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1. (20分)

(1) 极限 $\lim_{(x,y) \rightarrow (0,0)} \frac{\sin(x^3+y^3)}{x^2+y^2}$ 是否存在? 若存在则求

其值; 不存在说明理由.

$$\text{由 } |\sin(x^3+y^3)| \leq |x^3+y^3|, \text{ 故上式} \leq \left| \frac{x^3+y^3}{x^2+y^2} \right|$$

$$= \left| \frac{x^3}{x^2+y^2} \right| + \left| \frac{y^3}{x^2+y^2} \right| \leq \left| \frac{x(x^2+y^2)}{x^2+y^2} \right| + \left| \frac{y(x^2+y^2)}{x^2+y^2} \right|$$

$$\leq |x| + |y|, \text{ 而 } \lim_{(x,y) \rightarrow (0,0)} (|x| + |y|) = 0$$

$$\text{故 } \lim_{(x,y) \rightarrow (0,0)} \frac{\sin(x^3+y^3)}{x^2+y^2} = 0 \quad \text{也可极坐标} \quad \lim_{r \rightarrow 0} r(\cos^3\theta + \sin^3\theta) = 0$$

$$(2) f(x, y, z) = \frac{x^2+y^2-z^2}{x^2+y^2+z^2} \quad \text{当 } (x, y, z) \neq (0, 0, 0) \text{ 时,}$$

$$f(0, 0, 0) = 0. \text{ 讨论在 } (0, 0, 0) \text{ 处连续性.}$$

$$\text{取 } (\frac{1}{k}, \frac{1}{k}, \frac{1}{k}), \text{ 有 } \lim_{k \rightarrow \infty} f(\frac{1}{k}, \frac{1}{k}, \frac{1}{k}) = \frac{1}{3}$$

$$\text{取 } (\frac{1}{k}, 0, 0), \text{ 有 } \lim_{k \rightarrow \infty} f(\frac{1}{k}, 0, 0) = 1. \text{ 矛盾}$$

故在此处不连续

2. (20分)

(1) 设 $x = x(u, v), y = y(u, v)$ 是由 $u = \varphi(x, y), v = \psi(x, y)$ 确定, φ, ψ 连续可微且 $\varphi'_x \psi'_y \neq \varphi'_y \psi'_x$ 考虑 $w = f(x(u, v), u, v), f$ 连续可微. 求 $\frac{\partial w}{\partial u}$ 和 $\frac{\partial w}{\partial v}$

$$\frac{\partial w}{\partial u} = f'_1 \frac{\partial x}{\partial u} + f'_2 \quad \text{而} \quad \begin{cases} \frac{\partial u}{\partial u} = 1 = \varphi'_x \frac{\partial x}{\partial u} + \varphi'_y \frac{\partial y}{\partial u} \\ \frac{\partial v}{\partial u} = 0 = \psi'_x \frac{\partial x}{\partial u} + \psi'_y \frac{\partial y}{\partial u} \end{cases}$$

$$\frac{\partial w}{\partial v} = f'_1 \frac{\partial x}{\partial v} + f'_3 \quad \begin{cases} \frac{\partial u}{\partial v} = 0 = \varphi'_x \frac{\partial x}{\partial v} + \varphi'_y \frac{\partial y}{\partial v} \\ \frac{\partial v}{\partial v} = 1 = \psi'_x \frac{\partial x}{\partial v} + \psi'_y \frac{\partial y}{\partial v} \end{cases}$$

$$\text{故由 Cramer } \frac{\partial x}{\partial u} = \frac{\psi'_y}{\psi'_x \psi'_y - \psi'_y \psi'_x}$$

$$\text{故 } \frac{\partial w}{\partial u} = f'_1 \frac{\psi'_y}{\psi'_x \psi'_y - \psi'_y \psi'_x} + f'_2$$

$$\text{同理有 } \frac{\partial w}{\partial v} = f'_1 \frac{\varphi'_y}{\varphi'_x \psi'_y - \varphi'_y \psi'_x} + f'_3$$

(2) 设 $x, y > 0, a, b$ 为实数, 求 $z = x^a y^b$ 在条件 $ax + by = 1$ 下的极大值 $M_{a,b}$, 进一步求 $M_{a,b}$ 关于 a, b 极值 $f(x, y) = z = x^a y^b$ 在限制 $\varphi(x, y) = ax + by - 1 = 0$ 下 Lagrange 函数 $F(x, y, \lambda) = x^a y^b + \lambda(ax + by - 1)$

$$\begin{cases} \frac{\partial F}{\partial x} = ay^b x^{a-1} + \lambda a = 0 & ① \\ \frac{\partial F}{\partial y} = bx^a y^{b-1} + \lambda b = 0 & ② \\ \frac{\partial F}{\partial \lambda} = ax + by - 1 = 0 & ③ \end{cases}$$

$$\text{由 } ① \text{ ② 有 } x^{a-1} y^b = x^a y^{b-1}, \text{ 即 } x = y$$

$$\text{故有唯一驻点 } (\frac{1}{a+b}, \frac{1}{a+b})$$

由题意, 此为极大值点,

$$M_{a,b} = f(\frac{1}{a+b}, \frac{1}{a+b}) = (\frac{1}{a+b})^{a+b}$$

$$\text{又由 } a, b > 0 \text{ 设 } a+b=t, \text{ 有 } M(t) = (\frac{1}{t})^t \quad (t > 0)$$

$$\text{有 } \lim_{t \rightarrow \infty} M(t) = 0, \quad \ln M(t) = -t \ln t$$

$$(\ln M(t))' = \frac{M'(t)}{M(t)} = -\ln t - 1 \quad M'(t) = (\frac{1}{t})^t (-\ln t - 1)$$

故 $t = \frac{1}{e}$ 时 $M'(t) = 0$, $M(t)$ 取极大值

$$M_{a,b,\max} = M(\frac{1}{e}) = e^{\frac{1}{e}}. \text{ 当且仅当 } a+b = \frac{1}{e} \text{ 取等}$$

3. (20分)

(1) 证: 球面 $S_1: x^2 + y^2 + z^2 = R^2$ 与锥面 $S_2: x^2 + y^2 = a^2 z^2$ 正交, 即在交点处法向量垂直.

设交于 (x_0, y_0, z_0) , 易知球面的切平面法向量为 $\vec{n}_1(x_0, y_0, z_0)$

$$\text{设 } G(x, y, z) = x^2 + y^2 - a^2 z^2$$

$$\frac{\partial G}{\partial x} = 2x \quad \frac{\partial G}{\partial y} = 2y \quad \frac{\partial G}{\partial z} = -2a^2 z$$

$$\text{故法平面 } 2x_0(x - x_0) + 2y_0(y - y_0) - 2a^2 z_0(z - z_0) = 0$$

$$\text{法向量 } \vec{n}_2(2x_0, 2y_0, -2a^2 z_0) = (x_0, y_0, -a^2 z_0)$$

$$\vec{n}_1 \cdot \vec{n}_2 = x_0^2 + y_0^2 - a^2 z_0^2 = 0. \text{ 得证}$$

(2) 求曲线 $\Gamma: x = a \sin t, y = a \cos t, z = bt$ 上各点的切线 l 的方程。当切点沿 Γ 运动时, 所有切线 l 形成曲面为 Σ , 求 Σ 上各点切平面方程.

$$\text{设点 } (x_0, y_0, z_0), \text{ 有 } \frac{\partial x}{\partial t} = a \cos t, \frac{\partial y}{\partial t} = -a \sin t$$

$$\frac{\partial z}{\partial t} = b. \text{ 故切线方向 } \vec{m}(a \cos t_0, -a \sin t_0, b)$$

$$\text{切线 } l: \frac{x - a \sin t_0}{a \cos t_0} = \frac{y - a \cos t_0}{-a \sin t_0} = \frac{z - bt_0}{b} //$$

设 l 上点, 有参数 s . 则对 $\forall t$, 有曲面

$$\Sigma: \begin{cases} x = a \sin t + s \cdot a \cos t \\ y = a \cos t - s \cdot a \sin t \\ z = bt + sb \end{cases} \quad \text{消去 } t, s \text{ 得 } t_0, s_0$$

$$x^2 + y^2 = a^2 + s^2 a^2, \quad s = \frac{z - bt}{b}, \quad t = \frac{z - sb}{b}$$

$$\text{故 } x^2 + y^2 = a^2 + \frac{a^2}{b^2} (z - bt)^2$$

$$= a^2 + \frac{a^2}{b^2} (z - b \cdot \frac{z - sb}{b})^2 ?$$

$$\text{对 } (t, s) \text{ 有 } \frac{\partial(y, z)}{\partial(t, s)} = ab s \cos t_0, \quad \frac{\partial(z, x)}{\partial(t, s)} = -ab s \sin t_0$$

$$\frac{\partial(x, y)}{\partial(t, s)} = -a^2 s_0, \quad s_0, t_0 \text{ 由 } \Sigma \text{ 方程给出}$$

$$\text{切平面 } ab s_0 \cos t_0 x - ab s_0 \sin t_0 y - a^2 s_0 z + a^2 s_0 b t_0 = 0$$

4. (15分). 证: 凸函数的极小值点, 具有全局性,

即: 设 $f(x_1, \dots, x_n)$ 是开区域 $D \subset \mathbb{R}^n$ 上连续可微的凸函数. 证: 若 $P_0 \in D$ 为 f 的极小值点, 那么也是 f 在 D 上的最小值点.

由凸函数, 对 $\forall \vec{x}, \vec{y} \in D, \lambda \in [0, 1]$ 有

$$f(\lambda \vec{x} + (1-\lambda) \vec{y}) \leq \lambda f(\vec{x}) + (1-\lambda) f(\vec{y})$$

对极小值点 \vec{P}_0 . 在 \vec{P}_0 邻域内 $\forall \vec{x}$ 有 $f(\vec{x}) \geq f(\vec{P}_0)$

对 $\forall \vec{x} \in D$, 考虑 \vec{x} 与 \vec{P}_0 连线上的点, 即 $\lambda \in [0, 1]$

$$\vec{z} = \lambda \vec{P}_0 + (1-\lambda) \vec{x}$$

$$\text{有 } f(\vec{z}) \leq \lambda f(\vec{P}_0) + (1-\lambda) f(\vec{x})$$

又由 P_0 极小值点, $\exists \delta_0 > 0$, 当 $\vec{y} \in B(\vec{P}_0, \delta_0)$

$$\text{有 } f(\vec{P}_0) \leq f(\vec{y}).$$

$$\text{取 } \vec{z} \in B(\vec{P}_0, \delta_0), \text{ 则 } f(\vec{z}) \geq f(\vec{P}_0)$$

$$\text{故 } f(\vec{P}_0) \leq \lambda f(\vec{P}_0) + (1-\lambda) f(\vec{x})$$

故 $f(\vec{x}) \geq f(\vec{P}_0)$ 对 $\forall \vec{x} \in D$ 成立, 得证

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5. (15分) 设 $z = f(x, y)$ 为有界闭区域 D 上连续函数, 在 D 内部偏导存在, 在边界上其值为 0, 在 D 内部满足 $z'_x + z'_y = f(z)$, f 严格单调, $f(0) = 0$, 证: $z(x, y) \equiv 0 \ (x, y) \in D$

由 $f(x, y)$ 在有界闭区域连续, 知 f 在 D 内可取到 $f(x)_{\min} = f(x_1, y_1)$ $f(x)_{\max} = f(x_2, y_2)$

若 $(x_1, y_1), (x_2, y_2) \in \partial D$, 则 $f_{\max} = f_{\min} = 0$

故 $f(x, y) \equiv 0$ 若在 $D \setminus \partial D$ 内为 0 同理

不妨设, 若有 $(x_2, y_2) \in \partial D$, 且 $f(x_2, y_2) > 0$

由连续性, $\exists \delta > 0$, 当 $(x, y) \in B((x_2, y_2), \delta)$

$f(x, y) > 0$, 且 (x_2, y_2) 为局部极大值

故有 $z'_x(x_2, y_2) = z'_y(x_2, y_2) = 0 = f(z)$

又由严格单调, 故 $z_2 = 0 = f(x_2, y_2)$, 矛盾.

6. (15分) 设 $f(x, y)$ 为定义在 \mathbb{R}^2 的二元函数, 关于 y 连续, 且 $\frac{\partial f}{\partial x}$ 存在, 若 $f(x, y)$ 在 P 点和 Q 点有 $\frac{\partial f}{\partial x}|_P > 0$ 和 $\frac{\partial f}{\partial x}|_Q < 0$ 证: 一定存在 M 点, 使 $\frac{\partial f}{\partial x}|_M = 0$; 进一步是否有 $M \in \overline{PQ}$

(1) 若不存在 M , 使 $\frac{\partial f}{\partial x}|_M = 0$, 由 $\frac{\partial f}{\partial x}$ 存在知 f 关于 x 连续

则对 $\forall y_0$ 固定, 则 $\frac{\partial f}{\partial x}|_{(x, y_0)}$ 恒 > 0 或恒 < 0 ①

设 $Y_1 = \{y | \frac{\partial f}{\partial x}|_{(x, y)} > 0\}$ $Y_2 = \{y | \frac{\partial f}{\partial x}|_{(x, y)} < 0\}$

有 $Y_1 \cup Y_2 = \mathbb{R}$, 若可证 Y_1, Y_2 均为开集.

则必有 - 者为 \emptyset , - 者为 \mathbb{R} , 否则不开

进而与 P 处正, Q 处负矛盾 //

// 下证 Y_1 为开集, Y_2 同理

取 $y_0 \in Y_1$, 则 $f(x, y_0)$ 关于 x 单调.

对 $\forall x_1 < x_2$, 有 $f(x_1, y_0) < f(x_2, y_0)$

取 $\varepsilon < \frac{f(x_2, y_0) - f(x_1, y_0)}{2}$

由 f 关于 y 连续, $\exists \delta_0 > 0$, s.t.

$\forall y \in U(y_0, \delta_0)$ 时 $|f(x_1, y) - f(x_1, y_0)| < \frac{\varepsilon}{2}$

且 $|f(x_2, y) - f(x_2, y_0)| < \frac{\varepsilon}{2}$

则 $f(x_2, y) - f(x_1, y) \geq f(x_2, y_0) - f(x_1, y_0) - \frac{\varepsilon}{2} - \frac{\varepsilon}{2} > 0$

由 - 元中值定理, $\exists \xi \in (x_1, x_2)$.

$f'_x(\xi, y) = \frac{f(x_2, y) - f(x_1, y)}{x_2 - x_1} > 0$

由级数① $\forall x$, $\frac{\partial f(x, y)}{\partial x}|_{y=y_1} > 0$

故 $y_1 \in Y_1$, 即 $U(y_0, \delta_0) \subset Y_1$

Y_1 开集得证 // 故 M 点存在

// ① 若 $y_P = y_Q$, 由 - 元导致介值性知存在 M

② 若 $y_P \neq y_Q$, 不妨设 $y_P < y_Q$

(i) $M_1(x_P, y_Q)$, 若 $\frac{\partial f}{\partial x}|_{M_1} \leq 0$, 同 ①

(ii) $M_2(x_Q, y_P)$, 若 $\frac{\partial f}{\partial x}|_{M_2} \geq 0$, 同 ①

(iii) $\frac{\partial f}{\partial x}|_{M_1} > 0$ 且 $\frac{\partial f}{\partial x}|_{M_2} < 0$

若不存在 M , //

(2) $f(x, y) = \begin{cases} \frac{xy}{x^2+y^2} - \frac{x}{5}, & x \neq 0 \\ 0, & x = 0 \end{cases}$ 对 $P(0, 0)$ $Q(1, 2)$

$\frac{\partial f}{\partial x}|_P = -\frac{1}{5}$

$f'_x(x, y) = \begin{cases} \frac{y(y^2-x^2)}{(x^2+y^2)^2} - \frac{1}{5}, & x, y \neq 0 \\ \frac{1}{y} - \frac{1}{5}, & x = 0, y \neq 0 \\ -\frac{1}{5}, & x, y = 0 \end{cases}$ $\frac{\partial f}{\partial x}|_Q = \frac{6}{25} - \frac{1}{5} = \frac{1}{25}$

证通径 $y = 2x$ 上
不满足 $\frac{2x(2x^2)}{25x^4} - \frac{1}{5} = 0$
($x = \frac{6}{5} > 1$)

7. (15分). 给定边长为1等边 $\triangle ABC$. 在所有

其面积的五线段中, 求出最短 L , 最长 L

若允许折线, 是否有一折线比 L 短. 无

在所有五线/二次曲线中求最短的

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1. (15分) 确定下列极限是否存在, 存在则求值

$$\lim_{(x,y,z) \rightarrow (0,0,0)} \left(\frac{xyz}{x^2+y^2+z^2} \right)^{x+y}$$

不存在. 对 $k \in \mathbb{Z}_+$, 取点列 $\{(\frac{1}{k}, \frac{1}{k}, \frac{1}{k})\}$

$$\text{有 } \lim_{k \rightarrow +\infty} \left(\frac{\frac{1}{k^3}}{\frac{3}{k^2}} \right)^{\frac{2}{k}} = \lim_{k \rightarrow +\infty} \left(\frac{1}{3k} \right)^{\frac{2}{k}} = 1$$

$$\text{再取 } \{(\frac{1}{k}, 0, 0)\} \lim_{k \rightarrow +\infty} \left(\frac{0}{\frac{1}{k^2}} \right)^{\frac{1}{k}} = 0$$

二者不等, 故极限不存在

2. (15分) 求在 $(1, -1, 1)$ 处切线与法平面

$$\begin{cases} F(x, y, z) = 3x^2y + y^2z + 2 = 0 \\ G(x, y, z) = 2xz - x^2y - 3 = 0 \end{cases}$$

$$\frac{\partial F}{\partial x} = 6xy \quad \frac{\partial F}{\partial y} = 3x^2 + 2yz \quad \frac{\partial F}{\partial z} = y^2$$

$$\frac{\partial G}{\partial x} = 2z - 2xy \quad \frac{\partial G}{\partial y} = -x^2 \quad \frac{\partial G}{\partial z} = 2x$$

$$A = \begin{pmatrix} 3x^2+2yz & y^2 \\ -x^2 & 2x \end{pmatrix} \Big|_{(1,-1,1)} = \begin{vmatrix} 1 & 1 \\ -1 & 2 \end{vmatrix} = 3$$

$$B = \begin{pmatrix} y^2 & 6xy \\ 2x & 2z-2xy \end{pmatrix} \Big|_{(1,-1,1)} = \begin{vmatrix} 1 & -6 \\ 2 & 4 \end{vmatrix} = 16$$

$$C = \begin{pmatrix} 6xy & 3x^2+2yz \\ 2z-2xy & -x^2 \end{pmatrix} \Big|_{(1,-1,1)} = \begin{vmatrix} -6 & 1 \\ 4 & -1 \end{vmatrix} = 2$$

$$\text{故切线: } \frac{x-1}{3} = \frac{y+1}{16} = \frac{z-1}{2}$$

$$\text{法平面: } 3(x-1) + 16(y+1) + 2(z-1) = 0$$

$$\text{即 } 3x + 16y + 2z + 11 = 0$$

3. (15分) 证: $x + x^2 + y^2 + (x^2 + y^2)z^2 + \sin z = 0$ 在 $(0, 0, 0)$ 的某个邻域内唯一确定隐函数 $z = f(x, y)$,并求 $f(x, y)$ 在 $(0, 0)$ 处所有二阶偏导数设为 $F(x, y, z)$. 有 $F(0, 0, 0) = 0$

$$F, F'_2(x, y, z) = 2(x^2 + y^2)z + \cos z \text{ 在 } U((0, 0), \delta) \times$$

$$U(0, \delta) \text{ 内连续, } F'_2(0, 0, 0) = 1 \neq 0$$

故唯一确定隐函数 $f(x, y) = z$ 设 f 在 $(0, 0)$ 处可 Taylor 展为 $f(x, y) = a_1x + a_2y$

$$+ b_1x^2 + b_2xy + b_3y^2 + c_1x^3 + c_2x^2y + c_3xy^2 + c_4y^3$$

$$+ o((x^2 + y^2)) \quad (x^2 + y^2 \rightarrow 0)$$

$$\text{故 } F(x, y, f(x, y)) = x + x^2 + y^2 + (x^2 + y^2)(a_1x + a_2y)$$

$$+ a_1x + a_2y + b_1x^2 + b_2xy + b_3y^2 + c_1x^3 + c_2x^2y +$$

$$c_3xy^2 + c_4y^3 - \frac{1}{6}(a_1^3x^3 + a_2^3y^3 + 3a_1^2a_2x^2y +$$

$$3a_1a_2^2xy^2) + o(f^3(x, y))$$

$$= (a_1+1)x + a_2y + (b_1+1)x^2 + b_2xy + (b_3+1)y^2$$

$$+ (c_1 - \frac{1}{6}a_1^3)x^3 + (c_2 - \frac{1}{2}a_1^2a_2)x^2y + (c_3 - \frac{1}{2}a_1a_2^2)xy^2$$

$$+ (c_4 - \frac{1}{6}a_2^3)y^3 + o(\sqrt{x^2 + y^2}) = 0$$

$$\text{故 } a_1 = -1, a_2 = 0, b_1 = -1, b_2 = 0, b_3 = -1$$

$$c_1 = -\frac{1}{6}, c_2 = 0, c_3 = 0, c_4 = 0$$

$$\text{又由 } c_1 = \frac{1}{3!} \cdot \frac{\partial^3 f(x, y)}{\partial x^3} \quad \text{有 } \frac{\partial^3 f(x, y)}{\partial x^3} = -1$$

$$\text{同理有 } \frac{\partial^3 f(x, y)}{\partial x^2 \partial y} = \frac{\partial^3 f(x, y)}{\partial x \partial y^2} = \frac{\partial^3 f(x, y)}{\partial y^3} = 0$$

4. (15分) 计算 $\iint_D (x^2 + y^2) dx dy$, D 为由 $x^2 - y^2 = 1$,

$$x^2 - y^2 = 1, xy = 2, xy = 4 \text{ 围成的闭区域}$$

5. (10分). 设 \vec{x} 是 n^2 维向量 $\vec{x} = (x_{11}, \dots, x_{1n}, \dots, x_{nn})$ 8. (10分). 同 2015 年第 5 题

考虑由下式定义的 n^2 元函数 $f: \mathbb{R}^{n^2} \rightarrow \mathbb{R}$.

$f(\vec{x}) = \det(x_{ij})$. 即 f 为其变元的 n 阶行列式.

计算 $\vec{x} \cdot \text{grad } f(\vec{x})$ 在 \vec{x}_0 处值, \vec{x}_0 由下式给出:

$$x_{kk} = k \ (k=1, 2, \dots, n), \ x_{ij} = 0 \ (i \neq j)$$

$\det(x_{ij})$. 对 x_{ij} 的编号为其代表系数

$$\text{故 } \text{grad } f(\vec{x}) = \left(\frac{\partial f}{\partial x_{11}}, \dots, \frac{\partial f}{\partial x_{nn}} \right)$$

$$\vec{x} \cdot \text{grad } f(\vec{x}) = x_{11} \cdot \frac{\partial f}{\partial x_{11}} + \dots + x_{nn} \frac{\partial f}{\partial x_{nn}}$$

$$\text{又由 } \frac{\partial f}{\partial x_{ij}} \Big|_{\vec{x}_0} = 0 \ (i \neq j) \quad \frac{\partial f}{\partial x_{kk}} \Big|_{\vec{x}_0} = \frac{n!}{k} \ (k=1, 2, \dots, n)$$

$$\text{故 } \vec{x} \cdot \text{grad } f(\vec{x}) \Big|_{\vec{x}_0} = n \cdot n!$$

6. (10分) 设 f 在 $[0, 1] \times [0, 1]$ 上 $f(x, y)$ 定义

$$f(x, y) = \begin{cases} 2^{2^n} & \frac{1}{2^n} \leq x \leq \frac{1}{2^{n-1}}, \frac{1}{2^n} \leq y \leq \frac{1}{2^{n-1}} \\ -2^{2^{n+1}} & \frac{1}{2^{n+1}} \leq x < \frac{1}{2^n}, \frac{1}{2^n} \leq y < \frac{1}{2^{n-1}} \\ 0 & \text{其他} \end{cases}$$

$$\text{计算 } \int_0^1 dy \int_0^1 f(x, y) dx \quad \text{或} \quad \int_0^1 dx \int_0^1 f(x, y) dy$$

7. (10分). 设 $z = f(x, y)$ 在开区域 $D \in \mathbb{R}^2$ 上连续.

\vec{i}_1, \vec{i}_2 是两个给定不共线方向, 若在 D 内每一点, f 沿 \vec{i}_1, \vec{i}_2 方向导数均存在且为 0, 问: 这样的函数是否是常数? 是则证明, 不是举反例

考虑 $P_1(x_1, y_1), P_2(x_2, y_2) \in D$, 为不同点

由 \vec{i}_1, \vec{i}_2 不共线, 故可线性表出任意方向

$$\text{即 } \exists a, b \in \mathbb{R}, \text{ s.t. } \vec{P_1P_2} = a\vec{i}_1 + b\vec{i}_2$$

$$\text{故 } \vec{OP_1} + a\vec{i}_1 = \vec{OP_2} \quad \text{即 } P_1 \text{ 沿 } a\vec{i}_1 \text{ 移至 } P_2(x_2, y_2)$$

由 \forall 点, 在 \vec{i}_1, \vec{i}_2 方向导数为 0, 而用 Lagrange 中值

$$\text{有 } f(x_2, y_2) - f(x_1, y_1) = \frac{\partial f(\vec{i}_1)}{\partial \vec{i}_1} (\vec{OP_2} - \vec{OP_1}) = 0$$

同理有 $f(x_2, y_2) = f(x_1, y_1)$. 故有

$$\forall (x_1, y_1), (x_2, y_2) \in D, \ f(x_1, y_1) = f(x_2, y_2) \text{ 成立, 即 } f = c$$

9. (15分) 设 $z = f(x, y)$ 是定义在整个平面上的光滑

函数, 对每个 α , 定义一元函数 $g_\alpha(t) = f(t \cos \alpha,$

$t \sin \alpha)$, 若对 $\forall \alpha$, 有 $\frac{dg_\alpha(0)}{dt} = 0 \quad \frac{d^2 g_\alpha(0)}{dt^2} > 0$, 证:

点 $(0, 0)$ 为 $f(x, y)$ 极小值点.

$$\frac{dg_\alpha(0)}{dt} = \frac{\partial f}{\partial x} \cdot \cos \alpha + \frac{\partial f}{\partial y} \cdot \sin \alpha = 0 \quad \forall \alpha.$$

$$\text{故 } \frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = 0$$

$$\text{而 } \frac{d^2 g_\alpha(0)}{dt^2} = \frac{\partial^2 f}{\partial x^2} \cos^2 \alpha + \frac{\partial^2 f}{\partial y^2} \sin^2 \alpha + 2 \frac{\partial^2 f}{\partial x \partial y} \sin \alpha \cos \alpha > 0$$

$$\text{而 } \det(H_f(0)) = \begin{vmatrix} \frac{\partial^2 f(0)}{\partial x^2} & \frac{\partial^2 f(0)}{\partial x \partial y} \\ \frac{\partial^2 f(0)}{\partial x \partial y} & \frac{\partial^2 f(0)}{\partial y^2} \end{vmatrix} = \frac{\partial^2 f(0)}{\partial x^2} \frac{\partial^2 f(0)}{\partial y^2} - \left(\frac{\partial^2 f(0)}{\partial x \partial y} \right)^2$$

又由上式, 取 $\sin \alpha \neq 0$ 时有

$$\frac{\partial^2 f}{\partial x^2} \left(\frac{\cos \alpha}{\sin \alpha} \right)^2 + 2 \frac{\partial^2 f}{\partial x \partial y} \frac{\cos \alpha}{\sin \alpha} + \frac{\partial^2 f}{\partial y^2} > 0$$

$$\text{即 } \Delta = 4 \left(\frac{\partial^2 f}{\partial x \partial y} \right)^2 - 4 \frac{\partial^2 f}{\partial x^2} \cdot \frac{\partial^2 f}{\partial y^2} < 0 \text{ 成立, 且 } \frac{\partial^2 f}{\partial x^2} > 0$$

即 $\det(H_f(0)) > 0$, $H_f(0)$ 正定, 为极小值点.

10. (15分) 设 $z = f(x, y)$ 为定义在整个平面上的光滑函数, 对每个 α , 定义一元 $g_\alpha(t) = f(t \cos \alpha,$

$t \sin \alpha)$, 若对 $\forall \alpha$, $g_\alpha(x)$ 在 $x=0$ 处取到极小值, 问: $(0, 0)$

是否为 $f(x, y)$ 极小值点? 答:

不一定. $f(x, y) = x^2(x^2 - y^4)$

有 $y = \sqrt{x} \rightarrow 0$ 点; 时可取到 < 0 值的

但不引向各方向

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1. (20分) 设 $D = (0, 1) \times (0, 1) \subset \mathbb{R}^2$, 对 $(x, y) \in D$,

$x = 0, x_1, x_2, \dots, y = 0, y_1, y_2, \dots$ (当实数有两种表示时, 如

$x = 0.5$ 则记 $x = 0.4999\dots$) 定义 $f(x, y) = 0.x_1y_1x_2y_2$

(1) 问 D 内是否有函数极限存在的点, (x_0, y_0) ?

即: $\lim_{(x,y) \rightarrow (x_0,y_0)} f(x,y) = A \in \mathbb{R}$

(2) 问 D 内是否有函数连续点, (x_0, y_0) ? 即

$\lim_{(x,y) \rightarrow (x_0,y_0)} f(x,y) = f(x_0, y_0)$

(1) 存在 $x_0 = 0.111\dots, y_0 = 0.111\dots$

有 $\lim_{(x,y) \rightarrow (x_0,y_0)} f(x,y) = 0.1111\dots$ 由 $x \rightarrow x_0, y \rightarrow y_0$ 可知

小数项均趋于 1.

(2) 同 (1). 有上式 $= f(x_0, y_0)$. 存在

注: (1) 如 $x_0 = 0.499\dots, y_0 = 0.499\dots$

则 (x_0, y_0) 附近 D 小邻域可用 $0.49 \leq 0.50$ 分别

逼近. 即邻域内有 $f(x,y) = 0.4999\dots \geq f(x,y) =$

$0.5500\dots$, 故极限不存在

(2) 找满足 (1) 但不满足 (2) 的点, (?)

2. (20分) 求曲面 $F(x, y, z) = 0, G(x, y, z) = 0$ 的交线在

xy 平面上的投影曲线的切线方程

投影的切线 = 切线的投影

设交线上 (x_0, y_0, z_0) , 则方向为 $\vec{u} = \left(\frac{\partial(F,G)}{\partial(y,z)}, \frac{\partial(F,G)}{\partial(z,x)}, \frac{\partial(F,G)}{\partial(x,y)} \right)_{(x_0,y_0)}$

故切线为 $\frac{x-x_0}{\frac{\partial(F,G)}{\partial(y,z)}|_{(x_0,y_0)}} = \frac{y-y_0}{\frac{\partial(F,G)}{\partial(z,x)}|_{(x_0,y_0)}} = \frac{z-z_0}{\frac{\partial(F,G)}{\partial(x,y)}|_{(x_0,y_0)}}$

在 xy 面上投影为 $\frac{\partial(F,G)}{\partial(z,x)}|_{(x_0,y_0)}(x-x_0) - \frac{\partial(F,G)}{\partial(y,z)}|_{(x_0,y_0)}(y-y_0) = 0$

3. (20分) 设 $F(x, y)$ 在 (x_0, y_0) 的某邻域内 = 阶

连续可微, 且 $\frac{\partial F(x_0, y_0)}{\partial x} = 0, \frac{\partial F(x_0, y_0)}{\partial y} > 0$.

$\frac{\partial^2 F(x_0, y_0)}{\partial x^2} < 0$. 设 $y = y(x)$ 是由 $F(x, y) = 0$ 确定的

函数, 讨论在上述条件下 $y = y(x)$ 在 x_0 处

有 $F(x_0, y_0) = F(x_0, y(x_0)) = 0$

且由 $F(x, y(x)) = 0$, 求 x 导有 $\frac{\partial F}{\partial x} + \frac{\partial F}{\partial y} \cdot \frac{\partial y}{\partial x} = 0$

代入 (x_0, y_0) 有 $\frac{\partial y}{\partial x}|_{x=x_0} = 0$ 即 $y'(x_0) = 0$

再求导有 $\frac{\partial^2 F}{\partial x^2} + \frac{\partial^2 F}{\partial y^2} \left(\frac{\partial y}{\partial x} \right)^2 + 2 \frac{\partial^2 F}{\partial x \partial y} \cdot \frac{\partial y}{\partial x} + \frac{\partial F}{\partial y} \cdot \frac{\partial^2 y}{\partial x^2} = 0$

代入 (x_0, y_0) 有 $\frac{\partial^2 F}{\partial x^2} + \frac{\partial F}{\partial y} \cdot \frac{\partial^2 y}{\partial x^2} = 0$

故 $\frac{\partial^2 y}{\partial x^2}|_{x=x_0} > 0$. 即 $y''(x_0) > 0$

故 x_0 处为 $y(x)$ 极小值点.

4. (20分) $f(x, y)$ 称为 s 次齐次函数, 若对 $\forall \lambda \in \mathbb{R}$ 有

$f(\lambda x, \lambda y) = \lambda^s f(x, y)$. $g(x, y)$ 称为 (m, n, s) 次拟齐次

若对 $\forall \lambda \in \mathbb{R}$ 有 $g(\lambda^m x, \lambda^n y) = \lambda^s g(x, y)$

(1) 设 $f(x, y)$ 为 s 次齐次可微, 证:

$x f'_x(x, y) + y f'_y(x, y) = s f(x, y)$

证 $f(\lambda x, \lambda y) = \lambda^s f(x, y)$ 左右对 λ 求导, 有

$x f'_x(\lambda x, \lambda y) + y f'_y(\lambda x, \lambda y) = s \lambda^{s-1} f(x, y)$

取 $\lambda = 1$ 可得

(2) 设 $P(x, y)$ 与 $Q(x, y)$ 为 s 次齐次可微, 则有

$\frac{\partial}{\partial y} \left(\frac{P(x, y)}{xP(x, y) + yQ(x, y)} \right) = \frac{\partial}{\partial x} \left(\frac{Q(x, y)}{xP(x, y) + yQ(x, y)} \right)$

左 = $\frac{\frac{\partial P}{\partial y}(xP+yQ) - P(x \frac{\partial P}{\partial y} + y \frac{\partial Q}{\partial y})}{[xP(x,y) + yQ(x,y)]^2} = \frac{yQ \frac{\partial P}{\partial y} - PQ - yP \frac{\partial Q}{\partial y}}{(xP+yQ)^2}$

右同理 = $\frac{\frac{\partial Q}{\partial x}(xP+yQ) - Q(P+x \frac{\partial P}{\partial x} + y \frac{\partial Q}{\partial x})}{(xP+yQ)^2} = \frac{xP \frac{\partial Q}{\partial x} - PQ - xQ \frac{\partial P}{\partial x}}{(xP+yQ)^2}$

$$\text{证 } yQ \frac{\partial P}{\partial y} - yP \frac{\partial Q}{\partial y} = xP \frac{\partial Q}{\partial x} - xQ \frac{\partial P}{\partial x}$$

$$\text{即 } Q \cdot (y \frac{\partial P}{\partial y} + x \frac{\partial P}{\partial x}) = P \cdot (y \frac{\partial Q}{\partial y} + x \frac{\partial Q}{\partial x})$$

由(1)有上式左 = $Q \cdot SP = S \cdot P = P \cdot SQ$ 成立

(3) 对 (m, n, s) 次拟齐次可微 $g(x, y)$ 给出相应于(1)中关系.

$$m\lambda^{m-1}x g'_x(\lambda^m x, \lambda^n y) + n\lambda^{n-1}y g'_y(\lambda^m x, \lambda^n y) = s\lambda^{s-1}g(x, y), \lambda = 1$$

$$\text{即 } mx g'_x(x, y) + ny g'_y(x, y) = sg(x, y)$$

(4) 设 $M(x, y)$ 和 $N(x, y)$ 分别为 $(m, n, s+m)$ 和

$(m, n, s+m)$ 次拟齐次可微. 给出(2)中关系式

$$\frac{\partial}{\partial y} \left(\frac{M(x, y)}{mxM(x, y) + nyN(x, y)} \right) = \frac{\partial}{\partial x} \left(\frac{N(x, y)}{mxM(x, y) + nyN(x, y)} \right)$$

5. (10分) 讨论方向导数的介值性. 即设 $f(x, y)$ 在区域 $D \subset \mathbb{R}^2$ 内可微, P_1, P_2 为 D 内两点, 若 $f(x, y)$ 在 P_1 沿方向 \vec{e}_i 的方向导数为 d_i ($i=1, 2$). 对 $\forall d$, $d_1 < d < d_2$, 是否一定存在一点 $P \in D$ 及某个方向 \vec{e} , 使 $f(x, y)$ 在 P 沿 \vec{e} 的方向导数为 d .

由 P_1 处方向导数为 $\nabla f(P_1) \cdot \vec{e}$. 设 $\vec{e} = (\cos \theta, \sin \theta)$

$$\text{即 } \frac{\partial f}{\partial \vec{e}} = f'_x \cos \theta + f'_y \sin \theta \leq \sqrt{f'^2_x + f'^2_y}$$

故在 θ 变化时, $\frac{\partial f}{\partial \vec{e}}$ 可取到 $[-\sqrt{f'^2_x + f'^2_y}, \sqrt{f'^2_x + f'^2_y}]$

故设 d_1, d_2 中绝对值较大者为 d_2

由上知在 P_2 点, 定存在 \vec{e} 使 $\frac{\partial f(P_2)}{\partial \vec{e}} = d \in [-d_2, d_2]$

6. (10分) (1) 证明: D 的开区域上的凸函数是连续函数.

证:

(2) 证明: 凸函数的局部极小值必为整体极小. 即: 如果 $f(x)$ 为开区域 $D \subset \mathbb{R}^n$ 上凸函数, $P_0 \in D$ 是 $f(x)$ 极小值, 则也是 $f(x)$ 在 D 上最小值.

(1) D 的开区域, 有 $\forall \vec{x}_1, \vec{x}_2 \in D, t \in [0, 1]$.

$$t\vec{x}_1 + (1-t)\vec{x}_2 \in D.$$

且凸函数, 故 $tf(\vec{x}_1) + (1-t)f(\vec{x}_2) \geq f(t\vec{x}_1 + (1-t)\vec{x}_2)$

故对 $\forall \vec{x}, \vec{y} \in D$, 当 $\vec{y} \rightarrow \vec{x}$ 时, $t \in [0, 1]$

$$f(t\vec{x} + (1-t)\vec{y}) \leq tf(\vec{x}) + (1-t)f(\vec{y})$$

由 $\vec{y} \rightarrow \vec{x}$, 有 $t\vec{x} + (1-t)\vec{y} \rightarrow \vec{x}$. 故取 $\lim_{\vec{y} \rightarrow \vec{x}}$ 有

$$f(\vec{x}) \leq tf(\vec{x}) + (1-t)\lim_{\vec{y} \rightarrow \vec{x}} f(\vec{y})$$

$$\text{即 } f(\vec{x}) \leq \lim_{\vec{y} \rightarrow \vec{x}} f(\vec{y})$$

$$\text{同时, } f(\vec{y}) = f(\vec{y} - \vec{x} + \vec{x}) \leq f(\vec{y} - \vec{x}) + f(\vec{x})$$

对 $\forall \vec{x}, x, y, z \in (a, b), x < y < z$

$$\frac{f(y) - f(x)}{y - x} \leq \frac{f(z) - f(x)}{z - x} \leq \frac{f(z) - f(y)}{z - y}$$

故 $\forall x_0, x \in (a, b), \delta \in \mathbb{R}_+, \exists [x_0 - \delta, x_0 + \delta] \subset (a, b)$

且 $0 < |x - x_0| < \delta$ 时

$$\left| \frac{f(x) - f(x_0)}{x - x_0} \right| \leq \left| \frac{f(x_0 + \delta) - f(x_0)}{(x_0 + \delta) - x_0} \right| + \left| \frac{f(x_0) - f(x_0 - \delta)}{x_0 - (x_0 - \delta)} \right|$$

记右为 k , 则 $0 < |x - x_0| < \frac{\delta}{k}$ 有 $|f(x) - f(x_0)| < \delta$

对 \mathbb{R}^n , 记 $\vec{x}_0 = (a_1, \dots, a_n), \vec{x} = (b_1, \dots, b_n)$.

构造 $u_i(t) = f(b_1, \dots, b_{i-1}, a_i + t, \dots, a_n), i=1, \dots, n$

均为 $[-\delta, \delta]$ 上连续, 对 $\forall \varepsilon \in \mathbb{R}_+, \exists \delta \in \mathbb{R}_+$

(2) 同 2015 年第 4 题, $|\vec{x} - \vec{x}_0| < \delta$ 时 $|b_i - a_i| < \delta$, 且

$$|f(x) - f(x_0)| \leq \sum_{i=1}^n |u_i(b_i - a_i) - u_i(a_i)| < n \frac{\varepsilon}{n} = \varepsilon$$

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1. (15分) 设 $f(x, y) = \begin{cases} 0 & (x, y) = (0, 0) \\ (x^2 + y^2) \sin \frac{1}{\sqrt{x^2 + y^2}} & (x, y) \neq (0, 0) \end{cases}$ 5. (10分) 同 2015 年第 3 题 (2)

讨论 $f_x(x, y)$ 和 $f_y(x, y)$ 的连续性

6. (120分) 同题

7. (10分) 同 2015 年第 6 题

$$f_x(x, y) = 2x \sin \frac{1}{\sqrt{x^2 + y^2}} + (x^2 + y^2) \cos \frac{1}{\sqrt{x^2 + y^2}} \cdot \frac{-2x}{(x^2 + y^2)^{3/2}}$$

8. (10分) 同 2017 年第 10 题

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

取 $(0, \frac{1}{k})$, 有 $\lim_{k \rightarrow +\infty} f_x(0, \frac{1}{k}) = 0$

取 $(\frac{1}{k}, 0)$, 有 $\lim_{k \rightarrow +\infty} f_x(\frac{1}{k}, 0) = \lim_{k \rightarrow +\infty} (\frac{2}{k} \sin k - \cos k)$

不相等, 故 $f_x(x, y)$ 在 $(0, 0)$ 不连续. 在 $\mathbb{R}^2 \setminus \{(0, 0)\}$ 上连续. 且由对称有 $f_y(x, y)$ 同理

2. (15分) 同 2017 年第 3 题

3. (10分). 三个集合中选两个, 证明同胚

(1) 挖一点, 平面 $X_1: \mathbb{R}^2 - \{(0, 0)\}$ (2) 圆柱面 $X_2: \{(x, y, z) \in \mathbb{R}^3: x^2 + y^2 = 1\}$ (3) 单叶双曲面 $X_3: \{(x, y, z) \in \mathbb{R}^3: x^2 + y^2 - z^2 = 1\}$

4. (10分) 求 $f(x, y) = x^2 + y^2$ 在条件 $\varphi(x, y) = \underbrace{(x-1)^2 - y^2}_{\downarrow} = 0$

下最小值

 $x \geq 1$ 用 Lagrange 乘数法. 设 $F(x, y, \lambda) = f(x, y) + \lambda \varphi(x, y)$

$$\begin{cases} \frac{\partial F}{\partial x} = 2x + 2\lambda(x-1) = 0 & \text{可得 } \lambda = 1 \text{ 或 } y = 0 \end{cases}$$

$$\begin{cases} \frac{\partial F}{\partial y} = 2y - 2\lambda y = 0 & \lambda = 1 \text{ 时 } 3x^2 - 4x + 3 = 0 \end{cases}$$

无解

$$\begin{cases} \frac{\partial F}{\partial \lambda} = (x-1)^2 - y^2 = 0 & \text{故 } y = 0, x = 1. \end{cases}$$

故 $f(x, y)_{\min} = \underbrace{f(1, 0)}_{\text{不可微点}} = 1$