

高数基础班 (17)

17	多元函数微分法及举例（复合函数微分法；隐函数微分法）	P129-P134
----	----------------------------	-----------



还不关注，
你就慢了



中国大学MOOC

×

有道考神

23武忠祥考研

第二节 多元函数微分法

本节内容要点

一. 考试内容概要

(一) 复合函数微分法

(二) 隐函数微分法

二. 常考题型与典型例题

题型一 复合函数的偏导数与全微分

题型二 隐函数的偏导数与全微分

考试内容概要

(一) 复合函数的微分法

定理4 设 $u = u(x, y)$, $v = v(x, y)$ 在点 (x, y) 处有对 x 及对 y 的偏导数, 函数 $z = f(u, v)$ 在对应点 (u, v) 处有连续偏导数, 则 $z = f[u(x, y), v(x, y)]$ 在点 (x, y) 处的两个偏导数存在, 且有

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial x},$$

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

全微分形式的不变性

设函数 $z = f(u, v)$, $u = u(x, y)$ 及 $v = v(x, y)$ 都有连续的偏导数, 则复合函数 $z = f[u(x, y), v(x, y)]$ 的全微分

$$dz = \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy = \frac{\partial z}{\partial u} du + \frac{\partial z}{\partial v} dv.$$

$$y = f(u), u = g(x) \quad \text{或} \quad y = f[g(x)]$$

$$y'_x = y'_u u'_x$$
$$dy = y'_x dx = f'(u) g'(x) dx$$

$$= y'_u du$$

树状图: $z \rightarrow u \rightarrow x, y$ 和 $z \rightarrow v \rightarrow x, y$. 节点 u 和 v 下方分别标有 ① 和 ②.

(二) 隐函数的微分法

1) 由方程 $F(x, y) = 0$ 确定的隐函数 $y = y(x)$

$$y' = -\frac{F'_x}{F'_y}.$$

2) 由方程 $F(x, y, z) = 0$ 确定的隐函数 $z = z(x, y)$

若 $F(x, y, z)$ 在点 $P(x_0, y_0, z_0)$ 的某一邻域内有连续偏导数, 且 $F(x_0, y_0, z_0) = 0$, $F'_z(x_0, y_0, z_0) \neq 0$. 则方程 $F(x, y, z) = 0$ 在点 (x_0, y_0, z_0) 的某邻域可唯一确定一个有连续偏导数的函数 $z = z(x, y)$, 并有

$$\frac{\partial z}{\partial x} = -\frac{F'_x}{F'_z},$$

$$\frac{\partial z}{\partial y} = -\frac{F'_y}{F'_z}.$$

常考题型与典型例题

常考题型

题型一 复合函数的偏导数与全微分

题型二 隐函数的偏导数与全微分

一.复合函数偏导数与全微分

【例1】(2011年1) 设函数 $F(x, y) = \int_0^{xy} \frac{\sin t}{1+t^2} dt$, 则

$$\left. \frac{\partial^2 F}{\partial x^2} \right|_{\substack{x=0 \\ y=2}} = \underline{\hspace{2cm}}.$$

【解1】 $\frac{\partial F}{\partial x} = \frac{y \sin xy}{1+x^2 y^2}$ ✓

$$\frac{\partial^2 F}{\partial x^2} = \frac{y^2 \cos(xy)(1+x^2 y^2) - 2xy^3 \sin xy}{(1+x^2 y^2)^2} \quad ?$$

故 $\left. \frac{\partial^2 F}{\partial x^2} \right|_{\substack{x=0 \\ y=2}} = 4.$

【例1】(2011年1) 设函数 $F(x, y) = \int_0^{xy} \frac{\sin t}{1+t^2} dt$, 则

$$\checkmark \frac{\partial^2 F}{\partial x^2} \bigg|_{\substack{x=0 \\ y=2}} = \checkmark \frac{\quad}{\quad} \cdot \varphi'(0)$$

先代后求

【解2】 $\frac{\partial F}{\partial x} = \frac{y \sin xy}{1+x^2 y^2}$

$$F_x(x, 2) = \frac{2 \overset{2x}{\sin 2x}}{1+4x^2} = \varphi(x),$$

$$\varphi(0) = 0$$

$$\varphi'(0) = \lim_{x \rightarrow 0} \frac{\varphi(x)}{x} = 4$$

【例2】(2011年3) 设 $z = (1 + \frac{x}{y})^{\frac{x}{y}}$ 则 $dz|_{(1,1)} = \underline{\hspace{2cm}} \cdot$ [[1 + 2 ln 2](dx - dy)]

【解1】 令 $\frac{x}{y} = u$, $z = (1+u)^u$, $dz = \underline{z'_u} du$ $d\frac{x}{y}$
 $z = e^{u \ln(1+u)}$ $dz = e^{u \ln(1+u)} \left[\ln(1+u) + \frac{u}{1+u} \right] \frac{y dx - x dy}{y^2}$
 $dz|_{(1,1)} = 2 \left[\ln 2 + \frac{1}{2} \right] (dx - dy) = (1 + 2 \ln 2)(dx - dy) \quad u=1$

【解2】 $z(x,1) = \underline{(1+x)^x} = e^{x \ln(1+x)}$ 先代后求
 $z_x(x,1) = e^{x \ln(1+x)} \left[\ln(1+x) + \frac{x}{1+x} \right]$, $\underline{z_x(1,1)} = 2 \left[\ln 2 + \frac{1}{2} \right] = \underline{2 \ln 2 + 1}$
 $z(1,y) = \underline{(1+\frac{1}{y})^{\frac{1}{y}}}$ $\underline{\frac{1}{y} = u}$ $\underline{(1+u)^u}$ $z_y(1,y) = \underline{\left[(1+u)^u \right]_u} \underline{\left(-\frac{1}{y^2} \right)}$, $z_y(1,1) = \underline{-(2 \ln 2 + 1)}$

【例3】(2007年, 1) 设 $f(u, v)$ 为二元可微函数, $z = f(\check{x}^y, \check{y}^x)$,

则 $\frac{\partial z}{\partial x} = \underline{\hspace{2cm}}.$

$$[yx^{y-1}f_1 + y^x \ln y f_2]$$

$$x^y.$$

【解】

$$\frac{\partial z}{\partial x} = f_1 \cdot y x^{y-1} + f_2 y^x \ln y$$

$$a^x$$

【例4】(2017年1, 2) 设函数 $f(u, v)$ 具有2阶连续导数,

$$y = f(\underbrace{e^x}_{\checkmark}, \underbrace{\cos x}_{\checkmark}), \text{ 求 } \left. \frac{dy}{dx} \right|_{x=0}, \underbrace{\left. \frac{d^2 y}{dx^2} \right|_{x=0}}. \quad \left[\left. \frac{dy}{dx} \right|_{x=0} = f'_u(1,1), \left. \frac{d^2 y}{dx^2} \right|_{x=0} = f''_{uu}(1,1) + f''_{uv}(1,1) - f''_{vv}(1,1) \right]$$

【解】 $\frac{dy}{dx} = \underbrace{f_1}_{\checkmark} \cdot e^x + \underbrace{f_2}_{\checkmark}(-\sin x)$

$\frac{dy}{dx} \Big|_{x=0} = f_1(1,1)$ ✓ $\frac{d^2 y}{dx^2} = f_{11}(1,1) + f_{12}(1,1) - f_{22}(1,1)$

$$\begin{aligned} \frac{d^2 y}{dx^2} = & f_{11} e^{2x} + \underbrace{f_{12}}_{\checkmark} e^x + f_{22}(\sin^2 x) + \underbrace{f_{21}}_{\checkmark}(-\cos x) \\ & + f_{12}(-e^x \sin x) \quad f_{21}(-e^x \sin x) \end{aligned}$$

【例5】(2019年3) 设函数 $f(u, v)$ 具有2阶连续偏导数, 函数

$$g(x, y) = xy - f(x+y, x-y), \text{ 求 } \frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial x \partial y} + \frac{\partial^2 g}{\partial y^2}. \quad [1 - 3f_{11} - f_{22}]$$

$$f_{12} - f_{21} = 0$$

【解】 $\frac{\partial g}{\partial x} = y - f_1 - f_2, \quad \frac{\partial^2 g}{\partial x^2} = -[f_{11} + f_{12}] - [f_{21} + f_{22}]$

$$\frac{\partial^2 g}{\partial x \partial y} = 1 - [f_{11} - f_{12}] - [f_{21} - f_{22}]$$

$$\frac{\partial g}{\partial y} = x - f_1 + f_2, \quad \frac{\partial^2 g}{\partial y^2} = -[f_{11} - f_{12}] + [f_{21} - f_{22}]$$

$$\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial x \partial y} + \frac{\partial^2 g}{\partial y^2} = 1 - 3f_{11} - f_{22}$$

【例6】(2009年2) 设 $z = f(\underline{x+y}, \underline{x-y}, \underline{xy})$, 其中 f 具有二阶

连续偏导数, 求 dz 与 $\frac{\partial^2 z}{\partial x \partial y}$.

$$dz = f_1 d(x+y) + f_2 d(x-y) + f_3 d(xy)$$

【解】 $\frac{\partial z}{\partial x} = f_1' + f_2' + yf_3'$ $\frac{\partial z}{\partial y} = f_1' - f_2' + xf_3'$

$$= f_1'(dx+dy) + f_2'(dx-dy) + f_3'(ydx+xdy)$$

$$= (f_1' + f_2' + yf_3')dx + (f_1' - f_2' + xf_3')dy$$

$$\frac{\partial^2 z}{\partial x \partial y} = f_{11}'' - f_{12}'' + xf_{13}'' + f_{21}'' - f_{22}'' + xf_{23}'' + f_3' + y(f_{31}'' - f_{32}'' + xf_{33}'')$$

$$= f_{11}'' + (x+y)f_{13}'' - f_{22}'' + (x-y)f_{23}'' + xyf_{33}'' + f_3'$$

【例7】(2011年1, 2) 设函数 $z = f(xy, yg(x))$ ，其中函数 f 具有二阶连续偏导数，函数 $g(x)$ 可导且在 $x = 1$ 处取得极值

$g(1) = 1$. 求 $\left. \frac{\partial^2 z}{\partial x \partial y} \right|_{\substack{x=1 \\ y=1}}$.

$g'(1) = 0$

【解1】由 $z = f(xy, yg(x))$ 知

$$\frac{\partial z}{\partial x} = yf'_1 + yg'(x)f'_2,$$

$$\frac{\partial^2 z}{\partial x \partial y} = f'_1 + y[xf''_{11} + g(x)f''_{12}] + g'(x)f'_2 + yg'(x)[xf''_{21} + g(x)f''_{22}].$$

由题意 $g(1) = 1, g'(1) = 0$ ，在上式中令 $x = 1, y = 1$ 得

$$\left. \frac{\partial^2 z}{\partial x \partial y} \right|_{\substack{x=1 \\ y=1}} = f'_1(1,1) + f''_{11}(1,1) + f''_{12}(1,1).$$

【例7】(2011年1, 2) 设函数 $z = f(xy, yg(x))$, 其中函数 f 具有二阶连续偏导数, 函数 $g(x)$ 可导且在 $x = 1$ 处取得极值

$g(1) = 1$. 求 $\frac{\partial^2 z}{\partial x \partial y} \Big|_{\substack{x=1 \\ y=1}}$ ✓ ✓

【解2】由 $z = f(xy, yg(x))$ 知

$$\frac{\partial z}{\partial x} = yf'_1 + \underline{yg'(x)f'_2},$$

$x=1$

$g'(1) = 0$

由题意 $g(1) = 1, g'(1) = 0$, 在上式中令 $x = 1$ 得

$$z_x(1, y) = yf'_1(y, y)$$

先代后求

$$\underline{z_{xy}}(1, y) = f'_1(y, y) + y[f''_{11}(y, y) + f''_{12}(y, y)]$$

$$\frac{\partial^2 z}{\partial x \partial y} \Big|_{\substack{x=1 \\ y=1}} = f'_1(1, 1) + f''_{11}(1, 1) + f''_{12}(1, 1).$$

【例8】(2014年1, 2) 设函数 $f(u)$ 具有二阶连续导数,

$$z = f(e^x \cos y) \text{ 满足 } \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = (4z + e^x \cos y)e^{2x}.$$

若 $f(0) = 0, f'(0) = 0$, 求 $f(u)$ 的表达式。

【解】令 $e^x \cos y = u$, 则 $z = f(u)$

$$\frac{\partial z}{\partial x} = f'(u)e^x \cos y, \quad \frac{\partial z}{\partial y} = -f'(u)e^x \sin y,$$

$$\frac{\partial^2 z}{\partial x^2} = f''(u)e^{2x} \cos^2 y + f'(u)e^x \cos y$$

$$\frac{\partial^2 z}{\partial y^2} = f''(u)e^{2x} \sin^2 y - f'(u)e^x \cos y$$

$$f''(u) = 4f(u) + u, \quad f''(u) - 4f(u) = u$$

$$f(u) = C_1 e^{2u} + C_2 e^{-2u}, \quad f^* = au + b,$$

$$f(u) = -\frac{1}{4}u$$

$$f''(u)e^{2x}$$

$$r^2 - 4 = 0, r_{1,2} = \pm 2$$

$$a = -\frac{1}{4}, b = 0.$$

$$f(u) = \overset{\checkmark}{C_1} e^{2u} + \overset{\checkmark}{C_2} e^{-2u} - \frac{1}{4}u$$

$$f(0) = 0, f'(0) = 0$$

$$C_1 = \frac{1}{16}, C_2 = -\frac{1}{16},$$

$$f(u) = \frac{1}{16}(e^{2u} - e^{-2u} - 4u)$$

二、隐函数的偏导数与全微分

【例9】(2015年2, 3) 若函数 $z = z(x, y)$ 由方程

$e^{x+2y+3z} + xyz = 1$ 确定, 则 $\left. dz \right|_{(0,0)} = \underline{\hspace{2cm}}$.

【解1】由 $x = 0, y = 0$ 知 $z = 0$

方程 $e^{x+2y+3z} + xyz = 1$ 两端微分得

$$e^{x+2y+3z} (dx + 2dy + 3dz) + yzdx + xzdy + xydz = 0$$

将 $x = 0, y = 0, z = 0$ 代入上式得

$$dx + 2dy + 3dz = 0$$

则 $\left. dz \right|_{(0,0)} = -\frac{1}{3}(dx + 2dy).$

【例9】(2015年2, 3) 若函数 $z = z(x, y)$ 由方程

$e^{x+2y+3z} + \underline{xyz} = 1$ 确定, 则 $dz|_{(0,0)} = \underline{\hspace{2cm}}$.

【解2】由 $x=0, y=0$ 知 $z=0$

$z_x(0,0)$ $z_y(0,0)$

$$dz|_{(0,0)} = z_x(0,0)dx + z_y(0,0)dy$$

在 $e^{x+2y+3z} + xyz = 1$ 中令 $y=0$ 得, $e^{x+3z} = 1$, 两边对 x 求导得

$$e^{x+3z} (1 + 3z_x) = 0,$$

$$z_x(0,0) = -\frac{1}{3}$$

先代后求

同理可得 $z_y(0,0) = -\frac{2}{3}$

则 $dz|_{(0,0)} = -\frac{1}{3}(dx + 2dy).$

【例10】(1988年4) 已知 $u + e^u = xy$, 求 $\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial^2 u}{\partial x \partial y}$.

$$F(x, y, z) = 0, \quad \frac{\partial z}{\partial x} = -\frac{F_x}{F_z}$$

【解1】等式 $u + e^u = xy$ 两端对 x 求偏导得

[抄2] $u + e^u - xy = 0$

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z}$$

$$(1 + e^u) \frac{\partial u}{\partial x} = y$$

$$\frac{\partial u}{\partial x} = \frac{y}{1 + e^u}$$

$$\frac{\partial u}{\partial x} = -\frac{F_x}{F_u} = -\frac{-y}{1 + e^u} = \frac{y}{1 + e^u}$$

$$\frac{\partial u}{\partial y} = -\frac{F_y}{F_u} = -\frac{-x}{1 + e^u} = \frac{x}{1 + e^u}$$

同理可得 $\frac{\partial u}{\partial y} = \frac{x}{1 + e^u}$

[抄3] $(1 + e^u) du = y dx + x dy$

积分

$$du = \frac{y}{1 + e^u} dx + \frac{x}{1 + e^u} dy$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{(1 + e^u) - e^u \frac{\partial u}{\partial y} y}{(1 + e^u)^2} = \frac{1}{1 + e^u} - \frac{xye^u}{(1 + e^u)^3}$$

【例11】(2010年1, 2) 设函数 $z = z(x, y)$ 由方程 $F\left(\frac{y}{x}, \frac{z}{x}\right) = 0$

确定, 其中 F 为可微函数, 且 $F'_2 \neq 0$, 则 $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = (\quad)$.

- (A) x (B) z (C) $-x$ (D) $-z$

【解】 $\frac{\partial z}{\partial x} = -\frac{-\frac{y}{x^2}F_1 - \frac{z}{x^2}F_2}{\frac{1}{x}F_2}, \quad \frac{\partial z}{\partial y} = -\frac{\frac{1}{x}F_1}{\frac{1}{x}F_2},$

$$x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = -\frac{-\frac{y}{x}F_1 - \frac{z}{x}F_2}{\frac{1}{x}F_2} - \frac{\frac{y}{x}F_1}{\frac{1}{x}F_2} = z$$

故应选 (B) .

【例12】(2001年3) 设 $u = f(x, y, z)$ 有连续的一阶偏导数,

又函数 $y = y(x)$ 及 $z = z(x)$ 分别由下列两式确定:

$e^{xy} - xy = 2$ 和 $e^x = \int_0^{x-z} \frac{\sin t}{t} dt$, 求 $\frac{du}{dx}$.

【解1】
$$\frac{du}{dx} = \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \frac{dy}{dx} + \frac{\partial f}{\partial z} \frac{dz}{dx} \quad (1)$$

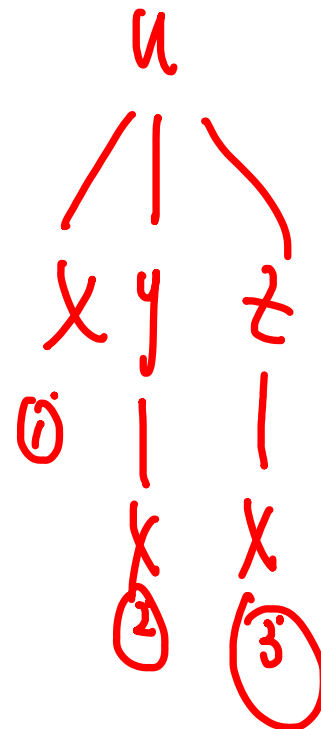
由 $e^{xy} - xy = 2$ 两边对 x 求导, 得

$$e^{xy} \left(y + x \frac{dy}{dx} \right) - \left(y + x \frac{dy}{dx} \right) = 0, \quad \frac{dy}{dx} = -\frac{y}{x}.$$

又由 $e^x = \int_0^{x-z} \frac{\sin t}{t} dt$ 两边对 x 求导, 得

$$e^x = \frac{\sin(x-z)}{x-z} \cdot \left(1 - \frac{dz}{dx} \right), \quad \frac{dz}{dx} = 1 - \frac{e^x(x-z)}{\sin(x-z)}.$$

$$\frac{du}{dx} = \frac{\partial f}{\partial x} - \frac{y}{x} \frac{\partial f}{\partial y} + \left[1 - \frac{e^x(x-z)}{\sin(x-z)} \right] \frac{\partial f}{\partial z}.$$



【例12】(2001年3) 设 $u = f(x, y, z)$ 有连续的一阶偏导数,

又函数 $y = y(x)$ 及 $z = z(x)$ 分别由下列两式确定:

$e^{xy} - xy = 2$ 和 $e^x = \int_0^{x-z} \frac{\sin t}{t} dt$, 求 $\frac{du}{dx}$.

【解2】 $du = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz$ (1)

等式 $e^{xy} - xy = 2$ 两端微分得

$$e^{xy}(ydx + xdy) - (ydx + xdy) = 0, \Rightarrow dy = -\frac{y}{x} dx$$

等式 $e^x = \int_0^{x-z} \frac{\sin t}{t} dt$ 两端微分得

$$e^x dx = \frac{\sin(x-z)}{x-z} (dx - dz) \quad dz = \left(1 - \frac{e^x(x-z)}{\sin(x-z)}\right) dx$$

$$du = \left[\frac{\partial f}{\partial x} - \frac{y}{x} \frac{\partial f}{\partial y} + \left[1 - \frac{e^x(x-z)}{\sin(x-z)} \right] \frac{\partial f}{\partial z} \right] dx$$

【例13】(2008年3) 设 $z = z(x, y)$ 是由方程 $x^2 + y^2 - z =$

$\varphi(x + y + z)$ 所确定的函数, 其中 φ 具有二阶导数, 且 $\varphi' \neq -1$.

(I) 求 dz

(II) 记 $u(x, y) = \frac{1}{x - y} \left(\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right)$, 求 $\frac{\partial u}{\partial x}$

【解1】 (I) 设 $F(x, y, z) = x^2 + y^2 - z - \varphi(x + y + z)$, 则

$$\frac{\partial z}{\partial x} = -\frac{F'_x}{F'_z} = \frac{2x - \varphi'}{1 + \varphi'} \quad \frac{\partial z}{\partial y} = -\frac{F'_y}{F'_z} = \frac{2y - \varphi'}{1 + \varphi'}$$

$$\frac{2(x-y)}{1+\varphi'}$$

$$dz = \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy = \frac{1}{1 + \varphi'} [(2x - \varphi') dx + (2y - \varphi') dy].$$

(II) 由于 $u(x, y) = \frac{2}{1 + \varphi'(x+y+z)}$, 所以

$$\frac{\partial u}{\partial x} = \frac{-2}{(1 + \varphi')^2} \left(1 + \frac{\partial z}{\partial x} \right) \varphi'' = -\frac{2(2x + 1)\varphi''}{(1 + \varphi')^3}.$$

【例13】(2008年3) 设 $z = z(x, y)$ 是由方程 $x^2 + y^2 - z =$

$\varphi(x + y + z)$ 所确定的函数, 其中 φ 具有二阶导数, 且 $\varphi' \neq -1$.

(I) 求 dz

(II) 记 $u(x, y) = \frac{1}{x - y} \left(\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right)$, 求 $\frac{\partial u}{\partial x}$

【解2】(I) 对等式 $x^2 + y^2 - z = \varphi(x + y + z)$ 两端求微分, 得

$$2x dx + 2y dy - dz = \varphi' \cdot (dx + dy + dz).$$

解出 dz , 得

$$dz = \frac{2x - \varphi'}{1 + \varphi'} dx + \frac{2y - \varphi'}{1 + \varphi'} dy.$$

(II) 同解1.



还不关注，
你就慢了



中国大学MOOC

×

有道考神