

第四周作业 周二. 3月24日.

习题 9.1

$$16.(3) f(x,y) = \begin{cases} \frac{x^2y}{x^2+y^2}, & (x,y) \neq (0,0) \\ 0, & (x,y) = (0,0) \end{cases}$$

解: 当  $(x,y) \neq (0,0)$  时  $f(x,y) = \frac{x^2y}{x^2+y^2}$  连续.

只需研究  $f(x,y)$  在  $(0,0)$  处的连续性.

$$\forall \varepsilon > 0 \quad \exists \delta = 2\varepsilon \quad \forall |x| < \delta \quad |y| < \delta$$
$$\left| \frac{x^2y}{x^2+y^2} \right| \leq \left| \frac{x^2y}{2xy} \right| = \frac{|x|}{2} < \varepsilon$$

$\therefore \lim_{(x,y) \rightarrow (0,0)} \frac{x^2y}{x^2+y^2} = 0$  即  $f(x,y)$  在  $(0,0)$  处连续.

即  $f(x,y)$  在定义域内连续.

$$17. \text{证明: } f(t \cos a, t \sin a) = \frac{t^3 \cos^2 a \sin a}{t^4 \cos^4 a + t^2 \sin^2 a} = \frac{t \cdot \cos^2 a \sin a}{t^2 \cos^4 a + \sin^2 a}$$

$$\lim_{t \rightarrow 0} \frac{t \cos^2 a \sin a}{t^2 \cos^4 a + \sin^2 a} = 0 = f(0,0)$$

即  $f(x,y) = \begin{cases} \frac{x^2y}{x^2+y^2}, & (x,y) \neq (0,0) \\ 0, & (x,y) = (0,0) \end{cases}$  在沿过  $(0,0)$  的每一条射线连续.

$$\text{当 } y = x^2 \text{ 时 } \lim_{x \rightarrow 0} \frac{x^2y}{x^4+y^2} = \lim_{x \rightarrow 0} \frac{x^4}{x^4+x^4} = \frac{1}{2} \neq 0$$

即  $f(x,y) = \begin{cases} \frac{x^2y}{x^2+y^2}, & (x,y) \neq (0,0) \\ 0, & (x,y) = (0,0) \end{cases}$  在  $(0,0)$  处不连续

18. 证明:  $\forall \varepsilon > 0 \quad \exists \delta = \varepsilon \quad (x_0, y_0) \in D \quad |x - x_0| < \delta \quad |y - y_0| < \delta$

$$|f(x, y) - f(x_0, y_0)| = |x - x_0| < \delta = \varepsilon$$

$\therefore$  投影函数是连续函数.

若  $f(x, y) = \frac{1}{x}$  则  $f(x, y)$  的图象为闭集, 其映射为  $(-\infty, 0) \cup (0, +\infty)$  为开集

综上所述 投影函数为连续函数, 但它不一定将闭集映成闭集。

20.  $\because x = x(u, v) \quad y = y(u, v)$  在  $(u_0, v_0)$  处连续.

$$\therefore \forall \varepsilon > 0 \quad \exists \delta_1 = \delta_1(\varepsilon) \quad \forall |u - u_0| < \delta_1 \quad |v - v_0| < \delta_1 \quad |x(u, v) - x_0(u_0, v_0)| < \varepsilon$$

$$\exists \delta_2 = \delta_2(\varepsilon) \quad \forall |u - u_0| < \delta_2 \quad |v - v_0| < \delta_2 \quad |y(u, v) - y_0(u_0, v_0)| < \varepsilon$$

$\therefore f(x, y)$  在  $(x_0, y_0)$  处连续.

$$\therefore \forall \varepsilon > 0 \quad \exists \delta_3 = \varepsilon \quad \forall |x - x_0| < \delta_3 \quad |y - y_0| < \delta_3 \quad |f(x, y) - f(x_0, y_0)| < \varepsilon$$

$$\text{即 } |f(x_0, y) - f(x_0, y_0)| < \varepsilon \quad |f(x, y) - f(x_0, y)| < \varepsilon$$

$$\text{令 } \delta' = \min\{\delta_1, \delta_2\} \quad \forall |u - u_0| < \delta' \quad |v - v_0| < \delta' \quad \text{则有 } |x - x_0| < \delta_3 \quad |y - y_0| < \delta_3$$

$$|f(x(u, v), y(u, v)) - f(x(u_0, v_0), y(u_0, v_0))| \leq |f(x(u, v), y(u, v)) - f(x(u_0, v_0), y(u, v))| + \\ |f(x(u_0, v_0), y(u, v)) - f(x(u_0, v_0), y(u_0, v_0))| < 2\varepsilon$$

即  $f(x(u, v), y(u, v))$  在  $(u_0, v_0)$  处连续.

21. 证明: 设  $(x_0, y_0) \in [0, 1] \times [0, 1]$  且  $(x_0, y_0) \neq (1, 1)$

$$\forall \varepsilon > 0 \quad \exists \delta = \frac{\varepsilon}{2} \quad \forall |x - x_0| < \delta \quad |y - y_0| < \delta$$

$$|f(x, y) - f(x_0, y_0)| = \left| \frac{1}{1 - xy} - \frac{1}{1 - x_0 y_0} \right| = \left| \frac{xy - x_0 y_0}{(1 - xy)(1 - x_0 y_0)} \right| < |xy - x_0 y_0| = |xy - x_0 y + x_0 y - x_0 y_0| \\ \leq |y(x - x_0)| + |x_0(y - y_0)| < |x - x_0| + |y - y_0| < 2\delta = \varepsilon$$

$$\therefore f(x, y) = \frac{1}{1 - xy} \quad (x, y) \in [0, 1] \times [0, 1] \text{ 且 } (x, y) \neq (1, 1) \text{ 连续.}$$

$$\exists \varepsilon_0 = \frac{1}{3} \quad \text{令 } x_n = y_n = 1 - \frac{1}{n} \quad n \in \mathbb{N}_+ \text{ 且 } x_n, y_n \in [0, 1] \text{ 且 } (x_n, y_n) \neq (1, 1)$$

$$f_n(x, y) = \frac{1}{1 - x_n y_n} = \frac{1}{1 - (1 - \frac{1}{n})^2} \quad |x_{n+1} - x_n| = |y_{n+1} - y_n| = \frac{1}{n} - \frac{1}{n+1} \rightarrow 0 \quad (n \rightarrow +\infty)$$

$$|f_{n+1}(x, y) - f_n(x, y)| = \left| \frac{1}{1 - (1 - \frac{1}{n+1})^2} - \frac{1}{1 - (1 - \frac{1}{n})^2} \right| = \left| \frac{2n-1}{4n^2-1} \right|$$

$$\text{令 } a_n = \frac{2n-1}{4n^2-1} \quad \text{则 } a_n > 0 \quad \text{且 } a_n \text{ 单调递增.}$$

$$\therefore a_n \geq a_1 = \frac{1}{3}$$

$$\therefore |f_{n+1}(x, y) - f_n(x, y)| \geq \frac{1}{3} = \varepsilon_0$$

$$\therefore f(x, y) = \frac{1}{1-y} \quad (x, y) \in [0, 1] \times [0, 1] \quad \text{且 } (x, y) \neq (1, 1) \text{ 不一致连续.}$$

习题 9.2

$$1(2). \quad f(x, y) = \sin x^2 y$$

$$f'_x(x, y) = 2xy \cos x^2 y \quad \text{则 } f'_x(1, \pi) = 2\pi \cos \pi = -2\pi$$

$$1(3) \quad f(x, y) = \ln [xy^2 + yx^2 + \sqrt{1 + (xy^2 + yx^2)^2}]$$

$$f'_x(x, y) = \frac{y^2 + 2xy + \frac{(xy^2 + yx^2) \cdot (y^2 + 2xy)}{\sqrt{1 + (xy^2 + yx^2)^2}}}{xy^2 + yx^2 + \sqrt{1 + (xy^2 + yx^2)^2}}$$

$$f'_x(1, y) = \frac{y^2 + 2y + \frac{(y^2 + y)(y^2 + 2y)}{\sqrt{1 + (y^2 + y)^2}}}{y^2 + y + \sqrt{1 + (y^2 + y)^2}} = (y^2 + 2y) \frac{(y^2 + y) + \sqrt{1 + (y^2 + y)^2}}{(y^2 + y) [\sqrt{1 + (y^2 + y)^2} + (y^2 + y)] + 1}$$

$$f'_y(x, y) = \frac{2xy + x^2 + \frac{(xy^2 + yx^2) \cdot (2xy + x^2)}{\sqrt{1 + (xy^2 + yx^2)^2}}}{xy^2 + yx^2 + \sqrt{1 + (xy^2 + yx^2)^2}}$$

$$f'_y(1, y) = \frac{2y + 1 + \frac{(y^2 + y)(2y + 1)}{\sqrt{1 + (y^2 + y)^2}}}{y^2 + y + \sqrt{1 + (y^2 + y)^2}}$$

$$2. (2). z = 3^{-\frac{y}{x}}$$

$$\frac{\partial z}{\partial x} = 3^{-\frac{y}{x}} \cdot \frac{y}{x^2} \ln 3 = \frac{y}{x^2} 3^{-\frac{y}{x}} \ln 3$$

$$\frac{\partial z}{\partial y} z = -3^{-\frac{y}{x}} \frac{1}{x} \ln 3 = -\frac{\ln 3}{x} e^{-\frac{y}{x}}$$

$$(4). z = \ln(x + \sqrt{x^2 + y^2})$$

$$\frac{\partial}{\partial x} z = \frac{1 + \frac{x}{\sqrt{x^2 + y^2}}}{x + \sqrt{x^2 + y^2}} = \frac{1}{\sqrt{x^2 + y^2}}$$

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

$$(6) u = e^{x(x^2 + y^2 + z^2)}$$

$$\frac{\partial}{\partial x} u = (3x^2 + y^2 + z^2) e^{x(x^2 + y^2 + z^2)}$$

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

$$\frac{\partial}{\partial z} u = 2xz \cdot e^{x(x^2 + y^2 + z^2)}$$

$$(8) u = xe^{-z} + \ln(x + \ln y) + z$$

$$\frac{\partial}{\partial x} u = e^{-z} + \frac{1}{x + \ln y}$$

$$\frac{\partial}{\partial y} u = \frac{1}{y(x + \ln y)}$$

$$\frac{\partial}{\partial z} u = -xe^{-z} + 1$$

$$3. f(x, y) = \int_1^{xy} \frac{\sin t}{t} dt$$

$$\frac{\partial}{\partial x} f = 2xy \cdot \frac{\sin(xy)}{x^2 y} = \frac{2 \sin(xy)}{x}$$

$$\frac{\partial}{\partial y} f = x^2 \cdot \frac{\sin(xy)}{x^2 y} = \frac{\sin(xy)}{y}$$

$$4. f(x, y) = \begin{cases} y \sin \frac{1}{x^2 + y^2}, & x^2 + y^2 > 0 \\ 0, & x^2 + y^2 = 0 \end{cases}$$

$$\frac{\partial f}{\partial x}(0, 0) = \lim_{x \rightarrow 0} \frac{f(x, 0) - f(0, 0)}{x} = \lim_{x \rightarrow 0} \frac{0 - 0}{x} = 0$$

$$\frac{\partial f}{\partial y}(0, 0) = \lim_{y \rightarrow 0} \frac{f(0, y) - f(0, 0)}{y} = \lim_{y \rightarrow 0} \frac{y \cdot \sin \frac{1}{y^2} - 0}{y} = \lim_{y \rightarrow 0} \sin \frac{1}{y^2}$$

$$\textcircled{1} \text{ 当 } \frac{1}{y^2} = \frac{\pi}{2} + 2k\pi \quad k \in \mathbb{N}_+ \text{ 时 } \lim_{k \rightarrow +\infty} \sin\left(\frac{\pi}{2} + 2k\pi\right) = \lim_{y \rightarrow 0} \sin \frac{1}{y^2} = 1$$

$$\textcircled{2} \text{ 当 } \frac{1}{y^2} = k\pi \quad k \in \mathbb{N}_+ \text{ 时 } \lim_{k \rightarrow +\infty} \sin(k\pi) = \lim_{y \rightarrow 0} \sin \frac{1}{y^2} = 0$$

$\therefore \lim_{y \rightarrow 0} \sin \frac{1}{y^2}$  极限不存在.

综上所述  $f(x, y)$  在  $(0, 0)$  处关于  $x$  的偏导数为 0

关于  $y$  的偏导数不存在.

$$5. z = \sqrt{x^2 + y^2}$$

$$\text{证明: } \forall \varepsilon > 0 \quad \exists \delta = \frac{\varepsilon}{\sqrt{2}} \quad |x| < \delta \quad |y| < \delta$$

$$|z(x, y) - z(0, 0)| = |\sqrt{x^2 + y^2} - 0| < \sqrt{\delta^2 + \delta^2} = \varepsilon$$

$\therefore z = \sqrt{x^2 + y^2}$  在  $(0, 0)$  处连续.

$$\lim_{x \rightarrow 0^+} \frac{z(x, 0) - z(0, 0)}{x} = \lim_{x \rightarrow 0^+} \frac{\sqrt{x^2} - 0}{x} = \lim_{x \rightarrow 0^+} \frac{x}{x} = 1$$

$$\lim_{x \rightarrow 0^-} \frac{z(x, 0) - z(0, 0)}{x} = \lim_{x \rightarrow 0^-} \frac{\sqrt{x^2} - 0}{x} = \lim_{x \rightarrow 0^-} \frac{-x}{x} = -1$$

$\therefore z(x, y)$  在  $(0, 0)$  处关于  $x$  的偏导数不存在.

同理  $z(x, y)$  在  $(0, 0)$  处关于  $y$  的偏导数不存在.

# 第四周 周四作业 3月26日

## 习题 9.2

8.  $u = \frac{1}{\sqrt{t}} e^{-\frac{x^2}{4t}}$

解.  $\frac{\partial u}{\partial t} = -\frac{1}{2} t^{-\frac{3}{2}} e^{-\frac{x^2}{4t}} + \frac{1}{\sqrt{t}} e^{-\frac{x^2}{4t}} \cdot \frac{x^2}{4t^2} = \frac{1}{4t^{\frac{3}{2}}\sqrt{t}} e^{-\frac{x^2}{4t}} (x^2 - 2t)$

$$\frac{\partial u}{\partial x} = \frac{1}{\sqrt{t}} e^{-\frac{x^2}{4t}} \left(-\frac{x}{2t}\right) = -\frac{x}{2t\sqrt{t}} e^{-\frac{x^2}{4t}} \quad \frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x}\right) = -\frac{1}{2t\sqrt{t}} e^{-\frac{x^2}{4t}} + \frac{x^2}{4t^{\frac{3}{2}}\sqrt{t}} e^{-\frac{x^2}{4t}}$$

$$= \frac{1}{4t^{\frac{3}{2}}\sqrt{t}} e^{-\frac{x^2}{4t}} (x^2 - 2t)$$

即  $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$

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

证明:  $\forall \varepsilon > 0 \quad \exists \delta = 2\varepsilon > 0 \quad \forall |x| < \delta \quad |y| < \delta$

$$\left| \frac{x^2 y}{x^2 + y^2} - 0 \right| < \left| \frac{\delta^3}{2\delta^2} \right| = \varepsilon$$

$\therefore f(x, y)$  在  $(0, 0)$  处连续.

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

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

$\therefore f(x, y)$  在  $(0, 0)$  处偏导数存在.

假设  $f(x, y)$  在  $(0, 0)$  处可微. 则  $\exists a, b \in \mathbb{R} \quad \frac{x^2 y}{x^2 + y^2} = ax + by + o\left(\frac{x^2 y}{x^2 + y^2}\right)$

即  $1 = a \cdot \frac{x^2 y^2}{x y} + b \cdot \frac{x^2 y^2}{x^2} + o(1) \quad \text{令 } y = kx \quad k \in \mathbb{R} \quad \text{则} \quad 1 = \frac{1+k^2}{k} a + (1+k^2) b$

不可能对任意  $k$  成立.

即假设不成立  $f(x, y)$  在  $(0, 0)$  处不可微.

$$17. f(x, y) = \begin{cases} (x^2+y^2) \sin \frac{1}{\sqrt{x^2+y^2}}, & x^2+y^2 \neq 0 \\ 0, & x^2+y^2 = 0 \end{cases}$$

证明:  $\forall \varepsilon > 0 \quad \exists \delta = \sqrt{\frac{\varepsilon}{2}} \quad \forall |x| < \delta, |y| < \delta$

$$|(x^2+y^2) \sin \frac{1}{\sqrt{x^2+y^2}} - 0| \leq |x^2+y^2| < |\delta^2 + \delta^2| = \varepsilon$$

$\therefore f(x, y)$  在  $(0, 0)$  处连续.

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

$$\frac{\partial f}{\partial x} = 2x \sin \frac{1}{\sqrt{x^2+y^2}} + (x^2+y^2) \cos \frac{1}{\sqrt{x^2+y^2}} \cdot \left(-\frac{x}{(x^2+y^2)^{\frac{3}{2}}}\right) = 2x \sin \frac{1}{\sqrt{x^2+y^2}} - \frac{x}{\sqrt{x^2+y^2}} \cos \frac{1}{\sqrt{x^2+y^2}}$$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{\partial f}{\partial x} \neq 0$$

$$\lim_{y \rightarrow 0} \frac{f(0, y) - f(0, 0)}{y} = \lim_{y \rightarrow 0} y \cdot \sin \frac{1}{y} = 0$$

$$\frac{\partial f}{\partial y} = 2y \sin \frac{1}{\sqrt{x^2+y^2}} - \frac{y}{\sqrt{x^2+y^2}} \cos \frac{1}{\sqrt{x^2+y^2}}$$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{\partial f}{\partial y} \neq 0$$

即  $f(x, y)$  在  $(0, 0)$  处偏导数不连续

$$\lim_{(u,v) \rightarrow (0,0)} \frac{|f(u, v) - f(0, 0)|}{\sqrt{u^2+v^2}} = \lim_{(u,v) \rightarrow (0,0)} \sqrt{u^2+v^2} \sin \frac{1}{\sqrt{u^2+v^2}} = 0$$

$\therefore f(x, y)$  在  $(0, 0)$  处可微.



$$18. (2). \quad z = u \arctan v \quad u = \frac{xy}{x-y} \quad v = x^2y + y - x$$

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} = \arctan v \cdot \frac{\partial u}{\partial x} + \frac{u}{1+v^2} \frac{\partial v}{\partial x}$$

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

$$= -\frac{y^2}{(x-y)^2} \arctan(x^2y + y - x) + \frac{xy(2xy-1)}{(x-y)[1+(x^2y+y-x)^2]}$$

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left( \arctan v \cdot \frac{\partial u}{\partial x} + \frac{u}{1+v^2} \frac{\partial v}{\partial x} \right)$$

$$= \frac{1}{1+v^2} \frac{\partial v}{\partial x} \cdot \frac{\partial u}{\partial x} + \arctan v \cdot \frac{\partial^2 u}{\partial x^2} + \frac{1}{1+v^2} \frac{\partial v}{\partial x} \cdot \frac{\partial u}{\partial x} + u \left[ \frac{-2v}{(1+v^2)^2} \left( \frac{\partial v}{\partial x} \right)^2 + \frac{1}{1+v^2} \frac{\partial^2 v}{\partial x^2} \right]$$

$$= \arctan(x^2y + y - x) \cdot \frac{2y^2}{(x-y)^3} - \frac{4xy-2}{1+(x^2y+y-x)^2} \cdot \frac{y^2}{(x-y)^2} + \frac{xy}{x-y} \cdot \left\{ \frac{2y}{1+(x^2y+y-x)^2} - \frac{2(x^2y+y-x)(2xy-1)^2}{[1+(x^2y+y-x)^2]^2} \right\}$$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y} = \arctan v \cdot \frac{\partial u}{\partial y} + \frac{u}{1+v^2} \frac{\partial v}{\partial y}$$

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

$$\frac{\partial^2 z}{\partial y^2} = \arctan v \cdot \frac{\partial^2 u}{\partial y^2} + \frac{1}{1+v^2} \frac{\partial v}{\partial y} \cdot \frac{\partial u}{\partial y} + \frac{1}{1+v^2} \frac{\partial v}{\partial y} \cdot \frac{\partial u}{\partial y} + u \cdot \left[ \frac{1}{1+v^2} \frac{\partial^2 v}{\partial y^2} - \frac{2v}{(1+v^2)^2} \left( \frac{\partial v}{\partial y} \right)^2 \right]$$

$$= \arctan(x^2y + y - x) \cdot \frac{2x^2}{(x-y)^3} + \frac{2x^2(x^2+1)}{[1+(x^2y+y-x)^2] \cdot (x-y)^2} - \frac{xy}{x-y} \cdot \frac{2(x^2y+y-x)}{[1+(x^2y+y-x)^2]^2} \cdot (x^2+1)^2$$

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

$$= \frac{2xy-1}{1+(x^2y+y-x)^2} \cdot \frac{x^2}{(x-y)^2} + \arctan(x^2y + y - x) \cdot \frac{-2xy}{(x-y)^3} - \frac{y^2}{(x-y)^2} \cdot \frac{x^2+1}{1+(x^2y+y-x)^2} + \frac{xy}{x-y} \cdot \left\{ \frac{2x}{1+(x^2y+y-x)^2} - \frac{2(x^2+1)(2xy-1)(x^2y+y-x)}{[1+(x^2y+y-x)^2]^2} \right\}$$

$$\frac{\partial^2 z}{\partial y \partial x} = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial x} \right) = \frac{\partial}{\partial y} \left\{ -\frac{y^2}{(x-y)^2} \arctan(x^2y + y - x) + \frac{xy(2xy-1)}{(x-y)[1+(x^2y+y-x)^2]} \right\}$$

$$= -\frac{2xy}{(x-y)^3} \arctan(x^2y + y - x) - \frac{y^2}{(x-y)^2} \cdot \frac{x^2+1}{1+(x^2y+y-x)^2} + \frac{x^2}{(x-y)^2} \cdot \frac{2xy-1}{1+(x^2y+y-x)^2} + \frac{xy}{x-y} \cdot \left\{ \frac{2x}{1+(x^2y+y-x)^2} - \frac{2(x^2+1)(2xy-1)(x^2y+y-x)}{[1+(x^2y+y-x)^2]^2} \right\}$$

$$19.(3) \quad u = \ln(x^2 + y^2) \quad x = e^{t+s+r} \quad y = 4(s^2 + t^2)$$

$$\text{Ans: } \frac{\partial u}{\partial r} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial r} = \frac{2x}{x^2 + y^2} \cdot e^{t+s+r} = \frac{2e^{2(t+s+r)}}{e^{2(t+s+r)} + 16(s^2 + t^2)^2}$$

$$\begin{aligned} \frac{\partial u}{\partial s} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial s} = \frac{2x}{x^2 + y^2} \cdot e^{t+s+r} + \frac{2y}{x^2 + y^2} \cdot 8s \\ &= \frac{2e^{2(t+s+r)} + 64s(s^2 + t^2)}{e^{2(t+s+r)} + 16(s^2 + t^2)^2} \end{aligned}$$

$$\begin{aligned} \frac{\partial u}{\partial t} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial t} = \frac{2x}{x^2 + y^2} \cdot e^{t+s+r} + \frac{2y}{x^2 + y^2} \cdot 8t \\ &= \frac{2e^{2(t+s+r)} + 64t(s^2 + t^2)}{e^{2(t+s+r)} + 16(s^2 + t^2)^2} \end{aligned}$$

$$19. (4) u = \frac{e^{ax}(y-z)}{a^2+1} \quad y = a \sin x \quad z = \cos x$$

$$\begin{aligned} \frac{du}{dx} &= \frac{d}{dx} \frac{e^{ax}(a \sin x - \cos x)}{a^2+1} = \frac{1}{a^2+1} [ae^{ax}(a \sin x - \cos x) + e^{ax} \cdot (a \cos x + \sin x)] \\ &= e^{ax} \cdot \sin x \end{aligned}$$

$$20. (4) u = f(x+y+z, x^2+y^2+z^2)$$

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

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{\partial u}{\partial x} \right) = \frac{\partial^2 f}{\partial (x+y+z)^2} + \frac{2 \partial f}{\partial (x^2+y^2+z^2)} + 4x^2 \cdot \frac{\partial^2 f}{\partial (x^2+y^2+z^2)^2}$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial}{\partial y} \left( \frac{\partial u}{\partial x} \right) = \frac{\partial^2 f}{\partial (x+y+z)^2} + 4xy \cdot \frac{\partial^2 f}{\partial (x^2+y^2+z^2)^2}$$

$$28. u = \varphi(x-at) + \psi(x+at)$$

$$\text{证明: } \frac{\partial u}{\partial t} = \frac{\partial \varphi}{\partial (x-at)} \cdot \frac{\partial (x-at)}{\partial t} + \frac{\partial \psi}{\partial (x+at)} \cdot \frac{\partial (x+at)}{\partial t} = -a \cdot \frac{\partial \varphi}{\partial (x-at)} + a \cdot \frac{\partial \psi}{\partial (x+at)}$$

$$\frac{\partial^2 u}{\partial t^2} = \frac{\partial}{\partial t} \left( \frac{\partial u}{\partial t} \right) = -a \frac{\partial^2 \varphi}{\partial (x-at)^2} \cdot \frac{\partial (x-at)}{\partial t} + a \cdot \frac{\partial^2 \psi}{\partial (x+at)^2} \cdot \frac{\partial (x+at)}{\partial t}$$

$$= a^2 \frac{\partial^2 \varphi}{\partial (x-at)^2} + a^2 \frac{\partial^2 \psi}{\partial (x+at)^2}$$

$$\frac{\partial u}{\partial x} = \frac{\partial \varphi}{\partial (x-at)} \cdot \frac{\partial (x-at)}{\partial x} + \frac{\partial \psi}{\partial (x+at)} \cdot \frac{\partial (x+at)}{\partial x} = \frac{\partial \varphi}{\partial (x-at)} + \frac{\partial \psi}{\partial (x+at)}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{\partial u}{\partial x} \right) = \frac{\partial^2 \varphi}{\partial (x-at)^2} \cdot \frac{\partial (x-at)}{\partial x} + \frac{\partial^2 \psi}{\partial (x+at)^2} \cdot \frac{\partial (x+at)}{\partial x}$$

$$= \frac{\partial^2 \varphi}{\partial (x-at)^2} + \frac{\partial^2 \psi}{\partial (x+at)^2}$$

$$\text{即 } \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$$

3. 证明: 由  $\xi = x - \sin x + y$   $\eta = x + \sin x - y$   $x = \frac{\xi + \eta}{2}$   $y = \frac{\xi - \eta}{2} + \sin \frac{\xi + \eta}{2}$

$$\frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} \cos x - \frac{\partial^2 u}{\partial y^2} \sin^2 x - \frac{\partial u}{\partial y} \sin x = 0$$

可知  $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial \xi} \cdot \frac{\partial \xi}{\partial x} + \frac{\partial u}{\partial \eta} \cdot \frac{\partial \eta}{\partial x} = \frac{\partial u}{\partial \xi} \cdot (1 - \cos x) + \frac{\partial u}{\partial \eta} (1 + \cos x)$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{\partial u}{\partial x} \right) = \frac{\partial}{\partial \xi} \left( \frac{\partial u}{\partial x} \right) \cdot \frac{\partial \xi}{\partial x} + \frac{\partial}{\partial \eta} \left( \frac{\partial u}{\partial x} \right) \cdot \frac{\partial \eta}{\partial x}$$

$$= \left[ \frac{\partial^2 u}{\partial \xi^2} (1 - \cos x) + \frac{\partial u}{\partial \xi} \cdot \frac{\sin x}{2} + \frac{\partial^2 u}{\partial \xi \partial \eta} (1 + \cos x) - \frac{\partial u}{\partial \eta} \frac{\sin x}{2} \right] \cdot (1 - \cos x)$$

$$+ \left[ \frac{\partial^2 u}{\partial \xi \partial \eta} (1 - \cos x) + \frac{\partial u}{\partial \xi} \frac{\sin x}{2} + \frac{\partial^2 u}{\partial \eta^2} (1 + \cos x) - \frac{\partial u}{\partial \eta} \frac{\sin x}{2} \right] (1 + \cos x)$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial}{\partial y} \left( \frac{\partial u}{\partial x} \right) = \frac{\partial}{\partial \xi} \left( \frac{\partial u}{\partial x} \right) \cdot \frac{\partial \xi}{\partial y} + \frac{\partial}{\partial \eta} \left( \frac{\partial u}{\partial x} \right) \cdot \frac{\partial \eta}{\partial y}$$

$$= \left[ \frac{\partial^2 u}{\partial \xi^2} (1 - \cos x) + \frac{\partial^2 u}{\partial \xi \partial \eta} (1 + \cos x) \right] - \left[ \frac{\partial^2 u}{\partial \xi \partial \eta} (1 - \cos x) + \frac{\partial^2 u}{\partial \eta^2} (1 + \cos x) \right]$$

$$= \frac{\partial^2 u}{\partial \xi^2} (1 - \cos x) - \frac{\partial^2 u}{\partial \eta^2} (1 + \cos x) + 2 \frac{\partial^2 u}{\partial \xi \partial \eta} \cos x$$

$$\frac{\partial u}{\partial y} = \frac{\partial u}{\partial \xi} \cdot \frac{\partial \xi}{\partial y} + \frac{\partial u}{\partial \eta} \cdot \frac{\partial \eta}{\partial y} = \frac{\partial u}{\partial \xi} - \frac{\partial u}{\partial \eta}$$

$$\frac{\partial^2 u}{\partial y^2} = \frac{\partial}{\partial y} \left( \frac{\partial u}{\partial y} \right) = \frac{\partial}{\partial \xi} \left( \frac{\partial u}{\partial y} \right) \cdot \frac{\partial \xi}{\partial y} + \frac{\partial}{\partial \eta} \left( \frac{\partial u}{\partial y} \right) \cdot \frac{\partial \eta}{\partial y}$$

$$= \frac{\partial^2 u}{\partial \xi^2} - \frac{\partial^2 u}{\partial \xi \partial \eta} - \frac{\partial^2 u}{\partial \xi \partial \eta} + \frac{\partial^2 u}{\partial \eta^2}$$

则  $\frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} \cos x - \frac{\partial^2 u}{\partial y^2} \sin^2 x - \frac{\partial u}{\partial y} \sin x$

$$= \frac{\partial^2 u}{\partial \xi^2} (1 - \cos x)^2 + \frac{\partial^2 u}{\partial \eta^2} (1 + \cos x)^2 + 2 \frac{\partial^2 u}{\partial \xi \partial \eta} \cdot \sin^2 x + \frac{\partial u}{\partial \xi} \cdot \sin x - \frac{\partial u}{\partial \eta} \sin x$$

$$+ 2 \frac{\partial^2 u}{\partial \xi^2} (1 - \cos x) \cdot \cos x - 2 \frac{\partial^2 u}{\partial \eta^2} (1 + \cos x) \cdot \cos x$$

$$+ 4 \frac{\partial^2 u}{\partial \xi \partial \eta} \cos^2 x - \frac{\partial^2 u}{\partial \xi^2} \sin^2 x - \frac{\partial^2 u}{\partial \eta^2} \sin^2 x + 2 \frac{\partial^2 u}{\partial \xi \partial \eta} \sin^2 x - \left( \frac{\partial u}{\partial \xi} - \frac{\partial u}{\partial \eta} \right) \sin x$$

$$= \frac{\partial^2 u}{\partial \xi^2} [(1 - \cos x)^2 + 2 \cos x (1 - \cos x) - \sin^2 x] + \frac{\partial^2 u}{\partial \eta^2} [(1 + \cos x)^2 - 2 \cos x (1 + \cos x) - \sin^2 x]$$

$$+ 4 \frac{\partial^2 u}{\partial \xi \partial \eta} = 4 \frac{\partial^2 u}{\partial \xi \partial \eta} = 0 \quad \text{即} \quad \frac{\partial^2 u}{\partial \xi \partial \eta} = 0$$

$$32 \begin{cases} u = x - 2y \\ v = x + ay \end{cases}$$

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} = \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v}$$

$$\begin{aligned} \frac{\partial^2 z}{\partial x^2} &= \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial x} \right) = \frac{\partial}{\partial u} \left( \frac{\partial z}{\partial x} \right) \cdot \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} \left( \frac{\partial z}{\partial x} \right) \cdot \frac{\partial v}{\partial x} \\ &= \frac{\partial^2 z}{\partial u^2} + \frac{\partial^2 z}{\partial u \partial v} + \frac{\partial^2 z}{\partial v \partial u} + \frac{\partial^2 z}{\partial v^2} \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 z}{\partial x \partial y} &= \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial x} \right) = \frac{\partial}{\partial u} \left( \frac{\partial z}{\partial x} \right) \cdot \frac{\partial u}{\partial y} + \frac{\partial}{\partial v} \left( \frac{\partial z}{\partial x} \right) \cdot \frac{\partial v}{\partial y} \\ &= -2 \left( \frac{\partial^2 z}{\partial u^2} + \frac{\partial^2 z}{\partial u \partial v} \right) + a \left( \frac{\partial^2 z}{\partial u \partial v} + \frac{\partial^2 z}{\partial v^2} \right) \end{aligned}$$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y} = -2 \frac{\partial z}{\partial u} + a \frac{\partial z}{\partial v}$$

$$\begin{aligned} \frac{\partial^2 z}{\partial y^2} &= \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial y} \right) = \frac{\partial}{\partial u} \left( \frac{\partial z}{\partial y} \right) \cdot \frac{\partial u}{\partial y} + \frac{\partial}{\partial v} \left( \frac{\partial z}{\partial y} \right) \cdot \frac{\partial v}{\partial y} \\ &= -2 \left( -2 \frac{\partial^2 z}{\partial u^2} + a \frac{\partial^2 z}{\partial u \partial v} \right) + a \left( -2 \frac{\partial^2 z}{\partial u \partial v} + a \frac{\partial^2 z}{\partial v^2} \right) \end{aligned}$$

$$\begin{aligned} \text{则 } b \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial x \partial y} - \frac{\partial^2 z}{\partial y^2} &= b \left( \frac{\partial^2 z}{\partial u^2} + \frac{\partial^2 z}{\partial v^2} + 2 \frac{\partial^2 z}{\partial u \partial v} \right) - 2 \frac{\partial^2 z}{\partial u^2} + a \frac{\partial^2 z}{\partial v^2} + (a-2) \frac{\partial^2 z}{\partial u \partial v} \\ &\quad - 4 \frac{\partial^2 z}{\partial u^2} - a^2 \frac{\partial^2 z}{\partial v^2} + 4a \frac{\partial^2 z}{\partial u \partial v} \\ &= (b+a-a^2) \frac{\partial^2 z}{\partial v^2} + (10+5a) \frac{\partial^2 z}{\partial u \partial v} = 0 \quad \text{可以得到 } \frac{\partial^2 z}{\partial u \partial v} = 0 \end{aligned}$$

$$\text{即 } \begin{cases} b+a-a^2=0 \\ 10+5a \neq 0 \end{cases} \quad \text{得 } a=3$$

$$33. \frac{\partial z}{\partial y} = x^2 + 2y \quad \text{得 } z(x, y) = x^2 y + y^2 + C \quad C \text{ 为与 } y \text{ 无关的量}$$

$$z(x, x^2) = x^4 + x^4 + C = 1 \quad \text{即 } C = -2x^4 + 1$$

$$z(x, y) = x^2 y + y^2 - 2x^4 + 1$$

25. 解:  $\because u(x, 2x) = x$  对  $x$  求偏导数得  $u'_x(x, 2x) + 2u'_y(x, 2x) = 1 \quad \therefore u'_x(x, 2x) = x^2$  ①

则  $u'_y(x, 2x) = \frac{1-x^2}{2}$  ②.

0.② 对  $x$  求偏导得

$$u''_{xx}(x, 2x) + 2u''_{xy}(x, 2x) = 2x$$

$$u'_{xy}(x, 2x) + 2u''_{yy}(x, 2x) = -x$$

$$\text{由于 } \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial y^2}$$

$$\text{得 } u''_{xx}(x, 2x) = -\frac{4}{3}x \quad u''_{xy}(x, 2x) = \frac{5}{3}x \quad u''_{yy}(x, 2x) = -\frac{4}{3}x$$

37 解: 设球坐标  $(r, \theta, \varphi)$  对应直角坐标  $(x, y, z)$

$$\text{则 } x = r \sin \theta \cos \varphi \quad y = r \sin \theta \sin \varphi \quad z = r \cos \theta \quad u = u(x, y, z) \quad \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$$

$$dr = \sin \theta \cos \varphi dx + \sin \theta \sin \varphi dy + \cos \theta dz$$

$$d\theta = \frac{\cos \theta \cos \varphi}{r} dx + \frac{\cos \theta \sin \varphi}{r} dy - \frac{\sin \theta}{r} dz$$

$$d\varphi = -\frac{\sin \varphi}{r \sin \theta} dx + \frac{\cos \varphi}{r \sin \theta} dy$$

$$\text{则 } \frac{\partial}{\partial x} = \frac{\partial r}{\partial x} \cdot \frac{\partial}{\partial r} + \frac{\partial \theta}{\partial x} \cdot \frac{\partial}{\partial \theta} + \frac{\partial \varphi}{\partial x} \cdot \frac{\partial}{\partial \varphi}$$

$$= \sin \theta \cos \varphi \cdot \frac{\partial}{\partial r} + \frac{\cos \theta \cos \varphi}{r} \cdot \frac{\partial}{\partial \theta} - \frac{\sin \varphi}{r \sin \theta} \cdot \frac{\partial}{\partial \varphi}$$

$$\frac{\partial}{\partial y} = \frac{\partial r}{\partial y} \cdot \frac{\partial}{\partial r} + \frac{\partial \theta}{\partial y} \cdot \frac{\partial}{\partial \theta} + \frac{\partial \varphi}{\partial y} \cdot \frac{\partial}{\partial \varphi}$$

$$= \sin \theta \sin \varphi \cdot \frac{\partial}{\partial r} + \frac{\cos \theta \sin \varphi}{r} \cdot \frac{\partial}{\partial \theta} + \frac{\cos \varphi}{r \sin \theta} \cdot \frac{\partial}{\partial \varphi}$$

$$\frac{\partial}{\partial z} = \frac{\partial r}{\partial z} \cdot \frac{\partial}{\partial r} + \frac{\partial \theta}{\partial z} \cdot \frac{\partial}{\partial \theta} + \frac{\partial \varphi}{\partial z} \cdot \frac{\partial}{\partial \varphi}$$

$$= \cos \theta \cdot \frac{\partial}{\partial r} - \frac{\sin \theta}{r} \cdot \frac{\partial}{\partial \theta}$$

$$\begin{aligned}
 \frac{\partial^2}{\partial \lambda^2} &= \frac{\partial}{\partial \lambda} \left( \frac{\partial}{\partial \lambda} \right) = \frac{\partial r}{\partial \lambda} \left( \frac{\partial}{\partial \lambda} \right) \frac{\partial}{\partial r} + \frac{\partial \theta}{\partial \lambda} \left( \frac{\partial}{\partial \lambda} \right) \frac{\partial}{\partial \theta} + \frac{\partial \varphi}{\partial \lambda} \left( \frac{\partial}{\partial \lambda} \right) \frac{\partial}{\partial \varphi} \\
 &= \sin^2 \theta \cos^2 \varphi \frac{\partial^2}{\partial r^2} + \frac{\cos^2 \theta \cos^2 \varphi}{r^2} \frac{\partial^2}{\partial \theta^2} + \frac{\sin^2 \varphi}{r^2 \sin^2 \theta} \frac{\partial^2}{\partial \varphi^2} \\
 &\quad + \frac{2 \sin \theta \cos \theta \cos^2 \varphi}{r} \frac{\partial^2}{\partial r \partial \theta} - \frac{2 \sin \varphi \cos \varphi}{r} \frac{\partial^2}{\partial r \partial \varphi} - \frac{2 \cos \theta \sin \varphi \cos \varphi}{r^2 \sin \theta} \frac{\partial^2}{\partial \theta \partial \varphi} \\
 &\quad + \frac{\cos^2 \theta \cos^2 \varphi + \sin^2 \theta}{r} \frac{\partial}{\partial r} + \frac{2 \sin \varphi \cos \varphi}{r^2 \sin \theta} \frac{\partial}{\partial \varphi} + \frac{-2 \sin^2 \theta \cos \theta \cos^2 \varphi + \cos \theta \sin^2 \varphi}{r^2 \sin \theta} \frac{\partial}{\partial \theta}
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial^2}{\partial y^2} &= \frac{\partial}{\partial y} \left( \frac{\partial}{\partial y} \right) = \frac{\partial r}{\partial y} \left( \frac{\partial}{\partial y} \right) \frac{\partial}{\partial r} + \frac{\partial \theta}{\partial y} \left( \frac{\partial}{\partial y} \right) \frac{\partial}{\partial \theta} + \frac{\partial \varphi}{\partial y} \left( \frac{\partial}{\partial y} \right) \frac{\partial}{\partial \varphi} \\
 &= \sin^2 \theta \sin^2 \varphi \frac{\partial^2}{\partial r^2} + \frac{\cos^2 \theta \sin^2 \varphi}{r^2} \frac{\partial^2}{\partial \theta^2} + \frac{\cos^2 \varphi}{r^2 \sin^2 \theta} \frac{\partial^2}{\partial \varphi^2} \\
 &\quad + \frac{2 \sin \theta \cos \theta \sin^2 \varphi}{r} \frac{\partial^2}{\partial r \partial \theta} + \frac{2 \sin \varphi \cos \varphi}{r} \frac{\partial^2}{\partial r \partial \varphi} + \frac{2 \cos \theta \sin \varphi \cos \varphi}{r^2 \sin \theta} \frac{\partial^2}{\partial \theta \partial \varphi} \\
 &\quad + \frac{\cos^2 \theta \sin^2 \varphi + \cos^2 \varphi}{r} \frac{\partial}{\partial r} - \frac{2 \sin \varphi \cos \varphi}{r^2 \sin \theta} \frac{\partial}{\partial \varphi} + \frac{-2 \sin^2 \theta \cos \theta \sin^2 \varphi + \cos \theta \cos^2 \varphi}{r^2 \sin \theta} \frac{\partial}{\partial \theta}
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial^2}{\partial z^2} &= \frac{\partial}{\partial z} \left( \frac{\partial}{\partial z} \right) = \frac{\partial r}{\partial z} \left( \frac{\partial}{\partial z} \right) \frac{\partial}{\partial r} + \frac{\partial \theta}{\partial z} \left( \frac{\partial}{\partial z} \right) \frac{\partial}{\partial \theta} + \frac{\partial \varphi}{\partial z} \left( \frac{\partial}{\partial z} \right) \frac{\partial}{\partial \varphi} \\
 &= \cos^2 \theta \frac{\partial^2}{\partial r^2} + \frac{\sin^2 \theta}{r^2} \frac{\partial^2}{\partial \theta^2} - \frac{2 \sin \theta \cos \theta}{r} \frac{\partial^2}{\partial r \partial \theta} + \frac{2 \sin \theta \cos \theta}{r^2} \frac{\partial}{\partial \theta} + \frac{\sin^2 \theta}{r} \frac{\partial}{\partial r}
 \end{aligned}$$

$$\therefore \frac{\partial^2 u}{\partial \lambda^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$$

$$\therefore \frac{\partial^2 u}{\partial r^2} + \frac{2}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{\cos \theta}{r^2 \sin \theta} \frac{\partial u}{\partial \theta} + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2 u}{\partial \varphi^2} = 0$$