

(2015 年预赛第六题) 设  $f(x, y)$  在  $x^2 + y^2 \leq 1$  上有连续的二阶偏导数且  $f_{xx}^2 + 2f_{xy}^2 + f_{yy}^2 \leq M$ . 若  $f(0, 0) = 0$ ,  $f_x(0, 0) = f_y(0, 0) = 0$ , 证明:

$$\left| \iint_{x^2 + y^2 \leq 1} f(x, y) dx dy \right| \leq \frac{\pi \sqrt{M}}{4}.$$

解析：由二元函数的一阶泰勒公式，得

$$\begin{aligned} f(x, y) &= f(0, 0) + [f_x(0, 0), f_y(0, 0)] \begin{bmatrix} x \\ y \end{bmatrix} + \\ &\quad \frac{1}{2!} [x, y] \begin{bmatrix} f_{xx}(\theta x, \theta y) & f_{xy}(\theta x, \theta y) \\ f_{xy}(\theta x, \theta y) & f_{yy}(\theta x, \theta y) \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \\ &= \frac{1}{2} [f_{xx}(\theta x, \theta y)x^2 + 2f_{xy}(\theta x, \theta y)xy + f_{yy}(\theta x, \theta y)y^2] \\ |f(x, y)| &= \frac{1}{2} \left| [f_{xx}(\theta x, \theta y), \sqrt{2} f_{xy}(\theta x, \theta y), f_{yy}(\theta x, \theta y)] \begin{bmatrix} x^2 \\ \sqrt{2} xy \\ y^2 \end{bmatrix} \right| \\ &\leq \frac{1}{2} \sqrt{f_{xx}^2(\theta x, \theta y) + 2f_{xy}^2(\theta x, \theta y) + f_{yy}^2(\theta x, \theta y)} \sqrt{x^4 + 2x^2y^2 + y^4} \\ &\leq \frac{\sqrt{M}}{2} (x^2 + y^2) \end{aligned}$$

因此，

$$\begin{aligned} \left| \iint_{x^2 + y^2 \leq 1} f(x, y) dx dy \right| &\leq \iint_{x^2 + y^2 \leq 1} |f(x, y)| dx dy \\ &\leq \iint_{x^2 + y^2 \leq 1} \frac{\sqrt{M}}{2} (x^2 + y^2) dx dy \\ &= \frac{\sqrt{M}}{2} \int_0^{2\pi} d\theta \int_0^1 r^3 dr \\ &= \frac{\pi \sqrt{M}}{4} \end{aligned}$$