第八章

第三节

多元函数的全微分

- 一、全微分的概念
- 二、可微的条件

一、全微分的概念

1. 问题的提出

一元函数 y = f(x)的增量:

$$\Delta y = f(x + \Delta x) - f(x) = A\Delta x + o(\Delta x)$$
(当一元函数
$$y = f(x)$$
 可导时)

 $dy = f'(x)\Delta x$

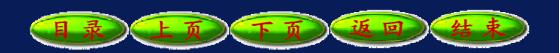
二元函数 z = f(x,y):

对x的偏增量

$$\Delta_{x}z = f(x + \Delta x, y) - f(x, y)$$
(当二元函数 $z = f(x, y)$)
对 x 的偏导数存在时)

$$= f_x(x,y)\Delta x + o(\Delta x)$$

对x的偏微分



$$\Delta_{y}z = f(x, y + \Delta y) - f(x, y)$$

对y的偏增量

(当二元函数 z = f(x, y)

对y的偏导数存在时)

$$= f_y(x, y) \Delta y + o(\Delta y)$$

对y的偏微分

$$\Delta z = f(x + \Delta x, y + \Delta y) - f(x, y)$$

在点(x,y)的全增量

问题

可否用自变量的增量 Δx 、 Δy 的线性函数来近似代替函数的全增量?



2. 全微分的定义

定义8.7 如果函数 z = f(x,y) 在点(x,y)处的

全增量 $\Delta z = f(x + \Delta x, y + \Delta y) - f(x, y)$ 可表示成

$$\Delta z = A \Delta x + B \Delta y + o(\rho), \quad \rho = \sqrt{(\Delta x)^2 + (\Delta y)^2}$$

其中A,B不依赖于 Δx , Δy ,仅与x,y有关,

则称函数 f(x,y) 在点(x,y) 可微,将 $A\Delta x + B\Delta y$

称为函数 f(x,y) 在点 (x,y) 的全微分,记作

$$dz = df = A\Delta x + B\Delta y$$



- 注 1° 若函数在域 D 内各点都可微,则称此函数 在D 内可微.
 - 2° 由定义可知, f(x,y) 在点 (x_0,y_0) 可微的 充要条件是:

$$\lim_{\rho \to 0} \frac{\Delta z - (A\Delta x + B\Delta y)}{\rho}$$

$$= \lim_{\rho \to 0} \frac{f(x_0 + \Delta x, y_0 + \Delta y) - f(x_0, y_0) - (A\Delta x + B\Delta y)}{\rho} = 0.$$



二、可微的条件

1. 可微与连续、可偏导的关系

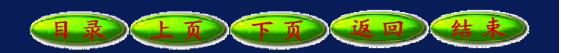
定理8.2 (多元函数可微的必要条件)

若函数 z = f(x, y) 在点(x, y) 可微,则

- (1) 函数 z = f(x, y) 在点(x, y) 连续;
- (2) 函数z = f(x, y) 在点(x, y) 的两个偏导数 $f_x(x, y)$,

$$f_y(x,y)$$
 存在,且有 $A = f_x(x,y), B = f_y(x,y)$

从而 $dz = f_x(x,y)dx + f_y(x,y)dy$.



$$\Delta z = (A\Delta x + B\Delta y) + o(\rho)$$

(1)
$$\lim_{(\Delta x, \Delta y) \to (0,0)} \Delta z = \lim_{\rho \to 0} \left[(A \Delta x + B \Delta y) + o(\rho) \right] = 0$$

从而
$$\lim_{(\Delta x, \Delta y) \to (0,0)} f(x + \Delta x, y + \Delta y) = f(x,y)$$

即 z = f(x, y)在点(x, y)处连续.

(2) 由可微定义,有

$$\Delta z = A\Delta x + B\Delta y + o(\rho),$$

$$\Delta_{x}z = f(x + \Delta x, y) - f(x, y) = A\Delta x + o(|\Delta x|)$$



$$\therefore f_{x}(x,y) = \lim_{\Delta x \to 0} \frac{\Delta_{x}z}{\Delta x}$$

$$= \lim_{\Delta x \to 0} (A + \frac{o(|\Delta x|)}{\Delta x}) = A$$

同样可证 $f_y(x,y) = B$,

注 1° 习惯上把自变量的增量用自变量的微分表示, 因此有 $dz = f_x(x,y)dx + f_v(x,y)dy$.

通常我们把二元函数的全微分等于它的两个偏微分之和这件事称为二元函数的微分符合叠加原理.

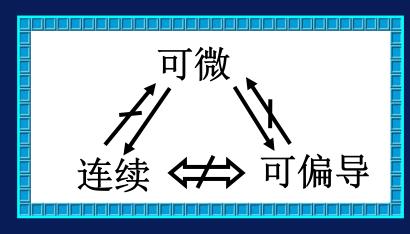


全微分的定义可推广到三元及三元以上函数

$$\mathbf{d} u = \frac{\partial u}{\partial x} \mathbf{d} x + \frac{\partial u}{\partial y} \mathbf{d} y + \frac{\partial u}{\partial z} \mathbf{d} z.$$

叠加原理也适用于二元以上函数的情况.

2°可微与连续、可偏导的关系对于多元函数,





3°如何判断多元函数的可微性

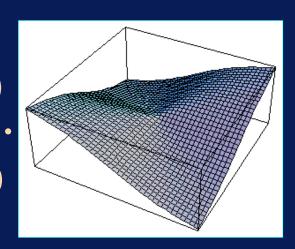
- ①若不连续,则不可微;
- ②若偏导数不存在,则不可微,
- 用此式判断 函数在一点 是否可微
- ③连续且偏导数存在时,用可微的充要条件判断:

$$\lim_{\rho \to 0} \frac{\Delta z - (A\Delta x + B\Delta y)}{\rho}$$

$$\rho = \sqrt{x^2 + y^2}$$

$$= \lim_{\rho \to 0} \frac{f(x + \Delta x, y + \Delta y) - f(x, y) - (f_x(x, y) \Delta x + f_y(x, y) \Delta y)}{\rho} = 0.$$

例1 讨论
$$f(x,y) = \begin{cases} \frac{xy}{\sqrt{x^2 + y^2}} & x^2 + y^2 \neq 0 \\ 0 & x^2 + y^2 = 0 \end{cases}$$



在点(0,0)处,是否

(1) 连续; (2) 偏导数存在; (3) 可微.

解(1) ::
$$\lim_{x\to 0} f(x,y) = \lim_{\rho\to 0} f(\rho\cos\theta, \rho\sin\theta)$$

$$y \rightarrow 0$$

$$= \lim_{\rho \to 0} \frac{\rho \cos\theta \cdot \rho \sin\theta}{\rho}$$

$$= \lim_{\rho \to 0} \rho \cdot (\cos \theta \sin \theta) = 0 = f(0,0)$$



f(x,y)在(0,0)处连续

(2)
$$f_x(0,0) = \lim_{x\to 0} \frac{f(x,0) - f(0,0)}{x-0}$$

$$= \lim_{x \to 0} \frac{\frac{x \cdot 0}{\sqrt{x^2 + 0}} - 0}{x} = 0$$

同理 $f_y(0,0) = 0$

∴ f(x,y)在(0,0)处偏导数存在.

(3)
$$\Leftrightarrow \omega = f(x,y) - f(0,0) - [f_x(0,0) \cdot x + f_y(0,0) \cdot y]$$

$$= \frac{x \cdot y}{\sqrt{x^2 + y^2}} - 0 = \frac{x \cdot y}{\sqrt{x^2 + y^2}},$$

如果考虑点P'(x,y)沿着直线y = x趋近于(0,0),

$$\lim_{\substack{\rho \to 0 \ (y=x)}} \frac{\omega}{\rho} = \lim_{\substack{\rho \to 0 \ (y=x)}} \frac{\sqrt{x^2 + y^2}}{\rho} = \lim_{\substack{\rho \to 0 \ (y=x)}} \frac{xy}{x^2 + y^2}$$

$$\therefore \lim_{\substack{\rho \to 0 \\ (y=x)}} \frac{\omega}{\rho} = \lim_{x \to 0} \frac{x \cdot x}{x^2 + x^2} = \frac{1}{2},$$

$$\therefore \lim_{\rho \to 0} \frac{\omega}{\rho} \neq 0$$

$$\therefore \quad \omega \neq o(\rho) \qquad (\rho \to 0)$$

即
$$\Delta z - [f_x(0,0) \cdot x + f_y(0,0) \cdot y] \neq o(\rho)$$
,

 $\therefore f(x,y)$ 在点(0,0)处不可微.

2. 可微与偏导数连续的关系

定理8.3 (多元函数可微的充分条件)

若函数 z = f(x, y) 的偏导数 $f_x(x, y)$ 和 $f_y(x, y)$

在点(x,y)连续,则函数f(x,y)在该点可微.

$$i \mathbf{E} \Delta z = f(x + \Delta x, y + \Delta y) - f(x, y)$$
$$= [f(x + \Delta x, y + \Delta y) - f(x, y + \Delta y)]$$

由有限增 量公式

$$+ [f(x, y + \Delta y) - f(x, y)]$$

$$= f_x(x + \theta_1 \Delta x, y + \Delta y) \Delta x + f_y(x, y + \theta_2 \Delta y) \Delta y$$

$$(0<\theta_1,\theta_2<1)$$



$$\Delta z = f(x + \Delta x, y + \Delta y) - f(x, y)$$

$$= f_{x}(x + \theta_{1}\Delta x, y + \Delta y)\Delta x + f_{y}(x, y + \theta_{2}\Delta y)\Delta y$$

$$= [f_{x}(x, y) + \alpha]\Delta x + [f_{y}(x, y) + \beta]\Delta y$$

$$(\lim_{\substack{\Delta x \to 0 \\ \Delta y \to 0}} \alpha = 0, \lim_{\substack{\Delta y \to 0 \\ \Delta y \to 0}} \beta = 0)$$

$$= f_{x}(x, y)\Delta x + f_{y}(x, y)\Delta y + \alpha \Delta x + \beta \Delta y$$

只须证这一部分是 比 *p* 高阶的无穷小

注意到

$$\left| \frac{\alpha \Delta x + \beta \Delta y}{\rho} \right| \leq \left| \alpha \cdot \frac{\Delta x}{\rho} \right| + \left| \beta \cdot \frac{\Delta y}{\rho} \right| \qquad (\rho = \sqrt{\Delta x^2 + \Delta y^2})$$

$$\leq \left| \alpha \right| + \left| \beta \right|$$

故有
$$\Delta z = f_x(x, y) \Delta x + f_y(x, y) \Delta y + o(\rho)$$

即函数 z = f(x,y) 在点(x,y) 可微.

偏导数连续 → 可微



例2 试证函数

$$f(x,y) = \begin{cases} xy \sin \frac{1}{\sqrt{x^2 + y^2}}, & (x,y) \neq (0,0) \\ 0, & (x,y) = (0,0) \end{cases}$$

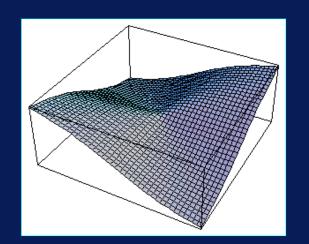
(0,0)连续且偏导数存在,但偏导数在点(0,0)不连续,而f(x,y)在点(0,0)可微.

分析 对于偏导数,需就 $(x,y) \neq (0,0)$, (x,y) = (0,0) 两种情形讨论其连续性.



$$\Rightarrow x = \rho \cos \theta, y = \rho \sin \theta,$$

則
$$\lim_{\substack{x \to 0 \\ y \to 0}} xy \sin \frac{1}{\sqrt{x^2 + y^2}}$$



$$= \lim_{\rho \to 0} \rho^2 \sin \theta \cos \theta \cdot \sin \frac{1}{\rho} = 0 = f(0,0),$$

故函数在点(0,0)处连续;

$$f_x(0,0) = \lim_{x\to 0} \frac{f(x,0)-f(0,0)}{x} = \lim_{x\to 0} \frac{0-0}{x} = 0,$$

同理
$$f_y(0,0) = 0$$
.

 $当(x,y)\neq (0,0)$ 时,

$$f_x(x,y) = y \sin \frac{1}{\sqrt{x^2 + y^2}} - \frac{x^2 y}{\sqrt{(x^2 + y^2)^3}} \cos \frac{1}{\sqrt{x^2 + y^2}},$$

当点P(x,y)沿直线y = x趋于(0,0)时,

$$\lim_{\substack{x \to 0 \\ y = x \to 0}} f_x(x, y) = \lim_{x \to 0} (x \sin \frac{1}{\sqrt{2}|x|} - \frac{x^3}{2\sqrt{2}|x|^3} \cos \frac{1}{\sqrt{2}|x|})$$

不存在. 所以 $f_x(x,y)$ 在(0,0)不连续.

同理可证 $f_v(x,y)$ 在(0,0)不连续.



下面证明: f(x,y) 在点(0,0) 可微.

令
$$\rho = \sqrt{(x)^2 + (y)^2}$$
, 则
$$\begin{vmatrix} \Delta f - f_x(0,0)x - f_y(0,0)y \\ \rho \end{vmatrix}$$

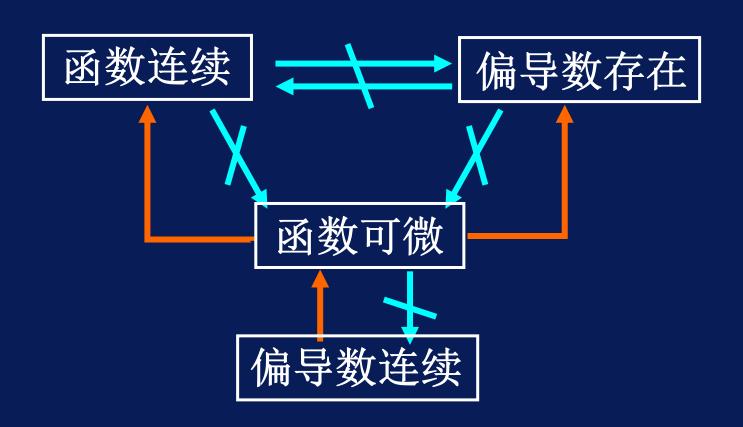
$$= \begin{vmatrix} \frac{x \cdot y}{\rho} \sin \frac{1}{\rho} \end{vmatrix} \le |x| \xrightarrow{\rho \to 0} 0$$

 $\therefore f(x,y)$ 在点 (0,0) 可微,且 $df(x,y)_{(0,0)} = 0$.

注 此题表明,偏导数连续只是可微的充分条件. 而非必要条件.



多元函数连续、偏导数、可微的关系



例3 求函数 $z = \sin(x^2 + y^2)$ 的全微分.

解 因为

$$z_x = 2x\cos(x^2 + y^2),$$

$$z_y = 2 y \cos(x^2 + y^2),$$

所以
$$dz = 2x\cos(x^2 + y^2)dx + 2y\cos(x^2 + y^2)dy$$

= $2\cos(x^2 + y^2)(xdx + ydy).$

例4 计算函数 $z = e^{xy}$ 在点 (2,1) 处的全微分.

解
$$\frac{\partial z}{\partial x} = y e^{xy}$$
, $\frac{\partial z}{\partial y} = x e^{xy}$

$$\left| \frac{\partial z}{\partial x} \right|_{(2,1)} = e^2, \quad \left| \frac{\partial z}{\partial y} \right|_{(2,1)} = 2e^2$$

$$\therefore dz = e^2 dx + 2e^2 dy = e^2 (dx + 2dy)$$

例5 求函数 $z = \frac{xy}{x^2 - y^2}$ 当 $x = 2, y = 1, \Delta x = 0.01,$

 $\Delta y = -0.03$ 时的全增量和全微分.

解
$$\Delta z$$

$$x = 2, \Delta x = 0.01$$

$$y = 1, \Delta y = -0.03$$

$$= [f(x + \Delta x, y + \Delta y) - f(x, y)] | x = 2, \Delta x = 0.01$$

 $y = 1, \Delta y = -0.03$

$$=\frac{2.01\times0.97}{2.01^2-0.97^2}-\frac{2\times1}{2^2-1^2}\approx0.6291-0.6667=-0.0376;$$

$$\frac{\partial z}{\partial x} = \frac{y(x^2 - y^2) - xy \cdot 2x}{(x^2 - y^2)^2} = -\frac{y(x^2 + y^2)}{(x^2 - y^2)^2}$$

$$\frac{\partial z}{\partial y} = \frac{x(x^2 - y^2) + xy \cdot 2y}{(x^2 - y^2)^2} = \frac{x(x^2 + y^2)}{(x^2 - y^2)^2}$$

当
$$x=2$$
, $y=1$, $\triangle x=0.01$, $\triangle y=-0.03$ 时

$$\frac{\partial z}{\partial x} \approx -0.5556, \qquad \qquad \frac{\partial z}{\partial y} \approx 1.1111,$$

从而
$$dz_{|x=2,\Delta x=0.01|} = (\frac{\partial z}{\partial x} \Delta x + \frac{\partial z}{\partial y} \Delta y)|_{x=2,\Delta x=0.01|} = (\frac{\partial z}{\partial x} \Delta x + \frac{\partial z}{\partial y} \Delta y)|_{y=1,\Delta y=-0.03}$$

$$\approx -0.5556 \times 0.01 + 1.11111 \times (-0.03)$$

$$=-0.0389.$$



内容小结

1. 微分定义: (z = f(x,y))

$$\Delta z = \frac{f_x(x,y)\Delta x + f_y(x,y)\Delta y}{\rho = \sqrt{(\Delta x)^2 + (\Delta y)^2}} + o(\rho)$$

 $dz = f_x(x, y)dx + f_y(x, y)dy$

2. 重要关系: 函数连续

偏导数存在

函数可微

偏导数连续



- 3. 讨论函数在(0,0)点是否可微的步骤
- (1)讨论函数在(0,0)点是否连续,若不连续,则不可微;
- (2) 讨论函数在(0,0)点的偏导数是否存在,若不存在,则不可微;
- (3) 当函数在(0,0)点连续,且偏导数存在时,用下式讨论函数在(0,0)点是否可微

$$\lim_{(x,y)\to(0,0)} \frac{f(x,y) - f(0,0) - (f_x(0,0) \cdot x + f_y(0,0) \cdot y)}{\sqrt{x^2 + y^2}}$$

$$\stackrel{2}{\rightleftharpoons} 0$$

思考题

函数 z = f(x, y)在 (x_0, y_0) 可微的充分条件是(D)

- (A) f(x,y) 在 (x_0,y_0) 连续;
- (B) $f'_x(x,y), f'_v(x,y)$ 在 (x_0,y_0) 的某邻域内存在;
- (C) $\Delta z f'_x(x,y)\Delta x f'_v(x,y)\Delta y$

当
$$\sqrt{(\Delta x)^2 + (\Delta y)^2} \rightarrow 0$$
 时是无穷小量;

(D)
$$\frac{\Delta z - f_x'(x,y)\Delta x - f_y'(x,y)\Delta y}{\sqrt{(\Delta x)^2 + (\Delta y)^2}}$$

当 $\sqrt{(\Delta x)^2 + (\Delta y)^2} \rightarrow 0$ 时是无穷小量.

备用题

例1-1考察函数 $f(x,y) = \sqrt{xy}$ 在点(0,0)处是否连续?

偏导数是否存在 ?是否可微?

$$||\mathbf{x}|| = 0 \le \sqrt{|xy|} \le \sqrt{\frac{1}{2}(x^2 + y^2)} \to 0 \quad ((x,y) \to (0,0))$$

f(0,0) = 0, 故函数在点 (0,0)处连续.

$$\lim_{x\to 0} \frac{f(x,0)-f(0,0)}{x} = \lim_{x\to 0} \frac{\sqrt{|x\cdot 0|}-0}{x} = 0,$$

$$\therefore f_x(0,0) = 0.$$
 同理, $f_y(0,0) = 0.$



下面讨论函数在 (0,0)点是否可微.即考察极限

$$\lim_{(x,y)\to(0,0)} \frac{f(x,y)-f(0,0)-(f_x(0,0)\cdot x+f_y(0,0)\cdot y)}{\sqrt{x^2+y^2}}$$

 $\frac{2}{3}$ 0

若等于零,则函数可微;否则函数不可微 . 事实上,沿直线 y = x,有

$$\lim_{(x,x)\to(0,0)} \frac{\sqrt{|xx|}}{\sqrt{x^2+x^2}} = \frac{1}{\sqrt{2}} \neq 0$$

故函数在 (0,0)点不可微.



例1-2 讨论函数

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

在(0,0)点是否可微?偏导数是否连续?

解 易知此函数在 (0,0)点连续,偏导数存在.现讨论它在 (0,0)点是否可微.

$$\lim_{\substack{x \to 0 \\ y \to 0}} \frac{f(x,y) - f(0,0) - [f_x(0,0) \cdot x + f_y(0,0) \cdot y]}{\sqrt{x^2 + y^2}}$$



$$= \lim_{\substack{x \to 0 \\ y \to 0}} \sqrt{x^2 + y^2} \sin \frac{1}{x^2 + y^2} = 0.$$

故函数在 (0,0)点可微.

已知
$$f_x(0,0) = 0$$
,又当 $(x,y) \neq (0,0)$ 时

$$f_x(x,y)$$

$$=2x\sin\frac{1}{x^2+y^2}+(x^2+y^2)\cos\frac{1}{x^2+y^2}\cdot\frac{-2x}{(x^2+y^2)}$$

$$= 2x \sin \frac{1}{x^2 + y^2} - \frac{2x}{x^2 + y^2} \cos \frac{1}{x^2 + y^2},$$

故
$$f_x(x,y) =$$

$$\begin{cases} 2x\sin\frac{1}{x^2+y^2} - \frac{2x}{x^2+y^2}\cos\frac{1}{x^2+y^2}, x^2+y^2 \neq 0, \\ 0, & x^2+y^2 = 0. \end{cases}$$

因为
$$\lim_{\substack{x \to 0 \ y = 0}} f_x(x, y) = \lim_{\substack{x \to 0}} \left(2x \sin \frac{1}{x^2} - \frac{2}{x} \cos \frac{1}{x^2} \right)$$

不存在

故 $f_x(x,y)$ 在(0,0)点不连续,即函数 z = f(x,y)

在点(0,0)可微,但偏导数不连续



例3-1 求函数
$$z = xy + \frac{y}{x}$$
的全微分 .

解 函数在 $x \neq 0$ 的所有点处有连续偏导数,

从而可微

$$d z = \left(y - \frac{y}{x^2}\right) d x + \left(x + \frac{1}{x}\right) d y.$$

例3-2 计算函数 $u = x + \sin \frac{y}{2} + e^{yz}$ 的全微分.

解
$$du = 1 \cdot dx + (\frac{1}{2}\cos\frac{y}{2} + ze^{yz})dy$$

+ $ye^{yz}dz$

$$= dx + (\frac{1}{2}\cos\frac{y}{2} + ze^{yz})dy + ye^{yz}dz$$

例4-1 求函数 $z = \ln(1 + x^2 + y^2)$ 当x = 1, y = 2时的全微分 .

$$\frac{\beta z}{\partial x} = \frac{2x}{1+x^2+y^2}, \quad \frac{\partial z}{\partial y} = \frac{2y}{1+x^2+y^2},$$

$$\left. \frac{\partial z}{\partial x} \right|_{\substack{x=1 \ y=2}} = \frac{1}{3}, \qquad \left. \frac{\partial z}{\partial y} \right|_{\substack{x=1 \ y=2}} = \frac{2}{3},$$

故 d z
$$\begin{vmatrix} x=1 \\ y=2 \end{vmatrix} = \frac{1}{3} d x + \frac{2}{3} d y.$$

例4-2 设
$$f(x,y,z) = \frac{x\cos y + y\cos z + z\cos x}{1 + \cos x + \cos y + \cos z}$$
,
求 $\mathrm{d}f|_{(0,0,0)}$.

 $f(x,0,0) = \frac{x}{3 + \cos x}$

注意:x,y,z具有 轮换对称性

$$\therefore f_x(0,0,0) = \left(\frac{x}{3 + \cos x}\right)' |_{x=0} = \frac{1}{4}$$

利用轮换对称性,可得

$$f_y(0,0,0) = f_z(0,0,0) = \frac{1}{4}$$

$$f_{y}(0,0,0) = f_{z}(0,0,0) = \frac{1}{4}$$

$$\therefore df \Big|_{(0,0,0)} = f_{x}(0,0,0) dx + f_{y}(0,0,0) dy + f_{z}(0,0,0) dz$$

$$= \frac{1}{4} (dx + dy + dz)$$

例5-1 求函数 $z = \ln \frac{y}{x}$ 当x = 2, y = 1,

 $\Delta x = 0.1, \Delta y = -0.2$ 时的全增量和全微分.

解 全增量
$$\Delta z = f(2+0.1,1-0.2) - f(2,1)$$

= $\ln \frac{0.8}{2.1} - \ln \frac{1}{2} \approx -0.2719$

$$\left. \frac{\partial z}{\partial x} \right|_{\substack{x=2 \ y=1}} = \left. \frac{x}{y} \cdot \left(-\frac{y}{x^2} \right) \right|_{\substack{x=2 \ y=1}} = -\frac{1}{x} \right|_{\substack{x=2 \ y=1}} = -\frac{1}{2},$$

$$\left. \frac{\partial z}{\partial y} \right|_{\substack{x=2 \ y=1}} = \left. \frac{x}{y} \cdot \frac{1}{x} \right|_{\substack{x=2 \ y=1}} = \frac{1}{y} \right|_{\substack{x=2 \ y=1}} = 1,$$

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$$dz \Big|_{\substack{x=2,y=1\\ \Delta x=0.1,\Delta y=-0.2}} = -\frac{1}{2} \times 0.1 + 1 \times (-0.2)$$

$$= -0.25.$$