

故所成角为 $\frac{\pi}{4}$ 。

$$7: \quad \frac{\partial z}{\partial y} = \frac{y}{\sqrt{x^2+y^2+1}}$$

$$\left. \frac{\partial z}{\partial y} \right|_{(x,y)=(1,1)} = \frac{\sqrt{3}}{3}$$

则曲线在 $(1, 1, \sqrt{3})$ 处切线与x轴, y轴, z轴夹角分别为 $\frac{\pi}{2}, \frac{\pi}{6}, \frac{\pi}{3}$

8: 考虑取对数 $\ln u = -\frac{1}{2} \ln t - \frac{x^2}{4t}$, 则有

$$\frac{\partial \ln u}{\partial t} = -\frac{1}{2t} + \frac{x^2}{4t^2} = \frac{1}{u} \frac{\partial u}{\partial t}$$

$$\frac{\partial \ln u}{\partial x} = -\frac{x}{2t} = \frac{1}{u} \frac{\partial u}{\partial x}$$

于是

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

因此

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial x} \left(-\frac{x}{2t} \right) + u \left(-\frac{1}{2t} \right) = u \left(-\frac{1}{2t} + \frac{x}{2t^2} \right) = \frac{\partial u}{\partial t}.$$

$$9: \quad (1) z_{xx} = -\frac{4y}{(x+y)^3}, z_{yy} = \frac{4x}{(x+y)^3}, z_{xy} = \frac{2(x-y)}{(x+y)^3}$$

$$(2) z_{xx} = -\frac{2x}{(1+x^2)}, z_{yy} = -\frac{2y}{(1+y^2)}, z_{xy} = 0$$

$$(3) z_{xx} = -\frac{x}{(x^2+y^2)^{3/2}}, z_{xy} = -\frac{y}{(x^2+y^2)^{3/2}}$$

$$z_{yy} = \frac{x(x^2+y^2)-xy^2-2y^2\sqrt{x^2+y^2}}{(x\sqrt{x^2+y^2}+x^2+y^2)^2}$$

$$(4) z_{xx} = a^2 \sin 4(ax+by), z_{yy} = b^2 \sin 4(ax+by), z_{xy} = ab \sin 4(ax+by)$$

$$\begin{aligned}
(5) z_{xx} &= \left(-\frac{\ln y}{x^2} + \left(\frac{\ln y}{x}\right)^2\right)e^{\ln x \ln y} \\
z_{yy} &= \left(-\frac{\ln x}{y^2} + \left(\frac{\ln x}{y}\right)^2\right)e^{\ln x \ln y} \\
z_{xy} &= \frac{1 + \ln x \ln y}{xy} e^{\ln x \ln y} \\
(6) z_{xx} &= \frac{y^3 x}{(1-x^2 y^2)^{3/2}}, z_{yy} = \frac{x^3 y}{(1-x^2 y^2)^{3/2}} \\
z_{xy} &= \frac{1}{(1-x^2 y^2)^{3/2}}
\end{aligned}$$

$$10: \frac{\partial^3 u}{\partial x \partial y \partial z} = (1 + 3xyz + x^2 y^2 z^2) e^{xyz}, \frac{\partial^3 u}{\partial x \partial y^2} = (2 + xyz) x z^2 e^{xyz}$$

$$11: (1)$$

$$\begin{aligned}
\frac{\partial r}{\partial x} &= \frac{x}{\sqrt{x^2 + y^2 + z^2}} \\
\frac{\partial^2 r}{\partial x^2} &= \frac{y^2 + z^2}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} \\
\text{同理, } \frac{\partial^2 r}{\partial y^2} &= \frac{x^2 + z^2}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} \\
\frac{\partial^2 r}{\partial z^2} &= \frac{x^2 + y^2}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} \\
\text{故 } \frac{\partial^2 r}{\partial x^2} + \frac{\partial^2 r}{\partial y^2} + \frac{\partial^2 r}{\partial z^2} &= \frac{2(x^2 + y^2 + z^2)}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} = \frac{2}{r}
\end{aligned}$$

$$(2)$$

$$\begin{aligned}
\ln r &= \frac{1}{2} \ln(x^2 + y^2 + z^2) \\
\frac{\partial \ln r}{\partial x} &= \frac{x}{x^2 + y^2 + z^2} \\
\frac{\partial^2 \ln r}{\partial x^2} &= \frac{y^2 + z^2 - x^2}{(x^2 + y^2 + z^2)^2} \\
\therefore \frac{\partial^2 \ln r}{\partial x^2} + \frac{\partial^2 \ln r}{\partial y^2} + \frac{\partial^2 \ln r}{\partial z^2} &= \frac{y^2 + z^2 + x^2}{(x^2 + y^2 + z^2)^2} = \frac{1}{r^2}
\end{aligned}$$

(3)

$$\begin{aligned}
\frac{1}{r} &= (x^2 + y^2 + z^2)^{-\frac{1}{2}} \\
\frac{\partial}{\partial x} \frac{1}{r} &= \frac{-x}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} \\
\frac{\partial^2}{\partial x^2} \frac{1}{r} &= \frac{-(x^2 + y^2 + z^2) + 3x^2}{(x^2 + y^2 + z^2)^{\frac{5}{2}}} \\
\therefore \frac{\partial^2}{\partial x^2} \frac{1}{r} + \frac{\partial^2}{\partial y^2} \frac{1}{r} + \frac{\partial^2}{\partial z^2} \frac{1}{r} &= \frac{-3(x^2 + y^2 + z^2) + 3(x^2 + y^2 + z^2)}{(x^2 + y^2 + z^2)^{\frac{5}{2}}} = 0
\end{aligned}$$

12: 函数的二阶偏导数

$$\begin{aligned}
f''_{xx} &= \begin{cases} \frac{-4x^3y^3+12xy^5}{(x^2+y^2)^3}, & x^2 + y^2 = 0; \\ 0. & x^2 + y^2 \neq 0. \end{cases} & f''_{xy} &= \begin{cases} \frac{x^6+9x^4y^2-9x^2y^4-y^6}{(x^2+y^2)^3}, & x^2 + y^2 = 0; \\ -1. & x^2 + y^2 \neq 0. \end{cases} \\
f''_{yy} &= \begin{cases} \frac{4x^3y^3-12x^5y}{(x^2+y^2)^3}, & x^2 + y^2 = 0; \\ 0. & x^2 + y^2 \neq 0. \end{cases} & f''_{yx} &= \begin{cases} \frac{x^6+9x^4y^2-9x^2y^4-y^6}{(x^2+y^2)^3}, & x^2 + y^2 = 0; \\ 1. & x^2 + y^2 \neq 0. \end{cases}
\end{aligned}$$

沿着 $y = kx$ 容易看出它们在 $(0, 0)$ 处都不连续, 且 $f''_{xy} \neq f''_{yx}$.

13: (1)

$$\frac{\partial z}{\partial x} = \frac{2x}{x^2 + y^2}, \quad \frac{\partial z}{\partial y} = \frac{2y}{x^2 + y^2}, \quad dz = \frac{2}{x^2 + y^2}(x dx + y dy)$$

(2)

$$\frac{\partial z}{\partial x} = \frac{y(y^2 - x^2)}{(x^2 + y^2)^2}, \quad \frac{\partial z}{\partial y} = \frac{x(x^2 - y^2)}{(x^2 + y^2)^2}, \quad dz = \frac{y^2 - x^2}{(x^2 + y^2)^2}(y dx - x dy)$$

(3)

$$\frac{\partial u}{\partial s} = \frac{-2t}{(s-t)^2}, \quad \frac{\partial u}{\partial t} = \frac{2s}{(s-t)^2}, \quad du = \frac{2}{(s-t)^2}(sdt - tds)$$

(4)

$$dz = \frac{1}{x^2 + y^2}(xdy - ydx)$$

(5)

$$\frac{\partial z}{\partial x} = y \cos xy, \quad \frac{\partial z}{\partial y} = x \cos xy$$

故在(0,0)处,有

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial y} = 0$$

因此

$$dz = 0$$

(6)

$$\frac{\partial z}{\partial x} = 4x^3 - 8xy^2, \quad \frac{\partial z}{\partial y} = 4y^3 - 8x^2y$$

在(0,0)处,有

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial y} = 0$$

因此

$$dz = 0$$

在(1,1)处,有

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial y} = -4$$

因此

$$dz = -4dx - 4dy$$

14: 证明:

由定理9.14知:

$$df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy$$

$$dg = \frac{\partial g}{\partial x} dx + \frac{\partial g}{\partial y} dy$$

那么可以得到:

$$d(fg) = \frac{\partial fg}{\partial x} dx + \frac{\partial fg}{\partial y} dy = \left(\frac{\partial f}{\partial x} g + \frac{\partial g}{\partial x} f \right) dx + \left(\frac{\partial f}{\partial y} g + \frac{\partial g}{\partial y} f \right) dy = f dg + g df$$

证毕。

15: $f(x, y) = \sqrt{|xy|}$

若 $f(x, y)$ 在 $(0,0)$ 处可微

则在 $(0,0)$ 的邻域有 $f(x, y) - f(0, 0) = ax + by + o(\rho)$

故 $f(x, y) = ax + by + o(\rho)$

而 $f(x, y) = f(x, -y) = f(-x, y)$

则必有 $a = b = 0$

则 $f(x, y) = o(\rho)$

而沿着直线 $y=kx$

$$\lim_{x \rightarrow 0, y=kx} \frac{\sqrt{|xy|}}{\sqrt{x^2 + y^2}} = \frac{\sqrt{|k|}}{\sqrt{1+k^2}} \neq 0$$

从而在 $(0,0)$ 的邻域上, $f(x, y) \neq o(\rho)$

f 在 $(0, 0)$ 处不可微

16: 对任意 $\epsilon > 0$, 取 $\delta = \epsilon$, 则当 $0 < |x|, |y| < \delta$ 时有

$$|f(x, y)| = \frac{x^2|y|}{x^2 + y^2} \leq |y| < \epsilon$$

由定义知 $f(x, y)$ 在点 $(0, 0)$ 处连续. 由定义易知 f 在 $(0, 0)$ 处的偏导数均为 0.

若 f 在点 $(0, 0)$ 处可微, 则

$$f(x, y) = f(0, 0) + \frac{\partial f}{\partial x}(0, 0)x + \frac{\partial f}{\partial y}(0, 0)y + o(\rho) \quad (\rho = \sqrt{x^2 + y^2} \rightarrow 0)$$

因此 $f(x, y) = o(\rho)(\rho \rightarrow 0)$, 又若令 $y = kx (k \neq 0)$, 则

$$\frac{f(x, y)}{\rho} = \frac{x^2 y}{(x^2 + y^2)^{\frac{3}{2}}} = \frac{k}{(k^2 + 1)^{\frac{3}{2}}}$$

于是矛盾, 故 f 在 $(0, 0)$ 处不可微.

17: $\frac{\sin r}{r^2} \rightarrow 0, r \rightarrow \infty$ 故连续

$$x^2 + y^2 \neq 0, f_x = 2x \sin \frac{1}{\sqrt{x^2 + y^2}} - \frac{x}{\sqrt{x^2 + y^2}} \cos \frac{1}{\sqrt{x^2 + y^2}}$$

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

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

$$\lim_{x \rightarrow 0} f_x(x, 0) = \lim_{x \rightarrow 0} \cos \frac{1}{x} \text{ not exist, 偏导数不连续}$$

$$x, y \rightarrow 0, \text{count}, \frac{(x^2 + y^2) \sin \frac{1}{\sqrt{x^2 + y^2}}}{\sqrt{x^2 + y^2}}$$

$$= \frac{\sin r}{r} \rightarrow 0, r \rightarrow \infty$$

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

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

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

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

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

$$\begin{aligned}
& \frac{2xy \arctan(x-y-x^2y)}{(x-y)^3} + \frac{2y \arctan(x-y-x^2y)}{(x-y)^2} \\
\frac{\partial^2 z}{\partial x \partial y} &= \frac{2x(-1-x^2)y(1-2xy)(x-y-x^2y)}{(x-y)(1+(x-y-x^2y)^2)^2} + \frac{x(-1-x^2)y}{(x-y)^2(1+(x-y-x^2y)^2)} + \frac{2x^2y}{(x-y)(1+(x-y-x^2y)^2)} - \\
& \frac{(-1-x^2)y}{(x-y)(1+(x-y-x^2y)^2)} - \frac{x(1-2xy)}{(x-y)(1+(x-y-x^2y)^2)} - \frac{xy(1-2xy)}{(x-y)^2(1+(x-y-x^2y)^2)} + \frac{x \arctan(x-y-x^2y)}{(x-y)^2} - \\
& \frac{\arctan(x-y-x^2y)}{x-y} + \frac{2xy \arctan(x-y-x^2y)}{(x-y)^3} - \frac{y \arctan(x-y-x^2y)}{(x-y)^2} \\
\frac{\partial^2 z}{\partial y^2} &= \frac{2x(-1-x^2)^2y(x-y-x^2y)}{(x-y)(1+(x-y-x^2y)^2)^2} - \frac{2x(-1-x^2)}{(x-y)(1+(x-y-x^2y)^2)} - \frac{2x(-1-x^2)y}{(x-y)^2(1+(x-y-x^2y)^2)} - \frac{2x \arctan(x-y-x^2y)}{(x-y)^2} - \\
& \frac{2xy \arctan(x-y-x^2y)}{(x-y)^3}
\end{aligned}$$

19: (1)

$$\begin{aligned}
\frac{\partial u}{\partial x} &= \frac{\partial u}{\partial t} \frac{\partial t}{\partial x} = e^t y x^{y-1} + \frac{2t}{1+t^2} y x^{y-1} = e^{x^y} y x^{y-1} + \frac{2y x^{2y-1}}{1+x^{2y}} \\
\frac{\partial u}{\partial y} &= \frac{\partial u}{\partial t} \frac{\partial t}{\partial y} = e^t x^y \ln x + \frac{2t}{1+t^2} x^y \ln x = e^{x^y} x^y \ln x + \frac{2 \ln x x^{2y}}{1+x^{2y}}
\end{aligned}$$

(2)

$$\begin{aligned}
\frac{\partial u}{\partial r} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial r} + \frac{\partial u}{\partial z} \frac{\partial z}{\partial r} = y z e^{xyz} s + x z e^{xyz} / s + x y e^{xyz} s r^{s-1} \\
&= 2(r^{s+1} e^{r^{s+2}}) + r^{s+1} s e^{r^{s+2}} \\
\frac{\partial u}{\partial s} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial s} + \frac{\partial u}{\partial z} \frac{\partial z}{\partial s} = y z e^{xyz} r + x z e^{xyz} \left(-\frac{r}{s^2}\right) + x y e^{xyz} r^s \\
&= r^{s+2} e^{r^{s+2}} \ln r
\end{aligned}$$

(3)

$$\begin{aligned}
\frac{\partial u}{\partial r} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial r} = \frac{2x}{x^2+y^2} e^{t+s+r} + \frac{2y}{x^2+y^2} * 0 = \frac{2e^{2(t+s+r)}}{e^{2(t+s+r)} + 16(s^2+t^2)^2} \\
\frac{\partial u}{\partial s} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial s} = \frac{2x}{x^2+y^2} e^{t+s+r} + \frac{2y}{x^2+y^2} 8s = \frac{2e^{2(t+s+r)} + 64s(s^2+t^2)}{e^{2(t+s+r)} + 16(s^2+t^2)^2} \\
\frac{\partial u}{\partial t} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial t} = \frac{2x}{x^2+y^2} e^{t+s+r} + \frac{2y}{x^2+y^2} 8t = \frac{2e^{2(t+s+r)} + 64t(s^2+t^2)}{e^{2(t+s+r)} + 16(s^2+t^2)^2}
\end{aligned}$$

(4)

$$\frac{du}{dx} = \frac{\partial u}{\partial y} \frac{dy}{dx} + \frac{\partial u}{\partial z} \frac{dz}{dx} = \frac{e^{ax}}{a^2+1} a \cos x + \frac{e^{ax}}{a^2+1} \sin x = \frac{e^{ax}}{a^2+1} (\sin x + a \cos x)$$

20: (1)

$$\frac{du}{dt} = 3t^2 f'_1 + 4t f'_2$$

.

(2)

$$\frac{du}{dt} = \cos t f'_1 - \sin t f'_2 + e^t f'_3$$

.

(3)

$$\frac{\partial u}{\partial x} = 2x f'_1 + y e^{xy} f'_2,$$

$$\frac{\partial^2 u}{\partial x \partial y} = -4xy f''_{11} + (2x^2 - 2y^2) e^{xy} f''_{12} + xy e^{2xy} f''_{22} + (1 + xy) e^{xy} f'_2.$$

(4)

$$\frac{\partial u}{\partial x} = f'_1 + 2x f'_2, \quad \frac{\partial^2 u}{\partial x^2} = f''_{11} + 4x f''_{12} + 2f'_2 + 4x^2 f''_{22},$$

$$\frac{\partial^2 u}{\partial x \partial y} = f''_{11} + (2x + 2y) f''_{12} + 4xy f''_{22}.$$

21: 根据方向微商的计算公式

$$\frac{\partial u}{\partial \boldsymbol{l}} = \left(\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial u}{\partial z} \right) \cdot \frac{\boldsymbol{l}}{|\boldsymbol{l}|} = (-2, -1, 2) \cdot \frac{(3, -1, 1)}{\sqrt{11}} = -\frac{3\sqrt{11}}{11}$$

22: 解:

设 \vec{l} 为 P 点沿圆周逆时针方向的单位方向向量, 易知:

$$\vec{l} = \left(-\frac{\sqrt{3}}{2}, -\frac{1}{2} \right)$$

由定理知:

$$\text{grad}(z) = \frac{\partial z}{\partial x} \vec{i} + \frac{\partial z}{\partial y} \vec{j}$$

且:

$$\frac{\partial z}{\partial x} = -\frac{y}{x^2 + y^2}, \quad \frac{\partial z}{\partial y} = \frac{x}{x^2 + y^2}$$

则在 $\left(\frac{1}{2}, \frac{\sqrt{3}}{2}\right)$ 点的方向微商为:

$$\text{grad}(z) \cdot \vec{l}_{x=\frac{1}{2}, y=\frac{\sqrt{3}}{2}} = \frac{1}{2}$$

23: $u'_x = 2x + y + 3, u'_y = x + 4y - 2, u'_z = 6z - 2$

从而 $u'_x(1, 1, -1) = 6, u'_y(1, 1, -1) = 4, u'_z(1, 1, -1) = -12$

$\text{grad}u|_{(1,1,-1)} = (6, 3, -12)$

$\left(\frac{\partial f}{\partial \vec{\ell}}\right)_{\max} = |\text{grad}u|_{(1,1,-1)}| = 3\sqrt{21}$

24: (1) 由 $\frac{1}{r^2} = \frac{1}{x^2+y^2+z^2}$ 有

$$\begin{aligned} \frac{\partial \frac{1}{r^2}}{\partial x} &= -\frac{2x}{(x^2 + y^2 + z^2)^2} = -\frac{2x}{r^4}, \\ \frac{\partial \frac{1}{r^2}}{\partial y} &= -\frac{2y}{(x^2 + y^2 + z^2)^2} = -\frac{2y}{r^4}, \\ \frac{\partial \frac{1}{r^2}}{\partial z} &= -\frac{2z}{(x^2 + y^2 + z^2)^2} = -\frac{2z}{r^4}, \end{aligned} \tag{9.1}$$

所以 $\mathbf{grad} \frac{1}{r^2} = -\frac{2}{r^4} \mathbf{r}$

(2) 由 $\ln r = \frac{1}{2} \ln(x^2 + y^2 + z^2)$ 易有 $\mathbf{grad} \ln r = \frac{1}{r^2} \mathbf{r}$.

25: $u_x = f'(\phi_1 y + \phi_2), u_y = f'(\phi_1 x + \phi_2)$

$$u_{xy} = f''(\phi_1 x + \phi_2)(\phi_1 y + \phi_2) + f'(\phi_{11}xy + \phi_{12}y + \phi_{21}x + \phi_{22} + \phi_1)$$

26: 略

27: 证明: 可设中间变量 $u = xy$, 则 $z = f(u)$

$$\begin{aligned} \frac{\partial z}{\partial x} &= \frac{\partial z}{\partial u} \frac{\partial u}{\partial x} = y \frac{\partial z}{\partial u} \\ \frac{\partial z}{\partial y} &= \frac{\partial z}{\partial u} \frac{\partial u}{\partial y} = x \frac{\partial z}{\partial u} \\ \therefore x \frac{\partial z}{\partial x} - y \frac{\partial z}{\partial y} &= xy \frac{\partial z}{\partial u} - xy \frac{\partial z}{\partial u} = 0 \end{aligned}$$

28:

$$\frac{\partial^2 u}{\partial t^2} = a^2 \phi''(x - at) + a^2 \psi''(x + at).$$

$$\frac{\partial^2 u}{\partial x^2} = \phi''(x - at) + \psi''(x + at).$$

从而 $\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$.

29: 证明: 有

$$\frac{\partial u}{\partial r} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial r} = \cos \varphi \frac{\partial u}{\partial x} + \sin \varphi \frac{\partial u}{\partial y}$$

$$\frac{\partial u}{\partial \varphi} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial \varphi} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial \varphi} = -r \sin \varphi \frac{\partial u}{\partial x} + r \cos \varphi \frac{\partial u}{\partial y}$$

因此,有

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

30: 证明:

由:

$$\begin{cases} \xi = x + y \\ \eta = 3x - y \end{cases}$$

可知:

$$\begin{cases} x = \frac{1}{4}(\xi + \eta) \\ y = \frac{1}{4}(3\xi - \eta) \end{cases}$$

得到:

$$\frac{\partial x}{\partial \xi} = \frac{\partial x}{\partial \eta} = \frac{1}{3} \frac{\partial y}{\partial \xi} = -\frac{\partial y}{\partial \eta} = \frac{1}{4}$$

求得:

$$\begin{aligned} \frac{\partial u}{\partial \xi} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial \xi} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial \xi} = \frac{1}{4} \left(\frac{\partial u}{\partial x} + 3 \frac{\partial u}{\partial y} \right) \\ \frac{\partial^2 u}{\partial \eta \partial \xi} &= \frac{1}{16} \left(\frac{\partial^2 u}{\partial x^2} + 4 \frac{\partial^2 u}{\partial x \partial y} + 3 \frac{\partial^2 u}{\partial y^2} \right) \end{aligned}$$

代入得:

$$\frac{\partial^2 u}{\partial \eta \partial \xi} + \frac{1}{2} \frac{\partial u}{\partial \xi} = \frac{1}{16} \left(\frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} - 3 \frac{\partial^2 u}{\partial y^2} + 2 \frac{\partial u}{\partial \xi} + 6 \frac{\partial u}{\partial \xi} \right) = 0$$

证毕。

31: $\xi = x - \sin x + y, \eta = x + \sin x - y$

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

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

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

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

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

$$\text{再由 } \frac{\partial^2 u}{\partial \eta \partial \xi} = \frac{\partial^2 u}{\partial \xi \partial \eta}$$

$$\text{则 } \frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} \cos x - \frac{\partial^2 u}{\partial y^2} \sin^2 x - \frac{\partial u}{\partial y} \sin x = 4 \frac{\partial^2 u}{\partial \xi \partial \eta} = 0$$

$$\text{故 } \frac{\partial^2 u}{\partial \xi \partial \eta} = 0$$

32: 由求导的链式法则有

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial x} = \frac{\partial z}{\partial u} \quad (9.2)$$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial y} = -2 \frac{\partial z}{\partial u} \quad (9.3)$$

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial^2 z}{\partial u \partial v} \quad (9.4)$$

同理可有 $\frac{\partial^2 z}{\partial x \partial y} = a \frac{\partial^2 z}{\partial u \partial v}, \frac{\partial^2 z}{\partial y^2} = -2a \frac{\partial^2 z}{\partial u \partial v}$, 于是可得 $a = 6$

33: $\int z_y dy = \int (x^2 + 2y) dy = yx^2 + y^2 + c(x)$

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

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

34: $u(x, x^2) = 1$ 两边对 x 求导, 得 $u'_x(x, x^2) + 2xu'_y(x, x^2) = 0$

从而 $u'_y(x, x^2) = -u'_x(x, x^2)/2x = -\frac{1}{2}$

35: 解: 对 $u(x, 2x) = x$ 两边关于 x 求导可得:

$$u'_x(x, 2x) + 2u'_y(x, 2x) = 1,$$

再由已知

$$u'_x(x, 2x) = x^2,$$

则

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

以上两式关于 x 求导可得:

$$\begin{cases} u''_{xx}(x, 2x) + 2u''_{xy}(x, 2x) = 2x \\ u''_{yx}(x, 2x) + 2u''_{yy}(x, 2x) = -x \end{cases}$$

由题设条件知

$$u''_{xx} = u''_{yy}, u''_{xy} = u''_{yx}$$

联立解得

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

36: (1) $du = f'dx + f'dy$.

(2) $du = (f'_1y + \frac{f'_2}{y})dx + (f'_1x - \frac{xf'_2}{y^2})dy$.

(3) $du = (f'_1 + 2tf'_2 + 3t^2f'_3)dt$.

(4) $du = (f'_1 + 2xf'_2 + 2xf'_3)dx + (2yf'_2 + 2yf'_3)dy + 2zf'_3dz$.

(5) $du = (2xf'_1 + 2xf'_2 + 2yf'_3)dx + (2yf'_1 - 2yf'_2 + 2xf'_3)dy$.

37: 球坐标下的Laplace方程的形式:

$$\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial}{\partial r} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial}{\partial \theta} \right) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2}{\partial \varphi^2} = 0$$

或:

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

38: 解:

由题意得:

$$\frac{\partial(x, y)}{\partial(r, \theta)} = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix}$$

又知:

$$\frac{\partial x}{\partial r} = \cos \theta, \frac{\partial x}{\partial \theta} = -r \sin \theta, \frac{\partial y}{\partial r} = \sin \theta, \frac{\partial y}{\partial \theta} = r \cos \theta$$

代入得:

$$\frac{\partial(x, y)}{\partial(r, \theta)} = r \cos^2 \theta + r \sin^2 \theta = r$$

9.3 隐函数定理和逆映射定理

1: (1) Let $F(x, y) = x^2 + xy + y^2 - 7$, then it's easy to check

$$[1] F(x, y) \in C^1$$

$$[2] F(2, 1) = 2^2 + 2 \cdot 1 + 1^2 - 7 = 0$$

$$[3] F_y(2, 1) = 2 + 2 \cdot 1 \neq 0$$

By implicit function theorem, there exist $y = y(x)$ who is determined by $x^2 + xy + y^2 - 7 = 0$ near point $(2, 1)$.

derivation of x on both sides of the equation, we get $2x + y + xy' + 2yy' = 0$, then $y'(2, 1) = -\frac{5}{4}$

derivation of x on both sides of the equation, $2 + y' + y' + xy'' + 2y'y' + 2yy'' = 0$,

then $y''(2, 1) = -\frac{21}{32}$

(2) Similar to (1). $y'(1, \frac{\pi}{2}) = -\frac{\pi}{2}$, $y''(1, \frac{\pi}{2}) = \pi$

$$2: (1) \frac{dy}{dx} = \frac{2xy + ye^{xy} - y \cos(xy)}{x \cos(xy) - xe^{xy} - x^2}$$

$$(2) \frac{dy}{dx} = \frac{x+y}{x-y}, \frac{d^2y}{dx^2} = \frac{2(x^2+y^2)}{(x-y)^3}$$

$$(3) \frac{dy}{dx} = \frac{\ln(y) - \frac{y}{x}}{\ln(x) - \frac{x}{y}}$$

$$\frac{d^2y}{dx^2} = \frac{2(\frac{1}{y} - \frac{1}{x})(\ln(y) - \frac{y}{x})(\ln(x) - \frac{x}{y}) + \frac{y}{x^2}(\ln(x) - \frac{x}{y})^2 - \frac{x}{y^2}(\ln(y) - \frac{y}{x})^2}{(\ln(x) - \frac{x}{y})^3}$$

$$(4) \frac{\partial z}{\partial x} = \frac{ye^{-xy}}{e^z - 2}, \frac{\partial z}{\partial y} = \frac{xe^{-xy}}{e^z - 2}$$

$$\frac{\partial x}{\partial y} = -\frac{y}{x}, \frac{\partial^2 z}{\partial x^2} = \frac{-y^2 e^{-xy}((e^z - 2)^2 + ez - xy)}{(e^z - 2)^3}$$

$$(5) \frac{\partial z}{\partial x} = \frac{xz}{x^2 + z^2}, \frac{\partial z}{\partial y} = \frac{z^3}{y(x^2 + z^2)}$$

$$(6) \frac{\partial z}{\partial x} = -\frac{F_1' + F_2' + F_3'}{F_3'}, \frac{\partial z}{\partial y} = -\frac{F_2' + F_3'}{F_3'}$$

$$(7) \frac{\partial z}{\partial x} = -\frac{zF_1'}{xF_1' + yF_2'}, \frac{\partial z}{\partial y} = -\frac{zF_2'}{xF_1' + yF_2'}$$

3: 令 $F(x, y) = x^2 + xy + y^2 - 27$, 易知道(3,3)和(-3,-3)为F的零点。对F求偏导有 $F'_x = 2x + y$, $F'_y = x + 2y$, 因此

$$\frac{dy}{dx} = -\frac{F'_x(x, y)}{F'_y(x, y)} = -\frac{2x + y}{x + 2y}$$

令 $\frac{dy}{dx} = 0$ 有 $y = -2x$, 代入原方程得到 $x^2 + x(-2x) + (-2x)^2 = 0$, 得到 $x = 3, y = -6$ 或 $x = -3, y = 6$ 。由于 $F(x, y)$ 为椭圆, 可知道 $y=6$ 为极大值, $y=-6$ 为极小值

也可用二阶导确定是极大值还是极小值。对 $y'(x + 2y) = -(2x + y)$ 两边对 x 求导有

$$y''(x + 2y) + y'(1 + 2y') = -2 - y'$$

化简有 $y'' = -2\frac{1+y'+(y')^2}{x+2y} = -6\frac{x^2+xy+y^2}{(x+2y)^3}$, $x = 3, y = -6$ 时 $y'' = \frac{2}{9}$ 因此 $y=-6$ 为极小值, 而 $x = -3, y = 6$ 时 $y'' = -\frac{2}{9}$ 因此 $y=6$ 为极大值点。