



1. 设 $z = \arctan \frac{y}{x}$, $u = x^2 + y^2$, $v = xy$, 求 $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$, $\frac{\partial^2 z}{\partial x^2}$, $\frac{\partial^2 z}{\partial y^2}$, $\frac{\partial^2 z}{\partial x \partial y}$

$$\text{解: } \frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial x} = \frac{\frac{1}{v}}{1 + \frac{u^2}{v^2}} \cdot 2x + \frac{-\frac{y}{v^2}}{1 + \frac{u^2}{v^2}} y = \frac{2xv - yu}{u^2 + v^2} = \frac{y(x^2 - y^2)}{x^4 + 3x^2y^2 + y^4}$$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial y} = \frac{2vy - ux}{u^2 + v^2} = \frac{x(y^2 - x^2)}{x^4 + 3x^2y^2 + y^4}$$

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{y(x^2 - y^2)}{x^4 + 3x^2y^2 + y^4} \right) = \frac{y[2x(x^4 + 3x^2y^2 + y^4) - (x^2 - y^2) \cdot x(4x^3 + 6y^2)]}{(x^4 + 3x^2y^2 + y^4)^2} = \frac{xy[-2x^4 + 4x^2y^2 + 8y^4]}{(x^4 + 3x^2y^2 + y^4)^2}$$

$$\frac{\partial^2 z}{\partial x \partial y} = \frac{\partial}{\partial y} \left(\frac{y(x^2 - y^2)}{x^4 + 3x^2y^2 + y^4} \right) = \frac{(x^2 - y^2)(x^4 + 3x^2y^2 + y^4) - y(x^2 - y^2) \cdot y(4y^2 + 6x^2)}{(x^4 + 3x^2y^2 + y^4)^2}$$

$$= \frac{x^6 - 6x^4y^2 - 6x^2y^4 + y^6}{(x^4 + 3x^2y^2 + y^4)^2}$$

$$\frac{\partial^2 z}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{x(y^2 - x^2)}{x^4 + 3x^2y^2 + y^4} \right) = \frac{x[2y(y^4 + 3y^2x^2 + x^4) - (y^2 - x^2) \cdot y(4y^2 + 6x^2)]}{(x^4 + 3x^2y^2 + y^4)^2} = \frac{xy(-2y^4 + 4x^2y^2 + 8x^4)}{(x^4 + 3x^2y^2 + y^4)^2}$$

2. 已知 $u = f(x, y)$, $x = r \cos \theta$, $y = r \sin \theta$, f 可微. 证明:

$$\left[\frac{\partial u}{\partial r}(r, \theta) \right]^2 + \left[\frac{1}{r} \frac{\partial u}{\partial \theta}(r, \theta) \right]^2 = \left(\frac{\partial f}{\partial x}(r \cos \theta, r \sin \theta) \right)^2 + \left(\frac{\partial f}{\partial y}(r \cos \theta, r \sin \theta) \right)^2$$

证明:

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

$$\frac{1}{r} \frac{\partial u}{\partial \theta}(r, \theta) = \frac{\partial u(x, y)}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial u(x, y)}{\partial y} \frac{\partial y}{\partial \theta} = \frac{\partial f}{\partial x} (-\sin \theta) + \frac{\partial f}{\partial y} (\cos \theta)$$

$$\text{故 } \left[\frac{\partial u}{\partial r}(r, \theta) \right]^2 + \left[\frac{1}{r} \frac{\partial u}{\partial \theta}(r, \theta) \right]^2 = \left(\frac{\partial f}{\partial x} \cos \theta + \frac{\partial f}{\partial y} \sin \theta \right)^2 + \left(-\sin \theta \frac{\partial f}{\partial x} + \cos \theta \frac{\partial f}{\partial y} \right)^2$$

$$= \left[\frac{\partial f}{\partial x}(r \cos \theta, r \sin \theta) \right]^2 + \left[\frac{\partial f}{\partial y}(r \cos \theta, r \sin \theta) \right]^2$$

3. 设 f 满足 Laplace 方程 $\partial_1^2 f + \partial_2^2 f = 0$, 证明: $u(x, y) = f\left(\frac{x}{x^2 + y^2}, \frac{y}{x^2 + y^2}\right)$ 也满足 Laplace 方程

$$\text{证明: } \frac{\partial u}{\partial x} = \partial_1 f \cdot \frac{y^2 - x^2}{(x^2 + y^2)^2} + \partial_2 f \cdot \frac{-y \cdot 2x}{(x^2 + y^2)^2}$$

$$\frac{\partial u}{\partial y} = \partial_1 f \cdot \frac{-x \cdot 2y}{(x^2 + y^2)^2} + \partial_2 f \cdot \frac{x^2 - y^2}{(x^2 + y^2)^2}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left[\partial_1 f \left(\frac{x}{x^2 + y^2}, \frac{y}{x^2 + y^2} \right) \frac{y^2 - x^2}{(x^2 + y^2)^2} + \partial_2 f \left(\frac{x}{x^2 + y^2}, \frac{y}{x^2 + y^2} \right) \frac{-2xy}{(x^2 + y^2)^2} \right]$$

$$= \left[\partial_{11} f \cdot \frac{y^2 - x^2}{(x^2 + y^2)^2} + \partial_{12} f \cdot \frac{-2xy}{(x^2 + y^2)^2} \right] \frac{y^2 - x^2}{(x^2 + y^2)^2} + \partial_1 f \cdot \frac{x^2 - y^2}{(x^2 + y^2)^3} \cdot 2x$$

$$+ \left[\partial_{12} f \cdot \frac{y^2 - x^2}{(x^2 + y^2)^2} + \partial_{22} f \cdot \frac{-2xy}{(x^2 + y^2)^2} \right] \frac{-2xy}{(x^2 + y^2)^2} + \partial_2 f \cdot \frac{(y^2 - 3x^2) \cdot (-2y)}{(x^2 + y^2)^3}$$

面世完全一样
替换xy可得

$$\frac{\partial^2 u}{\partial y^2} = \left[\frac{\partial^2 f}{\partial x^2} \cdot \frac{x^2 y^2}{(x^2+y^2)^2} + \frac{\partial^2 f}{\partial x \partial y} \cdot \frac{-2xy}{(x^2+y^2)^2} \right] \frac{y^2 y^2}{(x^2+y^2)^2} + \frac{\partial^2 f}{\partial y^2} \cdot \frac{y^2-3x^2}{(x^2+y^2)^3} \cdot (-2y)$$

$$+ \left[\frac{\partial^2 f}{\partial y^2} \cdot \frac{x^2 y^2}{(x^2+y^2)^2} + \frac{\partial^2 f}{\partial x \partial y} \cdot \frac{-2xy}{(x^2+y^2)^2} \right] \frac{-2xy}{(x^2+y^2)^2} + \frac{\partial^2 f}{\partial x^2} \cdot \frac{x^2-3y^2}{(x^2+y^2)^3} \cdot (-2x)$$

相加得 $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial_{11}^2 f + \partial_{22}^2 f}{(x^2+y^2)^2} = 0$ 证毕.

4. 设向量值函数 $Y = f(U)$, $U = g(x)$ 可微, 求复合函数 $Y = f \circ g(x)$ 的 Jacob 矩阵与全微分. 其中

$$\begin{cases} y_1 = u_1 + u_2 \\ y_2 = u_1 u_2 \\ y_3 = \frac{u_2}{u_1} \end{cases} \quad \begin{cases} u_1 = \frac{x}{x^2+y^2} \\ u_2 = \frac{y}{x^2+y^2} \end{cases}$$

解: $\frac{\partial(y_1, y_2, y_3)}{\partial(x, y)} = \frac{\partial(y_1, y_2, y_3)}{\partial(u_1, u_2)} (u_1(x, y), u_2(x, y)) \frac{\partial(u_1, u_2)}{\partial(x, y)}$

$$= \begin{bmatrix} 1 & 1 \\ u_2 & u_1 \\ -\frac{u_2}{u_1^2} & \frac{1}{u_1} \end{bmatrix} \begin{bmatrix} \frac{y^2-x^2}{(x^2+y^2)^2} & \frac{-2xy}{(x^2+y^2)^2} \\ \frac{-2xy}{(x^2+y^2)^2} & \frac{x^2-y^2}{(x^2+y^2)^2} \end{bmatrix} = \begin{bmatrix} \frac{y^2-2xy-x^2}{(x^2+y^2)^2} & \frac{x^2-2xy-y^2}{(x^2+y^2)^2} \\ \frac{(y^2-3x^2)y}{(x^2+y^2)^3} & \frac{x(x^2-3y^2)}{(x^2+y^2)^3} \\ -\frac{y}{x^2} & \frac{1}{x} \end{bmatrix}$$

全微分为 $\begin{cases} dy_1 = \frac{y^2-2xy-x^2}{(x^2+y^2)^2} dx + \frac{x^2-2xy-y^2}{(x^2+y^2)^2} dy \\ dy_2 = \frac{y(x^2-3y^2)}{(x^2+y^2)^3} dx + \frac{x(y^2-3x^2)}{(x^2+y^2)^3} dy \\ dy_3 = -\frac{y}{x^2} dx + \frac{1}{x} dy \end{cases}$

5. 问方程 $e^{-(x+y+z)} = x+y+z$ 在哪些点附近可确定一个隐函数 $z = z(x, y)$, 并求相应的 $\frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}$

解: 令 $F = e^{-(x+y+z)} - x - y - z$. 则 F 为 -1 阶可微
 存在隐函数充要条件为 $\frac{\partial F}{\partial z} \neq 0$. $\frac{\partial F}{\partial z} = -e^{-(x+y+z)} - 1 \neq 0$. 恒成立.
 因此, 在任一点均可确定 $z = z(x, y)$

$$\frac{\partial z}{\partial(x, y)} = - \left[\frac{\partial F}{\partial z} \right]^{-1} \frac{\partial F}{\partial(x, y)} = - \frac{1}{-e^{-(x+y+z)} - 1} \begin{bmatrix} -e^{-(x+y+z)} - 1 & -e^{-(x+y+z)} - 1 \end{bmatrix}$$

$$= [-1, -1]$$

即 $\frac{\partial z}{\partial x} = \frac{\partial z}{\partial y} = -1$

6. 问方程组 $\begin{cases} x+y+z+z^2=0 \\ x+y^2+z+z^3=0 \end{cases}$ 在点 $P=(-1, 1, 0)$ 附近能否确定一个向量值函数 $\begin{pmatrix} y \\ z \end{pmatrix} = \vec{f}(x)$? 若能, 求 $y'(1), z'(1)$

解: 令 $F_1 = x+y+z+z^2, F_2 = x+y^2+z+z^3$, 有均 -1 阶可微.
 验证有 $F_1(-1, 1, 0) = F_2(-1, 1, 0) = 0$. 同时,

$$\frac{\partial(F_1, F_2)}{\partial(y, z)} = \begin{bmatrix} \frac{\partial F_1}{\partial y} & \frac{\partial F_1}{\partial z} \\ \frac{\partial F_2}{\partial y} & \frac{\partial F_2}{\partial z} \end{bmatrix} = \begin{bmatrix} 1 & 1+2z \\ 2y & 1+3z^2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix}$$

故 $\frac{\partial(y, z)}{\partial(x)} = - \left[\frac{\partial(F_1, F_2)}{\partial(y, z)} \right]^{-1} \frac{\partial(F_1, F_2)}{\partial x} = - \begin{bmatrix} -1 & 1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \end{bmatrix}$



班级: WJF-H

姓名:

编号:

科目:

因此, $\begin{bmatrix} y'(-1) \\ z'(-1) \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$. 又 $y'(-1)=0, z'(-1)=1$.

7. 求向量值函数 $\begin{cases} u=x^2-y^2 \\ v=2xy \end{cases}$ 的逆映射的 Jacobian 矩阵与 Jacobian 行列式

解: $\frac{\partial(u,v)}{\partial(x,y)} = \begin{bmatrix} 2x & -2y \\ 2y & 2x \end{bmatrix}$, 其行列式为 $4(x^2+y^2)$, 因此该变换在

除原点外处处可逆. 其逆映射 Jacobian 矩阵为 $\frac{\partial(x,y)}{\partial(u,v)} = \frac{1}{2(x^2+y^2)} \begin{bmatrix} x & y \\ -y & x \end{bmatrix}$

而 Jacobian 行列式为 $\frac{D(x,y)}{D(u,v)} = \left| \frac{\partial(x,y)}{\partial(u,v)} \right| = \frac{1}{4(x^2+y^2)}$

8. 求下列曲面在给定点处的切平面方程与法线方程

(1) $z=x^2+y^2$, 点 $P(1,2,5)$

解: $\frac{\partial z}{\partial x} = 2x = 2, \frac{\partial z}{\partial y} = 2y = 4$. 因此切平面方程为

$$z-5 = 2(x-1) + 4(y-2), \text{ 即 } z = 2x + 4y - 5.$$

法向量为 $\vec{n} = (2, 4, -1)$, 因此法线方程为

$$\frac{x-1}{2} = \frac{y-2}{4} = \frac{z-5}{-1}.$$

(2) $(2a^2-z^2)x^2=a^2y^2$, 点 $P(a,a,a)$, 其中 $a>0$

解: 令 $F = (2a^2-z^2)x^2 - a^2y^2$, 则 F -阶连续可微.

$$\frac{\partial F}{\partial x} = (2a^2-z^2) \cdot 2x = 2a^3, \frac{\partial F}{\partial y} = -2a^2y = -2a^3, \frac{\partial F}{\partial z} = -2z \cdot x^2 = -2a^3$$

因此切平面方程为

$$2a^3(x-a) - 2a^3(y-a) - 2a^3(z-a) = 0$$

$$\text{即 } y+z = x+a.$$

法线方程为

$$\frac{x-a}{2a^3} = \frac{y-a}{-2a^3} = \frac{z-a}{-2a^3}, \text{ 即 } x-a = -y+a = -z+a.$$

(3). $\begin{cases} x=u+v \\ y=u^2+v^2 \\ z=u^2+v^3 \end{cases}$, 点 $(u,v)=(1,2)$

解:

$$\frac{\partial(x,y,z)}{\partial(u,v)} = \begin{bmatrix} 1 & 1 \\ 2u & 2v \\ 2u & 3v^2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 2 & 4 \\ 2 & 12 \end{bmatrix}$$

因此, ~~切~~ 切平面方程为

$$(x-x_0) \cdot \begin{vmatrix} 2 & 4 \\ 3 & 12 \end{vmatrix} + (y-y_0) \cdot \begin{vmatrix} 3 & 12 \\ 1 & 1 \end{vmatrix} + (z-z_0) \begin{vmatrix} 1 & 1 \\ 2 & 4 \end{vmatrix} = 0$$

$$\text{即 } (x-x_0) \cdot 12 + (y-y_0) \cdot (-9) + (z-z_0) \cdot 2 = 0$$

$$\text{而 } x_0 = 3, y_0 = 5, z_0 = 9$$

$$\text{故 } 12x - 9y + 2z = 9$$

法向量方程为

$$\frac{x-3}{12} = \frac{y-5}{-9} = \frac{z-9}{2}$$

9. 在椭球面 $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ 上求点 P 使过该点的法线与坐标轴的正方向成等角

解: 显然过该法线 \vec{n} 与 $\vec{e}_1 = (\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}})$ 平行. 设 $P(x_0, y_0, z_0)$. 则

$$\frac{x_0^2}{a^2} + \frac{y_0^2}{b^2} + \frac{z_0^2}{c^2} = 1$$

$$\text{令 } F = \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} - 1, \text{ 则 } F \text{ 一阶连续可微.}$$

$$\frac{\partial F}{\partial x} = \frac{2x}{a^2}, \frac{\partial F}{\partial y} = \frac{2y}{b^2}, \frac{\partial F}{\partial z} = \frac{2z}{c^2}$$

因此法线 $\vec{n} = (\frac{2x_0}{a^2}, \frac{2y_0}{b^2}, \frac{2z_0}{c^2})$ 平行.

$$\text{由此可知 } \frac{x_0}{a^2} = \frac{y_0}{b^2} = \frac{z_0}{c^2} \text{ 解得}$$

$$P = (x_0, y_0, z_0) = \left(\frac{a^2}{\sqrt{a^2+b^2+c^2}}, \frac{b^2}{\sqrt{a^2+b^2+c^2}}, \frac{c^2}{\sqrt{a^2+b^2+c^2}} \right)$$

$$\text{或 } \left(-\frac{a^2}{\sqrt{a^2+b^2+c^2}}, -\frac{b^2}{\sqrt{a^2+b^2+c^2}}, -\frac{c^2}{\sqrt{a^2+b^2+c^2}} \right)$$

10. 求曲面 $x^2 + 2y^2 + 3z^2 = 21$ 上平行于 $x+4y+6z=0$ 的切平面

解: 设切点为 (x_0, y_0, z_0) . 则 $x_0^2 + 2y_0^2 + 3z_0^2 = 21$.

$$\text{令 } F = x^2 + 2y^2 + 3z^2 - 21, \text{ 则 } F \text{ 一阶连续可微}$$

$$\frac{\partial F}{\partial x} = 2x = 2x_0, \frac{\partial F}{\partial y} = 4y = 4y_0, \frac{\partial F}{\partial z} = 6z = 6z_0$$

$$\text{切平面方程为 } 2x_0(x-x_0) + 4y_0(y-y_0) + 6z_0(z-z_0) = 0$$

$$\text{因此 } \frac{2x_0}{1} = \frac{4y_0}{4} = \frac{6z_0}{6}, \text{ 故 } x_0 = y_0 = z_0$$

$$\text{代入解得 } (x_0, y_0, z_0) = (1, 2, 2) \text{ 或 } (-1, -2, -2)$$

$$\text{因此切平面为 } x+4y+6z=21 \text{ 或 } x+4y+6z=-21$$



班级: WJF-H

姓名:

编号:

科目:

第 3 页

11. 求曲线 $L: \begin{cases} x^2+y^2+z^2=6 \\ x+y+z=0 \end{cases}$ 在 $P(1,-2,1)$ 的切线方程与法平面方程

解: $F_1 = x^2+y^2+z^2-6$, $F_2 = x+y+z$, 均为二阶连续可微.

$$\frac{\partial F_1}{\partial x} = 2x = 2 \quad \frac{\partial F_1}{\partial y} = 2y = -4 \quad \frac{\partial F_1}{\partial z} = 2z = 2.$$

$$\frac{\partial F_2}{\partial x} = \frac{\partial F_2}{\partial y} = \frac{\partial F_2}{\partial z} = 1.$$

因此切线方向为 $(2, -4, 2) \times (1, 1, 1) = (-6, 0, 6)$

故切线方程为
$$\begin{cases} \frac{x-1}{-6} = \frac{z-1}{6} \\ y+2=0 \end{cases} \quad \text{或} \quad \begin{cases} x+z=2 \\ y=-2. \end{cases}$$

法平面方程为 $-6(x-1) + 6(z-1) = 0$, 即 $x=z$.

12. 证明: 螺旋线 $\begin{cases} x = a \cos t \\ y = a \sin t \\ z = bt \end{cases}$ 的切线与 z 轴成定角.

证明: $\frac{dx}{dt} = -a \sin t$, $\frac{dy}{dt} = a \cos t$, $\frac{dz}{dt} = b$.

因此切线的切向量为 $(-a \sin t, a \cos t, b)$.

其与 z 轴夹角 α 满足 $\cos \alpha = \frac{b}{\sqrt{a^2 \sin^2 t + a^2 \cos^2 t + b^2}} = \frac{b}{\sqrt{a^2 + b^2}}$

因此 α 为定角.

13. $\forall (x, y) \in \mathbb{R}^2$, 定义 $f(x, y) = e^{x^2-y^2}$. 求 f 在原点一阶带 Lagrange 余项和 = 阶带 Peano 余项的 Taylor 展开

解: $\frac{\partial f}{\partial (x, y)} = (e^{x^2-y^2} \cdot 2x, e^{x^2-y^2} \cdot (-2y)).$

$$H_f(x) = \begin{bmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial x \partial y} & \frac{\partial^2 f}{\partial y^2} \end{bmatrix} = \begin{bmatrix} e^{x^2-y^2} \cdot (2+4x^2) & e^{x^2-y^2} \cdot (-4xy) \\ e^{x^2-y^2} \cdot (-4xy) & e^{x^2-y^2} \cdot (-2+4y^2) \end{bmatrix}$$

因此: 一阶 Lagrange 余项为: $\exists \theta \in (0, 1)$

$$f(x, y) = 1 + e^{(\theta x)^2 - (\theta y)^2} \left[\frac{1}{2} (x^2 - y^2) + \frac{1}{6} (x^3 - 3xy^2) + \frac{1}{24} (x^4 - 6x^2y^2 + y^4) \right]$$

= 阶带 Peano 余项为: 当 $(x, y) \rightarrow (0, 0)$

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

14. 研究下列二元函数.

(1) $z = e^{2x}(x+y^2+2y)$

解: ~~二元函数~~ z 为关于 x, y 的二阶连续可微函数.

取驻点, 得 $0 = \frac{\partial z}{\partial x} = e^{2x}(2x+2y^2+4y+1)$

$0 = \frac{\partial z}{\partial y} = e^{2x}(2y+2)$

解出 $y = -1, x = \frac{1}{2}$

计算 $(\frac{1}{2}, -1)$ 处海森矩阵:

$\frac{\partial^2 z}{\partial x^2} = e^{2x}(4x+4y^2+8y+2+2) = 2e$

$\frac{\partial^2 z}{\partial y^2} = e^{2x} \cdot 2 = 2e$

$\frac{\partial^2 z}{\partial x \partial y} = 2e^{2x}(2y+2) = 0$

因此 $H_z(\frac{1}{2}, -1) = \begin{bmatrix} 2e & 0 \\ 0 & 2e \end{bmatrix}$ 正定

故这一点为极小值点.

综上所述, 此函数有极小值, 对应 $(x, y) = (\frac{1}{2}, -1), z = -\frac{e}{2}$

(2) $z = x_1 + \frac{x_1}{x_2} + \frac{x_2}{x_3} + \dots + \frac{x_{n-1}}{x_n} + \frac{2}{x_n} \quad (x_i > 1, 1 \leq i \leq n)$

解: z 在给定区域内为关于 x_1, \dots, x_n 的二阶连续可微函数

取驻点, 得 $0 = \frac{\partial z}{\partial x_1} = 1 - \frac{x_2}{x_1^2}$

$0 = \frac{\partial z}{\partial x_i} = \frac{1}{x_{i-1}} - \frac{x_{i+1}}{x_i^2}, \quad i = 2, 3, \dots, n-1$

$0 = \frac{\partial z}{\partial x_n} = \frac{1}{x_{n-1}} - \frac{2}{x_n^2}$

故 $x_2 = x_1^2, \quad x_{i+1} = \frac{x_i^2}{x_{i-1}} \quad (i = 2, 3, \dots, n-1),$
 $x_n^2 = 2x_{n-1}.$

因此 $x_i = x_1^i \quad (i = 1, 2, \dots, n)$, 由此得

$x_1^{2n} = 2x_1^{n-1}, \quad \text{即 } x_1 = 2^{\frac{1}{n+1}}$

此驻点为 $(x_1, \dots, x_n) = (2^{\frac{1}{n+1}}, 2^{\frac{2}{n+1}}, \dots, 2^{\frac{n}{n+1}})$

在这里 $z = 2^{\frac{1}{n+1}}(n+1)$

另一方面, 因 $x_i > 1$, 由算术几何不等式

$z \geq (n+1)(2)^{\frac{1}{n+1}}$

因此该处取得全局最小值, 故必为局部极小值.

综上所述, 该函数有极小值, 对应

$(x_1, \dots, x_n) = (2^{\frac{1}{n+1}}, 2^{\frac{2}{n+1}}, \dots, 2^{\frac{n}{n+1}}), z = (n+1)2^{\frac{1}{n+1}}$



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科目:

15. * 求由方程 $x^2 + \frac{y^2}{4} + \frac{1}{9}z^2 - \frac{2}{3}z = 0$ 所确定的隐函数 $z = z(x, y)$ 的极值.

解. 令 $F = x^2 + \frac{y^2}{4} + \frac{1}{9}z^2 - \frac{2}{3}z$, 则 F 为二阶连续可微, 因此 $z = z(x, y)$ 为二阶连续可微.

$$\begin{aligned}\frac{\partial z}{\partial(x, y)} &= -\left(\frac{\partial F}{\partial z}\right)^{-1} \frac{\partial F}{\partial(x, y)} \\ &= -\left(\frac{2}{9}z - \frac{2}{3}\right)^{-1} \left(2x, \frac{1}{2}y\right) \quad \text{故} \quad \begin{cases} \frac{\partial z}{\partial x} = \frac{-9x}{z-3} \\ \frac{\partial z}{\partial y} = \frac{-9y}{4(z-3)} \end{cases}\end{aligned}$$

驻点, 有 $x=y=0$. 代入得 $z=0$ 或 6

在驻点处考虑海森矩阵. 因为此时 $\frac{\partial^2 z}{\partial x^2} = \frac{\partial^2 z}{\partial y^2} = 0$, 有

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{-9x}{z(x, y)-3} \right) = \frac{-9}{z-3}$$

$$\frac{\partial^2 z}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{-9y}{4(z(x, y)-3)} \right) = \frac{-9}{4(z-3)}$$

$$\frac{\partial^2 z}{\partial x \partial y} = \frac{\partial}{\partial y} \left(\frac{-9x}{z(x, y)-3} \right) = 0$$

因此, 在 $x=y=0, z=0$ 时, 海森矩阵 $\begin{bmatrix} 3 & 0 \\ 0 & \frac{3}{4} \end{bmatrix}$ 正定;

$z=6$ 时海森矩阵 $\begin{bmatrix} -3 & 0 \\ 0 & -\frac{3}{4} \end{bmatrix}$ 负定.

因此, $z = z(x, y)$ 具有极大值 6 , 极小值 0 .