

4. $f = (u^2 - x^2, u^2 - y^2, u^2 - z^2) = 0$ — ① $u = u(x, y, z)$ 对①式左右分别对 x, y, z

求偏导有: $f'_1(2u \cdot u'_1 - 2x) + f'_2(2u \cdot u'_1) + f'_3(2u \cdot u'_1) = 0$

$f'_1(2u \cdot u'_2) + f'_2(2u \cdot u'_2 - 2y) + f'_3(2u \cdot u'_2) = 0$ $f'_1(2u \cdot u'_3) + f'_2(2u \cdot u'_3) + f'_3(2u \cdot u'_3 - 2z) = 0$

$u \cdot u'_1(f'_1 + f'_2 + f'_3) - x \cdot f'_1 = 0$ $u \cdot u'_2(f'_1 + f'_2 + f'_3) - y \cdot f'_2 = 0$ $u \cdot u'_3(f'_1 + f'_2 + f'_3) - z \cdot f'_3 = 0$

$u'_1 = x \cdot f'_1 / (f'_1 + f'_2 + f'_3) \cdot u$ $u'_2 = y \cdot f'_2 / (f'_1 + f'_2 + f'_3) \cdot u$ $u'_3 = z \cdot f'_3 / (f'_1 + f'_2 + f'_3) \cdot u$

$\therefore \frac{1}{x} u'_1 + \frac{1}{y} u'_2 + \frac{1}{z} u'_3 = \frac{1}{u}$

5. 隐函数确定

$z = z(u, v)$ $u = u(x, y)$ $v = v(x, y)$

注: 三个未知数, 三个方程

$$\begin{cases} u^2 v^2 - z = 0 & -h(u, v, z) \\ u + v - x = 0 & -f(u, v, x) \\ u - v - y = 0 & -M(u, v, y) \end{cases}$$

法一: $\frac{\partial(z, u, v)}{\partial(x, y)} = - \left(\frac{\partial(h, f, M)}{\partial(z, u, v)} \right)^{-1} \cdot \frac{\partial(z, u, v)}{\partial(x, y)}$

$$\frac{\partial(h, f, M)}{\partial(z, u, v)} = \begin{bmatrix} -1 & 2v^2 u & 2u^2 v \\ 0 & 1 & 1 \\ 0 & 1 & -1 \end{bmatrix}$$

之后求逆即可

法二: $u = \frac{x+y}{2}$, $v = \frac{x-y}{2}$ $z = u^2 \cdot v^2 = \frac{1}{16} (x^2 - y^2)^2$

$$\frac{\partial z}{\partial x} = \frac{1}{16} \cdot 2(x^2 - y^2) \cdot 2x = \frac{1}{4} \cdot x \cdot (x^2 - y^2) \quad \frac{\partial z}{\partial y} = \frac{1}{4} y \cdot (y^2 - x^2)$$

7. $\begin{cases} h(x, y, z) : x^2 + y^2 - \frac{1}{2} z^2 = 0 \\ g(x, y, z) : x + y + z - 2 = 0 \end{cases}$

$$\frac{\partial(x, y)}{\partial z} = - \left(\frac{\partial(h, g)}{\partial(x, y)} \right)^{-1} \cdot \frac{\partial(h, g)}{\partial z}$$

$$\frac{\partial(h, g)}{\partial(x, y)} = \begin{bmatrix} 2x & 2y \\ 1 & 1 \end{bmatrix} \quad \left(\frac{\partial(h, g)}{\partial(x, y)} \right)^{-1} = \frac{1}{2x - 2y} \begin{bmatrix} 1 & -2y \\ -1 & 2x \end{bmatrix}$$

$$\frac{\partial(h, g)}{\partial z} = \begin{bmatrix} -z \\ 1 \end{bmatrix} \quad \therefore \frac{\partial(x, y)}{\partial z} = \begin{bmatrix} \frac{\partial x}{\partial z} \\ \frac{\partial y}{\partial z} \end{bmatrix} = \frac{-1}{2x - 2y} \begin{bmatrix} -z - 2y \\ z + 2x \end{bmatrix}$$

$$\therefore \frac{dx}{dz} = \frac{-z - 2y}{2x - 2y} \quad \frac{dy}{dz} = \frac{z + 2x}{-2x + 2y}$$

代入点(1, -1, 2)有:

$$\frac{d^2 x}{dz^2} = + \frac{1}{2x - 2y} \quad \frac{d^2 y}{dz^2} = \frac{1}{-2x + 2y}$$

$$\frac{dx}{dz} = 0 \quad \frac{dy}{dz} = -1 \quad \frac{d^2 x}{dz^2} = +\frac{1}{4} \quad \frac{d^2 y}{dz^2} = -\frac{1}{4}$$

注意到二阶导时, x 与 y 是 z 的函数, 故不可粗糙处理

$$\frac{d^2 x}{dz^2} = \frac{(1 + 2y')(2x - 2y) - (2x' - 2y')(z + 2x)}{(2x - 2y)^2} = \frac{(-1) \cdot 4 + 2 \cdot 0}{(2 + 2)^2} = -\frac{1}{4}$$

$$\frac{d^2 y}{dz^2} = \frac{(1 + 2x')(2y - 2x) + (2x' - 2y')(z + 2x)}{(-2x + 2y)^2} = \frac{1 \cdot (-4) + 2 \cdot 4}{16} = \frac{1}{4}$$

法二: $\begin{cases} x^2+y^2 = \frac{1}{2}z^2 \\ x+y+z=2 \end{cases} \Rightarrow x^2+[2-(x+z)]^2 = \frac{1}{2}z^2$ 各有好坏

$$\therefore 2x \cdot x' + 2(2-(x+z)) \cdot (-x' - 1) = z \quad \therefore (2x - 4 + 2x + 2z)x' = z + 4 - 2x - 2z = \frac{4-2x-2z}{4x+2z-4}$$

$$x' = 0 \quad x'' = \frac{(-2x' - 1)(4x + 2z - 4) - (4x' + 2 \cdot 1)(4 - 2x - 2z)}{(4x + 2z - 4)^2} = \frac{-1 \cdot 4}{16} = -\frac{1}{4}$$

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$$4. \frac{dz}{dx} = z' \cdot \frac{du}{dx} + z' \cdot \frac{dv}{dx} = (\ln(u-v) + \frac{u}{u-v}) \cdot (-e^{-x}) + u \cdot \frac{-1}{u-v} \cdot \frac{1}{x}$$

$$= -\ln(e^{-x} - \ln x) \cdot e^{-x} + \frac{e^{-x}}{e^{-x} - \ln x} \cdot (-e^{-x}) + e^{-x} \cdot \frac{-1}{e^{-x} - \ln x} \cdot \frac{1}{x}$$

$$= -\left(\frac{\frac{1}{x} + e^{-x}}{e^{-x} - \ln x} + \ln(e^{-x} - \ln x)\right) e^{-x}$$

$$5. \frac{\partial u}{\partial r} = f_1' \cdot \frac{\partial x}{\partial r} + f_2' \cdot \frac{\partial y}{\partial r} = f_1' \cdot \cos \theta + f_2' \cdot \sin \theta \quad \frac{\partial u}{\partial \theta} = f_1' \cdot r \cdot (-\sin \theta) + f_2' \cdot r \cdot \cos \theta$$

$$\frac{\partial u}{\partial x} = f_1' \quad \frac{\partial u}{\partial y} = f_2' \quad \therefore \text{左式} = (f_1' \cdot \cos \theta + f_2' \cdot \sin \theta)^2 + (f_2' \cdot \cos \theta - f_1' \cdot \sin \theta)^2 = f_1'^2 + f_2'^2$$

$$\text{右式} = f_1'^2 + f_2'^2. \text{ 即证毕}$$

$$7. \text{ 即证 } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad \frac{\partial u}{\partial x} = f_1' \cdot \frac{(x^2+y^2)-(2x) \cdot x}{(x^2+y^2)^2} + f_2' \cdot \frac{-(2x) \cdot y}{(x^2+y^2)^2} = \frac{(y^2-x^2)f_1' - 2xyf_2'}{(x^2+y^2)^2}$$

$$\frac{\partial^2 u}{\partial x^2} \text{ 分子为 } [(-2x) \cdot f_1' + f_1'' \cdot (y^2-x^2) - 2y(f_2' + f_2'' \cdot x)](x^2+y^2)^2 - 2(x^2+y^2)(2x)[(y^2-x^2)f_1' - 2xyf_2']$$

$$\frac{\partial u}{\partial y} = f_1' \cdot \frac{-(2y) \cdot x}{(x^2+y^2)^2} + f_2' \cdot \frac{(x^2+y^2)-2y \cdot y}{(x^2+y^2)^2} = \frac{f_2'(x^2-y^2) - 2xyf_1'}{(x^2+y^2)^2}$$

$$\frac{\partial^2 u}{\partial y^2} \text{ 分子为 } [(2y) \cdot f_2' + f_2'' \cdot (x^2-y^2) - 2x(f_1' + f_2'' \cdot y)](x^2+y^2)^2 - 2(x^2+y^2)(2y)[f_2'(x^2-y^2) - 2xyf_1']$$

太过繁琐以至无法消元. 改用换元法: 不必将 $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}$ 全代入

$$\text{令 } s = \frac{x}{x^2+y^2} \quad t = \frac{y}{x^2+y^2} \quad \text{则 } \frac{\partial s}{\partial x} = \frac{(x^2+y^2)-2x(x)}{(x^2+y^2)^2} = -\frac{\partial t}{\partial y} \quad \frac{\partial s}{\partial y} = \frac{-2yx}{(x^2+y^2)^2} = \frac{\partial t}{\partial x}$$

$$\frac{\partial u}{\partial x} = \frac{\partial f}{\partial s} \cdot \frac{\partial s}{\partial x} + \frac{\partial f}{\partial t} \cdot \frac{\partial t}{\partial x}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 f}{\partial s^2} \left(\frac{\partial s}{\partial x}\right)^2 + \frac{\partial^2 f}{\partial t \partial s} \cdot \frac{\partial t}{\partial x} \cdot \frac{\partial s}{\partial x} + \frac{\partial^2 f}{\partial s \partial t} \cdot \frac{\partial s}{\partial x} \cdot \frac{\partial t}{\partial x} + \frac{\partial^2 f}{\partial t^2} \left(\frac{\partial t}{\partial x}\right)^2$$

$$\text{同理: } \frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 f}{\partial t^2} \left(\frac{\partial t}{\partial y}\right)^2 + \frac{\partial^2 f}{\partial s \partial t} \cdot \frac{\partial s}{\partial y} \cdot \frac{\partial t}{\partial y} + \frac{\partial^2 f}{\partial t \partial s} \cdot \frac{\partial t}{\partial y} \cdot \frac{\partial s}{\partial y} + \frac{\partial^2 f}{\partial s^2} \left(\frac{\partial s}{\partial y}\right)^2$$

由 $f \in C^2(\mathbb{R}^2)$ 有: $f_{12}' = f_{21}'$!

$$\therefore \text{上下相加: } \left(\frac{\partial^2 f}{\partial s^2} + \frac{\partial^2 f}{\partial t^2}\right) \left[\left(\frac{\partial s}{\partial x}\right)^2 + \left(\frac{\partial t}{\partial x}\right)^2\right] + \left(\frac{\partial^2 f}{\partial t \partial s}\right) \cdot \left(\frac{\partial s}{\partial y}\right) \cdot \left(\frac{\partial t}{\partial y} + \frac{\partial s}{\partial x}\right) = 0$$

证毕

$$9. (1) \begin{cases} y_1 - u_1 - u_2 = 0 & \text{--- } f \\ y_2 - u_1 u_2 = 0 & \text{--- } g \\ y_3 - \frac{u_2}{u_1} = 0 & \text{--- } h \end{cases} \quad \frac{\partial y}{\partial x} = - \left(\frac{\partial(f, g, h)}{\partial y} \right)^{-1} \left(\frac{\partial(f, g, h)}{\partial x} \right)$$

$$\frac{\partial(f, g, h)}{\partial y} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad \frac{\partial(f, g, h)}{\partial(x, y)} = \begin{pmatrix} -u_1'x - u_2'x & -u_1'y - u_2'y \\ -u_1'x u_2 - u_2'x u_1 & -u_1'y u_2 - u_2'y u_1 \\ -\frac{u_2'x \cdot u_1 + u_1'x \cdot u_2}{u_1^2} & -\frac{u_2'y \cdot u_1 + u_1'y \cdot u_2}{u_1^2} \end{pmatrix}$$

$$\therefore \begin{pmatrix} \frac{\partial y_1}{\partial x} & \frac{\partial y_1}{\partial y} \\ \frac{\partial y_2}{\partial x} & \frac{\partial y_2}{\partial y} \\ \frac{\partial y_3}{\partial x} & \frac{\partial y_3}{\partial y} \end{pmatrix} = \begin{pmatrix} u_1'x + u_2'x & u_1'y + u_2'y \\ u_1'x u_2 + u_2'x u_1 & u_1'y u_2 + u_2'y u_1 \\ \frac{u_2'x u_1 - u_1'x u_2}{u_1^2} & \frac{u_2'y u_1 - u_1'y u_2}{u_1^2} \end{pmatrix}$$

$$u_1'x = \frac{(x^2+y^2)-2x^2}{(x^2+y^2)^2} = \frac{y^2-x^2}{(x^2+y^2)^2} \quad u_2'x = \frac{-2xy}{(x^2+y^2)^2} \quad u_1'y = \frac{-2xy}{(x^2+y^2)^2} \quad u_2'y = \frac{x^2-y^2}{(x^2+y^2)^2}$$

$$\therefore \text{Jacobi 为: } \begin{bmatrix} \frac{-x^2-2xy+y^2}{(x^2+y^2)^2} & \frac{x^2-2xy-y^2}{(x^2+y^2)^2} \\ \frac{-3x^2y+y^3}{(x^2+y^2)^3} & \frac{-3xy^2+x^3}{(x^2+y^2)^3} \\ -\frac{y}{x^2} & \frac{1}{x} \end{bmatrix} \quad \text{全微分:} \quad dY = J(Y) \cdot dx$$

注: 复合求 $J(Y)$ 与隐函数本质一样, 故殊途同归

$$(2) J(Y) = J(U) \cdot J(X) \quad J(U) = \begin{pmatrix} 2u_1 & 2u_2 \\ +2u_1 & -2u_2 \end{pmatrix} \quad J(X) = \begin{bmatrix} \frac{x}{x^2+y^2} & \frac{y}{x^2+y^2} \\ \frac{-y}{x^2+y^2} & \frac{x}{x^2+y^2} \end{bmatrix}$$

$$\therefore J(Y) = \begin{bmatrix} \frac{2 \ln \sqrt{x^2+y^2} \cdot x - 2y \cdot \arctan \frac{y}{x}}{x^2+y^2} & \frac{2(y \cdot \ln \sqrt{x^2+y^2} + x \arctan \frac{y}{x})}{x^2+y^2} \\ \frac{2(x \ln \sqrt{x^2+y^2} + y \arctan \frac{y}{x})}{x^2+y^2} & \frac{2(y \cdot \ln \sqrt{x^2+y^2} - x \arctan \frac{y}{x})}{x^2+y^2} \end{bmatrix}$$

$$d(Y) = J(Y) \cdot dx$$

$$(3) J(Y) = J(U) \cdot J(X) \quad J(U) = \begin{bmatrix} \frac{u_1}{u_1^2+u_2^2} & \frac{u_2}{u_1^2+u_2^2} \\ \frac{-u_1}{u_1^2+u_2^2} & \frac{u_2}{u_1^2+u_2^2} \end{bmatrix} \quad J(X) = \begin{bmatrix} \cos y \cdot e^x & -e^x \sin y \\ \sin y \cdot e^x & e^x \cos y \end{bmatrix}$$

$$J(Y) = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$d(Y) = J(Y) \cdot dx$$

