

8.4 多元复合函数的求导法则

8.4.1 多元复合函数的求导法则

复合函数的中间变量均为一元函数的情形

定理 4.1 (链式求导法则). 若函数 $u = \varphi(t), v = \psi(t)$ 都在点 t 可导, 函数 $z = f(u, v)$ 在对应点 $(u, v) = (\varphi(t), \psi(t))$ 可微, 则复合函数 $z = f(\varphi(t), \psi(t))$ 在点 t 可导, 且有

$$\frac{dz}{dt} = \frac{\partial z}{\partial u} \cdot \frac{du}{dt} + \frac{\partial z}{\partial v} \cdot \frac{dv}{dt}, \quad (8.4.1)$$

公式(8.4.1)中的导数称为 **全导数**.

例 4.1. 设 $z = uv^2 + \arctan w$, $u = \sin t$, $v = \ln t$, $w = e^t$, 求全导数 $\frac{dz}{dt}$.

解:

$$\begin{aligned} \frac{dz}{dt} &= \frac{\partial z}{\partial u} \cdot \frac{du}{dt} + \frac{\partial z}{\partial v} \cdot \frac{dv}{dt} + \frac{\partial z}{\partial w} \cdot \frac{dw}{dt} \\ &= v^2 \cdot \cos t + 2uv \cdot \frac{1}{t} + \frac{1}{1+w^2} \cdot e^t \\ &= \cos t \ln^2 t + \frac{2}{t} \sin t \ln t + \frac{e^t}{1+e^{2t}}. \end{aligned}$$

例 4.2. 设 $z = (\sin t)^{\cos t}$, 求 $\frac{dz}{dt}$.

解: 令 $u = \sin t$, $v = \cos t$, 则 $z = u^v$. 由求导公式得

$$\begin{aligned}\frac{dz}{dt} &= \frac{\partial z}{\partial u} \cdot \frac{du}{dt} + \frac{\partial z}{\partial v} \cdot \frac{dv}{dt} = vu^{v-1} \cdot \cos t + u^v \ln u \cdot (-\sin t) \\ &= \cos^2 t (\sin t)^{\cos t-1} - (\sin t)^{\cos t+1} \ln \sin t.\end{aligned}$$

中间变量多于两个的情形

若函数 $z = f(x_1, x_2, \dots, x_n)$ 在点 (x_1, x_2, \dots, x_n) 处可微, 而 $x_k = \varphi_k(t)$ 在点 t 处可导 ($k = 1, 2, \dots, n$), 则复合函数 $z = f[\varphi_1(t), \varphi_2(t), \dots, \varphi_n(t)]$ 在点 t 处可导, 且

$$\frac{dz}{dt} = \frac{\partial z}{\partial x_1} \cdot \frac{dx_1}{dt} + \frac{\partial z}{\partial x_2} \cdot \frac{dx_2}{dt} + \dots + \frac{\partial z}{\partial x_n} \cdot \frac{dx_n}{dt}.$$

中间变量均为二元函数的情形

定理 4.2 (链式求导法则). 若函数 $u = \varphi(x, y)$, $v = \psi(x, y)$ 在点 (x, y) 处偏导数存在, 函数 $z = f(u, v)$ 在对应点 $(u, v) = (\varphi(x, y), \psi(x, y))$ 处可微, 则复合函数

$$z = f(\varphi(x, y), \psi(x, y))$$

在点 (x, y) 处偏导数也存在, 且有

$$\begin{aligned}\frac{\partial z}{\partial x} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x}, \\ \frac{\partial z}{\partial y} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y}.\end{aligned}$$

中间变量既有一元函数又有多元函数的情形

定理 4.3 (链式求导法则). 设三元函数 $z = f(u, x, y)$ 在点 (u, x, y) 处可微, $u = \varphi(x, y)$ 在点 (s, t) 处偏导数存在, 则 $z = f(\varphi(x, y), x, y)$ 有

$$\begin{aligned}\frac{\partial z}{\partial x} &= \frac{\partial f}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f}{\partial x}, \\ \frac{\partial z}{\partial y} &= \frac{\partial f}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial f}{\partial y}.\end{aligned}$$

注

这里 $\frac{\partial z}{\partial x}$ 和 $\frac{\partial f}{\partial x}$ 是不同的:

- $\frac{\partial z}{\partial x}$ 是把复合函数 $z = f(\varphi(x, y), x, y)$ 中的 y 看作不变而对 x 求偏导数;

- $\frac{\partial f}{\partial x}$ 是把函数 $z = f(u, x, y)$ 中的 u 及 y 看作不变而对 x 求偏导数.

例 4.3. 设 $z = e^u \sin v$, $u = xy$, $v = \frac{x}{y}$, 求 $\frac{\partial z}{\partial x}$ 和 $\frac{\partial z}{\partial y}$.

解:

$$\begin{aligned}\frac{\partial z}{\partial u} &= e^u \sin v, & \frac{\partial z}{\partial v} &= e^u \cos v, \\ \frac{\partial u}{\partial x} &= y, & \frac{\partial u}{\partial y} &= x, & \frac{\partial v}{\partial x} &= \frac{1}{y}, & \frac{\partial v}{\partial y} &= -\frac{x}{y^2}.\end{aligned}$$

根据链式法则可得

$$\begin{aligned}\frac{\partial z}{\partial x} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} = ye^u \sin v + \frac{1}{y}e^u \cos v = ye^{xy} \sin \frac{x}{y} + \frac{1}{y}e^{xy} \cos \frac{x}{y}, \\ \frac{\partial z}{\partial y} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y} = xe^u \sin v - \frac{x}{y^2}e^u \cos v = xe^{xy} \sin \frac{x}{y} - \frac{x}{y^2}e^{xy} \cos \frac{x}{y}.\end{aligned}$$

例 4.4. 设 $z = f(x, y)$ 有连续偏导数, 且 $x = r \cos \theta$, $y = r \sin \theta$, 证明:

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

证明: 因为

$$\begin{aligned}\frac{\partial z}{\partial r} &= \frac{\partial z}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial r} = \frac{\partial z}{\partial x} \cos \theta + \frac{\partial z}{\partial y} \sin \theta, \\ \frac{\partial z}{\partial \theta} &= \frac{\partial z}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial \theta} = \frac{\partial z}{\partial x} (-r \sin \theta) + \frac{\partial z}{\partial y} (r \cos \theta),\end{aligned}$$

所以

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

例 4.5. 设 $z = (3x + 2y)^{xy^2}$, 求 z_x , z_y .

解: 令 $u = 3x + 2y$, $v = xy^2$, 则 $z = u^v$. 于是

$$\begin{aligned}z_x &= z_u u_x + z_v v_x = vu^{v-1} \cdot 3 + u^v \ln u \cdot y^2 \\ &= 3xy^2(3x + 2y)^{xy^2-1} + y^2(3x + 2y)^{xy^2} \ln(3x + 2y),\end{aligned}$$

$$\begin{aligned}z_y &= z_u u_y + z_v v_y = vu^{v-1} \cdot 2 + u^v \ln u \cdot 2xy \\ &= 2xy^2(3x + 2y)^{xy^2-1} + 2xy(3x + 2y)^{xy^2} \ln(3x + 2y).\end{aligned}$$

例 4.6. 设 $z = f(x^2 - y^2, y^2 - x^2)$, f 有对各个变量的连续偏导数, 证明

$$y \frac{\partial z}{\partial x} + x \frac{\partial z}{\partial y} = 0.$$

解: 令 $u = x^2 - y^2$, $v = y^2 - x^2$, 则 $z = f(u, v)$. 于是

$$\begin{aligned}\frac{\partial z}{\partial x} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} = 2x \frac{\partial z}{\partial u} - 2x \frac{\partial z}{\partial v}, \\ \frac{\partial z}{\partial y} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y} = -2y \frac{\partial z}{\partial u} + 2y \frac{\partial z}{\partial v}.\end{aligned}$$

所以

$$y \frac{\partial z}{\partial x} + x \frac{\partial z}{\partial y} = y \left(2x \frac{\partial z}{\partial u} - 2x \frac{\partial z}{\partial v} \right) + x \left(-2y \frac{\partial z}{\partial u} + 2y \frac{\partial z}{\partial v} \right) = 0.$$

例 4.7. 设 $z = f(x + y, xy)$, 其中 f 有二阶连续偏导数, 求 $\frac{\partial z}{\partial x}$, $\frac{\partial^2 z}{\partial x \partial y}$.

解: 令 $u = x + y$, $v = xy$, 则 $z = f(u, v)$. 于是

$$\begin{aligned}\frac{\partial z}{\partial x} &= f_u u_x + f_v v_x = f_u + y f_v, \\ \frac{\partial^2 z}{\partial x \partial y} &= \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right) = \frac{\partial}{\partial y} (f_u + y f_v) = \frac{\partial f_u}{\partial y} + f_v + y \frac{\partial f_v}{\partial y}.\end{aligned}$$

又 $f_u = f_u(x + y, xy)$, $f_v = f_v(x + y, xy)$, 故

$$\begin{aligned}\frac{\partial f_u}{\partial y} &= f_{uu} u_y + f_{uv} v_y = f_{uu} + x f_{uv}, \\ \frac{\partial f_v}{\partial y} &= f_{vu} u_y + f_{vv} v_y = f_{vu} + x f_{vv}.\end{aligned}$$

因此

$$\frac{\partial^2 z}{\partial x \partial y} = f_{uu} + x f_{uv} + f_v + y(f_{vu} + x f_{vv}).$$

由于 f 有二阶连续偏导数, 有 $f_{uv} = f_{vu}$, 所以

$$\frac{\partial^2 z}{\partial x \partial y} = f_{uu} + (x + y) f_{uv} + x y f_{vv} + f_v.$$

在本例中复合函数 $f(x + y, xy)$ 的中间变量没有明显写出, 为了简便起见, 通常可用 f'_i 表示 f 对第 i 个中间变量的偏导数, 用 f''_{ij} 表示 f 先对第 i 个中间变量后对第 j 个中间变量的二阶偏导数. 这样, 上述 f_u , f_v , f_{uv} , f_{vu} , f_{uu} , f_{vv} 就可以写成 f'_1 , f'_2 , f''_{12} , f''_{21} , f''_{11} , f''_{22} . 于是本例的结果可改写成

$$\begin{aligned}\frac{\partial z}{\partial x} &= f'_1 + y f'_2, \\ \frac{\partial^2 z}{\partial x \partial y} &= f''_{11} + (x + y) f''_{12} + x y f''_{22} + f'_2.\end{aligned}$$

例 4.8. 设 $z = e^{x^2+y^2+u^2}$, $u = x \sin y$, 求 $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$.

解: 令 $z = f(u, x, y) = e^{x^2+y^2+u^2}$, 则有

$$\begin{aligned}\frac{\partial z}{\partial x} &= \frac{\partial f}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f}{\partial x} = e^{x^2+y^2+u^2} 2u \cdot \sin y + e^{x^2+y^2+u^2} \cdot 2x \\ &= 2x(\sin^2 y + 1)e^{x^2+y^2+x^2 \sin^2 y},\end{aligned}$$

$$\begin{aligned}\frac{\partial z}{\partial y} &= \frac{\partial f}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial f}{\partial y} = e^{x^2+y^2+u^2} 2u \cdot x \cos y + e^{x^2+y^2+u^2} \cdot 2y \\ &= 2(x^2 \sin y \cos y + y)e^{x^2+y^2+x^2 \sin^2 y}.\end{aligned}$$

例 4.9. 设 $z = uv + \sin t$, $u = e^t$, $v = \cos t$, 求全导数 $\frac{dz}{dt}$.

解:

$$\begin{aligned}\frac{dz}{dt} &= \frac{\partial z}{\partial u} \frac{du}{dt} + \frac{\partial z}{\partial v} \frac{dv}{dt} + \frac{\partial z}{\partial t} \\ &= ve^t - u \sin t + \cos t = e^t(\cos t - \sin t) + \cos t.\end{aligned}$$

多元函数链式法则可以推广到两个以上中间变量的情形.

例 4.10. 设 $z = uv \ln w$, $u = x + y$, $v = y - x$, $w = 1 + xy$, 求 $\frac{\partial z}{\partial x}$.

解:

$$\begin{aligned}\frac{\partial z}{\partial x} &= \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} + \frac{\partial z}{\partial w} \cdot \frac{\partial w}{\partial x} \\ &= v \ln w \cdot 1 + u \ln w \cdot (-1) + \frac{uv}{w} \cdot y \\ &= -2x \ln(1 + xy) + \frac{y(y^2 - x^2)}{1 + xy}.\end{aligned}$$

例 4.11. 设 $F = f(x, xy, xyz)$, 求 $\frac{\partial F}{\partial x}$, $\frac{\partial F}{\partial y}$, $\frac{\partial F}{\partial z}$.

解: 令 $u = x$, $v = xy$, $w = xyz$, 有 $F = f(u, v, w)$. 于是

$$\begin{aligned}\frac{\partial F}{\partial x} &= \frac{\partial f}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial x} + \frac{\partial f}{\partial w} \frac{\partial w}{\partial x} = f'_1 + y f'_2 + yz f'_3, \\ \frac{\partial F}{\partial y} &= \frac{\partial f}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial y} + \frac{\partial f}{\partial w} \frac{\partial w}{\partial y} = x f'_2 + xz f'_3, \\ \frac{\partial F}{\partial z} &= \frac{\partial f}{\partial u} \frac{\partial u}{\partial z} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial z} + \frac{\partial f}{\partial w} \frac{\partial w}{\partial z} = xy f'_3.\end{aligned}$$

8.4.2 一阶全微分形式不变性

设 $z = f(u, v)$ 具有连续偏导数, 则全微分

$$dz = \frac{\partial z}{\partial u} du + \frac{\partial z}{\partial v} dv.$$

如果 $z = f(u, v)$ 具有连续偏导数, 而 $u = \varphi(x, y)$, $v = \psi(x, y)$ 也具有连续偏导数, 则全微分

$$\begin{aligned} dz &= \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy \\ &= \left(\frac{\partial z}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial x} \right) dx + \left(\frac{\partial z}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial y} \right) dy \\ &= \frac{\partial z}{\partial u} \left(\frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy \right) + \frac{\partial z}{\partial v} \left(\frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy \right) = \frac{\partial z}{\partial u} du + \frac{\partial z}{\partial v} dv. \end{aligned}$$

无论 u, v 是自变量还是中间变量, z 的全微分形式是一样的. 这个性质叫做一阶全微分形式不变性.

例 4.12. 设 $z = e^{xy} \sin(x+y)$, 求 dz , 并由此导出 $\frac{\partial z}{\partial x}$ 和 $\frac{\partial z}{\partial y}$.

解: 令 $u = xy$, $v = x + y$, 则 $z = f(u, v) = e^u \sin v$. 于是

$$\begin{aligned} dz &= d(e^u \sin v) = e^u \sin v du + e^u \cos v dv \\ &= e^u \sin v d(xy) + e^u \cos v d(x+y) \\ &= e^u \sin v (y dx + x dy) + e^u \cos v (dx + dy) \\ &= e^u (y \sin v + \cos v) dx + e^u (x \sin v + \cos v) dy \\ &= e^{xy} (y \sin(x+y) + \cos(x+y)) dx + e^{xy} (x \sin(x+y) + \cos(x+y)) dy. \end{aligned}$$

所以

$$\frac{\partial z}{\partial x} = e^{xy} (y \sin(x+y) + \cos(x+y)), \quad \frac{\partial z}{\partial y} = e^{xy} (x \sin(x+y) + \cos(x+y)).$$

高阶微分没有微分形式不变性这一性质.

设 $z = x + y$, $x = u^2 v$, $y = u + v$, 则

$$\begin{aligned} d^2 z &= d \left(\frac{\partial z}{\partial u} du + \frac{\partial z}{\partial v} dv \right) = d \left(\frac{\partial z}{\partial u} \right) du + d \left(\frac{\partial z}{\partial v} \right) dv \\ &= \frac{\partial^2 z}{\partial u^2} du^2 + 2 \frac{\partial^2 z}{\partial u \partial v} du dv + \frac{\partial^2 z}{\partial v^2} dv^2 = 2v du^2 + 2u du dv. \end{aligned}$$

以上为 x, y 是中间变量的结果. 若 x, y 为自变量, 则

$$d^2 z = d^2(x+y) = d^2 x + d^2 y = 0.$$

8.4.3 思考与练习

练习 8.12. 设 $z = f\left(\arctan \frac{y}{x}\right)$, 其中 $f(x)$ 为可微函数, 且 $f(x)$ 是 x^2 的一个原函数, 则 $\frac{\partial z}{\partial x}\bigg|_{(1,1)} =$ _____.

$$-\frac{\pi^2}{32}$$

练习 8.13. 已知 $f(x, y)|_{y=x^2} = 1$, $f'_1(x, y)|_{y=x^2} = 2x$, 求 $f'_2(x, y)|_{y=x^2}$.

解: 由 $f(x, x^2) = 1$ 两边对 x 求导, 得

$$f'_1(x, x^2) + 2xf'_2(x, x^2) = 0.$$

故 $f'_2(x, x^2) = -1$.

练习 8.14. 设函数 $z = f(x, y)$ 在点 $(1, 1)$ 处可微, 且

$$f(1, 1) = 1, \quad \frac{\partial f}{\partial x}\bigg|_{(1,1)} = 2, \quad \frac{\partial f}{\partial y}\bigg|_{(1,1)} = 3,$$

$\varphi(x) = f(x, f(x, x))$, 求 $\frac{d}{dx}\varphi^3(x)|_{x=1}$.

解: 由题设 $\varphi(1) = f(1, f(1, 1)) = f(1, 1) = 1$. 故

$$\begin{aligned} \frac{d}{dx}\varphi^3(x)|_{x=1} &= 3\varphi^2(x) \frac{d\varphi(x)}{dx}\bigg|_{x=1} \\ &= 3[f'_1(x, f(x, x)) + f'_2(x, f(x, x))(f'_1(x, x) + f'_2(x, x))]\bigg|_{x=1} \\ &= 3[2 + 3(2 + 3)] = 51. \end{aligned}$$

练习 8.15. 设 $z = f(x, y)$ 有连续偏导数, 且 $x = r \cos \theta$, $y = r \sin \theta$, 证明:

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = \frac{\partial^2 z}{\partial r^2} + \frac{1}{r} \frac{\partial z}{\partial r} + \frac{1}{r^2} \frac{\partial^2 z}{\partial \theta^2} = \frac{1}{r^2} \left[r \frac{\partial}{\partial r} \left(r \frac{\partial z}{\partial r} \right) + \frac{\partial^2 z}{\partial \theta^2} \right].$$

练习 8.16. 设 $w = f(x + y + z, xyz)$, f 具有二阶连续偏导数, 求 $\frac{\partial w}{\partial x}$, $\frac{\partial^2 w}{\partial x \partial z}$.

$$\begin{aligned} \frac{\partial w}{\partial x} &= f'_1(x + y + z, xyz) + yzf'_2(x + y + z, xyz), \\ \frac{\partial^2 w}{\partial x \partial z} &= f''_{11} + y(x + z)f''_{12} + xy^2zf''_{22} + yf'_2. \end{aligned}$$

练习 8.17. 设 $f(u, v)$ 具有二阶连续偏导数, 且满足 $\frac{\partial^2 f}{\partial u^2} + \frac{\partial^2 f}{\partial v^2} = 1$, 设 $g(x, y) = f(xy, (x^2 - y^2)/2)$, 求 $\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2}$.

$$\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2} = (x^2 + y^2)(f''_{11} + f''_{22}) = x^2 + y^2.$$

练习 8.18. 设 $g(y)$ 在实轴上有二阶连续导数, $\phi(\xi, \eta)$ 有二阶连续偏导数, $f(x, y) = \phi(x, x + y) + g(xy)$, 求 $\frac{\partial^2 f(x, y)}{\partial y \partial x}$.

$$\frac{\partial f(x, y)}{\partial x} = \phi'_1 + \phi'_2 + g'(xy)y, \quad \frac{\partial^2 f(x, y)}{\partial y \partial x} = \phi''_{12} + \phi''_{22} + g'(xy) + g''(xy)xy.$$

练习 8.19. 设 $u = f(x, xy, xyz)$, 其中 f 具有连续的二阶偏导数, 求 $\frac{\partial^2 f}{\partial y \partial z}$.

$$xf'_3 + x^2 y f''_{32} + x^2 y z f''_{33}$$

练习 8.20. 设 $z = y^2 f\left(\frac{y}{x}, \frac{x}{y^2}\right)$, 其中 $f(u, v)$ 具有连续的二阶偏导数, 求 $\frac{\partial^2 z}{\partial x \partial y}$.

$$-\frac{3y^2}{x^2} f'_1 - \frac{y^3}{x^3} f''_{11} + \frac{3}{x} f''_{12} - \frac{2x}{y^3} f''_{22}$$

练习 8.21. 设函数 $z = f(xy, yg(x))$, 其中函数 f 具有二阶连续偏导数, 函数 $g(x)$ 可导且在 $x = 1$ 处取得极值 $g(1) = 1$, 求 $\left. \frac{\partial^2 z}{\partial x \partial y} \right|_{\substack{x=1 \\ y=1}}$.

$$\text{由题意知 } g'(1) = 0. \quad \left. \frac{\partial^2 z}{\partial x \partial y} \right|_{\substack{x=1 \\ y=1}} = f''_{11}(1, 1) + f''_{12}(1, 1) + f'_1(1, 1)$$