

第九章《多元函数微分学》

1. D A B B

2. (1) $\{(x, y) | 4 \leq x^2 + y^2 \leq 9\}$;

(2) $\{(x, y) | x > 0, y > x + 1\} \cup \{(x, y) | x < 0, x < y < x + 1\}$;

(3) 全平面 ;

(4) $\frac{2}{5}$;

(5) $\frac{1}{2}$;

(6) $\frac{\pi}{4}$.

(7) -1 ;

(8) $\frac{(x-y)dx + (x+y)dy}{x^2 + y^2}$;

(9) $\{1, -1, 0\}$;

(10) z ;

(11) $\frac{x-1}{-2} = \frac{y+2}{1} = \frac{z+2}{-1}$

(12) 最大 ;

(13) 模 .

3. (1); 解: $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{3 - \sqrt{9 + xy}}{xy} = \lim_{t \rightarrow 0} \frac{3 - \sqrt{9 + t}}{t} = \lim_{t \rightarrow 0} \frac{-t}{3 + \sqrt{9 + t}} = -\frac{1}{6}$

(2) 解: $\lim_{\substack{x \rightarrow +\infty \\ y \rightarrow +\infty}} (x^2 + y^2) e^{-(x+y)} = \lim_{\substack{x \rightarrow +\infty \\ y \rightarrow +\infty}} [(x+y)^2 e^{-(x+y)} - 2xe^{-x}ye^{-y}]$

由于 $\lim_{t \rightarrow +\infty} te^{-t} = \lim_{t \rightarrow +\infty} \frac{t}{e^t} = \lim_{t \rightarrow +\infty} \frac{1}{e^t} = 0$, $\lim_{t \rightarrow +\infty} t^2 e^{-t} = \lim_{t \rightarrow +\infty} \frac{t^2}{e^t} = \lim_{t \rightarrow +\infty} \frac{2t}{e^t} = \lim_{t \rightarrow +\infty} \frac{2}{e^t} = 0$,

故 $\lim_{\substack{x \rightarrow +\infty \\ y \rightarrow +\infty}} (x^2 + y^2) e^{-(x+y)} = \lim_{\substack{x \rightarrow +\infty \\ y \rightarrow +\infty}} [(x+y)^2 e^{-(x+y)} - 2xe^{-x}ye^{-y}] = 0$

4. 解: 沿着曲线 $y = kx^3, (x, y) \rightarrow (0, 0)$, 有 $\lim_{\substack{x \rightarrow 0 \\ y = kx^3 \rightarrow 0}} \frac{x^3 y}{x^6 + y^2} = \lim_{x \rightarrow 0} \frac{kx^6}{x^6 + k^2 x^6} = \frac{k}{1 + k^2}$ 因 k 而异, 从而极限

$\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^3 y}{x^6 + y^2}$ 不存在

5. 解: 由于 $f(x, 0) \equiv 0, f(0, y) \equiv 0$,

从而可知在点 $(0, 0)$ 分别对于每个自变量 x 或 y 都连续, 但沿着曲线 $y = kx (x \rightarrow 0, y \rightarrow 0)$, 有

$$\lim_{\substack{x \rightarrow 0 \\ y = kx \rightarrow 0}} \frac{2xy}{x^2 + y^2} = \lim_{x \rightarrow 0} \frac{2kx^2}{x^2 + k^2x^2} = \frac{2k}{1+k^2} \text{ 因 } k \text{ 而异,}$$

从而极限 $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} f(x, y)$ 不存在, 故作为二元函数在点 $(0, 0)$ 却不连续.

$$6. \text{ 解: } \frac{\partial u}{\partial y} = z \cdot \frac{1}{1 + \left(\frac{x}{y}\right)^2} \cdot \frac{-x}{y^2} = \frac{-xz}{x^2 + y^2}, \frac{\partial^2 u}{\partial y^2} = -\frac{0 - xz \cdot 2y}{(x^2 + y^2)^2} = \frac{2xyz}{(x^2 + y^2)^2}$$

7. 解: 当 $(x, y) = (0, 0)$, $f(x, y)$ 在此为分段点, 用定义求偏导数

$$f_x(0, 0) = \lim_{\Delta x \rightarrow 0} \frac{\Delta x^2 \sin \frac{1}{\Delta x^2} - 0}{\Delta x} = 0, f_y(0, 0) = \lim_{\Delta y \rightarrow 0} \frac{\Delta y^2 \sin \frac{1}{\Delta y^2} - 0}{\Delta y} = 0$$

$$8. \text{ 解: (1) 当 } x \neq 0, f_x(x, y) = (4x^3 + 2xy^2) \sin \frac{1}{x} + x^2(x^2 + y^2) \cos \frac{1}{x} \cdot \frac{-1}{x^2} \\ = (4x^3 + 2xy^2) \sin \frac{1}{x} - (x^2 + y^2) \cos \frac{1}{x}$$

$$\text{当 } x = 0, f_x(0, y) = \lim_{\Delta x \rightarrow 0} \frac{f(\Delta x, y) - f(0, y)}{\Delta x - 0} = \lim_{\Delta x \rightarrow 0} \frac{\Delta x^2(\Delta x^2 + y^2) \sin \frac{1}{\Delta x^2} - 0}{\Delta x} = 0$$

$$\text{综上 } f_x(x, y) = \begin{cases} (4x^3 + 2xy^2) \sin \frac{1}{x} - (x^2 + y^2) \cos \frac{1}{x} & x \neq 0 \\ 0 & x = 0 \end{cases}$$

$$\text{当 } x \neq 0, f_y(x, y) = 2x^2y \sin \frac{1}{x},$$

$$\text{当 } x = 0, f_y(0, y) = \lim_{\Delta y \rightarrow 0} \frac{f(0, y + \Delta y) - f(0, y)}{\Delta y - 0} = \lim_{y \rightarrow 0} \frac{0 - 0}{\Delta y} = 0,$$

$$\text{综上 } f_y(x, y) = \begin{cases} 2x^2y \sin \frac{1}{x} & x \neq 0 \\ 0 & x = 0 \end{cases}$$

(2) 考察偏导函数在 $(0, 3)$ 点处是否连续.

$$\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 3}} f_y(x, y) = \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 3}} 2x^2y \sin \frac{1}{x} = 0 = f_y(0, 3), \text{ 故 } f_y(x, y) \text{ 在 } (0, 3) \text{ 点处连续,}$$

$\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 3}} f_x(x, y) = \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 3}} \left[(4x^3 + 2xy^2) \sin \frac{1}{x} - (x^2 + y^2) \cos \frac{1}{x} \right]$ 不存在, 从而 $f_x(x, y)$ 在 $(0, 3)$ 点处不连续

9. 解: 因为 $\frac{\partial z}{\partial x} = f + xf' \cdot \frac{-y}{x^2} + yg'_1 \cdot 1 + yg'_2 \cdot \frac{1}{y} = f - \frac{y}{x} f' + yg'_1 + g'_2$

所以 $\frac{\partial^2 z}{\partial x \partial y} = \frac{\partial}{\partial y} \left(f - \frac{y}{x} f' + yg'_1 + g'_2 \right)$

$$= f' \cdot \frac{1}{x} - \frac{1}{x} f' - \frac{y}{x} f'' \cdot \frac{1}{x} + g'_1 + yg''_{12} \cdot \frac{-x}{y^2} + g''_{22} \cdot \frac{-x}{y^2} = -\frac{y}{x^2} f'' + g'_1 - \frac{x}{y} g''_{12} - \frac{x}{y^2} g''_{22}$$

10. 解: $\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \cdot y + \frac{\partial z}{\partial v} \cdot \frac{1}{y}, \frac{\partial^2 z}{\partial x^2} = y \left(\frac{\partial^2 z}{\partial u^2} \cdot y + \frac{\partial^2 z}{\partial u \partial v} \cdot \frac{1}{y} \right) + \frac{1}{y} \left(\frac{\partial^2 z}{\partial v \partial u} \cdot y + \frac{\partial^2 z}{\partial v^2} \cdot \frac{1}{y} \right)$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \cdot x + \frac{\partial z}{\partial v} \cdot \frac{-x}{y^2}, \frac{\partial^2 z}{\partial y^2} = x \left(\frac{\partial^2 z}{\partial u^2} \cdot x + \frac{\partial^2 z}{\partial u \partial v} \cdot \frac{-x}{y^2} \right) + \frac{2x}{y^3} \cdot \frac{\partial z}{\partial v} - \frac{x}{y^2} \left(\frac{\partial^2 z}{\partial v \partial u} \cdot x + \frac{\partial^2 z}{\partial v^2} \cdot \frac{-x}{y^2} \right)$$

从而由 $x^2 \frac{\partial^2 z}{\partial x^2} - y^2 \frac{\partial^2 z}{\partial y^2} = 0$, 得 $x^2 \frac{\partial^2 z}{\partial x^2} - y^2 \frac{\partial^2 z}{\partial y^2} = 4x^2 \frac{\partial^2 z}{\partial u \partial v} - \frac{2x}{y} \frac{\partial z}{\partial v} = 0$, 即 $2x^2 \frac{\partial^2 z}{\partial u \partial v} - \frac{x}{y} \frac{\partial z}{\partial v} = 0$

因为 $u = xy, v = \frac{x}{y}$, 所以 $x^2 = uv$, 代入上式 $2uv \frac{\partial^2 z}{\partial u \partial v} - v \frac{\partial z}{\partial v} = 0$ 化简得 $2u \frac{\partial^2 z}{\partial u \partial v} - \frac{\partial z}{\partial v} = 0$

11. 解 1: (求导法) $\begin{cases} \frac{dz}{dx} = f'_1 + f'_2 \frac{dy}{dx} \\ 1 = \varphi'_1 \frac{dy}{dx} + \varphi'_2 \frac{dz}{dx} \end{cases}$, 整理得 $\begin{cases} f'_2 \frac{dy}{dx} - \frac{dz}{dx} = -f'_1 \\ \varphi'_1 \frac{dy}{dx} + \varphi'_2 \frac{dz}{dx} = 1 \end{cases}$

所以 $\frac{dz}{dx} = \frac{\begin{vmatrix} f'_2 & -f'_1 \\ \varphi'_1 & 1 \end{vmatrix}}{\begin{vmatrix} f'_2 & -1 \\ \varphi'_1 & \varphi'_2 \end{vmatrix}} = \frac{\varphi'_1 f'_1 + f'_2}{\varphi'_1 + f'_2 \varphi'_2}$

解 2: (微分法) 对函数取全微分得, $dz = f'_1 dx + f'_2 dy, dx = \varphi'_1 dy + \varphi'_2 dz$,

从而 $dy = \frac{-\varphi'_2 dz + dx}{\varphi'_1}, dz = f'_1 dx + f'_2 \cdot \frac{-\varphi'_2 dz + dx}{\varphi'_1}, \varphi'_1 dz = \varphi'_1 f'_1 dx - f'_2 \varphi'_2 dz + f'_2 dx$

$$(\varphi'_1 + f'_2 \varphi'_2) dz = (\varphi'_1 f'_1 + f'_2) dx, \frac{dz}{dx} = \frac{\varphi'_1 f'_1 + f'_2}{\varphi'_1 + f'_2 \varphi'_2}$$

12. 解 1 (求导法): 指向外侧在此即抛物面的下侧, $\vec{n} = \{2x, y, -1\} \big|_P = \{2, 2, -1\}, \vec{n}^\circ = \left\{ \frac{2}{3}, \frac{2}{3}, \frac{-1}{3} \right\}$

$$\ln u = \frac{1}{2} \ln(3x^2 + 3y^2 + z^2) - \frac{1}{2} \ln x,$$

$$\frac{1}{u} \frac{\partial u}{\partial x} = \frac{1}{2} \frac{6x}{3x^2 + 3y^2 + z^2} - \frac{1}{2x}, \quad \frac{\partial u}{\partial x} = u \cdot \left(\frac{3x}{3x^2 + 3y^2 + z^2} - \frac{1}{2x} \right), \quad \left. \frac{\partial u}{\partial x} \right|_{(1,2,3)} = -\frac{3\sqrt{6}}{4}$$

$$\frac{1}{u} \frac{\partial u}{\partial y} = \frac{1}{2} \frac{6y}{3x^2 + 3y^2 + z^2}, \quad \frac{\partial u}{\partial y} = u \cdot \frac{3y}{3x^2 + 3y^2 + z^2}, \quad \left. \frac{\partial u}{\partial y} \right|_{(1,2,3)} = \frac{\sqrt{6}}{2}$$

$$\frac{1}{u} \frac{\partial u}{\partial z} = \frac{1}{2} \frac{2z}{3x^2 + 3y^2 + z^2}, \quad \frac{\partial u}{\partial z} = u \cdot \frac{z}{3x^2 + 3y^2 + z^2}, \quad \left. \frac{\partial u}{\partial z} \right|_{(1,2,3)} = \frac{\sqrt{6}}{4}$$

$$\text{从而 } \frac{\partial u}{\partial n} = \text{grad} u|_P \cdot \vec{n}^\circ = \left\{ \frac{-3\sqrt{6}}{4}, \frac{\sqrt{6}}{2}, \frac{\sqrt{6}}{4} \right\} \cdot \left\{ \frac{2}{3}, \frac{2}{3}, \frac{-1}{3} \right\} = -\frac{\sqrt{6}}{4}$$

解 2 (微分法): 指向外侧在此即抛物面的下侧, $\vec{n} = \{2x, y, -1\}|_P = \{2, 2, -1\}, \vec{n}^\circ = \left\{ \frac{2}{3}, \frac{2}{3}, \frac{-1}{3} \right\}$

记 $v = 3x^2 + 3y^2 + z^2$, 则由微分运算法则

$$du = \frac{1}{2\sqrt{v}} dv = \frac{1}{2\sqrt{v}} \frac{(6xdx + 6ydy + 2zdz)x - (3x^2 + 3y^2 + z^2)dx}{x^2}$$

$$\left. du \right|_P = \frac{1}{2\sqrt{v}} \frac{(6xdx + 6ydy + 2zdz)x - (3x^2 + 3y^2 + z^2)dx}{x^2} \Big|_P = \left\{ \frac{-3\sqrt{6}}{4}, \frac{\sqrt{6}}{2}, \frac{\sqrt{6}}{4} \right\}$$

$$\text{从而 } \frac{\partial u}{\partial n} = \text{grad} u|_P \cdot \vec{n}^\circ = \left\{ \frac{-3\sqrt{6}}{4}, \frac{\sqrt{6}}{2}, \frac{\sqrt{6}}{4} \right\} \cdot \left\{ \frac{2}{3}, \frac{2}{3}, \frac{-1}{3} \right\} = -\frac{\sqrt{6}}{4}$$

13. 解: 设切点为 (x_0, y_0, z_0) , 则切平面为 $\frac{xx_0}{a^2} + \frac{yy_0}{b^2} + \frac{zz_0}{c^2} = 1$,

切平面在三个坐标轴的截距分别为 $\frac{a^2}{x_0}, \frac{b^2}{y_0}, \frac{c^2}{z_0}$, 从而所求体积为 $V = \frac{a^2 b^2 c^2}{6x_0 y_0 z_0}$,

因此所求为 $V = \frac{a^2 b^2 c^2}{6x_0 y_0 z_0}$ 在 $\frac{x_0^2}{a^2} + \frac{y_0^2}{b^2} + \frac{z_0^2}{c^2} = 1$ 的最值问题。

此问题与 $f(x, y, z) = xyz$ 在 $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ 下的最值问题等价, 只是最大值与最小值问题换位而已。

构造拉格朗日辅助函数 $L(x, y, z) = xyz + \lambda \left(\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} - 1 \right)$

则 $L_x = yz + \lambda \frac{2x}{a^2} = 0, L_y = xz + \lambda \frac{2y}{b^2} = 0, L_z = xy + \lambda \frac{2z}{c^2} = 0,$

与约束条件结合推得 $x^2 = \frac{a^2}{3}, y^2 = \frac{b^2}{3}, z^2 = \frac{c^2}{3}$

由于在第一卦限，从而切点为 $\left(\frac{a}{\sqrt{3}}, \frac{b}{\sqrt{3}}, \frac{c}{\sqrt{3}}\right)$ ，由于实际问题且驻点唯一，此点即所求。

14. 解：(1) 当 $x^2 + y^2 \neq 0$, $\frac{\partial f}{\partial x} = 2(x+y) \sin \frac{1}{x^2+y^2} - \frac{2x(x+y)^2}{(x^2+y^2)^2} \cos \frac{1}{x^2+y^2}$,

当 $x^2 + y^2 = 0$, $f(x, y)$ 在此为分段点，用定义求偏导数 $f_x(0, 0) = \lim_{x \rightarrow 0} \frac{x^2 \sin \frac{1}{x^2} - 0}{x} = 0$,

综上, $\frac{\partial f}{\partial x} = \begin{cases} 2(x+y) \sin \frac{1}{x^2+y^2} - \frac{2x(x+y)^2}{(x^2+y^2)^2} \cos \frac{1}{x^2+y^2} & x^2+y^2 \neq 0 \\ 0 & x^2+y^2 = 0 \end{cases}$,

由对称性, $\frac{\partial f}{\partial y} = \begin{cases} 2(x+y) \sin \frac{1}{x^2+y^2} - \frac{2y(x+y)^2}{(x^2+y^2)^2} \cos \frac{1}{x^2+y^2} & x^2+y^2 \neq 0 \\ 0 & x^2+y^2 = 0 \end{cases}$ 。

(2) 因为 $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{\partial f}{\partial x} = \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \left[2(x+y) \sin \frac{1}{x^2+y^2} - \frac{2x(x+y)^2}{(x^2+y^2)^2} \cos \frac{1}{x^2+y^2} \right]$ 极限不存在，所以 $\frac{\partial f}{\partial x}$ 在原点不连续，同理 $\frac{\partial f}{\partial y}$ 在原点不连续。

续，同理 $\frac{\partial f}{\partial y}$ 在原点不连续。

现证明 $f(x, y)$ 在原点可微。

$$\begin{aligned} \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{f(\Delta x, \Delta y) - f(0, 0) - f_x(0, 0)\Delta x - f_y(0, 0)\Delta y}{\sqrt{\Delta x^2 + \Delta y^2}} &= \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{(\Delta x + \Delta y)^2 \sin \frac{1}{\Delta x^2 + \Delta y^2} - 0 - 0 \cdot \Delta x - 0 \cdot \Delta y}{\sqrt{\Delta x^2 + \Delta y^2}} \\ &= \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{(\Delta x + \Delta y)^2 \sin \frac{1}{\Delta x^2 + \Delta y^2}}{\sqrt{\Delta x^2 + \Delta y^2}} \end{aligned}$$

因为 $0 \leq (\Delta x + \Delta y)^2 \leq 2(\Delta x^2 + \Delta y^2)$ ，所以 $0 \leq \frac{(\Delta x + \Delta y)^2}{\sqrt{\Delta x^2 + \Delta y^2}} \leq \frac{2(\Delta x^2 + \Delta y^2)}{\sqrt{\Delta x^2 + \Delta y^2}} = 2\sqrt{\Delta x^2 + \Delta y^2}$

由夹逼准则知 $\lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{(\Delta x + \Delta y)^2}{\sqrt{\Delta x^2 + \Delta y^2}} = 0$ ，进一步知 $\lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{(\Delta x + \Delta y)^2 \sin \frac{1}{\Delta x^2 + \Delta y^2}}{\sqrt{\Delta x^2 + \Delta y^2}} = 0$ （无穷小乘有界）

由可微的定义, 知 $f(x, y)$ 在原点可微。

注: 9-3 节学习过可微的充分条件——函数“一阶偏导数连续”可以推出可微, 此例说明一阶偏导数连续是可微的充分但不必要条件。

15. 解: 令 $e^x = u, y^2 = v, |z| = t$, 则问题化为在约束条件 $u + v + t = 3, u \geq 0, v \geq 0, t \geq 0$ 下求 $f(u, v, t) = uvt$ 的最大值问题。

构造拉格朗日辅助函数 $L = uvt + \lambda(u + v + t - 3)$,

则 $L_u = v + \lambda = 0, L_v = u + \lambda = 0, L_t = u + \lambda = 0$

$$\Rightarrow 3uvt + \lambda(u + v + t) = 0,$$

结合约束条件 $\Rightarrow uvt = -\lambda = uv = vt = tu \Rightarrow u = v = t = 1$

由于该实际问题的最大值一定存在, 又可能点唯一, 因此最大值为 $f(1, 1, 1) = 1$

从而 $e^x y^2 |z| \leq 1$

16. 解 1 (方程组两边求导法): 方程组两边对 x 求导, 得
$$\begin{cases} \frac{dz}{dx} = 2x + 2y \frac{dy}{dx} \\ 2x + 4y \frac{dy}{dx} + 6z \frac{dz}{dx} = 0 \end{cases}$$

$$\text{整理得} \begin{cases} 2y \frac{dy}{dx} - \frac{dz}{dx} = -2x \\ 2y \frac{dy}{dx} + 3z \frac{dz}{dx} = -x \end{cases},$$

$$\text{所以} \frac{dy}{dx} = \frac{\begin{vmatrix} -2x & -1 \\ -x & 3z \end{vmatrix}}{\begin{vmatrix} 2y & -1 \\ 2y & 3z \end{vmatrix}} = \frac{-6xz - x}{2y + 6yz}, \quad \frac{dz}{dx} = \frac{\begin{vmatrix} 2y & -2x \\ 2y & -x \end{vmatrix}}{\begin{vmatrix} 2y & -1 \\ 2y & 3z \end{vmatrix}} = \frac{2xy}{2y + 6yz} = \frac{x}{1 + 3z}$$

解 2 (方程组两边求微分法): 由已知
$$\begin{cases} dz = 2xdx + 2ydy \\ 2xdx + 4ydy + 6zdz = 0 \end{cases} \Rightarrow \begin{cases} dz - 2xdx = 2ydy \\ 2xdx + 2(dz - 2xdx) + 6zdz = 0 \end{cases}$$

$$\Rightarrow \begin{cases} -2xdx + (2 + 6z)dz = 0 \\ xdx + 2ydy + 3z(2xdx + 2ydy) = 0 \end{cases} \Rightarrow \frac{dz}{dx} = \frac{x}{1 + 3z}, \frac{dy}{dx} = -\frac{x + 6xz}{2y + 6yz}$$

17. 证: 因为 $\frac{\partial z}{\partial x} = f'(u) \cdot \frac{\partial u}{\partial x}, \frac{\partial z}{\partial y} = f'(u) \cdot \frac{\partial u}{\partial y}$,

$$\frac{\partial u}{\partial x} = \varphi'(u) \cdot \frac{\partial u}{\partial x} + P(x), \frac{\partial u}{\partial x} = \frac{P(x)}{1 - \varphi'(u)}$$

$$\frac{\partial u}{\partial y} = \varphi'(u) \cdot \frac{\partial u}{\partial y} - P(y), \frac{\partial u}{\partial y} = \frac{-P(y)}{1 - \varphi'(u)}$$

$$P(y) \frac{\partial z}{\partial x} + P(x) \frac{\partial z}{\partial y} = P(y) f'(u) \frac{P(x)}{1 - \varphi'(u)} + P(x) f'(u) \frac{-P(y)}{1 - \varphi'(u)} = 0$$

18. 解: 因为 $\frac{\partial z}{\partial x} = f'(u) e^x \sin y$, $\frac{\partial^2 z}{\partial x^2} = f''(u) (e^x \sin y)^2 + f'(u) e^x \sin y$

$$\frac{\partial z}{\partial y} = f'(u) e^x \cos y, \frac{\partial^2 z}{\partial y^2} = f''(u) (e^x \cos y)^2 + f'(u) e^x (-\sin y)$$

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = f''(u) e^{2x} = f(u) e^{2x}, \Rightarrow f''(u) - f(u) = 0$$

特征方程为 $r^2 - 1 = 0$, $r_1 = 1, r_2 = -1$, $f(u) = c_1 e^u + c_2 e^{-u}$

19. 解: $\text{grad} z|_{(-1,1)} = \{2x - y, 2y - x\}|_{(-1,1)} = \{-3, 3\}$

$$\vec{l}^\circ = \left\{ \frac{2}{\sqrt{5}}, \frac{1}{\sqrt{5}} \right\}, \quad \frac{\partial z}{\partial l} = \{-3, 3\} \cdot \left\{ \frac{2}{\sqrt{5}}, \frac{1}{\sqrt{5}} \right\} = -\frac{3\sqrt{5}}{5}$$

z 在该点沿梯度相反方向, 即 $\left\{ \frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}} \right\}$ 方向减少得最快;

沿与梯度垂直的那个方向, 即 $\pm \left\{ \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right\}$ 方向 z 的值不变