工科数学分析

贺丹 (东南大学)







本节主要内容:

• 偏导数的概念与几何意义



- 偏导数的概念与几何意义
- 全微分





- 偏导数的概念与几何意义
- 全微分
- 方向导数与梯度





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- 全微分
- 方向导数与梯度
- 高阶偏导数和高阶全微分
- 多元复合函数的偏导数和全微分







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记为
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, $\left. \frac{\partial f}{\partial x} \right|_{(x_0, y_0)}$, $z_x(x_0, y_0)$, 或 $\left. \frac{\partial z}{\partial x} \right|_{(x_0, y_0)}$.



类似地, z = f(x, y) 在点 $M_0(x_0, y_0)$ 处对y 的偏导数定义为

$$\lim_{\Delta y \to 0} \frac{f(x_0, y_0 + \Delta y) - f(x_0, y_0)}{\Delta y},$$



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▶ 如果二元函数z = f(x,y)在点 (x_0,y_0) 处对x与对y 的偏导数都存在,则称f(x,y) 在点 (x_0,y_0) 处可偏导.





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- 由偏导数的定义可知, 求f(x,y)在点 (x_0,y_0) 处对x(或y)的偏导数, 实际上就是令 $y=y_0($ 或 $x=x_0)$ 时, 求一元函数 $f(x,y_0)$ (或 $f(x_0,y)$)在 $x_0($ 或 $y_0)$ 处对x(或y)的导数.



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因此,可用一元函数求导数的方法来求二元函数的偏导数, 只不过在求偏导数时需要将另一个变量视为常量.



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$$f(x,y) = e^{-x}\sin(x+2y)$$
, 求 $f_x(0,\frac{\pi}{4})$, $f_y(0,\frac{\pi}{4})$.



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例2. 求下列函数的偏导数

(1)
$$z = x^y$$

(2)
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$$\frac{\partial z}{\partial x} = \frac{1}{1 + (\frac{y}{x})^2} (-\frac{y}{x^2}) = -\frac{y}{x^2 + y^2},$$



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证明:
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注意: $\frac{\partial P}{\partial V}$ 要当做一个整体来对待, 不能像 $\frac{\mathrm{d}y}{\mathrm{d}x}$ 看作 $\mathrm{d}y$ 与 $\mathrm{d}x$ 的 微商, ∂P 与 ∂V 是没有意义的.





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▶ 在一元函数中, 若函数在某点可导, 则它在该点必连续,



例4. 设
$$f(x,y) = \begin{cases} \frac{xy}{x^2 + y^2}, & x^2 + y^2 \neq 0 \\ 0, & x^2 + y^2 = 0 \end{cases}$$
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此例表明: 函数f(x,y) 在点 (x_0,y_0) 处的偏导数存在,并不能保证函数在该点连续.



例5. 求三元函数
$$u=\sqrt[z]{\frac{y}{x}}$$
,求 u 的各个偏导数及 $\frac{\partial u}{\partial x}\Big|_{(1,2,1)}$.



$$\mathbf{M}: \ \frac{\partial u}{\partial x} = \frac{1}{z} \left(\frac{y}{x} \right)^{\frac{1}{z} - 1} \left(-\frac{y}{x^2} \right),$$



$$\mathbf{H}: \ \frac{\partial u}{\partial x} = \frac{1}{z} \left(\frac{y}{x} \right)^{\frac{1}{z} - 1} \left(-\frac{y}{x^2} \right), \quad \frac{\partial u}{\partial y} = \frac{1}{z} \left(\frac{y}{x} \right)^{\frac{1}{z} - 1} \frac{1}{x},$$



$$\mathbf{\widetilde{H}}\colon\thinspace\frac{\partial u}{\partial x}=\frac{1}{z}\left(\frac{y}{x}\right)^{\frac{1}{z}-1}\left(-\frac{y}{x^2}\right),\quad \frac{\partial u}{\partial y}=\frac{1}{z}\left(\frac{y}{x}\right)^{\frac{1}{z}-1}\frac{1}{x},$$

$$\frac{\partial u}{\partial z} = \left(\frac{y}{x}\right)^{\frac{1}{z}} \ln\left(\frac{y}{x}\right) \left(-\frac{1}{z^2}\right),\,$$



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$$\frac{\partial u}{\partial z} = \left(\frac{y}{x}\right)^{\frac{1}{z}} \ln\left(\frac{y}{x}\right) \left(-\frac{1}{z^2}\right),\,$$

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

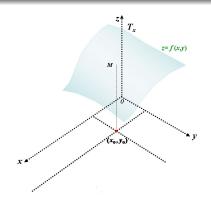




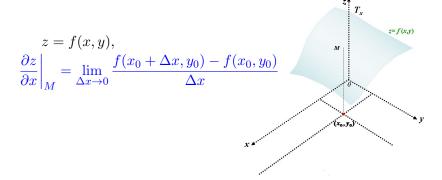
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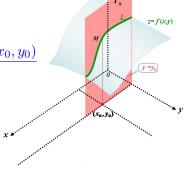
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由一元函数导数的几何意义:



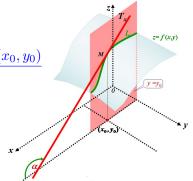


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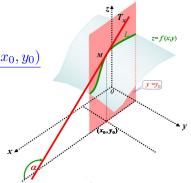
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即曲线L 在点 $M(x_0, y_0, f(x_0, y_0))$ 处切线 T_x 的斜率



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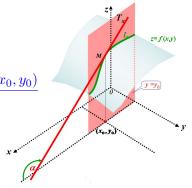


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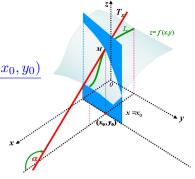


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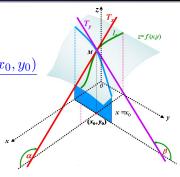
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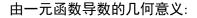


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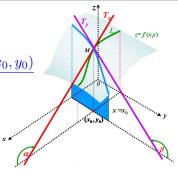
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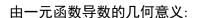


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实例:



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 $2\pi r h \Delta r + \pi r^2 \Delta h$: 关于 Δr 与 Δh 的二元一次齐次多项式.





定义3.2 (全微分)



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设二元函数z = f(x, y) 在点 (x_0, y_0) 的某邻域 $U(x_0, y_0)$ 内有定义.



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▶ 由定义可以看出,当 ρ 充分小且A, B 不全为零时,全微分 $dz|_{(x_0,y_0)}$ 就是函数f 在 (x_0,y_0) 处全增量的线性主部.



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- ▶ 若函数z = f(x, y) 在区域D 内处处可微,则称z = f(x, y) 为区域D 内的可微函数.





可微的必要条件



定理3.1 (可微的必要条件)



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(1) f(x,y) 在点(x,y) 处连续;



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若z = f(x, y) 在点(x, y) 处可微,则

- (1) f(x,y) 在点(x,y) 处连续;
- (2) f(x,y) 在点(x,y) 处存在偏导数, 且 $A = f_x(x,y)$,

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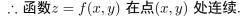
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当偏导数存在时可得表达式 $\frac{\partial z}{\partial x}\Delta x+\frac{\partial z}{\partial y}\Delta y$,但它不一定是全微分dz,必须加上

"
$$\Delta z - [\frac{\partial z}{\partial x} \Delta x + \frac{\partial z}{\partial y} \Delta y]$$
是比 ρ 高阶的无穷小"

的条件.



例1. 讨论函数
$$f(x,y)=\left\{ egin{array}{ll} \dfrac{xy}{\sqrt{x^2+y^2}}, & x^2+y^2 \neq 0 \\ 0, & x^2+y^2=0 \end{array} \right.$$
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可微的充分条件



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设函数z = f(x,y) 在点(x,y) 的某邻域内有定义,若f(x,y) 的两个偏导数 $f_x(x,y)$, $f_y(x,y)$ 均在点(x,y) 连续,则该函数在点(x,y) 处可微.



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偏导数连续



偏导数连续 ⇒ 函数可微



偏导数连续 ⇒ 函数可微 ⇒ 偏导数存在



偏导数连续 ⇒ 函数可微 ⇒ 偏导数存在

 \Downarrow

函数连续



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函数连续

▶ 二元函数全微分的定义以及可微分的必要条件和充分条件, 可以完全类似地推广到三元和三元以上的多元函数.



偏导数连续 → 函数可微 → 偏导数存在

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$$du = \frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy + \frac{\partial u}{\partial z} dz.$$





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

- (1) 在点(0,0) 的邻域内有偏导数 $f_x(x,y), f_y(x,y);$
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故f(x,y) 在点(0,0) 的邻域内有偏导数 $f_x(x,y)$, $f_y(x,y)$.



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