This is Start

Vine

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## 7 微分方程

## 7.1 基本概念

$$\begin{cases} \frac{dy}{dx} = 2x \\ x = 1, y = 2 \end{cases} \Rightarrow y = 2x + 1$$

函數,函數導數,自變量關臣的方程微分方程

最高階導數的階數微分方程的階

$$F(x, y', ..., y^{(n)}) = 0$$
 一般形式

函數微分方程的解

函數含常數,常數個數同階數微分方程的通解

確定常數的通解微分方程的通解

## 7.2 可分離變量的微分方程

$$\frac{dy}{dx} = 2x \Rightarrow dy = 2xdx \Rightarrow$$

$$\frac{dy}{dx} = 2xy^2 \Rightarrow \frac{dy}{y^2} = 2xdx \Rightarrow$$

$$g(y) dy = f(x) dx \Rightarrow y = \varphi(x)$$

$$G(y) = F(x) + C \Rightarrow y = \Phi(x)$$

## 7.3 齊次方程

$$\frac{dy}{dx} = \varphi\left(\frac{y}{x}\right)$$

$$\frac{dy}{dx} = \frac{ax + by + c}{a_1x + b_1y + c_1}$$

## 7.4 一階匠性微分方程

 $\frac{dy}{dx} + P(x)y = Q(x)$  關於函數,函數導數是一次方程一階**E性微分方程** 

$$Q(x) = 0$$
 時齊次方程

$$y = Ce^{-\int P(x)dx}$$
 齊次通解, 設  $C = \mu(x)$ 

$$\mu(x) = \int Q(x) e^{\int P(x) dx} dx + C_2$$

$$y = \left(\int Q(x) e^{\int P(x) dx} dx + C_2\right) e^{-\int P(x) dx}$$
 非齊次通解

$$\frac{dy}{dx}+P\left( x\right) y=Q\left( x\right) y^{n}$$
 伯努利方程

$$\frac{dy}{dx}y^{-n} + P(x)yy^{-n} = Q(x) \underbrace{z = y^{1-n}, z' = (1-n)y^{-n}\frac{dy}{dx}\frac{z'}{(1-n)}}_{} + P(x)z = Q(x)$$
一階臣性微分方程

## 7.5 可降階的高階微分方程

$$\begin{array}{ll} y^{(n)} = f\left(x\right) & \Rightarrow & y^{(n-1)} = \int f\left(x\right) \, dx \\ y^{''} = f\left(x,y^{'}\right) & \underbrace{y^{'} = p,y^{''} = p^{'}}_{dy} \quad p^{'} = f\left(x,p\right) \\ y^{''} = f\left(y,y^{'}\right) & \underbrace{y^{'} = p,y^{''} = p\frac{dp}{dy}}_{dy} \quad p\frac{dp}{dy} = f\left(y,p\right) & \underbrace{p = y \cdot = \varphi\left(y,c_{1}\right)}_{dy} \end{array}$$

## 7.6 高階性微分方程

二阶微分方程

$$\frac{d^2y}{dx^2} + P(x)\frac{dy}{dx} + Q(x)y = f(x)$$

解的结构

$$y = C_1 y_1(x) + C_2 y_2(x)$$
 是解

$$y = C_1 y_1(x) + C_2 y_2(x)$$
 无关特解是通解  $y = C_1 y_1(x) + C_2 y_2(x) + \cdots + C_n y_n(x)$  无关特解是通解  $y = Y(x) + y^*(x)$  齐次通,非齐特,非齐通

$$\frac{d^{2}y}{dx^{2}} + P(x)\frac{dy}{dx} + Q(x)y = f_{1}(x) + f_{2}(x)$$

 $y = y_1^*(x) + y_2^*(x)$  特解,特解,特解

常数变易法

$$\begin{split} Y\left(x\right) &= C_{1}y_{1}\left(x\right) + C_{2}y_{2}\left(x\right) \\ Y\left(x\right) &= v_{1}\left(x\right)y_{1}\left(x\right) + v_{2}\left(x\right)y_{2}\left(x\right) \\ \left\{ \begin{array}{l} y_{1}v_{1}^{'} + y_{2}v_{2}^{'} &= 0 \\ y_{1}^{'}v_{1}^{'} + y_{2}^{'}v_{2}^{'} &= f \end{array} \right. \Rightarrow \begin{vmatrix} y_{1} & y_{2} & 0 \\ y_{1}^{'} & y_{2}^{'} & f \end{vmatrix} \underbrace{W = y_{1}y_{2}^{'} - y_{1}^{'}y_{2}}_{1} \left\{ \begin{array}{l} v_{1}^{'} &= -\frac{y_{2}f}{W} \\ v_{2}^{'} &= \frac{y_{1}f}{W} \end{array} \right. \Rightarrow \left\{ \begin{array}{l} v_{1} &= -\int \frac{y_{2}f}{W} \, dx + c_{1} \\ v_{2} &= \int \frac{y_{1}f}{W} \, dx + c_{2} \end{array} \right. \\ \left\{ \begin{array}{l} v_{1}y_{1} &= \left(-\int \frac{y_{2}f}{W} \, dx + c_{1}\right)y_{1} \\ v_{2}y_{2} &= \left(\int \frac{y_{1}f}{W} \, dx + c_{2}\right)y_{2} \end{array} \right. \Rightarrow Y\left(x\right) = c_{1}y_{1} + c_{2}y_{2} - y_{1}\int \frac{y_{2}f}{W} \, dx + y_{2}\int \frac{y_{1}f}{W} \, dx + c_{2} \right. \end{split}$$

## 7.7 常系数齐次线性微分方程

## 7.8 常系数非齐次线性微分方程

$$\begin{split} y^{''} + py^{'} + qy &= f\left(x\right) \\ p_{m}\left(x\right) &= a_{0}x^{m} + a_{1}x^{m-1} + \dots + a_{m} \\ \begin{cases} e^{\theta i} &= \cos\left(\theta\right) + i\sin\left(\theta\right) \\ e^{-\theta i} &= \cos\left(\theta\right) - i\sin\left(\theta\right) \end{cases} \Rightarrow \begin{cases} \cos\left(\theta\right) &= \frac{1}{2}\left(e^{\theta i} + e^{-\theta i}\right) \\ \sin\left(\theta\right) &= \frac{1}{2i}\left(e^{\theta i} - e^{-\theta i}\right) \end{cases} \Rightarrow \begin{cases} \cos\left(\omega x\right)P &= \frac{P}{2}\left(e^{\omega x i} + e^{-\omega x i}\right) \\ \sin\left(\omega x\right)Q &= \frac{Q}{2i}\left(e^{\omega x i} - e^{-\omega x i}\right) \end{cases} \\ \text{函数 (多项式) 共轭, 倒数共轭; 两对共轭, 乘积共轭;} \end{cases}$$

$$f(x) = e^{\lambda x} P_m(x) \qquad R'' x + (2\lambda + p) R' x + (\lambda^2 + p\lambda + q) R(x) = p_m(x)$$

$$y^* = x^k P_m(x) e^{\lambda x}$$

$$f(x) = e^{\lambda x} \left[ \left( \frac{P}{2} + \frac{Q}{2i} \right) e^{\omega x i} + \left( \frac{P}{2} - \frac{Q}{2i} \right) e^{-\omega x i} \right]$$

$$f(x) = \left( \frac{P}{2} + \frac{Q}{2i} \right) e^{\lambda x + \omega x i} + \left( \frac{P}{2} - \frac{Q}{2i} \right) e^{\lambda x - \omega x i}$$

$$f(x) = \left( \frac{P}{2} + \frac{Q}{2i} \right) e^{(\lambda + \omega i)x} + \left( \frac{P}{2} - \frac{Q}{2i} \right) e^{(\lambda - \omega i)x}$$

$$f(x) = \left( \frac{P}{2} + \frac{Q}{2i} \right) e^{(\lambda + \omega i)x} + \left( \frac{P}{2} - \frac{Q}{2i} \right) e^{(\lambda - \omega i)x}$$

$$f(x) = P_1 e^{(\lambda + \omega i)x} + Q_2 e^{(\lambda - \omega i)x} (P_1, Q_2 + \mathbb{H})$$

$$f(x) = e^{\lambda x} \left[ P_l(x) \cos(\omega x) + Q_n(x) \sin(\omega x) \right]$$

$$y_1^* = x^k R_m e^{(\lambda + \omega i)x} (m = \max \{ P_l, Q_n \})$$

$$y_2^* = x^k R_m e^{(\lambda - \omega i)x}$$

$$y^* = y_1^* + y_2^* = x^k e^{\lambda x} \left( R_m e^{\omega x i} + \overline{R_m} e^{-\omega x i} \right)$$

$$y^* = x^k e^{\lambda x} \left[ R_m (\cos(\omega x) + i \sin(\omega x)) + \overline{R_m} (\cos(\omega x) - i \sin(\omega x)) \right]$$

$$y^* = x^k e^{\lambda x} \left( R_m^{(1)} \cos(\omega x) + R_m^{(2)} \sin(\omega x) \right)$$

### 7.9 欧拉方程

$$x^{n}y^{(n)} + p^{1}x^{n-1}y^{(n)} + \dots + p^{n-1}xy' + p^{n}y = f(x)$$

$$x = e^{t}, t = \ln x$$

$$\frac{dy}{dx} = \frac{dy}{dt}\frac{dt}{dx} = \frac{1}{x}\frac{dy}{dt} D \stackrel{?}{=} \vec{x} \frac{d}{dt} \begin{cases} xy' = Dy \\ x^{2}y'' = (D^{2} - D)y \\ x^{3}y''' = (D^{3} - 3D^{2} + 2D)y \\ \dots \\ x^{k}y^{(k)} = (D^{n} + c_{1}D^{n-1} + \dots + C_{n-1}D)y \end{cases}$$

## 7.10 常系数线性微分方程组

$$\begin{cases} \frac{d^2x}{dt^2} + \frac{dy}{dt} - x = e^t, \\ \frac{d^2y}{dt^2} + \frac{dx}{dt} + y = 0, \end{cases}$$
 
$$\label{eq:delta} \mbox{$\stackrel{1}{\bowtie}$} \frac{d}{dt} \mbox{$\stackrel{1}{\gg}$} D \Rightarrow \begin{cases} (D^2 - 1) \, x + Dy = e^t \\ Dx + (D^2 + 1) \, y = 0 \end{cases}$$

## 8 向量代数与空间解析几何

## 8.1 向量及其线性运算

## 8.1.1 向量的概念

大小, 方向, **向量**, $\overrightarrow{AB}$ 

与起点无关, 自由向量

向量的大小,**向量的模**, $\left|\overrightarrow{AB}\right|$ ,单位向量,零向量

$$\overrightarrow{OA} = a, \overrightarrow{OB} = b, \angle AOB < \pi$$
向量夹角,  $\widehat{a,b} = 0$  or  $\pi, a = b$ 平行, 同起点共线  $= \frac{\pi}{2}, a = b$ 垂直

### 8.1.2 向量的运算

### 向量的加减法

c = a + b三角形法则

$$a+b=b+a$$
交换

$$(a+b)+c=a+(b+c) 分配$$

$$a-b=a+(-b)$$
 负向量

$$|a \pm b| < |a| + |b|$$

## 向量与数的乘法

$$|\lambda a| = |\lambda| |a|$$

$$\lambda (\mu a) = \mu (\lambda a) = (\lambda \mu) a$$

$$|\lambda (\mu a)| = |\mu (\lambda a)| = |(\lambda \mu) a| = |\lambda \mu| |a|$$

$$(\lambda + \mu) a = \lambda a + \mu a, \lambda (a + b) = \lambda a + \lambda b$$

$$a \neq 0, a//b \Leftrightarrow \exists$$
唯一实数 $\lambda, b = \lambda a$ 

### 空间直角坐标系

[O; i, j, k] 右手规则, 卦限

 $\overrightarrow{OM} = r = xi + yj + zk$ 坐标式分解, 分向量, r = (x, y, z), M(x, y, z) 坐标,  $r \to M$ 关于O向径

### 利用坐标向量的线性运算

$$a = (a_x, a_y, a_z), b = (b_x, b_y, b_z) \begin{cases} a+b = (a_x + b_x, a_y + b_y, a_z + b_z) \\ a-b = (a_x - b_x, a_y - b_y, a_z - b_z) \\ \lambda a = (\lambda a_x, \lambda a_y, \lambda a_z) \end{cases}$$

### 向量的模, 方向角, 投影

## 向量的模与两点间的距离

$$r = (x, y, z), |r| = \sqrt{x^2 + y^2 + z^2}$$
  
 $A = (x_1, y_1, z_1), B = (x_2, y_2, z_2), |AB| = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$ 

## 方向角与方向余弦

r与三条坐标轴的夹角 $\alpha$ , $\beta$ , $\gamma$ 称为r的方向角

$$(\cos \alpha, \cos \beta, \cos \gamma) = \frac{1}{|r|} (x, y, z), \cos * 方向余弦$$

## 向量在轴上的投影

$$\begin{cases} (a)_u = |a|\cos\varphi\\ (a+b)_u = (a)_u + (b)_u = |a|\cos\varphi + |b|\cos\varphi\\ (\lambda a)_u = \lambda (a)_u \end{cases}$$

## 8.2 数量积 向量积 混合积

## 8.2.1 兩向量的数量积

$$a \cdot b = |a| |b| \cos \theta$$
數量積
$$\begin{cases} a \cdot a = |a|^2 \\ a, b \neq 0, a \cdot b = 0 \Leftrightarrow a \perp b \\ a \cdot b = b \cdot a$$
交下
$$(a+b) \cdot c = a \cdot c + b \cdot c$$
分配
$$(\lambda a) \cdot b = \lambda (a \cdot b)$$
結合
$$a = (a_x, a_y, a_z) \Rightarrow cos \theta = \frac{a \cdot b}{|a| |b|} = \frac{a_x b_x + a_y b_y + a_z b_z}{\sqrt{a_x^2 + a_y^2 + a_z^2} + \sqrt{b_x^2 + b_y^2 + b_z^2}}$$

### 8.2.2 兩向量的向量积

$$|c| = |a| |b| \sin \theta$$

$$c = a \times b$$
 向量積
$$\begin{cases} a \times a = 0 \\ a, b \neq 0, a \times b = 0 \Leftrightarrow a//b \\ a \times b = -b \times a \\ (a+b) \times c = a \times c + b \times c \\ (\lambda a) \times b = a \times (\lambda b) = \lambda (a \times b) \end{cases}$$

$$a \times b = (a_y b_z - a_z b_y, a_z b_x - a_x b_z, a_x b_y - a_y b_x)$$

$$a = (a_x, a_y, a_z)$$

$$b = (b_x, b_y, b_z) \Rightarrow \begin{vmatrix} i & j & k \\ a_x & a_y & a_z \\ b_x & b_y & b_z \end{vmatrix}$$

## 8.2.3 向量的混合积

## 8.3 平面及其方程

### 8.3.1 曲面方程与空间曲线方程的概念

$$F\left(x,y,z\right)=0$$
, 曲面 S 上点满足方程,不在曲面 S 上点不满足方程 ⇒ 曲面 S 的方程 
$$\left\{ egin{aligned} F\left(x,y,z\right)&=0\\ G\left(x,y,z\right)&=0 \end{aligned} 
ight. \Rightarrow$$
 曲线 C 的方程

## 8.3.2 平面的点法式方程

### 8.3.3 平面的一般方程

$$Ax + By + Cz + D = 0$$
平面的一般方程 
$$\frac{x}{a} + \frac{y}{b} + \frac{z}{c} = 1$$
平面的截距式方程

## 8.3.4 平面的夹角

平面法向量的夹角, 平面的夹角  $(0 \le \theta \le \frac{\pi}{2})$ 

$$\Pi_{1}, n_{1} = (A_{1}, B_{1}, C_{1}), \Pi_{2}, n_{2} = (A_{2}, B_{2}, C_{2}), \cos \theta = \left| \widehat{(n_{1}, n_{2})} \right| = \frac{|A_{1}A_{2} + B_{1}B_{2} + C_{1}C_{2}|}{\sqrt{A_{1}^{2} + B_{1}^{2} + C_{1}^{2}} \sqrt{A_{2}^{2} + B_{2}^{2} + C_{2}^{2}}} \text{ Fin $\mathfrak{F}$ fit }$$

$$d = \left| \overrightarrow{P_{1}P_{0}} \right| \left| \cos \theta \right|$$

$$= \frac{|P_{1}P_{0} \times n|}{|n|}$$

$$= \frac{|A(x_{0} - x) + B(y_{0} - y) + C(z_{0} - z)|}{\sqrt{A^{2} + B^{2} + C^{2}}}$$

$$= \frac{|Ax_{0} + By_{0} + Cz_{0} + D|}{\sqrt{A^{2} + B^{2} + C^{2}}}$$

## 8.4 空间直线及其方程

### 8.4.1 空间直线的一般方程

$$\begin{cases} A_1x + B_1y + C_1z + D_1 = 0 \\ A_2x + B_2y + C_2z + D_2 = 0 \end{cases}$$

## 8.4.2 空间直线的对称式方程与参数方程

向量平行直线,直线的方向向量

$$\overrightarrow{M_oM} = (x - x_0, y - y_0, z - z_0)$$

$$S = (m, n, p)$$

$$\frac{x - x_0}{m} = \frac{y - y_0}{n} = \frac{z - z_0}{p} = t,$$

$$\Rightarrow \begin{cases} x = x_0 + mt \\ y = y_0 + nt \end{cases}$$

$$\Rightarrow \begin{cases} y = y_0 + nt \\ z = z_0 + pt \end{cases}$$

#### 8.4.3 两直线夹角

$$L_1, s_1 = (A_1, B_1, C_1), L_2, s_2 = (A_2, B_2, C_2), \cos \theta = |\widehat{(s_1, s_2)}| = \frac{|A_1 A_2 + B_1 B_2 + C_1 C_2|}{\sqrt{A_1^2 + B_1^2 + C_1^2} \sqrt{A_2^2 + B_2^2 + C_2^2}}$$
 直线夹角

### 8.4.4 直线与平面夹角

直线和投影直线的夹角,直线与平面夹角

$$\varphi = \left| \frac{\pi}{2} - (\overline{s}, \overline{n}) \right|$$

$$s = (m, n, p)$$

$$n = (A, B, C)$$

$$\Rightarrow \sin \varphi = \frac{|Am + Bn + Cp|}{\sqrt{A^2 + B^2 + C^2} \sqrt{m^2 + n^2 + p^2}}$$

$$\frac{A}{m} = \frac{B}{n} = \frac{C}{p}$$
垂直

## 8.4.5 例

$$\left. \begin{array}{l} A_1x + B_1y + C_1z + D_1 = 0 & I \\ A_2x + B_2y + C_2z + D_2 = 0 & II \end{array} \right\} L \Rightarrow A_1x + B_1y + C_1z + D_1 + \lambda \left( A_2x + B_2y + C_2z + D_2 \right) = 0$$
过 L 平面束,不含  $II$ 

## 8.5 曲面及其方程

## 8.5.1 曲面研究的基本问题

轨迹到方程, 方程到形状 
$$x^2 + y^2 + z^2 = R^2$$
 球面 
$$(x - x_0)^2 + (y - y_0)^2 + (z - z_0)^2 = R^2$$
 球面 
$$Ax^2 + Ay^2 + Az^2 + Dx + Ey + Fz + G = 0$$
一般球面

### 8.5.2 旋转曲面

平面上曲线绕直线旋转一周,母线,轴,旋转曲面 
$$f\left(y,z\right)=0\Rightarrow f\left(\pm\sqrt{x^2+y^2},z\right)=0$$
圆台 相交直线 L 绕 R 旋转一周,交点顶点,夹角  $\left(0<\alpha<\frac{\pi}{2}\right)$  半顶角 
$$z^2=a^2\left(x^2+y^2\right)$$
圆锥 
$$\frac{x^2}{a^2}-\frac{z^2}{b^2}=1$$
双曲线 
$$\Rightarrow \frac{\left(x^2+y^2\right)^2}{a^2}-\frac{z^2}{b^2}=1$$
单叶双曲面 
$$\frac{x^2}{a^2}-\frac{\left(z^2+y^2\right)^2}{b^2}=1$$
双叶双曲面 
$$\frac{x^2}{a^2}-\frac{\left(z^2+y^2\right)^2}{b^2}=1$$
双叶双曲面

### 8.5.3 柱面

## 8.5.4 二次曲面九

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = z^2$$
椭圆锥面 
$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = z$$
椭圆抛物面 
$$\frac{x^2}{a^2} - \frac{y^2}{b^2} = z$$
双曲抛物面 
$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$
椭球面

## 8.6 空间曲线及其方程

### 8.6.1 空间曲线一般方程

$$\begin{cases} F(x, y, z) = 0 \\ G(x, y, z) = 0 \end{cases}$$

## 8.6.2 空间曲线参数方程

$$\begin{cases} x = x(t) \\ y = y(t) \Rightarrow \begin{cases} x = a\cos\theta \\ y = a\cos\theta & \text{with } y, 2\pi b \text{with } z = b\theta \end{cases}$$

## 空间曲线参数方程

$$\Gamma \left\{ \begin{array}{l} x = \varphi\left(t\right) \\ y = \psi\left(t\right) \\ z = \omega\left(t\right) \end{array} \right. \Rightarrow \left\{ \begin{array}{l} x = \sqrt{\left[\varphi\left(t\right)\right]^{2} + \left[\varphi\left(t\right)\right]^{2}} \cos\theta \\ y = \sqrt{\left[\varphi\left(t\right)\right]^{2} + \left[\varphi\left(t\right)\right]^{2}} \sin\theta z = \omega\left(t\right), \end{array} \right. \right.$$

$$\Gamma \left\{ \begin{array}{l} x = a \sin \varphi \\ y = 0 \\ z = a \cos \varphi \end{array} \right. \Rightarrow \left\{ \begin{array}{l} x = \sqrt{\left[a \sin \varphi\right]^2 + \left[0\right]^2} \cos \theta = a \sin \varphi \cos \theta \\ y = \sqrt{\left[a \sin \varphi\right]^2 + \left[0\right]^2} \sin \theta = a \sin \varphi \sin \theta \end{array} \right.$$
 \$\frac{\frac{1}{2}}{2} \text{ fin } \text{\$\text{\$\text{\$i\$}}\$ in \$\theta\$ = \$a \sin \$\varphi\$ sin \$\theta\$.

## 8.6.3 空间曲线在坐标面投影

$$H\left(x,y\right)=0$$
 投影柱面 
$$\left\{ egin{array}{ll} H\left(x,y
ight)=0 \\ z=0 \end{array} 
ight.$$
 投影曲线

## 9 多元函数微分及其应用

## 9.1 多元函数的基本概念

### 9.1.1 平面點集 \*n 維空間

## 平面點集

 $R^2$  坐標平面

$$C = \{(x, y) | x^2 + y^2 < r^2 \}$$
 平面點集

$$U(P_0,\delta) = \{P|PP_0 < \delta\}$$
 鄰域



 $\forall \delta > 0, \mathring{U}(P, \delta)$  匠總有E中的點, P 匠E 聚點 (匠點和邊界)

開集,  $\mathbb{P}$ 點; 閉集, $\partial E \subset E$ ; 連通集, 任意點連 $\mathbb{P}$ 仍在集合;

區域, 連通開集; 閉區域, 區域和邊界;

有界集,  $\forall E \subset \mathbb{R}^2$ , if  $\exists r > 0, E \subset U(O, r)$ , then 有界集; 無界集, 不是有界集

### n 維空間

定義E性預算的集合, n 維空間

### 9.1.2 多元函數的概念

$$D \subset R^2$$
, 映射 $f: D \to R$ , 稱臣二元函數, 
$$\Rightarrow \begin{array}{c} D$$
定義域 
$$x,y$$
自變量 
$$z$$
因變量 
$$z$$
因變量 
$$x \otimes \mathbb{D} = \{z \mid z = f(x,y), (x,y) \in D\} \text{ 值域}$$

 $D \subset \mathbb{R}^n$ ,映射  $f: D \to \mathbb{R}$ ,稱 $\mathbb{E}$ n元函數  $(n \geq 2$ 多元函數),

記 $Fz = f(x_1, x_2, \dots, x_n) = f(\mathbf{x}), \mathbf{x}(x_1, x_2, \dots, x_n) \in D$ 

多元函數 $\mu = f(\mathbf{x})$ ,有意義的變元 $\mathbf{x}$ 的點集,自然定義域

空間點集  $\{(x, y, z) | z = f(x, y), (x, y) \in D\}$ , 二元函數z = f(x, y)的圖形

### 9.1.3 多元函數的極限

$$f(x,y)$$
 定義域 $D$ , 
$$P_0(x_0,y_0)$$
 是 $D$ 聚點 
$$if \quad \exists A, \forall \varepsilon > 0, \exists \delta > 0, \\ when 點 P(x_0,y_0) \in D \cap \mathring{U}(P_0,\delta), \\ |f(P)-A| = |f(x,y)-A| < \varepsilon$$
 then 
$$A$$
稱臣函數 $f(x,y)$  在 $(x,y) \to (x_0,y_0)$  極限, 
$$\exists P_0(x_0,y_0) \in D \cap \mathring{U}(P_0,\delta), \\ |f(P)-A| = |f(x,y)-A| < \varepsilon$$

任意方向趨近

### 9.1.4 多元函數的連續性

$$f(P) = f(x,y)$$
 定義域 $D, P_0(x_0, y_0)$   $\mathbb{E}D$ 聚點,  $P_0 \in D$ ,  $\begin{cases} if & \lim_{(x,y) \to (x_0, y_0)} f(x,y) = f(x_0, y_0), \\ then & f(x,y) \in P_0(x_0, y_0) \end{cases}$  連續

f(x,y) 定義域D,D 匠每一點都是聚點, f(x,y) 在D 匠每一點連續, f(x,y) 在D 匠連續

f(x,y) 定義域 $D, P_0(x_0, y_0)$   $\mathbb{E}D$ 聚點, if f(x,y) 在 $P_0(x_0, y_0)$  不連續, then  $P_0(x_0, y_0)$   $\mathbb{E}f(x,y)$  間斷點 常數,不同自變量的一元基本初等函數,有限次四則運算和復合運算,**多元初等函數** 

一切多元初等函數在**定義區域**(定義域 $\mathbb{E}$ 的區域或閉區域)連續  $\rightarrow \lim_{P \to P_0} f(P) = f(P_0)$ 

有界閉區域 D, 多元連續函數, D 上有界, 取得最大值, 最小值 (最值

性質 有界閉區域 D, 多元連續函數, 能取得介於最大值和最小值間的任何值 (介值)

有界閉區域 D, 多元連續函數, D 上一致連續 (一致連續)

## 9.2 偏導數

## 9.2.1 偏導數的定義及其計算法

$$f(x,y), P_0(x_0, y_0), (x,y) \in U(P_0, \delta),$$

$$when \quad y = y_0, x = x_0 + \Delta x,$$
函數增量 $f(x_0 + \Delta x, y_0) - f(x_0, y_0)$ 

$$then \quad A \mathbb{E} f(x,y) \stackrel{\cdot}{\text{E}} (x_0, y_0) \stackrel{\cdot}{\text{M}} x \text{ 的偏導數},$$

$$\mathbb{E} \mathbb{E} \frac{\partial f}{\partial x} \Big|_{\substack{x = x_0 \\ y = y_0}}, f_x(x_0, y_0)$$

$$\begin{cases}
\frac{\partial f}{\partial x}\Big|_{\substack{x = x_0 \\ y = y_0}} = \lim_{\Delta x \to 0} \frac{f(x_0 + \Delta x, y_0) - f(x_0, y_0)}{\Delta x} \\
\frac{\partial f}{\partial y}\Big|_{\substack{x = x_0 \\ y = y_0}} = \lim_{\Delta y \to 0} \frac{f(x_0, y_0 + \Delta x) - f(x_0, y_0)}{\Delta y}
\end{cases}$$

 $f_x(x,y), f_y(x,y)$  偏導函數, 偏導數

偏導數記號匠整體,不能看成微分的商

(一元可導連) 各偏導存在,不一定連續

### 9.2.2 高階偏導數

$$z = \begin{cases} f\left(x,y\right) \text{ 的偏导数} \frac{\partial z}{\partial x} = f_{x}\left(x,y\right), \frac{\partial z}{\partial y} = f_{y}\left(x,y\right), \\ \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x}\right) = \frac{\partial^{2} z}{\partial x^{2}} = f_{xx}\left(x,y\right), \\ \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y}\right) = \frac{\partial^{2} z}{\partial y \partial x} = f_{yx}\left(x,y\right) \text{ (混合偏导数)} \\ \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x}\right) = \frac{\partial^{2} z}{\partial y \partial x} = f_{xy}\left(x,y\right) \text{ (混合偏导数)} \\ \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y}\right) = \frac{\partial^{2} z}{\partial y \partial y} = f_{xy}\left(x,y\right) \text{ (混合偏导数)} \\ \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y}\right) = \frac{\partial^{2} z}{\partial y^{2}} = f_{yy}\left(x,y\right) \end{cases}$$

$$\begin{array}{ll} if & f\left(x,y\right)$$
的二阶偏导数,  $\frac{\partial^{2}z}{\partial y\partial x}$ ,  $\frac{\partial^{2}z}{\partial x\partial y}$ 在 D 连续, then  $\quad (x,y)\in D\frac{\partial^{2}z}{\partial y\partial x}=\frac{\partial^{2}z}{\partial x\partial y}$  
$$z=\ln\sqrt{x^{2}+y^{2}}, \frac{\partial^{2}z}{\partial x^{2}}+\frac{\partial^{2}z}{\partial y^{2}}=0 \\ u=\frac{1}{\sqrt{x^{2}+y^{2}+z^{2}}}, \frac{\partial^{2}u}{\partial x^{2}}+\frac{\partial^{2}u}{\partial y^{2}}+\frac{\partial^{2}u}{\partial z^{2}}=0 \end{array} \right\}$$
拉普拉斯方程

### 9.3 全微分

### 9.3.1 全微分定義

$$\begin{cases} f(x + \Delta x, y) - f(x, y) \approx f_x(x, y) \Delta x \\ f(x, y + \Delta y) - f(x, y) \approx f_y(x, y) \Delta y \end{cases}$$
 偏增量,偏微分 
$$\Delta z = f(x + \Delta x, y + \Delta y) - f(x, y)$$
 全增量

$$if \qquad \Delta z = f\left(x + \Delta x, y + \Delta y\right) - f\left(x, y\right) = A\Delta x + B\Delta y + o\left(\rho\right),$$
 then 
$$\rho = \sqrt{\left(\Delta x\right)^2 + \left(\Delta y\right)^2}, A, B$$
不依赖  $\Delta x, \Delta y$  
$$f\left(x, y\right)$$
 在  $\left(x, y\right)$  可微分, 
$$A\Delta x + B\Delta y,$$
 称为函数 
$$f\left(x, y\right)$$
 全微分, 
$$C = A\Delta x + B\Delta y$$

多元函数在区域 D 内个点处都可微分,函数在 D 内可微分

多元函数在点 P 可微分,函数在该点连续

if f(x,y) 在点 (x,y) 可微分, then 函数fx,y在点 (x,y) 偏导数 $\frac{\partial z}{\partial x}$ ,  $\frac{\partial z}{\partial y}$ 必存在 函数f(x,y) 在点 (x,y) 全微分 $dz = \frac{\partial z}{\partial x}dx + \frac{\partial z}{\partial y}dy$  z = f(x,y) 的偏導數 $\frac{\partial z}{\partial x}$ ,  $\frac{\partial z}{\partial y}$ 在點 (x,y) 連續, 函數在該點可微分 微分E加原E, u = (x,y,z),  $du = \frac{\partial u}{\partial x}dx + \frac{\partial u}{\partial y}dy + \frac{\partial u}{\partial z}dz$ 

## 9.3.2 全微分在近似計算中的應用

$$g = \frac{4\pi^2 l}{T^2}, \Delta g \leqslant 4\pi^2 \left(\frac{1}{T^2}\delta_l + \frac{2l}{T^3}\delta_T\right)$$

## 9.4 多元復合函數的求導法則

$$if \quad u=\varphi\left(t\right), v=\psi\left(t\right), w=\omega\left(t\right), \\ \overleftarrow{at} \ \overrightarrow{\ni}, z=f\left(\varphi\left(t\right), then \quad \psi\left(t\right)+\omega\left(t\right)\right), \\ \frac{dz}{dt}=\frac{\partial z}{\partial u}\frac{du}{dt}+\frac{\partial z}{\partial v}\frac{dv}{dt}+\frac{\partial z}{\partial w}\frac{dw}{dt}$$

$$u = \varphi(x,y), v = \psi(x,y),$$
 復合函數 $z = f(\varphi(x,y), \psi(x,y))$  在 $(x,y)$ 點兩偏導都存在,且  
if 在 $(x,y)$ 具有對 $x,y$ 的偏導數, ,then 
$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial x}$$

$$z = f(u,v)$$
 在 $(u,v)$ 具有連續偏導 
$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial u} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial u}$$

$$if \qquad \begin{array}{l} u = \varphi \left( {x,y} \right), v = \psi \left( {x,y} \right), w = \omega \left( {x,y} \right), \\ \dot{a} \left( {x,y} \right) \\ \dot{z} = f \left( {\varphi \left( {x,y} \right),\psi \left( {x,y} \right) + \omega \left( {x,y} \right)} \right), \end{array} \qquad \begin{array}{l} \frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial x} + \frac{\partial z}{\partial w} \frac{\partial w}{\partial x} \\ \frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial y} + \frac{\partial z}{\partial w} \frac{\partial w}{\partial y} \end{array}$$

$$ifz = f(u, x, y) = f[\varphi(x, y), x, y] f(x, y) f(x, y)$$

$$f'_{1} = f_{u}(u, v)$$

$$f'_{2} = f_{v}(u, v)$$

$$f(u, v), f'_{11} = f_{uu}(u, v)$$

$$f'_{12} = f_{uv}(u, v)$$

$$f'_{21} = f_{vu}(u, v)$$

$$f'_{22} = f_{vv}(u, v)$$

$$dz = \frac{\partial z}{\partial u} du + \frac{\partial z}{\partial v} dv$$

$$z = f(u, v) = f(\varphi(x, y), \psi(x, y)),$$

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

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

## 9.5 隱函數求導公式

### 9.5.1 一個方程

$$\begin{split} &P_0\left(x_0,y_0\right),(x,y)\in U\left(P_0,\delta\right) \text{ 時} &F\left(x,y\right)=0, \text{在 }(x,y)\in U\left(P_0,\delta\right) \text{ 時},\\ &if &F\left(x,y\right) \text{ 具有連續偏導}, &then 能確定唯一連續,連續導數的函數 $y=f\left(x\right),\\ &F\left(x_0,y_0\right)=0, F_y\left(x_0,y_0\right)\neq 0 &y_0=f\left(x_0\right),\frac{dy}{dx}=-\frac{F(x)}{F(y)} \end{split}$  
$$P_0\left(x_0,y_0,z_0\right),(x,y,z)\in U\left(P_0,\delta\right) \text{ 時} &F\left(x,y,z\right)=0, \text{在 }(x,y,z)\in U\left(P_0,\delta\right) \text{ 時},\\ &if &F\left(x,y,z\right) \text{ 具有連續偏導}, &then 能確定唯一連續,連續導數的函數 $z=f\left(x,y\right),\\ &F\left(x_0,y_0,z_0\right)=0, F_z\left(x_0,y_0,z_0\right)\neq 0 &z_0=f\left(x_0,y_0\right),\frac{\partial z}{\partial x}=-\frac{F(x)}{F(z)},\frac{\partial z}{\partial y}=-\frac{F(y)}{F(z)} \end{split}$$$$$

### 9.5.2 方程組的情形

$$F\left(x,y,u,v\right) = 0, G\left(x,y,u,v\right) = 0,$$

$$E\left(x,y,u,v\right) \in U\left(P_{0},\delta\right)$$
 時,
$$F\left(x,y,u,v\right), G\left(x,y,u,v\right) \in U\left(P_{0},\delta\right)$$
 時,
$$F\left(x,y,u,v\right), G\left(x,y,u,v\right) \neq A$$

$$if \quad F\left(x_{0},y_{0},u_{0},v_{0}\right) = 0, G\left(x_{0},y_{0},u_{0},v_{0}\right) = 0,$$

$$J = \begin{vmatrix} \frac{\partial F}{\partial u} & \frac{\partial F}{\partial v} \\ \frac{\partial F}{\partial u} & \frac{\partial F}{\partial v} \end{vmatrix} \neq 0 \begin{pmatrix} \Re \Pi \mathcal{L} \mathcal{X} \\ \widehat{\mathbf{m}} = \frac{\partial F}{\partial u} \otimes \mathcal{L} \end{pmatrix} \neq 0 \begin{pmatrix} \Re \Pi \mathcal{L} \mathcal{X} \\ \widehat{\mathbf{m}} = \frac{\partial F}{\partial u} \otimes \mathcal{L} \\ \widehat{\mathbf{m}} = \frac{\partial F}{\partial u} \otimes \mathcal{L} \end{pmatrix} = 0$$

$$\begin{cases} F_{x} + F_{u} \frac{\partial u}{\partial x} + F_{v} \frac{\partial v}{\partial x} = 0 \\ G_{x} + G_{u} \frac{\partial u}{\partial x} + G_{v} \frac{\partial v}{\partial x} = 0 \end{cases}$$

$$\frac{\partial v}{\partial x} = \frac{\left| \begin{array}{c} -F_{x} & F_{v} \\ -G_{x} & G_{v} \\ \hline F_{u} & F_{v} \\ \hline G_{u} & G_{v} \\ \hline F_{u} & F_{v} \\ \hline G_{u} & G_{v} \\ \hline \end{array} \right| = -\frac{\frac{\partial (F,G)}{\partial (u,v)}}{\frac{\partial (F,G)}{\partial (u,v)}} = -\frac{1}{J} \frac{\partial (F,G)}{\partial (u,v)}$$

$$\frac{\partial v}{\partial x} = \frac{1}{J} \frac{\partial (F,G)}{\partial (u,v)} = -\frac{1}{J} \frac{\partial (F,G)}{\partial (u,v)}$$

$$\frac{\partial v}{\partial x} = \frac{\left| \begin{array}{c} F_{u} & -F_{x} \\ G_{u} & -G_{x} \\ \hline G_{u} & G_{v} \\ \hline \end{array} \right| = -\frac{\frac{\partial (F,G)}{\partial (u,v)}}{\frac{\partial (F,G)}{\partial (u,v)}} = -\frac{1}{J} \frac{\partial (F,G)}{\partial (u,x)}$$

$$\frac{\left| (dx,dy) \right|_{du=0} \times (dx,dy)}{\left| dv=0 \right|} = \left| \frac{\partial v}{\partial x} dv, \frac{\partial v}{\partial y} dv \right|$$

## 9.6 多元函数微分学的几何应用

### 9.6.1 一元向量值函数及其导数

$$\begin{split} \Gamma \left\{ \begin{array}{l} x = \varphi\left(t\right), \\ y = \psi\left(t\right), & t \in [\alpha, \beta] \\ z = \omega\left(t\right) \end{array} \right. \\ & \overrightarrow{\text{fil}}r = xi + yj + zk, f\left(t\right) = \varphi\left(t\right)i + \psi\left(t\right)j + \omega\left(t\right)k, \\ r = f\left(t\right), t \in [\alpha, \beta] \end{split}$$

數集 $D \subset R$ ,映射 $f: D \to R^n$ 臣一元向量值函數,記臣 $r = f(t), t \in D$   $t \in U(t_0)$ ,向量值函数f(t), if  $\exists r_0, \forall \varepsilon > 0, \exists \delta, when$   $0 < |t - t_0| < \delta, |f(t) - r_0| < \varepsilon, then$   $\lim_{t \to t_0} f(t) = r_0$   $t \in u(t_0)$ ,向量值函数f(t), if  $\lim_{t \to t_0} f(t) = f(t_0), f(t)$  在 $t_0$ 连续  $t \in D$ ,,向量值函数f(t), if  $D_1 \subset D, D_1$ 内每点连续, $D_1$ 上连续 极限向量为r = f(t)

校院同重*为*r - f(t)  $t \in U(t_0)$ ,向量值函数f(t),if  $\exists \lim_{\Delta t \to 0} \frac{\Delta r}{\Delta t} = \lim_{\Delta t \to 0} \frac{f(t_0 + \Delta t) - f(t_0)}{\Delta t}$ ,then 在 $t_0$ 导数或导向量, 记为 $f'(t_0)$ , $\frac{dr}{dt}|_{t=t_0}$ 

$$f^{'}\left(t_{0}\right)=f_{1}^{'}\left(t_{0}\right)i+f_{2}^{'}\left(t_{0}\right)j+f_{3}^{'}\left(t_{0}\right)k$$
 
$$\frac{d}{dt}C=0$$
 
$$\frac{d}{dt}\left[cu\left(t\right)\right]=cu^{'}\left(t\right)$$
 向量值函数 $u\left(t\right),v\left(t\right),$ 数量值函数 $\varphi\left(t\right)\Rightarrow\frac{d}{dt}\left[u\left(t\right)\pm v\left(t\right)\right]=u^{'}\left(t\right)+v^{'}\left(t\right)$  
$$\frac{d}{dt}\left[u\left(t\right)\cdot v\left(t\right)\right]=\varphi^{'}\left(t\right)v\left(t\right)+\varphi\left(t\right)v^{'}\left(t\right)$$
 
$$\frac{d}{dt}\left[u\left(t\right)\cdot v\left(t\right)\right]=u^{'}\left(t\right)\cdot v\left(t\right)+u\left(t\right)\cdot v^{'}\left(t\right)$$
 
$$\frac{d}{dt}\left[u\left(t\right)\times v\left(t\right)\right]=u^{'}\left(t\right)\times v\left(t\right)+u\left(t\right)\times v^{'}\left(t\right)$$
 
$$\frac{d}{dt}\left[u\left(t\right)\times v\left(t\right)\right]=u^{'}\left(t\right)\times v\left(t\right)+u\left(t\right)\times v^{'}\left(t\right)$$
 
$$\frac{d}{dt}u\left[\varphi\left(t\right)\right]=\varphi^{'}\left(t\right)u^{'}\left[\varphi\left(t\right)\right]$$

 $f'(t_0) = \lim_{t \to t_0} \frac{\Delta r}{\Delta t}$ 与曲线相切

## 9.6.2 空间曲线的切线与法平面

$$\Gamma\left\{\begin{array}{l} x=\varphi\left(t\right),\\ y=\psi\left(t\right),\\ z=\omega\left(t\right),\\ z=\omega\left(t\right),\\ \end{array}\right. \quad t\in\left[\alpha,\beta\right]\Rightarrow\frac{x-x_{0}}{\varphi'\left(t\right)}=\frac{y-y_{0}}{\varphi'\left(t\right)}=\frac{z-z_{0}}{\omega'\left(t\right)}\\ z=\omega\left(t\right),\\ \Gamma\left\{\begin{array}{l} y=\psi\left(x\right),\\ z=\omega\left(x\right),\\ \end{array}\right. \Rightarrow\left\{\begin{array}{l} x=x,\\ y=\psi\left(x\right),\\ z=\omega\left(x\right),\\ \end{array}\right. \Rightarrow \left\{\begin{array}{l} x=x,\\ y=\psi\left(x\right),\\ z=\omega\left(x\right),\\ \end{array}\right. \Rightarrow \left\{\begin{array}{l} x=x,\\ y=\psi\left(x\right),\\ z=\omega\left(x\right),\\ \end{array}\right. \Rightarrow \left\{\begin{array}{l} x=x_{0}\\ y=\psi\left(x\right),\\ y=\psi$$

### 9.6.3 曲面的切平面与法线

$$\sum F(x,y,z) = 0$$
任意曲线 $\Gamma$ 

$$\begin{cases} x = \varphi(t), \\ y = \psi(t), & (\alpha < t < \beta), \\ z = \omega(t), \end{cases}$$

$$t = t_0 对应M(x_0, y_0, z_0)$$
曲线 $\Gamma$ 在曲面  $\Sigma$  上,过 $M$ 点
$$F[\varphi(t), \psi(t), \omega(t)] = 0,$$

$$F_x|_M \varphi'(t_0) + F_y|_M \psi'(t_0) + F_z|_M \omega'(t_0)$$

$$= (F_x|_M, F_z|_M, F_z|_M) \cdot (\varphi'(t_0), \psi'(t_0), \omega'(t_0))$$

$$= n \cdot s = 0,$$

任一过M曲线切线垂直过M向量n, 切线共面, 称为曲面切平面

 $\Rightarrow \begin{array}{l} F_{x}|_{M}\left(x-x_{0}\right)+F_{z}|_{M}\left(y-y_{0}\right)+F_{z}|_{M}\left(z-z_{0}\right)=0\\ \frac{(x-x_{0})}{F_{x}|_{M}}=\frac{(y-y_{0})}{F_{x}|_{M}}=\frac{(z-z_{0})}{F_{x}|_{M}} \end{array}$ 

## 9.7 方向导数与梯度

### 9.7.1 方向导数

f(x,y) 在 $P_0(x_0,y_0)$  可微分,该点任意方向,方向导数存在,  $\frac{\partial f}{\partial l}|_{(x_0,y_0)} = f_x(x_0,y_0)\cos\alpha + f_y(x_0,y_0)\cos\beta$  f(x,y,z),  $\frac{\partial f}{\partial l}|_{(x_0,y_0,z_0)} = f_x(x_0,y_0,z_0)\cos\alpha + f_y(x_0,y_0,z_0)\cos\beta + f_z(x_0,y_0,z_0)\cos\gamma$ 

#### 9.7.2 梯度

 $f\left(x,y\right),D$ 內连续偏导数,  $\forall P_{0}\in D,\mathbf{grad}f\left(x_{0},y_{0}\right)=\Delta f\left(x_{0},y_{0}\right)=f_{x}|_{P_{0}}i+f_{y}|_{p_{0}}j,$ 梯度,  $\Delta=\frac{\partial}{\partial x}i+\frac{\partial}{\partial y}j$ 向量微分算子

$$f(x,y) 在 (x_0,y_0) 可微分,$$
  
单位向量 $e_l = (\cos \alpha, \cos \beta)$   
, 
$$\frac{\partial f}{\partial l}|_{(x_0,y_0)} = f_x(x_0,y_0) \cos \alpha + f_y(x_0,y_0) \cos \beta$$
$$= \mathbf{grad} f(x_0,y_0) \cdot e_l$$
$$= |\mathbf{grad} f(x_0,y_0)| \cos \theta, \theta = (\mathbf{grad} \widehat{f(x_0,y_0)}, e_l)$$

単位法向量
$$n = \frac{1}{k} (f_x|_p, f_y|_p)$$
  
世面  $\sum z = f(x,y)$ , 等值线 $Lf(x,y) = 0$ ,  $P_0(x_0,y_0)$ ,  
记 $k = \sqrt{f_x^2(x_0,t_0) + f_y^2(x_0,y_0)}$ ,  
⇒   
単位法向量 $n = \frac{1}{k} (f_x|_p, f_y|_p)$   
 $= \frac{\Delta f(x_0,y_0)}{|\Delta f(x_0,y_0)|}$   
 $\Delta f(x_0,y_0) = |\Delta f(x_0,y_0)| n = \frac{\partial f}{\partial n}n$   
梯度 = 梯度的模 梯度的方向

$$\mathbf{grad}f = \Delta f = f_x|_{P_0}i + f_y|_{P_0}j + f_z|_{P_0}k,$$
  $f\left(x,y,z\right),G$ 内连续偏导数,  $P_0\left(x_0,y_0,z_0\right)$ ,等值面 $f\left(x,y,z\right) = c$  等值面法线方向 $n$ 

空间区域 $G \forall M \in G \rightarrow$ 数量f(M), G内数量场 空间区域 $G \quad \forall M \in G \rightarrow 向量f(M), G$ 内向量场 if F(M) 是f(M) 的梯度 then f(M) 势函数,F(M) 势场  $\frac{m}{r}$ 引力势,  $\operatorname{grad} \frac{m}{r}$ 引力场

#### 多元函数的极值及其求法 9.8

## 9.8.1 多元函数的极值及最大值最小值

$$if \quad \exists U\left(P_{0}\right)\subset D, \forall\left(x,y\right)\neq P_{0}, f\left(x,y\right)< f\left(x_{0},y_{0}\right), then \quad 极大值f\left(x_{0},y_{0}\right)$$
 
$$D,z=f\left(x,y\right), P_{0}\left(x_{0},y_{0}\right)\in D, \quad if \quad \exists U\left(P_{0}\right)\subset D, \forall\left(x,y\right)\neq P_{0}, f\left(x,y\right)> f\left(x_{0},y_{0}\right), then \quad 极小值f\left(x_{0},y_{0}\right)$$
 极大值,极小值统称极值 
$$if \quad z=f\left(x,y\right)\triangleq \left(x_{0},y_{0}\right) \neq 0, f\left(x_{0},y_{0}\right) \neq 0, f\left(x_{0},y_{0}\right)=0, f_{y}\left(x_{0},y_{0}\right)=0$$
 
$$if \quad f_{x}\left(x_{0},y_{0}\right)=0, f_{y}\left(x_{0},y_{0}\right)=0, then \quad \text{驻点}\left(x_{0},y_{0}\right)$$
 
$$f_{x}\left(x_{0},y_{0},z_{0}\right)=0, f_{y}\left(x_{0},y_{0},z_{0}\right)=0, f_{y}\left(x_{0},y_{0},z_{0}\right)=0$$
 
$$z=f\left(x,y\right)\triangleq \left(x_{0},y_{0}\right) \neq 0, f_{y}\left(x_{0},y_{0}\right)=0, f_{y}\left(x_{0},y_{0}\right)=0 \Rightarrow 0$$
 
$$z=f\left(x,y\right)\triangleq \left(x_{0},y_{0}\right) \Rightarrow 0, f_{y}\left(x_{0},y_{0}\right)=0, f_{y}\left(x_{0},y_{0}\right)=0 \Rightarrow 0$$
 
$$z=f\left(x,y\right)\triangleq \left(x_{0},y_{0}\right) \Rightarrow 0, f_{y}\left(x_{0},y_{0}\right)=0 \Rightarrow 0$$
 
$$z=f\left(x,y\right)\triangleq \left(x_{0},y_{0}\right)\Rightarrow 0, f_{y}\left(x_{0},y_{0}\right)=0 \Rightarrow 0$$
 
$$z=f\left(x_{0},y_{0}\right)\Rightarrow 0, f_{y}\left(x_{0},y_{0}\right)=0 \Rightarrow 0$$
 
$$z=f\left(x_{0},y_{0}\right)\Rightarrow 0, f_{y}\left(x_{0},y_{0}\right)\Rightarrow 0$$
 
$$z=f\left(x_{0},y_{0}\right)\Rightarrow 0, f_{y}\left(x_{0},y_{0}\right)\Rightarrow 0$$
 
$$z=f\left(x_{0},y_{0}\right)\Rightarrow 0$$
 
$$z=f\left(x_{0},y_$$

#### 9.8.2 条件极值 拉格朗日数乘法

无条件极值,条件极值;条件极值到无条件极值

$$(x_{o},y_{0})$$
 的某邻域内 $z = f(x,y)$  ,  $\varphi(x,y)$  , 有连续一阶导数  $\varphi(x,y) = 0$  (条件)  $\rightarrow y = \varphi(x)$  ,  $z = f(x,\varphi(x))$  (函数) 
$$L(x,y) = f(x,y) + \lambda \varphi(x,y) \Rightarrow \begin{cases} L_{x}(x_{0},y_{0}) + f_{y}(x_{0},y_{0}) \frac{dy}{dx}|_{x=x_{0}} = 0 \\ f_{x}(x_{0},y_{0}) - f_{y}(x_{0},y_{0}) \frac{\varphi_{x}(x_{0},y_{0})}{\varphi_{y}(x_{0},y_{0})} = 0 \end{cases}$$
 拉格朗日函数 $L$ , 拉格朗日承子人  $\varphi(x_{0},y_{0}) = 0$   $\varphi(x_{0},y_{0}) = 0$   $\varphi(x_{0},y_{0}) = 0$   $\varphi(x_{0},y_{0}) = 0$   $\varphi(x_{0},y_{0},x_{0}) = 0$   $\varphi(x_{0},y_{0},x_{0},x_{0}) = 0$ 

### 9.8.3 二元函数的泰勒公式

$$z = f(x,y)$$
在点 $P_0(x_0,y_0)$ 某邻域内连续,
$$f(x_0+h,y_0+k) = f(x_0,y_0) + \left(h\frac{\partial}{\partial x} + k\frac{\partial}{\partial y}\right) f(x_0,y_0)$$
$$\Rightarrow \frac{1}{2!} \left(h\frac{\partial}{\partial x} + k\frac{\partial}{\partial y}\right)^2 f(x_0,y_0) + \dots + \frac{1}{n!} \left(h\frac{\partial}{\partial x} + k\frac{\partial}{\partial y}\right)^m f(x_0,y_0)$$
$$\frac{1}{(n+1)!} \left(h\frac{\partial}{\partial x} + k\frac{\partial}{\partial y}\right)^{n+1} f(x_0+\theta h,y_0+\theta k) \quad (0<\theta<1)$$

 $\psi\left(x, y, z, t\right) = 0$ 

证明: 
$$\Phi\left(t\right) = f\left(x_{0} + h, y_{0} + k\right) \left(0 \leqslant t \leqslant 1\right)$$

$$\Phi^{(n)}\left(t\right) = \left(h\frac{\partial}{\partial x} + k\frac{\partial}{\partial y}\right)^{n} f\left(x_{0} + ht, y_{0} + kt\right)$$

$$\Phi\left(t\right) = \Phi\left(0\right) + \Phi'\left(0\right) + \frac{1}{2}\Phi''\left(0\right) + \dots + \frac{1}{n!}\Phi^{(n)}\left(0\right) + \frac{1}{(n+1)!}\Phi^{(n+1)}\left(\theta t\right) \left(0 < \theta < 1\right) \left(0\right)$$

$$\Phi\left(1\right) = \Phi\left(0\right) + \Phi'\left(0\right) + \frac{1}{2}\Phi''\left(0\right) + \dots + \frac{1}{n!}\Phi^{(n)}\left(0\right) + \frac{1}{(n+1)!}\Phi^{(n+1)}\left(\theta\right) \left(0 < \theta < 1\right) \left(0\right)$$

$$n = 0 \text{ By } f\left(x_{0} + h, y_{0} + k\right) - f\left(x_{0}, y_{0}\right) = hf_{x}\left(x_{0} + \theta h, y_{0} + \theta k\right) + kf_{y}\left(x_{0} + \theta h, y_{0} + \theta k\right)$$

$$f\left(x, y\right), \left(x, y\right) \in D, f_{x}\left(x, y\right) \equiv 0, f_{y}\left(x, y\right) \equiv 0, f\left(x, y\right) = c$$

## 9.8.4 极值充分证明

$$\begin{split} \Delta f &= f\left(x,y\right) - f\left(x_{0},y_{0}\right) \\ &= \left[h\frac{\partial}{\partial x} + k\frac{\partial}{\partial y}\right] f\left(x_{0},y_{0}\right) + \frac{1}{2} \left[h\frac{\partial}{\partial x} + k\frac{\partial}{\partial y}\right]^{2} f\left(x_{0} + \theta h, y_{0} + \theta k\right) \\ &f_{x}\left(x_{0},y_{0}\right) = 0, f_{y}\left(x_{0},y_{0}\right) = 0 \\ &= \frac{1}{2} \left[h\frac{\partial}{\partial x} + k\frac{\partial}{\partial y}\right]^{2} f\left(x_{0} + \theta h, y_{0} + \theta k\right) \\ &= \frac{1}{2} \left[h^{2}f_{xx} + 2hkf_{xy} + k^{2}f_{yy}\right] \\ &= \frac{1}{2f_{xx}} \left(h^{2}f_{xx}^{2} + 2hkf_{xy}f_{xx} + k^{2}f_{xy}^{2} - k^{2}f_{xy}^{2} + k^{2}f_{yy}f_{xx}\right) \\ &= \frac{1}{2f_{xx}} \left[\left(hf_{xx} + kf_{xy}\right)^{2} + k^{2}\left(f_{xx}f_{yy} - f_{xy}^{2}\right)\right] \\ A &= f_{xx}, C &= f_{yy}, B &= f_{xy} \\ AC - B^{2} &> 0 \\ A &= 0, f\left(x, y\right) > f\left(x_{0}, y_{0}\right), \\ A &= f_{xy}, \\ AC - B^{2} &= 0 \end{aligned}$$

$$\begin{cases} A &> 0, f\left(x, y\right) > f\left(x_{0}, y_{0}\right), \\ A &\neq C = 0, k = h, \\ A &= f_{xy}, \\ A &= C = 0, k = h, \\ A &= f_{xy}, \\ A &= C = 0, k = h, \\ A &= f_{xy}, \\ A &= C = 0, k = h, \\ A &= f_{xy}, \\ A &= C &= 0, k = h, \\ A &= f_{xy}, \\ A &= C &= 0, k = h, \\ A &= f_{xy}, \\ A &= f_{x$$

### 9.8.5 最小二乘法

 $y_i$ 数据  $\Rightarrow f(t) = at + b$ 线性经验公式  $M = \sum [y_i - f(t_i)]^2 = \sum [y_i - (at_i + b)]^2$  偏差平方和, M 最小为条件选择常数 a,b 的方法,最小二乘法  $\sqrt{M}$ 均方误差

非线性到线性
$$M_{min}(a,b)$$
  $\Rightarrow$ 

$$\begin{cases}
M_{a}(a,b) = 0 \\
M_{b}(a,b) = 0 \\
\frac{\partial M}{\partial a} = -2t_{i} \sum [y_{i} - (at_{i} + b)] = 0 \\
\frac{\partial M}{\partial b} = -2 \sum [y_{i} - (at_{i} + b)] = 0 \\
\sum t_{i}y_{i} - a \sum t_{i}^{2} - b \sum y_{i} = 0 \\
\sum t_{i}y_{i} - bn = 0
\end{cases}$$

$$\Rightarrow$$

$$b = \frac{\begin{vmatrix} \sum t_{i}y_{i} & \sum y_{i} \\ \sum t_{i}y_{i} & n \end{vmatrix}}{\begin{vmatrix} \sum t_{i}^{2} & \sum t_{i}y_{i} \\ \sum t_{i}y_{i} & \sum t_{i}y_{i} \end{vmatrix}}$$

## 10 重积分

## 10.1 二重积分的概念与性质

### 10.1.1 二重积分的概念

### 曲顶柱体的体积

### 10.1.2 二重积分的性质

$$\begin{split} \int\!\!\int_{D}\left[\alpha f+\beta g\right]d\sigma&=\alpha\int\!\!\int_{D}fd\sigma+\beta\int\!\!\int_{D}gd\sigma\\ \int\!\!\int_{D}fd\sigma&=\int\!\!\int_{D_{1}}fd\sigma+\int\!\!\int_{D_{2}}fd\sigma\\ \int\!\!\int_{D}1\cdot d\sigma&=\int\!\!\int_{D}\cdot d\sigma=\sigma\\ \int\!\!\int_{D}fd\sigma&\leqslant\int\!\!\int_{D}gd\sigma,f\leqslant g\\ m\sigma&\leqslant\int\!\!\int_{D}fd\sigma&\leqslant M\sigma,m\leqslant f\leqslant M\\ \int\!\!\int_{D}fd\sigma&=f\left(\xi,\eta\right)\sigma\quad\left(\xi,\eta\right)\in D \end{split}$$

## 10.2 二重积分的计算法

### 10.2.1 直角坐标计算二重积分

$$x \mathbb{E} \left\{ \begin{array}{l} D: \varphi_{1}\left(x\right) \leqslant y \leqslant \varphi_{1}\left(x\right), a \leqslant x \leqslant b \\ A\left(x_{0}\right) = \int_{\varphi_{1}\left(x_{0}\right)}^{\varphi_{2}\left(x_{0}\right)} f\left(x_{0}, y\right) dy \\ V = \int_{a}^{b} A\left(x\right) dx = \int_{a}^{b} \left[ \int_{\varphi_{1}\left(x\right)}^{\varphi_{2}\left(x\right)} f\left(x, y\right) dy \right] dx = \int_{a}^{b} dx \int_{\varphi_{1}\left(x\right)}^{\varphi_{2}\left(x\right)} f\left(x, y\right) dy = \iint_{D} f\left(x, y\right) d\sigma \\ D: \psi_{1}\left(y\right) \leqslant x \leqslant \psi_{1}\left(y\right), a \leqslant y \leqslant b \\ A\left(y_{0}\right) = \int_{\psi_{1}\left(y_{0}\right)}^{\psi_{2}\left(y_{0}\right)} f\left(x, y_{0}\right) dx \\ V = \int_{a}^{b} A\left(y\right) dy = \int_{a}^{b} \left[ \int_{\psi_{1}\left(y\right)}^{\psi_{2}\left(y\right)} f\left(x, y\right) dx \right] dy = \int_{a}^{b} dy \int_{\psi_{1}\left(y\right)}^{\psi_{2}\left(y\right)} f\left(x, y\right) dx = \iint_{D} f\left(x, y\right) d\sigma \\ 非 x # y 型, 分割积分面 \end{array} \right.$$

### 10.2.2 极坐标计算二重积分

$$\begin{split} S_{\widehat{\mathbb{M}}} &= \frac{r^2 \theta}{2} \\ \Delta \sigma &= \frac{1}{2} \left[ \left( r + \Delta r \right)^2 - r^2 \right] \Delta \theta = \frac{1}{2} \left[ \Delta r^2 + 2r \Delta r \right] \Delta \theta = \frac{1}{2} \left[ \Delta r + 2r \right] \Delta r \Delta \theta = \overline{r} \Delta r \Delta \theta \\ \lim_{\lambda \to 0} \sum f \left( \xi_i, \eta_i \right) \Delta \sigma_i &= \lim_{\lambda \to 0} \sum f \left( \overline{r} \cos \overline{\theta}, \overline{r} \sin \overline{\theta} \right) \overline{r} \Delta r \Delta \theta \\ \iint_D f \left( x, y \right) d\sigma &= \iint_D f \left( x, y \right) dx dy = \iint_D f \left( r \cos \theta, r \sin \theta \right) r dr d\theta \\ \iint_D f \left( r \cos \theta, r \sin \theta \right) r dr d\theta &= \int_a^b \left[ \int_{\varphi_1(\theta)}^{\varphi_2(\theta)} f \left( r \cos \theta, r \sin \theta \right) r dr \right] d\theta \\ \sigma &= \iint_D r dr d\theta = \frac{1}{2} \int_a^b \left[ \varphi_2 \left( \theta \right)^2 - \varphi_1 \left( \theta \right)^2 \right] d\theta = \frac{1}{2} \int_a^b \varphi_2 \left( \theta \right)^2 d\theta \end{split}$$

## 10.2.3 二重积分换元法

# tikz test

