

18: 略

9.5 多变量函数的Taylor公式与极值

1: (1) $F(t) = \sin((x+th)^2 + y+tk)$, $F'(t) = \cos((x+th)^2 + y+tk)(2(x+th)h+k)$, $F'(1) = \cos((x+h)^2 + y+k)(2(x+h)h+k)$

(2) $F(t) = (x+th)^2 + 2(x+th)(y+tk)^2 - (y+tk)^4$, $F'(t) = 2h(x+th) + 2h(y+tk)^2 + 4k(x+th)(y+tk) - 3k(y+tk)^3$

2: (1) $f(x_0+h, y_0+k) - f(x_0, y_0) = 106 - 39(5+h) + (5+h)^3 + 18(6+k) - 6(5+h)(6+k) + (6+k)^2 = 15h^2 + h^3 - 6hk + k^2$

(2) $f(x_0+h, y_0+k) - f(x_0, y_0) = -2 - 2(1+h)(-1+k) + (1+h)^2(-1+k) + (1+h)(-1+k)^2 = h^2(-1+k) + h(-1+k)^2 + (-3+k)k$

4: (1) 成立区域: $\{(x, y) | y > -1\}$.

$$\begin{aligned} f(x, y) &= (1+x+\frac{x^2}{2!}+\frac{x^3}{3!}+o(x^3))(y-\frac{1}{2}y^2+\frac{1}{3}y^3+o(y^3)) \\ &= y+xy-\frac{1}{2}y^2+\frac{1}{2}x^2y-\frac{1}{2}xy^2+\frac{1}{3}y^3+o(\rho^3). \end{aligned}$$

(2) 成立区域: $\{(x, y) | x^2 + y^2 < 1\}$.

$$\begin{aligned} f(x, y) &= \sqrt{1-\rho^2} = 1 - \frac{1}{2}\rho^2 - \frac{1}{8}\rho^4 + o(\rho^4) \\ &= 1 - \frac{1}{2}(x^2 + y^2) - \frac{1}{8}(x^2 + y^2)^2 + o(\rho^4). \end{aligned}$$

(3)成立区域: $\{(x, y)|x < -1, y < -1\}$.

$$\begin{aligned} f(x, y) &= \frac{1}{(1-x)(1-y)} = \left(\sum_{i=0}^n x^i + o(x^n)\right) \left(\sum_{i=0}^n y^i + o(y^n)\right) \\ &= \sum_{k=0}^n \sum_{i=0}^k x^i y^{k-i} + o(\rho). \end{aligned}$$

(4)成立区域: $\{(x, y)|1-x+y > 0\}$.

$$\begin{aligned} f(0, 0) &= \frac{\pi}{4}, \quad \frac{\partial f}{\partial x}(0, 0) = 1, \quad \frac{\partial f}{\partial y}(0, 0) = 0, \\ \frac{\partial^2 f}{\partial x^2}(0, 0) &= 0, \quad \frac{\partial^2 f}{\partial x \partial y}(0, 0) = -1, \quad \frac{\partial^2 f}{\partial y^2}(0, 0) = 0. \end{aligned}$$

从而

$$f(x, y) = \frac{\pi}{4} + x - xy + o(\rho^2).$$

(5)成立区域: \mathbb{R}^2 . 下面 $\rho = \sqrt{x^2 + y^2}$, $m \in \mathbb{Z}$.

$$f(x, y) = \sin \rho^2 = \begin{cases} \sum_{k=0}^m \frac{\rho^{4k+2}}{(2k+1)!} + o(\rho^{4m+2}), & n = 4m+2, 4m+3, 4m+4. \\ \sum_{k=0}^m \frac{\rho^{4k-2}}{(2k-1)!} + o(\rho^{4m-2}), & n = 4m+1. \end{cases}$$

(6)成立区域: $\mathbb{R} \times (-\frac{\pi}{2}, \frac{\pi}{2})$.

$$\begin{aligned} f(0, 0) &= 1, \quad \frac{\partial f}{\partial x}(0, 0) = 0, \quad \frac{\partial f}{\partial y}(0, 0) = 0, \\ \frac{\partial^2 f}{\partial x^2}(0, 0) &= -1, \quad \frac{\partial^2 f}{\partial x \partial y}(0, 0) = 0, \quad \frac{\partial^2 f}{\partial y^2}(0, 0) = 1. \end{aligned}$$

从而

$$f(x, y) = 1 - \frac{1}{2}x^2 + \frac{1}{2}y^2 + o(\rho^2).$$

(7)成立区域: \mathbb{R}^2 . 配方得:

$$f(x, y) = 2(x-1)^2 - (y+2)^2 - (x-1)(y+2) + 5.$$

5: 用多元函数Taylor公式将 $z = z(x, y)$ 展开至二阶:

$$z = z_0 + \frac{\partial z}{\partial x}(x-x_0) + \frac{\partial z}{\partial y}(y-y_0) + \frac{1}{2} \frac{\partial^2 z}{\partial x^2}(x-x_0)^2 + \frac{1}{2} \frac{\partial^2 z}{\partial y^2}(y-y_0)^2 + \frac{\partial^2 z}{\partial x \partial y}(x-x_0)(y-y_0) + o(\rho^2)$$

方程 $z^3 - 2xz + y = 0$ 两边同时对 x 求导,得

$$3z^2 \frac{\partial z}{\partial x} - 2x \frac{\partial z}{\partial x} - 2z = 0$$

再将此式对 x 求导,得

$$\left(6z \frac{\partial z}{\partial x} - 2\right) \frac{\partial z}{\partial x} + (3z^2 - 2x) \frac{\partial^2 z}{\partial x^2} - 2 \frac{\partial z}{\partial x} = 0$$

从上两式中解得

$$\frac{\partial z}{\partial x} = \frac{2z}{3z^2 - 2x}, \quad \frac{\partial^2 z}{\partial x^2} = \frac{2 \frac{\partial z}{\partial x} - (6z \frac{\partial z}{\partial x} - 2) \frac{\partial z}{\partial x}}{3z^2 - 2x}$$

再将方程 $z^3 - 2xz + y = 0$ 两边同时对 y 求导,得

$$3z^2 \frac{\partial z}{\partial y} - 2x \frac{\partial z}{\partial y} + 1 = 0$$

再将此式分别对 x, y 求导,得

$$\left(6z \frac{\partial z}{\partial x} - 2\right) \frac{\partial z}{\partial y} + (3z^2 - 2x) \frac{\partial^2 z}{\partial x \partial y} = 0, \quad 6z \frac{\partial z}{\partial y} \frac{\partial z}{\partial y} + (3z^2 - 2x) \frac{\partial^2 z}{\partial y^2} = 0$$

从上三式中解得

$$\frac{\partial z}{\partial y} = -\frac{1}{3z^2 - 2x}, \quad \frac{\partial^2 z}{\partial x \partial y} = -\frac{(6z \frac{\partial z}{\partial x} - 2) \frac{\partial z}{\partial y}}{3z^2 - 2x}, \quad \frac{\partial^2 z}{\partial y^2} = -\frac{6z \frac{\partial z}{\partial y} \frac{\partial z}{\partial y}}{3z^2 - 2x}$$

代入点 $(1, 1, 1)$,得

$$\frac{\partial z}{\partial x} = 2, \quad \frac{\partial z}{\partial y} = -1, \quad \frac{\partial^2 z}{\partial x^2} = -16, \quad \frac{\partial^2 z}{\partial x \partial y} = 10, \quad \frac{\partial^2 z}{\partial y^2} = -6$$

因此,

$$z(x, y) = 1 + 2(x-1) - (y-1) - 8(x-1)^2 - 3(y-1)^2 + 10(x-1)(y-1) + o(\rho^2)$$

6: 证明: $\cos x, \cos y, \cos z$ 在 $(0,0)$ 点的二阶泰勒展开式为:

$$\cos x = 1 - \frac{x^2}{2} + o(x^2)$$

$$\cos y = 1 - \frac{y^2}{2} + o(y^2)$$

$$\cos z = 1 - \frac{z^2}{2} + o(z^2)$$

$\sin x, \sin y$ 的二阶泰勒展开式为:

$$\sin x = x + o(x^2)$$

$$\sin y = y + o(y^2)$$

$\therefore \cos x \cos y + \sin x \sin y \cos \theta$ 在 $(0,0)$ 处的二阶泰勒展开式为:

$$\cos x \cos y + \sin x \sin y \cos \theta = 1 - \frac{x^2}{2} - \frac{y^2}{2} + xy \cos \theta + o(x^2 + y^2)$$

又: $\cos z = \cos x \cos y + \sin x \sin y \cos \theta$, \therefore 在原点的邻域内有:

$$1 - \frac{z^2}{2} = 1 - \frac{x^2}{2} - \frac{y^2}{2} + xy \cos \theta$$

即 $z^2 = x^2 + y^2 - 2xy \cos \theta$.

7:

$$(1) \frac{\partial f}{\partial x} = y - \frac{50}{x^2}, \frac{\partial f}{\partial y} = x - \frac{20}{y^2}, \frac{\partial^2 f}{\partial x^2} = \frac{100}{x^3}, \frac{\partial^2 f}{\partial x \partial y} = 1, \frac{\partial^2 f}{\partial y^2} = \frac{40}{y^3}.$$

$$\text{令 } \frac{\partial f}{\partial x} = 0, \frac{\partial f}{\partial y} = 0,$$

可解得 $x = 5, y = 2$

当 $x > 0, y > 0$ 时, $Q(h, k) = 0.8h^2 + 2hk + 5k^2$ 是正定的,

因此 $(x, y) = (5, 2)$ 是小极值点, 极小值为 30.

$$(2) \quad \frac{\partial f}{\partial x} = 4 - 2x, \frac{\partial f}{\partial y} = -4 - 2y, \frac{\partial^2 f}{\partial x^2} = -2, \frac{\partial^2 f}{\partial x \partial y} = 0, \frac{\partial^2 f}{\partial y^2} = -2.$$

$$\text{令 } \frac{\partial f}{\partial x} = 0, \frac{\partial f}{\partial y} = 0,$$

可解得 $x = 2, y = -2$.

由于 $Q(h, k) = -2h^2 - 2k^2$ 是负定的. 因此 $(x, y) = (2, -2)$ 是极大值点, 极大值为 8

$$(3) \quad \frac{\partial f}{\partial x} = 2e^{2x}(x + 2y + y^2) + e^{2x}, \frac{\partial f}{\partial y} = e^{2x}(2 + 2y), \frac{\partial^2 f}{\partial x^2} = e^{2x}(4x + 8y + 4y^2 + 4), \frac{\partial^2 f}{\partial x \partial y} = e^{2x}(4 + 4y), \frac{\partial^2 f}{\partial y^2} = 2e^{2x}.$$

$$\text{令 } \frac{\partial f}{\partial x} = 0, \frac{\partial f}{\partial y} = 0, \text{ 可解得 } x = 0.5, y = -1.$$

由于 $Q(h, k) = e(2h^2 + 2k^2)$ 是正定的, 因此 $(x, y) = (0.5, -1)$ 是极小值点, 极小值为 $-\frac{1}{2}e$

$$(4) \quad \text{记 } f(x, y) = (x^2 + y^2)^2 - a^2(x^2 - y^2),$$

$$\text{则 } \frac{\partial f}{\partial x} = 4x(x^2 + y^2) - 2a^2x, \frac{\partial f}{\partial y} = 4y(x^2 + y^2) + 2a^2y.$$

$$\text{因此 } \frac{dy}{dx} = -\frac{2x(x^2 + y^2) - a^2x}{2y(x^2 + y^2) + a^2y} = 0 \Leftrightarrow x = 0, \text{ 或 } 2(x^2 + y^2) = a^2.$$

若 $x = 0$, 那么 $f(x, y) = 0 \rightarrow y = 0$, 从而 $\frac{\partial f}{\partial y} = 0$, 这说明 $y(x)$ 不存在.

若 $2(x^2 + y^2) = a^2$, 那么 $f(x, y) = 0 \rightarrow x^2 = \frac{3}{8}a^2, y^2 = \frac{1}{8}a^2, a \neq 0$. 再通过计算 $\frac{d^2y}{dx^2}$ 可知, $(\pm\sqrt{\frac{3}{8}}|a|, \pm\sqrt{\frac{1}{8}}|a|)$ 是极值点, y 极大值为 $\sqrt{\frac{1}{8}}|a|$, 极小值为 $-\sqrt{\frac{1}{8}}|a|$

$$(5) \quad \text{原方程可化为 } (x - 1)^2 + (y + 1)^2 + (z - 2)^2 = 16.$$

这是以 $(1, -1, 2)$ 为圆心半径为 4 的圆.

故 $z(x, y)$ 再 $(1, -1)$ 处取得极值, 极大值为 6, 极小值为 -2

8: 设该三角形的两个内角分别为 $x, y, z, 0 < x, y, z < \pi, x + y + z = \pi$. 记 $f(x, y, z) = \sin x \sin y \sin z, F(x, y, z) = f(x, y, z) - \lambda(x + y + z - \pi)$, 对 F 分别关于 x, y, z, λ 求导并令其为0有

$$\frac{\partial F}{\partial x} = \cos x \sin y \sin z - \lambda = 0 \quad (9.10)$$

$$\frac{\partial F}{\partial y} = \sin x \cos y \sin z - \lambda = 0 \quad (9.11)$$

$$\frac{\partial F}{\partial z} = \sin x \sin y \cos z - \lambda = 0 \quad (9.12)$$

$$\frac{\partial F}{\partial \lambda} = x + y + z - \pi = 0 \quad (9.13)$$

解上述方程得 $x = y = z = \frac{\pi}{3}$, 显而易见, 此即为 f 得条件最值点. 故正三角形的三个内角的正弦乘积最大, 为 $(\frac{\sqrt{3}}{2})^3$.

9: 按照 $xy = 1, 2, \dots$ 作图, 易见和圆的切点处是最大最小值

10: (1)极小值 $f(\frac{ab^2}{a^2+b^2}, \frac{a^2b}{a^2+b^2}) = \frac{a^2b^2}{a^2+b^2}$

(2)极小值 $f(3, 3, 3) = 9$

(3)极小值 $f(\frac{\pi}{6}, \frac{\pi}{6}, \frac{\pi}{6}) = \frac{1}{8}$

(4)极大值 $\frac{\sqrt{6}}{18}$, 极小值 $-\frac{\sqrt{6}}{18}$

12: 只需求出函数

$$f(x, y, z) = (x-1)^2 + (y-1)^2 + (z-1)^2 + (x-2)^2 + (y-3)^2 + (z-4)^2,$$

在约束条件 $3x - 2z = 0$ 下的最小值即可.

取Lagrange函数为 $F(x, y, z, \lambda) = f(x, y, z) + \lambda(3x - 2z)$. 那么

$$\begin{cases} \frac{\partial F}{\partial x} = 4x - 6 + 3\lambda = 0, \\ \frac{\partial F}{\partial y} = 4y - 8 = 0, \\ \frac{\partial F}{\partial z} = 4z - 10 - 2\lambda = 0, \\ \frac{\partial F}{\partial \lambda} = 3x - 2z = 0. \end{cases} \implies \begin{cases} x = 2, \\ y = 2, \\ z = 3. \end{cases}$$

依题意知最小值一定存在, 从而最小距离为 $f(2, 2, 3) = 8$.

13: 联立二式得 $x^2 + y^2 - 2 = 0$, 此为约束条件, 为求 $z = x^2 + 2y^2$ 的最值, 令

$$F(x, y, \lambda) = x^2 + 2y^2 + \lambda(x^2 + y^2 - 2)$$

求得驻点方程组

$$\begin{cases} F'_x = 2x(1 + \lambda) = 0 \\ F'_y = 2y(2 + \lambda) = 0 \\ F'_\lambda = x^2 + y^2 - 2 = 0 \end{cases}$$

解得驻点有4个: $(0, \pm\sqrt{2})$, $(\pm\sqrt{2}, 0)$. 一一代入, 可得到使 z 为最大值的点为 $(0, \pm\sqrt{2})$, 最大值为4; 使 z 为最小值的点为 $(\pm\sqrt{2}, 0)$, 最小值为2.

14: 证明:

对点 $O(0, 0)$ 的任意 $B(0, \epsilon)$ 邻域, 取 $x = 0, 0 < y < \epsilon$, 则有:

$$f(x, y) = -2y^2 < f(0, 0) = 0$$

而取 $0 < x < \epsilon, 0 < y < \epsilon$, 由基本不等式可知:

$$f(x, y) = 3x^2y - x^4 - 2y^2 \leq 3x^2y - 2\sqrt{2}x^2y = (3 - 2\sqrt{2})x^2y > f(0, 0) = 0$$

因为原点的任意邻域内既存在 $f(x, y) > 0$ 的点, 亦存在 $f(x, y) < 0$ 的点, 所以原点不是极值点。

过原点的直线的参数式方程为:

$$x = t \cos \alpha, y = t \sin \alpha$$

易知:

$$f(x, y) = f(t \cos \alpha, t \sin \alpha) = 3t^3 \cos^2 \alpha \sin \alpha - t^4 \cos^4 \alpha - 2t^2 \sin^2 \alpha$$

求其二阶导数为:

$$f''(t) = 18t \cos^2 \alpha \sin \alpha - 12t^2 \cos^4 \alpha - 4 \sin^2 \alpha$$

由:

$$f''(0) = -4 \sin^2 \alpha < 0 (\alpha \neq 0)$$

和:

$$f(t) = -t^4 (\alpha = 0), \text{Max}(f) = f(0) = 0$$

(最大值必为极大值) 可知: 沿过原点的每条直线, 原点均是其极大值点。证毕。

15: 帐篷的表面积 $S(H, R, h) = \pi R(2H + \sqrt{R^2 + h^2})$, 体积是 $V(H, R, h) = \pi R^2(H + \frac{1}{3}h) = V_0$.

$$\text{记 } f(H, R, h) = S - \lambda(V - V_0),$$

$$\text{令} \begin{cases} f_H = 2\pi R - \lambda\pi R^2 = 0, \\ f_R = 2\pi H + \pi\sqrt{R^2 + h^2} + \pi R^2 \frac{1}{\sqrt{R^2 + h^2}} - \lambda(2\pi R(H + \frac{1}{3}h)) = 0, \\ f_h = \pi R h \frac{1}{\sqrt{R^2 + h^2}} - \lambda(\frac{1}{3}\pi R^2) = 0, \\ \pi R^2(H + \frac{1}{3}h) - V_0 = 0, \end{cases}$$

$$\text{因此} \lambda R = 2\pi, \frac{\pi h}{\sqrt{h^2 + R^2}} = \frac{\lambda R}{3} = \frac{2\pi}{3} \Rightarrow h = \frac{2R}{\sqrt{5}},$$

$$\text{故} R = \sqrt{5}H, h = 2H.$$

由于极值点是唯一的, 且该问题是中最小值存在, 则 $R = \sqrt{5}H, h = 2H$ 即为最小值

16: 设该平行六面体的底面平行四边形的边长分别为 x, y , 侧棱长为 z , 则有

$$4(x + y) + 4z = 12a, \text{ i.e. } x + y + z - 3a = 0.$$

易见, 同底面时, 四棱柱比平行六面体的体积大, 因此只需考虑四棱柱的体积. 更进一步, 边长对应相等的长方形比平行四边形面积更大, 因此只需考虑长方体的情形. 设体积 $v(x, y, z) = xyz$, 问题等价于求 V 在条件 $x + y + z - 3a = 0$ 下的最大值. 记

$$F(x, y, z) = V(x, y, z) + \lambda(x + y + z - 3a)$$

F 分别对 x, y, z, λ 求导并令其等于0有

$$yz + \lambda = 0 \tag{9.14}$$

$$xz + \lambda = 0 \tag{9.15}$$

$$xy + \lambda = 0 \tag{9.16}$$

$$x + y + z - 3a = 0 \tag{9.17}$$

于是得 $x = y = z = a$, 由题知, V 必存在最大值, 于是 $V_{max} = V(a, a, a) = a^3$, 此时该平行六面体为棱长为 a 的正方体, 体积为 a^3 .

17: 不妨在第一象限讨论

$$\begin{aligned}\frac{x_0 dx}{a^2} + \frac{y_0 dy}{b^2} &= 0, dy/dx = -\frac{x_0 b^2}{y_0 a^2} \\ x &= 0, y_0 + \frac{x_0^2 b^2}{y_0 a^2}; y = 0, x_0 + \frac{y_0^2 a^2}{x_0 b^2} \\ S(x, y) &= (y + \frac{x^2 b^2}{y a^2})(x + \frac{y^2 a^2}{x b^2})\end{aligned}$$

18: $(\frac{\sum_{i=1}^n x_i}{n}, \frac{\sum_{i=1}^n y_i}{n})$

20. 点 (x, y, z) 到平面 $x + 2y + z = 9$ 的距离为 $\frac{|x + y + 2z - 9|}{\sqrt{6}}$.

因此只需求出函数 $f(x, y, z) = d^2 = \frac{(x + y + 2z - 9)^2}{6}$

在约束条件 $\frac{x^2}{4} + y^2 + z^2 - 1 = 0$ 下取最大值、最小值的点.

取Lagrange函数为 $F(x, y, z, \lambda) = f(x, y, z) + \lambda(\frac{x^2}{4} + y^2 + z^2 - 1)$. 那么

$$\begin{cases} \frac{\partial F}{\partial x} = \frac{x + y + 2z - 9}{3} + \frac{\lambda}{2}x = 0, \\ \frac{\partial F}{\partial y} = \frac{x + y + 2z - 9}{3} + 2\lambda y = 0, \\ \frac{\partial F}{\partial z} = \frac{2(x + y + 2z - 9)}{3} + 2\lambda z = 0, \\ \frac{\partial F}{\partial \lambda} = \frac{x^2}{4} + y^2 + z^2 - 1 = 0. \end{cases} \implies \begin{cases} x = \frac{4}{3}, \\ y = \frac{1}{3}, \\ z = \frac{2}{3}. \end{cases} \quad \text{或} \quad \begin{cases} x = -\frac{4}{3}, \\ y = -\frac{1}{3}, \\ z = -\frac{2}{3}. \end{cases}$$

代入得 $f(\frac{4}{3}, \frac{1}{3}, \frac{2}{3}) = 6, f(-\frac{4}{3}, -\frac{1}{3}, -\frac{2}{3}) = 24$.

依题意知 f 一定有最大值、最小值. 因此距离平面最近、最远的点分别是 $(\frac{4}{3}, \frac{1}{3}, \frac{2}{3})$ 和 $(-\frac{4}{3}, -\frac{1}{3}, -\frac{2}{3})$.

21: (1) 曲面S在 (x_0, y_0, z_0) 处的切平面方程为

$$\frac{1}{2\sqrt{x_0}}(x - x_0) + \frac{1}{2\sqrt{y_0}}(y - y_0) + \frac{1}{2\sqrt{z_0}}(z - z_0) = 0$$

即

$$\frac{x}{\sqrt{x_0}} + \frac{y}{\sqrt{y_0}} + \frac{z}{\sqrt{z_0}} = \sqrt{a}$$

与 x, y, z 轴截距分别为 $\sqrt{ax_0}, \sqrt{ay_0}, \sqrt{az_0}$, 截距之和为 $\sqrt{a}(\sqrt{x_0} + \sqrt{y_0} + \sqrt{z_0}) = \sqrt{a} \cdot \sqrt{a} = a$.

(2) 记切平面与各坐标轴截距分别为 r, s, t , 不妨考虑 $r, s, t > 0$ 的情形. 围成四面体体积为 $V(r, s, t) = \frac{1}{6}rst$. 由(1)知 $r + s + t - a = 0$. 令

$$F(r, s, t, \lambda) = \frac{1}{6}rst + \lambda(r + s + t - a)$$

求得驻点方程组

$$\begin{cases} F'_r = \frac{1}{6}st + \lambda = 0 \\ F'_s = \frac{1}{6}rt + \lambda = 0 \\ F'_t = \frac{1}{6}rs + \lambda = 0 \\ F'_\lambda = r + s + t - a = 0 \end{cases}$$

解得

$$r = s = t = \frac{a}{3}$$

最大体积为

$$V = \frac{1}{6} \left(\frac{a}{3} \right)^3 = \frac{a^3}{162}$$

由(1)结果可知切点为 $(\frac{a}{9}, \frac{a}{9}, \frac{a}{9})$, 从而切平面方程为 $x + y + z = \frac{a}{3}$.

注: 或用基本不等式求解, 简单快捷

9.6 向量场的微商

4: (1)

$$\operatorname{div}[(\mathbf{r} \cdot \mathbf{w})\mathbf{w}] = (\mathbf{r} \cdot \mathbf{w})(\nabla \cdot \mathbf{w}) + \mathbf{w} \cdot \nabla(\mathbf{r} \cdot \mathbf{w}) = \mathbf{w} \cdot \mathbf{w}.$$

(2)

$$\operatorname{div} \frac{\mathbf{r}}{r} = \frac{y^2 + z^2}{r^3} + \frac{x^2 + z^2}{r^3} + \frac{y^2 + x^2}{r^3} = \frac{2}{r}.$$

(3)

$$\operatorname{div}(\mathbf{w} \times \mathbf{r}) = \mathbf{r} \cdot \nabla \times \mathbf{w} - \mathbf{w} \cdot \nabla \times \mathbf{r} = 0.$$

(4)

$$\operatorname{div}(r^2 \mathbf{w}) = r^2 \nabla \cdot \mathbf{w} + \mathbf{w} \cdot \nabla r^2 = 2\mathbf{w} \cdot \mathbf{r}.$$

5: (1)

$$\operatorname{rot} \mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ y^2 & z^2 & x^2 \end{vmatrix} = -2z\mathbf{i} - 2x\mathbf{j} - 2y\mathbf{k}$$

(2)

$$\operatorname{rot} \mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ xe^y + y & z + e^y & y + 2ze^y \end{vmatrix} = (2ze^y)\mathbf{i} - (xe^y + 1)\mathbf{k}$$

6: 1、 $\operatorname{rot}(\mathbf{w} \times \mathbf{r}) = 2\mathbf{w}$

2、 $\operatorname{rot}[f(r)\mathbf{r}] = \mathbf{0}$

3、 $\operatorname{rot}[f(r)\mathbf{w}] = \frac{f'(r)}{r}\mathbf{r} \times \mathbf{w}$

4、 $\operatorname{div}[\mathbf{r} \times f(r)\mathbf{w}] = 0$

7: (1)

$$\begin{aligned}\nabla(\vec{\omega} \cdot f(r) \vec{r}) &= \vec{\omega} \cdot \vec{r} \nabla f(r) + f(r) \vec{\omega} \\ &= (\vec{\omega} \cdot \vec{r}) f'(r) \frac{\vec{r}}{|\vec{r}|} + f(r) \vec{\omega}\end{aligned}$$

(2)

$$\begin{aligned}\nabla \cdot (\vec{\omega} \times f(r) \vec{r}) &= f(r) \vec{r} \cdot \nabla \times \vec{\omega} - \vec{\omega} \cdot \nabla \times [f(r) \vec{r}] \\ &= f(r) \vec{r} \cdot \nabla \times \vec{\omega} - \vec{\omega} \cdot (\nabla f(r) \times \vec{r} + f(r) \nabla \times \vec{r}) \\ &= f(r) \vec{r} \cdot \nabla \times \vec{\omega} \\ &= 0\end{aligned}$$

(3).

$$\begin{aligned}\vec{\nabla} \times (\vec{\omega} \times f(r) \vec{r}) &= \nabla f(r) \times (\vec{\omega} \times \vec{r}) + f(r) \nabla \times (\vec{\omega} \times \vec{r}) \\ &= f'(r) \frac{\vec{r}}{|\vec{r}|} \times (\vec{\omega} \times \vec{r}) + f(r) \nabla \times (\omega_2 z - \omega_3 y, \omega_3 x - \omega_1 z, \omega_1 y - \omega_2 x) \\ &= f'(r) r \vec{\omega} - f'(r) \left(\frac{\vec{r}}{r} \cdot \vec{\omega} \right) \vec{r} + 2f(r) \vec{\omega}\end{aligned}$$

8: 设 $\phi = \phi(x, y, z), \psi = \psi(x, y, z), \mathbf{a} = P_1 \mathbf{i} + Q_1 \mathbf{j} + Z_1 \mathbf{k}, \mathbf{b} = P_2 \mathbf{i} + Q_2 \mathbf{j} + Z_2 \mathbf{k}$.

(1) 按定义计算可得.

(2) 按定义计算可得.

(3) 由行列式的知识知

$$\begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P_1 + P_2 & Q_1 + Q_2 & R_1 + R_2 \end{vmatrix} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P_1 & Q_1 & R_1 \end{vmatrix} + \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P_2 & Q_2 & R_2 \end{vmatrix} \quad (9.18)$$

于是 $\nabla \times (\mathbf{a} + \mathbf{b}) = \nabla \times \mathbf{a} + \nabla \times \mathbf{b}$

(4) 由乘积的求导法则易得.

(5) 由乘积的求导法则易得.

(6) 直接计算得.

(7) 直接计算得.

9.7 微分形式*

9.8 综合习题

4: 由齐次函数的Euler定理, f 是 n 次齐次函数等价于

$$xf'_x + yf'_y + zf'_z = nf.$$

当 $f(x, y, z) = 0$ 时, 有

$$z = z - nf = -\frac{xf'_x + yf'_y}{f'_z} = x\phi'_x + y\phi'_y.$$

这意味着 $\phi(x, y)$ 是一次齐次函数.

6: 证明:

令:

$$f(x, y) = \frac{1}{4}(x^2 + y^2) - e^{x+y-2}$$

易知:

$$f'_x = \frac{1}{2}x - e^{x+y-2}, f'_y = \frac{1}{2}y - e^{x+y-2}$$

联立其偏导均为0, 可以得到其在定义域上无驻点, 且在边界有:

$$f(x, 0) = \frac{1}{4}x^2 - e^{x-2} \leq 0, f(0, y) = \frac{1}{4}y^2 - e^{y-2} \leq 0$$

$$\lim_{x \rightarrow \infty, y \rightarrow \infty} f(x, y) = -\infty$$

所以 $f(x, y)$ 在定义域上不大于0, 由此:

$$\frac{x^2 + y^2}{4} \leq e^{x+y-2}$$

证毕

7: 任取 $(x_0, y_0, z_0) \in R^2$

$$\text{记 } D = \{(x, y, z) \mid |x - x_0| \leq 1, |y - y_0| \leq 1, |z - z_0| \leq 1\}$$

$$\text{则 } \exists M, s.t. ((x, y, z) \in D \implies |\frac{\partial f(x, y, z)}{\partial x}| \leq M, |\frac{\partial f(x, y, z)}{\partial y}| \leq M)$$

$$\forall \epsilon > 0,$$

$$\text{由 } f \text{ 关于 } z \text{ 的连续性, } \exists \delta_0 > 0, s.t. (|z - z_0| < \delta_0 \implies |f(x_0, y_0, z_0 + \Delta z) - f(x_0, y_0, z_0)| < \frac{\epsilon}{3})$$

$$\text{取 } \delta = \min\{\delta_0, \frac{\epsilon}{3M}, 1\}$$

$$\text{则当 } |(x, y, z) - (x_0, y_0, z_0)| < \delta \text{ 时, } (x, y, z) \in D$$

$$\text{记 } \Delta x = x - x_0, \Delta y = y - y_0, \Delta z = z - z_0$$

$$\text{则 } |\Delta x| < \frac{\epsilon}{3M}, |\Delta y| < \frac{\epsilon}{3M}, |\Delta z| < \delta_0$$

故

$$\begin{aligned}
& |f(x_0 + \Delta x, y_0 + \Delta y, z_0 + \Delta z) - f(x_0, y_0, z_0)| \\
& \leq |f(x_0 + \Delta x, y_0 + \Delta y, z_0 + \Delta z) - f(x_0, y_0 + \Delta y, z_0 + \Delta z)| + |f(x_0, y_0 + \Delta y, z_0 + \Delta z) \\
& \quad - f(x_0, y_0, z_0 + \Delta z)| + |f(x_0, y_0, z_0 + \Delta z) - f(x_0, y_0, z_0)| \\
& = \left| \frac{\partial f(x + p\Delta x, y + \Delta y, z + \Delta z)}{\partial x} \Delta x \right| + \left| \frac{\partial f(x, y + q\Delta y, z + \Delta z)}{\partial y} \Delta y \right| \\
& \quad + |f(x_0, y_0, z_0 + \Delta z) - f(x_0, y_0, z_0)| \text{ (其中 } 0 \leq p, q \leq 1) \\
& < \epsilon
\end{aligned}$$

由此即说明了 f 的连续性

8: 对任意 $(x, y) \in \mathcal{D}$, 由二元函数的中值定理有

$$f(x, y) - f(0, 0) = xf'_x(\theta x, \theta y) + yf'_y(\theta x, \theta y), \quad \theta \in [0, 1],$$

由题设知 $f(x, y) = f(0, 0)$. 由 (x, y) 的任意性知 f 为常值函数.

12: 令 $\phi(t) = (x(b) - x(a))x(t) + (y(b) - y(a))y(t)$, 则由微分中值定理, 存在 $\theta \in (a, b)$, 使得

$$\phi(b) - \phi(a) = \phi'(\theta)(b - a).$$

又因为

$$\begin{aligned}
 |\mathbf{r}(b) - \mathbf{r}(a)|^2 &= (x(b) - x(a))^2 + (y(b) - y(a))^2 \\
 &= \phi(b) - \phi(a) = \phi'(\theta)(b - a) \\
 &= [(x(b) - x(a))x'(\theta) + (y(b) - y(a))y'(\theta)](b - a) \\
 &\leq \sqrt{(x(b) - x(a))^2 + (y(b) - y(a))^2} \cdot \sqrt{x'(\theta)^2 + y'(\theta)^2}(b - a) \\
 &= |\mathbf{r}(b) - \mathbf{r}(a)| |\mathbf{r}'(\theta)| (b - a).
 \end{aligned}$$

移项就有

$$|\mathbf{r}(b) - \mathbf{r}(a)| \leq |\mathbf{r}'(\theta)|(b - a).$$

14: 证明: 对于:

$$f(x, y) = x^2 + xy^2 - x$$

分别对 x, y 求偏导为:

$$f'_x = 2x + y^2 - 1, f'_y = 2xy$$

由此, 求得驻点为:

$$(0, \pm 1), \left(\frac{1}{2}, 0\right)$$

函数在各个驻点取值分别为:

$$f(0, \pm 1) = 0, f\left(\frac{1}{2}, 0\right) = -\frac{1}{4}$$

而在边界 $x^2 + y^2 = 2$ 上, 令:

$$g(x, y) = f(x, y) - \lambda(x^2 + y^2 - 2)$$

求其偏导为:

$$g'_x = f'_x - 2\lambda x, g'_y = f'_y - 2\lambda y, g'_\lambda = x^2 + y^2 - 2$$

得到驻点为:

$$\left(-\frac{1}{3}, \pm \frac{\sqrt{17}}{3}\right), (1, \pm 1), (\sqrt{2}, 0), (-\sqrt{2}, 0)$$

求得在边界的最大值和最小值分别为:

$$\text{Min}(f, x^2 + y^2 = 2) = \frac{11}{27}, \text{Max}(f, x^2 + y^2 = 2) = 2 + \sqrt{2}$$

综上, 可以得到函数在定义域上的最大值和最小值分别为:

$$\text{Min}(f) = -\frac{1}{4}, \text{Max}(f) = 2 + \sqrt{2}$$

15: $f(x_1, x_2, \dots, x_n) = \prod_{i=1}^n x_i \sum_{j=1}^n \frac{1}{x_j}$

$$\varphi(x_1, x_2, \dots, x_n) = \sum_{j=1}^n x_j - n$$

$$F(x_1, x_2, \dots, x_n) = f(x_1, x_2, \dots, x_n) + \lambda \varphi(x_1, x_2, \dots, x_n)$$

令

$$\begin{aligned} \frac{\partial F}{\partial x_i} &= \prod_{k=1, k \neq i}^n x_k \sum_{j=1}^n \frac{1}{x_j} + \prod_{j=1}^n x_j \left(-\frac{1}{x_i^2}\right) + \lambda \\ &= \prod_{k=1, k \neq i}^n x_k \sum_{j=1, j \neq i}^n \frac{1}{x_j} = 0 \end{aligned}$$

$$\varphi(x_1, x_2, \dots, x_n) = 0$$

从而可解得 $x_1 = x_2 = \dots = x_n = 1$ 为唯一极值点, 从而为极大值

则 $\prod_{i=1}^n x_i \sum_{j=1}^n \frac{1}{x_j} \leq n$

等号成立当且仅当 $x_1 = x_2 = \dots = x_n = 1$

16: 考虑函数

$$f(x_1, x_2, \dots, x_n) = \frac{x_1^p + x_2^p + \dots + x_n^p}{n}$$

在条件 $\frac{x_1+x_2+\cdots+x_n}{n} = A \geq 0$ 下的极值. 不妨设 $A > 0$, 令

$$F(x_1, x_2, \dots, x_n) = f(x_1, x_2, \dots, x_n) + \lambda \left(\frac{x_1 + x_2 + \cdots + x_n}{n} - A \right)$$

分别对 $x_1, x_2, \dots, x_n, \lambda$ 求导有

$$\frac{1}{n}(px_i^{p-1} + \lambda) = 0, \quad i = 1, \dots, n \quad (9.19)$$

$$\frac{x_1 + x_2 + \cdots + x_n}{n} - A = 0 \quad (9.20)$$

解的 $x_1 = x_2 = \cdots = x_n = A$. 由题意知, f 的最小值一定存在, 故 (A, A, \dots, A) 为最小值点, 且

$$f(x_1, \dots, x_n) \geq f(A, \dots, A) = A^p = \left(\frac{x_1 + x_2 + \cdots + x_n}{n} \right)^p$$

且等号当且仅当

$$x_i = \begin{cases} \frac{x_1 + x_2 + \cdots + x_n}{1(x_1 > 0) + 1(x_2 > 0) + \cdots + 1(x_n > 0)}, & x_i \neq 0 \\ 0 \end{cases}$$

或者考虑 *Hessian* 矩阵的正定性: $H(A, A, \dots, A) = \frac{p(p-1)}{n} A^{p-2} \mathbf{I} > 0$ ($p > 1, A > 0$).