 设逆映射为 $\begin{pmatrix} x \\ y \end{pmatrix} = g(u, v)$,

$$\text{则 } Dg(u, v) = [DF(x, y)]^{-1} = \frac{1}{2(x^2 + y^2)} \begin{bmatrix} x & y \\ -y & x \end{bmatrix}, \text{ 故 } |Dg(u, v)| = \frac{1}{4(x^2 + y^2)}$$

$$(3) \begin{cases} u = x^3 - y^3 \\ v = xy^2 \end{cases}$$

解: $DF(x, y) = \begin{bmatrix} u_x & u_y \\ v_x & v_y \end{bmatrix} = \begin{bmatrix} 3x^2 & -3y^2 \\ y^2 & 2xy \end{bmatrix}$, 设逆映射为 $\begin{pmatrix} x \\ y \end{pmatrix} = g(u, v)$,

$$\text{则 } Dg(u, v) = [DF(x, y)]^{-1} = \frac{1}{6x^3y + 3y^4} \begin{bmatrix} 2xy & 3y^4 \\ -y^2 & 3x^2 \end{bmatrix}, \text{ 故 } |Dg(u, v)| = \frac{1}{6x^3y + 3y^4}$$

$$10. (1) \begin{cases} u = \xi^2 - \eta^2 \\ v = 2\xi\eta \end{cases}, \begin{cases} \xi = e^x \cos y \\ \eta = e^x \sin y \end{cases}, (x_0, y_0) = (1, 0).$$

解: $g(\xi, \eta) = \begin{pmatrix} x \\ y \end{pmatrix}$, ~~设~~ $f(x, y) = \begin{pmatrix} \xi \\ \eta \end{pmatrix}$, 而 $Dg(\xi, \eta) = \begin{bmatrix} 2\xi & -2\eta \\ 2\eta & 2\xi \end{bmatrix}$, $Df(x, y) = \begin{bmatrix} e^x \cos y & -e^x \sin y \\ e^x \sin y & e^x \cos y \end{bmatrix}$

于是 $|Dg| = 4(\xi^2 + \eta^2) \geq 0$, $|Df| = e^{2x} > 0$. $(x_0, y_0) = (1, 0)$ 时 $(\xi_0, \eta_0) = (e, 0)$

故 $|Dg| \neq 0$ 且 $|Df| \neq 0$, 从而 g 存在逆映射 $g^{-1}: (u, v) \mapsto (\xi, \eta)$, f 存在逆映射 $f^{-1}: (\xi, \eta) \mapsto (x, y)$

于是在 (x_0, y_0) 邻域内能确定 $g \circ f$ 的逆映射 $(g \circ f)^{-1} = (f^{-1}) \circ (g^{-1}): (u, v) \mapsto (x, y)$.

且由于 f, g 均为 C^1 映射, 故 f^{-1}, g^{-1} 为 C^1 映射, 从而 $(g \circ f)^{-1}$ 为 C^1 映射, 即 $(g \circ f)^{-1}$ 可微.

习题 1.7

1. (1) $z = x^2 + y^2$, 点 $P(1, 2, 5)$

解: $\frac{\partial z}{\partial x} = 2x = 2$, $\frac{\partial z}{\partial y} = 2y = 4$. 故切平面: $z = 2(x-1) + 4(y-2) + 5$, 即 $2x + 4y - z = 5$

法线: $\frac{x-1}{2} = \frac{y-2}{4} = \frac{z-5}{-1}$

(3) $(2a^2 - z^2)x^2 = a^2y^2$, 点 $P(a, a, a)$.

解: $F(x, y, z) \triangleq (2a^2 - z^2)x^2 - a^2y^2$, $F_x(x, y, z) = 2(2a^2 - z^2)x$, $F_y(x, y, z) = -2a^2y$, $F_z(x, y, z) = -2x^2z$

故切平面: $2a^3(x-a) + (-2a^3)(y-a) + (-2a^3)(z-a) = 0$, 即 $x - y - z + a = 0$

法线: $\frac{x-a}{1} = \frac{y-a}{-1} = \frac{z-a}{-1}$

(5) $\begin{cases} x = u \cos v \\ y = u \sin v \\ z = av \end{cases}$, 点 $(u, v) = (u_0, v_0)$

解: 记以上方程组为 $F: (u, v) \mapsto (x, y, z)$, 则 F 的 Jacobian 矩阵 $DF(u, v) = \begin{bmatrix} x_u & x_v \\ y_u & y_v \\ z_u & z_v \end{bmatrix} = \begin{bmatrix} \cos v & -u \sin v \\ \sin v & u \cos v \\ 0 & a \end{bmatrix}$

故所求切平面的法向量形式为: $\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} u_0 \cos v_0 \\ u_0 \sin v_0 \\ av_0 \end{bmatrix} + (u - u_0) \begin{bmatrix} \cos v_0 \\ \sin v_0 \\ 0 \end{bmatrix} + (v - v_0) \begin{bmatrix} -u_0 \sin v_0 \\ u_0 \cos v_0 \\ a \end{bmatrix}$

而 $(\cos v_0, \sin v_0, 0) \times (-u_0 \sin v_0, u_0 \cos v_0, a) = (a \sin v_0, -a \cos v_0, u_0)$

故法线: $\frac{x - u_0 \cos v_0}{a \sin v_0} = \frac{y - u_0 \sin v_0}{-a \cos v_0} = \frac{z - av_0}{u_0}$

2. 在椭球面 $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ 上求一点 P , 使得过 P 点的法线与坐标轴正方向成等角.

解: $F(x, y, z) \triangleq \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} - 1$, $F_x(x, y, z) = \frac{2x}{a^2}$, $F_y(x, y, z) = \frac{2y}{b^2}$, $F_z(x, y, z) = \frac{2z}{c^2}$.

故法向量(梯度) $\nabla F^0 = (\frac{2x}{a^2}, \frac{2y}{b^2}, \frac{2z}{c^2})$, 故 $\nabla F^0 \parallel (1, 1, 1)$

故 $x : y : z = a^2 : b^2 : c^2$, 设 $\frac{x}{a^2} = \frac{y}{b^2} = \frac{z}{c^2} = t$:

$P(\frac{a^2}{\sqrt{a^2+b^2+c^2}}, \frac{b^2}{\sqrt{a^2+b^2+c^2}}, \frac{c^2}{\sqrt{a^2+b^2+c^2}})$ 或 $P(-\frac{a^2}{\sqrt{a^2+b^2+c^2}}, -\frac{b^2}{\sqrt{a^2+b^2+c^2}}, -\frac{c^2}{\sqrt{a^2+b^2+c^2}})$

3. 求曲面 $x^2 + 2y^2 + 3z^2 = 21$ 上平行于 $x + 4y + 6z = 0$ 的切平面.

解: $F(x, y, z) \triangleq x^2 + 2y^2 + 3z^2 - 21$, $F_x(x, y, z) = 2x$, $F_y(x, y, z) = 4y$, $F_z(x, y, z) = 6z$.

切平面 $[(x_0, y_0, z_0)]$: $2x_0(x - x_0) + 4y_0(y - y_0) + 6z_0(z - z_0) = 0$.

故 $(2x_0) : (4y_0) : (6z_0) = 1 : 4 : 6$, 设 $\frac{x_0}{1} = \frac{y_0}{4} = \frac{z_0}{6} = t$, 则 $(x_0, y_0, z_0) = (1, 2, 2)$ 或 $(-1, -2, -2)$

故切平面: $x + 4y + 6z = \pm 21$

4. (1) 曲面 $xyz = a^3$ 上任一点的切平面与坐标平面围成的四面体的体积为定值.

证明: $F(x, y, z) = xyz - a^3$, 则 $F_x = yz$, $F_y = xz$, $F_z = xy$. 取曲面上任一点 (x_0, y_0, z_0) 则,

$$\text{切平面: } y_0 z_0 (x - x_0) + x_0 z_0 (y - y_0) + x_0 y_0 (z - z_0) = 0, \quad \text{即 } \frac{x}{x_0} + \frac{y}{y_0} + \frac{z}{z_0} = 3.$$

该平面分别与 x, y, z 轴交于 $(3x_0, 0, 0), (0, 3y_0, 0), (0, 0, 3z_0)$.

故四面体体积 $V = \frac{1}{6} \cdot (3x_0) \cdot (3y_0) \cdot (3z_0) = \frac{9}{2} x_0 y_0 z_0 = \frac{9}{2} a^3$ 为定值. 证毕.

(3) 曲面 $z = x^2 + y^2$ 与直线 $l: \begin{cases} x + 2z = 1 \\ y + 2z = 2 \end{cases}$ 垂直的切平面.

解: 曲面上任一点设为 $P_0(x_0, y_0, z_0)$, 其中 $z_0 = x_0^2 + y_0^2$. $\frac{\partial z}{\partial x}|_{P_0} = 2x|_{P_0} = 2x_0$, $\frac{\partial z}{\partial y}|_{P_0} = 2y|_{P_0} = 2y_0$.

$$\text{切平面: } z = z_0 + 2x_0(x - x_0) + 2y_0(y - y_0) \quad \dots ①$$

$$\text{而直线 } l: \frac{x - x_0}{-2x_0} = \frac{y - y_0}{-2y_0} = \frac{z - z_0}{1}, \quad \text{即 } \begin{cases} x + 2x_0 z = 2x_0 z_0 + x_0 \\ y + 2y_0 z = 2y_0 z_0 + y_0 \end{cases} \quad \dots ②$$

由题设知, 法线 $l' \parallel l$, 故 $x_0 = 1, y_0 = 1$, 从而 $z_0 = 2$.

代入 ① 中得切平面: $z = 2 + 2(x - 1) + 2(y - 1)$, 即 $2x + 2y - z - 2 = 0$

(5) 设 f 可微, 曲面 $z = y f(\frac{x}{y})$ 的所有切平面相交于一个定点.

解: 任取曲面上一点 $P_0(x_0, y_0, z_0)$, 其中 $z_0 = y_0 f(\frac{x_0}{y_0})$.

$$\frac{\partial z}{\partial x}|_{P_0} = y f'(\frac{x}{y}) \cdot \frac{1}{y}|_{P_0} = f'(\frac{x_0}{y_0}), \quad \frac{\partial z}{\partial y}|_{P_0} = \left[f(\frac{x}{y}) + y f'(\frac{x}{y}) \cdot (-\frac{x}{y^2}) \right]|_{P_0} = f(\frac{x_0}{y_0}) - \frac{x_0}{y_0} f'(\frac{x_0}{y_0}).$$

$$\text{切平面: } z = y_0 f(\frac{x_0}{y_0}) + f'(\frac{x_0}{y_0})(x - x_0) + \left[f(\frac{x_0}{y_0}) - \frac{x_0}{y_0} f'(\frac{x_0}{y_0}) \right](y - y_0)$$

$$\text{即 } z = y f(\frac{x_0}{y_0}) + (x - \frac{x_0}{y_0} y) f'(\frac{x_0}{y_0}), \quad \text{该平面恒过点 } (0, 0, 0). \quad (\text{与 } x_0, y_0, z_0 \text{ 无关})$$

因此, 该曲面的所有切平面交于原点. 证毕.

5. 求曲线 $l: \begin{cases} x^2 + y^2 + z^2 = 6 \\ x + y + z = 0 \end{cases}$ 在点 $P(1, -2, 1)$ 处的切线方程与法平面方程.

解: 记 $F(x, y, z) = x^2 + y^2 + z^2 - 6$, $G(x, y, z) = x + y + z$, 考虑在 P 点 $(1, -2, 1)$ 处梯度

$$\text{则 } \begin{cases} \nabla F = (2x, 2y, 2z) = (2, -4, 2) \\ \nabla G = (1, 1, 1) \end{cases}$$

$$\text{故切线: } \begin{cases} 2(x-1) - 4(y+2) + 2(z-1) = 0 \\ x-1 + y+2 + z-1 = 0 \end{cases}$$

$$\text{化简得切线: } \begin{cases} x - 2y + z = 6 \\ x + y + z = 0 \end{cases} \Leftrightarrow \frac{x-1}{-1} = \frac{y+2}{0} = \frac{z-1}{1}$$

故切平面: $-(x-1) + (z-1) = 0$, 即 $x - z = 0$.

6. 证明: 螺旋线 $\begin{cases} x = a \cos t \\ y = a \sin t \\ z = bt \end{cases}$ 的切线与 z 轴形成定角.

证明: $(\frac{dx}{dt}, \frac{dy}{dt}, \frac{dz}{dt}) = (-a \sin t, a \cos t, b)$, 故 $\forall t = t_0$, 曲线在 $(x(t_0), y(t_0), z(t_0))$ 处

切线为 $l: \frac{x - a \cos t_0}{-a \sin t_0} = \frac{y - a \sin t_0}{a \cos t_0} = \frac{z - bt_0}{b}$, 其方向向量 $\vec{l} = (-a \sin t_0, a \cos t_0, b)$.

考虑 z 轴正方向的单位向量 $\vec{n} = (0, 0, 1)$ 与 \vec{l} 的夹角:

$$\cos \theta = \frac{\vec{n} \cdot \vec{l}}{\|\vec{n}\| \cdot \|\vec{l}\|} = \frac{b}{\sqrt{a^2 \sin^2 t_0 + a^2 \cos^2 t_0 + b^2}} = \frac{b}{\sqrt{a^2 + b^2}}, \text{ 故 } \theta \text{ 为定值.}$$

因此, 该曲线的任意切线与 z 轴成定角.

7. 已知函数 f 可微, 若 T 为曲面 $S: f(x, y, z) = 0$ 在点 $P(x_0, y_0, z_0)$ 处的切平面, l 为 T 上任意一条过 P 的直线, 求证: 在 S 上存在一条 ~~曲线~~ 曲线, 该曲线在 P 处的切线恰好为 l .

证明: 可知平面 $T: f'_x(x-x_0) + f'_y(y-y_0) + f'_z(z-z_0) = 0$.

设 l 为平面 T 与任意过 P 的平面 V 的交线, 即 $l = T \cap V$.

其中 $V: a(x-x_0) + b(y-y_0) + c(z-z_0) = 0$, $a, b, c \in \mathbb{R}$

$$\text{故 } l: \begin{cases} f'_x(x-x_0) + f'_y(y-y_0) + f'_z(z-z_0) = 0 \\ a(x-x_0) + b(y-y_0) + c(z-z_0) = 0 \end{cases} \quad (*)$$

考虑 V 与 S 的交线 $k: \begin{cases} f(x, y, z) = 0 \\ a(x-x_0) + b(y-y_0) + c(z-z_0) = 0 \end{cases}$. 考虑在 $P(x_0, y_0, z_0)$ 处的梯度:
(记 $g(x, y, z) = a(x-x_0) + b(y-y_0) + c(z-z_0)$)

$$\begin{cases} \nabla f = (f'_x, f'_y, f'_z) \\ \nabla g = (a, b, c) \end{cases}, \text{ 故曲线 } k \text{ 在 } P \text{ 处的切线为:}$$

$$l': \begin{cases} f'_x(x-x_0) + f'_y(y-y_0) + f'_z(z-z_0) = 0 \\ a(x-x_0) + b(y-y_0) + c(z-z_0) = 0 \end{cases} \quad (**)$$

对比 (*) 式及 (**) 式可知: $l = l'$.

因此, $\forall l \in T, P \in l$, 存在曲线 $k \in S$ 使得 k 在 P 处的切线恰为 l . 证毕.