

2022 微積分

① (1) $f(x) = \log x$, $f'(x) = \frac{1}{x}$, $f''(x) = -\frac{1}{x^2}$, $f'''(x) = \frac{2}{x^3}$, ... $f^{(n)}(x) = (-1)^{n-1} \frac{(n-1)!}{x^n}$
 (解法: $n=1$ は $f'(x) = \frac{1}{x}$ 成立
 $n=k$ を仮定すると $f^{(k+1)}(x) = \frac{d}{dx} f^{(k)}(x) = \frac{d}{dx} (-1)^{k-1} \frac{(k-1)!}{x^k} = (-1)^k (k-1)! (-k) x^{-k-1} = (-1)^k \frac{k!}{x^{k+1}}$ 成立)

(2) $f(x) = a^x$, $f'(x) = a^x \log a$, $f''(x) = a^x (\log a)^2$, ... $f^{(n)}(x) = a^x (\log a)^n$
 (解法: $n=1$ は成立
 $n=k$ を仮定すると $f^{(k+1)}(x) = \frac{d}{dx} a^x (\log a)^k = a^x (\log a)^{k+1}$ 成立)

(3) $f(x) = x^2 e^x$, $f'(x) = 2x e^x + x^2 e^x$, $f''(x) = 2e^x + 2x e^x + f'(x) = 2e^x + 4x e^x + x^2 e^x$
 $f'''(x) = 2e^x + 2e^x + 2x e^x + f''(x)$ 次項成立
 $f^{(n)}(x) = 2(n-1)e^x + 2x e^x + f^{(n-1)}(x)$
 解法: $n=k$ を仮定すると
 $f^{(k+1)}(x) = \frac{d}{dx} f^{(k)}(x) = 2(k-1)e^x + 2x e^x + f^{(k)}(x)$
 $= 2k e^x + 2x e^x + f^{(k)}(x)$
 $\therefore n=k+1$ 成立. \therefore 以上は漸化式を解けばよい.
 $g(n) = f^{(n)}(x) - f^{(n-1)}(x) = 2(n-1)e^x + 2x e^x$ とおくと (nzi)
 $f^{(n)}(x) = f^{(0)}(x) + \sum_{k=1}^n g(k)$
 $= x^2 e^x + 2x e^x \cdot n + 2e^x \sum_{k=1}^n (k-1)$
 $= x^2 e^x + 2n x e^x + 2e^x \left(\frac{1}{2} n(n+1) - n \right) = \underline{\underline{n(n-1)e^x + 2n x e^x + x^2 e^x}}$

(4) $f(x) = \frac{1}{x^2 - 1} = \frac{1}{(x-1)(x+1)} = \frac{1}{2} \left(\frac{1}{x-1} - \frac{1}{x+1} \right)$

$f'(x) = \frac{1}{2} \left(-\frac{1}{(x-1)^2} - \left(-\frac{1}{(x+1)^2} \right) \right) =$

$f''(x) = \frac{1}{2} \left(\frac{2}{(x-1)^3} - \frac{2}{(x+1)^3} \right)$

(1) とおくと

$f^{(n)}(x) = \frac{1}{2} \left\{ (-1)^n \frac{n!}{(x-1)^{n+1}} - (-1)^n \frac{n!}{(x+1)^{n+1}} \right\}$

$= (-1)^n \frac{n!}{2} \left\{ \frac{1}{(x-1)^{n+1}} - \frac{1}{(x+1)^{n+1}} \right\}$

$$\frac{dz}{du} = f_x \frac{dx}{du} + f_y \frac{dy}{du}$$

$$\frac{\partial}{\partial u} \left(\frac{\partial z}{\partial u} \right) = \left(\frac{\partial}{\partial x} \frac{\partial z}{\partial u} \right) \frac{\partial x}{\partial u} + \left(\frac{\partial}{\partial y} \frac{\partial z}{\partial u} \right) \frac{\partial y}{\partial u}$$

② $z = f(x, y), x = e^u \cos v, y = e^u \sin v.$

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial u} = \left(\frac{\partial z}{\partial x} \right) x + \left(\frac{\partial z}{\partial y} \right) y.$$

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

$$\frac{\partial z}{\partial v} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial v} = \left(\frac{\partial z}{\partial x} \right) (-y) + \left(\frac{\partial z}{\partial y} \right) x$$

x, y は独立変数で z は x, y の関数

$$\begin{aligned} \frac{\partial^2 z}{\partial v^2} &= \frac{\partial}{\partial v} \left(\frac{\partial z}{\partial v} \right) = \left(\frac{\partial}{\partial x} \frac{\partial z}{\partial v} \right) \frac{\partial x}{\partial v} + \left(\frac{\partial}{\partial y} \frac{\partial z}{\partial v} \right) \frac{\partial y}{\partial v} \\ &= \left\{ \left(\frac{\partial^2 z}{\partial x^2} \right) (-y) + \left(\frac{\partial^2 z}{\partial x \partial y} \right) \left(-\frac{\partial y}{\partial x} \right) + \left(\frac{\partial^2 z}{\partial y \partial x} \right) x + \left(\frac{\partial^2 z}{\partial y^2} \right) y \right\} (-y) \\ &\quad + \left\{ \left(\frac{\partial^2 z}{\partial x^2} \right) (-y) + \left(\frac{\partial^2 z}{\partial x \partial y} \right) (-1) + \left(\frac{\partial^2 z}{\partial y \partial x} \right) x + \left(\frac{\partial^2 z}{\partial y^2} \right) \left(\frac{\partial x}{\partial y} \right) \right\} x \end{aligned}$$

は意味が分かりません。

より

$$\begin{aligned} \frac{\partial^2 z}{\partial u^2} + \frac{\partial^2 z}{\partial v^2} &= x^2 \left(\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} \right) + y^2 \left(\frac{\partial^2 z}{\partial y^2} + \frac{\partial^2 z}{\partial x^2} \right) \\ &\quad + xy \left(\frac{\partial^2 z}{\partial x \partial y} + \frac{\partial^2 z}{\partial y \partial x} - \frac{\partial^2 z}{\partial x \partial y} - \frac{\partial^2 z}{\partial y \partial x} \right) \\ &\quad + x \left(\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} \frac{\partial y}{\partial x} - \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} \frac{\partial x}{\partial y} \right) + y \left(\frac{\partial^2 z}{\partial x^2} \frac{\partial x}{\partial y} + \frac{\partial^2 z}{\partial y^2} - \frac{\partial^2 z}{\partial y^2} + \frac{\partial^2 z}{\partial x^2} \frac{\partial y}{\partial x} \right) \\ &= \boxed{(x^2 + y^2) \left(\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} \right)} + \cancel{x \frac{\partial^2 z}{\partial y^2} \left(\frac{\partial x}{\partial y} + \frac{\partial y}{\partial x} \right) + y \frac{\partial^2 z}{\partial x^2} \left(\frac{\partial y}{\partial x} + \frac{\partial x}{\partial y} \right)} \end{aligned}$$

2変数関数の微分

$z = f(x, y)$ の x, y は u, v の関数

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial u}$$

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

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

$$+ \left(\frac{\partial^2 z}{\partial y \partial x} \frac{\partial x}{\partial v} + \frac{\partial^2 z}{\partial y^2} \frac{\partial y}{\partial v} \right) x + \frac{\partial z}{\partial y} \frac{\partial x}{\partial v}$$

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

$$\frac{\partial^2 z}{\partial u^2} = \frac{\partial}{\partial u} \frac{\partial z}{\partial u} = \frac{\partial}{\partial u} \left(\frac{\partial z}{\partial x} x + \frac{\partial z}{\partial y} y \right)$$

$$= \left(\frac{\partial}{\partial u} \frac{\partial z}{\partial x} \right) x + \frac{\partial z}{\partial x} \frac{\partial x}{\partial u} + \left(\frac{\partial}{\partial u} \frac{\partial z}{\partial y} \right) y + \frac{\partial z}{\partial y} \frac{\partial y}{\partial u}$$

$$= \left(\frac{\partial^2 z}{\partial x^2} \frac{\partial x}{\partial u} x + \frac{\partial^2 z}{\partial x \partial y} \frac{\partial y}{\partial u} x \right) + \frac{\partial z}{\partial x} x$$

$$+ \left(\frac{\partial^2 z}{\partial y \partial x} \frac{\partial x}{\partial u} y + \frac{\partial^2 z}{\partial y^2} \frac{\partial y}{\partial u} y \right) + \frac{\partial z}{\partial y} y$$

$$= x^2 \left(\frac{\partial^2 z}{\partial x^2} \right) + 2 \frac{\partial^2 z}{\partial x \partial y} (x^2 + y^2) + y^2 \left(\frac{\partial^2 z}{\partial y^2} \right) + \frac{\partial z}{\partial x} x + \frac{\partial z}{\partial y} y$$

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

(1) $I = \int_{-\infty}^{\infty} e^{-x^2} dx$

$$I^2 = \int_{-\infty}^{\infty} e^{-x^2} dx \int_{-\infty}^{\infty} e^{-y^2} dy = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-(x^2+y^2)} dx dy$$

$$I^2 = \int_0^{2\pi} \int_0^{\sqrt{2}} e^{-r^2} r dr d\theta = 2\pi \left[-\frac{1}{2} e^{-r^2} \right]_0^{\sqrt{2}} = 2\pi \left(0 + \frac{1}{2} \right) = \pi$$

52 $I = \sqrt{\pi}$

$$(2) \quad J = \int_0^{\infty} \int_0^{\infty} (ax^2 + by^2) e^{-(ax^2 + by^2)} dx dy \quad \text{and} \quad dz$$

$$J = \int_0^{\pi} \int_0^{\pi} ax^2 e^{-ax^2} e^{-by^2} dx dy + \int_0^{\pi} \int_0^{\pi} by^2 e^{-ax^2} e^{-by^2} dx dy$$

$$= \int_0^{\pi} e^{-by^2} dy \int_0^{\pi} ax^2 e^{-ax^2} dx + \int_0^{\pi} e^{-ax^2} dx \int_0^{\pi} by^2 e^{-by^2} dy$$

$$\therefore \int_0^{\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$$

$$x = \sqrt{a^2 + b^2}$$

$$\frac{\sqrt{\pi}}{2} = \int_0^{\infty} e^{-az^2} \sqrt{a} dz \quad \text{or} \quad \int_0^{\infty} e^{-ax^2} dx = \frac{1}{2} \sqrt{\frac{\pi}{a}}$$

II, $\int_0^{\infty} ax^2 e^{-ax^2} dx = \int_0^{\infty} -\frac{x}{2} (e^{-ax^2})' dx = \left[-\frac{x}{2} e^{-ax^2} \right]_0^{\infty} + \int_0^{\infty} \frac{1}{2} e^{-ax^2} dx$
 $= \frac{1}{2} \int_0^{\infty} e^{-ax^2} dx = \frac{1}{4} \sqrt{\frac{\pi}{a}}.$

以上 証明

$$J = \frac{1}{2} \sqrt{\frac{\pi}{b}} \cdot \frac{1}{4} \sqrt{\frac{\pi}{a}} + \frac{1}{2} \sqrt{\frac{\pi}{a}} \cdot \frac{1}{4} \sqrt{\frac{\pi}{b}} = \frac{\pi}{4\sqrt{ab}}$$