

求偏导

显函数

$$\text{设 } z = \arctan \frac{x-y}{x+y}, \text{ 求 } \frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}$$
$$\text{解: } \frac{\partial z}{\partial x} = \frac{1}{1 + \left(\frac{x-y}{x+y}\right)^2} \times \frac{(x+y) - (x-y)}{(x+y)^2}$$

$$\text{设 } z = (x^2 + y^2)^{xy}, \text{ 求 } \frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}.$$
$$\text{解: } z = e^{xy \ln(x^2 + y^2)}$$
$$\frac{\partial z}{\partial x} = (x^2 + y^2)^{xy} \cdot [y \ln(x^2 + y^2) + xy \cdot \frac{2x}{x^2 + y^2}]$$

$$z = \arctan \frac{x+y}{1-xy}$$
$$\frac{\partial z}{\partial x} = \frac{1}{1 + \left(\frac{x+y}{1-xy}\right)^2} \frac{(1-xy) - (x+y)(-y)}{(1-xy)^2}$$

复合函数

$$\begin{cases} u \\ v \end{cases} < \begin{matrix} u \\ v \end{matrix} > t$$

$$1. z = f(u, v) \begin{cases} u = \Phi(t) \\ v = \phi(t) \end{cases}$$

$$\begin{cases} u \\ v \end{cases} < \begin{matrix} u \\ v \end{matrix} \begin{matrix} x \\ y \end{matrix}$$

$$2. z = f(u, v) \begin{cases} u = u(x, y) \\ v = v(x, y) \end{cases}$$

1. $z = f(x^2 + y^2)$: z 为 x, y 的二元函数, f 一元, $z = f(u), u = x^2 + y^2$
2. $z = f(e^t, t^2)$: z 一元, f 二元
3. $z = f(x + y, xy)$: z 二元, f 二元
4. $z = f(x^3, x + y, \frac{y}{x})$: z 二元, f 三元

$$5. z = f(u, v), \begin{cases} u = \dots \\ v = \dots \end{cases}$$
$$\frac{\partial f}{\partial u} \triangleq f_1, f_u, f_1(u, v); \frac{\partial f}{\partial v} \triangleq f_2, f_v, f_2(u, v)$$
$$\frac{\partial^2 f}{\partial u^2} \triangleq f_{11}; \frac{\partial^2 f}{\partial u \partial v} \triangleq f_{12}; \dots$$

$$\text{设 } f(u, v) \text{ 二阶连续可偏导, 且 } z = f(t, \sin t), \text{ 求 } \frac{d^2 z}{dt^2}$$

$$\text{解: } \frac{\partial z}{\partial t} = f_1 + \cos t f_2$$
$$\frac{\partial^2 z}{\partial t^2} = f_{11} + \cos t \cdot f_{12} - \sin t f_2 + \cos t \cdot (f_{21} + \cos t \cdot f_{22})$$
$$= f_{11} + 2 \cos t \cdot f_{12} - \sin t f_2 + \cos^2 t \cdot f_{22}$$

$$z = f(xy, x + y), \text{求} \frac{\partial^2 z}{\partial x \partial y}.$$

$$\begin{aligned}\frac{\partial z}{\partial x} &= yf_1 + f_2 \\ \frac{\partial^2 z}{\partial x \partial y} &= f_1 + y(xf_{11} + f_{12}) + xf_{21} + f_{22} \\ &= f_1 + xyf_{11} + (x + y)f_{12} + f_{22}\end{aligned}$$

$$\text{设} z = f(x + y, xy, 2x), \text{其中} f \text{二阶连续可偏导, 求} \frac{\partial^2 z}{\partial x \partial y}.$$

$$\begin{aligned}\frac{\partial z}{\partial x} &= f_1 + yf_2 + 2f_3 \\ \frac{\partial^2 z}{\partial x \partial y} &= (f_{11} + xf_{12}) + [f_2 + y(f_{21} + xf_{22})] + 2(f_{31} + xf_{32}) \\ &= f_{11} + (x + y)f_{12} + f_2 + xyf_{22} + 2f_{31} + 2xf_{32}\end{aligned}$$

$$z = f(x^2 \sin y), \text{求} \frac{\partial^2 z}{\partial x \partial y}.$$

$$\begin{aligned}\frac{\partial z}{\partial x} &= f'(x^2 \sin y) 2x \sin y \\ \frac{\partial^2 z}{\partial x \partial y} &= f''(x^2 \sin y) x^2 \cos y 2x \sin y + f'(x^2 \sin y) 2x \cos y\end{aligned}$$

$$z = f(t^2, \sin t), \text{求} \frac{dz}{dt}.$$

$$\begin{aligned}\frac{dz}{dt} &= 2tf_1 + \cos tf_2 \\ \frac{d^2 z}{dt^2} &= 2f_1 + 2t(2tf_{11} + \cos tf_{12}) - \sin tf_2 + \cos t(2tf_{21} + \cos tf_{22}) = 2f_1 - \sin tf_2 + 4t^2 f_{11} + 4t \cos tf_{12} + \cos^2 tf_{22}\end{aligned}$$

隐函数(组)

- $F(x, y) = 0$: 一个一元
若 $F_x \neq 0$, 则由 $F(x, y) = 0 \Rightarrow x = \Phi(y)$
若 $F_y \neq 0$, 则由 $F(x, y) = 0 \Rightarrow y = \phi(x)$
- $F(x, y, z) = 0$: 一个二元
若 $F_z \neq 0$, 由 $F(x, y, z) = 0 \Rightarrow z = \Phi(x, y)$
- $\begin{cases} F(x, y, z) = 0 \\ G(x, y, z) = 0 \end{cases}$: 两个一元 $\Rightarrow \begin{cases} y = y(x) \\ z = z(x) \end{cases}$

$$\text{设} z = z(x, y) \text{由} \ln \sqrt{x^2 + y^2 + z^2} = xyz + 1 \text{确定, 求} \frac{\partial z}{\partial x}.$$

$$\text{解: } \ln \sqrt{x^2 + y^2 + z^2} = xyz + 1 \Rightarrow z = z(x, y)$$

$$\frac{1}{\sqrt{x^2 + y^2 + z^2}} \times \frac{2x + 2z \cdot \frac{\partial z}{\partial x}}{2\sqrt{x^2 + y^2 + z^2}} = y(z + x \frac{\partial z}{\partial x})$$

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

$$\text{设} \begin{cases} x^2 + 2y^2 + 3z^2 = 21 \\ x - 3y + 2z = 5 \end{cases} \text{求} \frac{dy}{dx}, \frac{dz}{dx}.$$

$$1. \begin{cases} x^2 + 2y^2 + 3z^2 = 21 \\ x - 3y + 2z = 5 \end{cases} \Rightarrow \begin{cases} y = y(x) \\ z = z(x) \end{cases}$$

$$2. \begin{cases} 2x + 4y \cdot \frac{dy}{dx} + 6z \cdot \frac{dz}{dx} = 0 \\ 1 - 3 \frac{dy}{dx} + 2 \frac{dz}{dx} = 5 \end{cases}$$

$$\Rightarrow \begin{cases} 2y \cdot \frac{dy}{dx} + 3z \cdot \frac{dz}{dx} = -x \\ 3 \frac{dy}{dx} - 2 \frac{dz}{dx} = 1 \end{cases}$$

$$D = \begin{vmatrix} 2y & 3z \\ 3 & -2 \end{vmatrix} = -(4y + 9z)$$

$$D_1 = \begin{vmatrix} -x & 3z \\ 3 & -2 \end{vmatrix} = 2x - 3z, D_2 = \begin{vmatrix} 2y & -x \\ 3 & 1 \end{vmatrix} = 3x + 2y$$

$$\frac{dy}{dx} = -\frac{2x - 3z}{4y + 9z}, \frac{dz}{dx} = -\frac{3x + 2y}{4y + 9z}$$

$$F \text{ 连续可偏导, } F(y + z, x + z, x + y) = 0$$

$$\text{求 } \frac{\partial z}{\partial x} + \frac{\partial z}{\partial y}.$$

$$1. F(y + z, x + z, x + y) = 0 \Rightarrow z = z(x, y)$$

$$2. \begin{cases} F_1 \cdot \frac{\partial z}{\partial x} + F_2 \cdot (1 + \frac{\partial z}{\partial x}) + F_3 = 0 \\ F_1 \cdot (1 + \frac{\partial z}{\partial y}) + F_2 \cdot \frac{\partial z}{\partial y} + F_3 = 0 \end{cases}$$

$$t = F(x, y), y = f(x, t), f, F \text{ 连续可偏导, 求 } \frac{dt}{dx}.$$

$$\text{解: } 1. \begin{cases} t = F(x, y) \\ y = f(x, t) \end{cases} \Rightarrow \begin{cases} y = y(x) \\ t = t(x) \end{cases}$$

$$2. \begin{cases} \frac{dt}{dx} = F_1 + F_2 \cdot \frac{dy}{dx} \\ \frac{dy}{dx} = f_1 + f_2 \cdot \frac{dt}{dx} \end{cases}$$

$$\tan(x + y + z) = x^2 + y^2 + z, z = z(x, y), \text{求 } \frac{\partial z}{\partial x}.$$

$$\sec^2(x + y + z)(1 + \frac{\partial z}{\partial x}) = 2x + \frac{\partial z}{\partial x} \Rightarrow \frac{\partial z}{\partial x} = \frac{2x - \sec^2(x + y + z)}{\tan^2(x + y + z)}$$

$$\begin{cases} x - y + 2z = 1 \\ x^2 + y^2 + 4z^2 = 4 \end{cases}, \text{求 } \frac{dz}{dx}.$$

$$\begin{cases} x - y + 2z = 1 \\ x^2 + y^2 + 4z^2 = 4 \end{cases} \Rightarrow \begin{cases} y = y(x) \\ z = z(x) \end{cases}$$

$$\begin{cases} 1 - \frac{dy}{dx} + 2 \frac{dz}{dx} = 0 \\ 2x + 2y \frac{dy}{dx} + 8z \frac{dz}{dx} = 0 \end{cases}$$

$$\begin{cases} xu + yv = 1 \\ xv - y^2u = e^{x+y} \end{cases}, u = u(x, y), v = v(x, y), \text{求 } \frac{\partial u}{\partial x}, \frac{\partial v}{\partial y}.$$

$$\begin{cases} xu + yv = 1 \\ xv - y^2u = e^{x+y} \end{cases} \Rightarrow \begin{cases} u = u(x, y) \\ v = v(x, y) \end{cases}$$

$$\begin{cases} u + x \frac{\partial u}{\partial x} + y \frac{\partial v}{\partial x} = 0 \\ v + x \frac{\partial v}{\partial x} - y^2 \frac{\partial u}{\partial x} = e^{x+y} \end{cases} \Rightarrow \begin{cases} \frac{\partial u}{\partial x} \\ \frac{\partial v}{\partial x} \end{cases}$$

$$\begin{cases} x \frac{\partial u}{\partial y} + v + y \frac{\partial v}{\partial y} = 0 \\ x \frac{\partial v}{\partial y} - 2yu - y^2 \frac{\partial u}{\partial y} = e^{x+y} \end{cases} \Rightarrow \begin{cases} \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial y} \end{cases}$$

多元函数极值

一元

$$y = f(x)$$

$$1. x \in D$$

$$2. f'(x) \begin{cases} = 0 \\ \text{不存在} \end{cases}$$

3. 判别法

$$\textcircled{1} \begin{cases} x < x_0 : f' < 0 \\ x > x_0 : f' > 0 \end{cases} \Rightarrow x = x_0 \text{ 为极小点}$$

$$\begin{cases} x < x_0 : f' > 0 \\ x > x_0 : f' < 0 \end{cases}, x = x_0 \text{ 为极大点}$$

$$\textcircled{2} f'(x_0) = 0, f''(x_0) \begin{cases} < 0, x = x_0 \text{ 为极大点} \\ > 0, x = x_0 \text{ 为极小点} \end{cases}$$

二元

$$z = f(x, y) ((x, y) \in D), (x_0, y_0) \in D$$

若 $\exists \delta > 0$, 当 $0 < \sqrt{(x - x_0)^2 + (y - y_0)^2} < \delta$ 时

$$f(x, y) < f(x_0, y_0)$$

(x_0, y_0) 为极大点, $f(x_0, y_0)$ 为极大值

无条件极值

$$z = f(x, y), (x, y) \in D (\text{开区域})$$

求 $z = f(x, y)$ 在 D 内极值, 称为无条件极值

$$1. \begin{cases} \frac{\partial z}{\partial x} = 0 \\ \frac{\partial z}{\partial y} = 0 \end{cases} \Rightarrow \begin{cases} x \\ y \end{cases}$$

$$2. \text{ 设 } (x, y) = (x_0, y_0)$$

$$A = \frac{\partial^2 z}{\partial x^2} \Big|_{(x_0, y_0)}, B = \frac{\partial^2 z}{\partial x \partial y} \Big|_{(x_0, y_0)}, C = \frac{\partial^2 z}{\partial y^2} \Big|_{(x_0, y_0)}$$

$$3. AC - B^2 \begin{cases} < 0, \times \\ > 0, \sqrt{\begin{cases} A > 0, (x_0, y_0) \text{ 为极小点} \\ A < 0, (x_0, y_0) \text{ 为极大点} \end{cases}} \end{cases}$$

求 $z = f(x, y) = x^3 - 3x^2 - 9x + y^2 + 2y + 2$ 的极值.

$$1. \begin{cases} \frac{\partial z}{\partial x} = 3x^2 - 6x - 9 = 0 \\ \frac{\partial z}{\partial y} = 2y + 2 = 0 \end{cases} \Rightarrow \begin{cases} x = -1 \\ y = -1 \end{cases}, \begin{cases} x = 3 \\ y = -1 \end{cases}$$

$$2. A = \frac{\partial^2 z}{\partial x^2} = 6x - 6, B = \frac{\partial^2 z}{\partial x \partial y} = 0, C = \frac{\partial^2 z}{\partial y^2} = 2$$

$$3. (x, y) = (-1, -1), A = -12, B = 0, C = 2$$

$\therefore AC - B^2 < 0 \Rightarrow (-1, -1)$ 不是极值点

$$(x, y) = (3, -1), A = 12, B = 0, C = 2$$

$AC - B^2 > 0$ 且 $A > 0 \Rightarrow (3, -1)$ 是极小点

极小值为 $f(3, -1)$

求 $z = f(x, y) = x^3 - 3x + y^2 + 2y + 2$ 的极值点和极值.

$$1. \begin{cases} \frac{\partial z}{\partial x} = 3x^2 - 3 = 0 \\ \frac{\partial z}{\partial y} = 2y + 2 = 0 \end{cases} \Rightarrow \begin{cases} x = -1 \\ y = -1 \end{cases}, \begin{cases} x = 1 \\ y = -1 \end{cases}$$

$$2. \text{ 设 } (x, y) = (x_0, y_0)$$

$$A = \frac{\partial^2 z}{\partial x^2} \big|_{(x_0, y_0)} = 6x_0, B = \frac{\partial^2 z}{\partial x \partial y} \big|_{(x_0, y_0)} = 0, C = \frac{\partial^2 z}{\partial y^2} \big|_{(x_0, y_0)} = 2$$

$$3. (x_0, y_0) = (-1, -1),$$

$$AC - B^2 < 0 \Rightarrow (-1, -1) \text{ 不是极值点}$$

$$(x_0, y_0) = (1, -1),$$

$$AC - B^2 > 0 \text{ 且 } A > 0 \Rightarrow (1, -1) \text{ 是极小点}$$

条件极值

$z = f(x, y)$ 在 s.t. $\Phi(x, y) = 0$ 下的极值.

$$1. F = f(x, y) + \lambda \Phi(x, y)$$

$$2. \text{ 由 } \begin{cases} F_x = f_x + \lambda \Phi_x = 0 \\ F_y = f_y + \lambda \Phi_y = 0 \\ F_\lambda = \Phi(x, y) = 0 \end{cases} \Rightarrow \begin{cases} x \\ y \end{cases}$$

求函数 $z = f(x, y) = x^2 - y^2 + 2$ 在 $x^2 + 4y^2 \leq 4$ 上的 m, M .

解: $1. x^2 + 4y^2 < 4$ 时

$$\text{由 } \begin{cases} z'_x = 2x = 0 \\ z'_y = -2y = 0 \end{cases} \Rightarrow \begin{cases} x = 0 \\ y = 0 \end{cases}, f(0, 0) = 2$$

$2. x^2 + 4y^2 - 4 = 0$ 时

$$\text{令 } F = x^2 - y^2 + 2 + \lambda(x^2 + 4y^2 - 4)$$

$$\text{由 } \begin{cases} F_x = 2x + 2\lambda x = 0 \\ F_y = -2y + 4\lambda y = 0 \\ F_\lambda = x^2 + 4y^2 - 4 = 0 \end{cases} \Rightarrow \begin{cases} x(\lambda + 1) = 0 \\ y(2\lambda - 1) = 0 \\ x^2 + 4y^2 = 4 \end{cases}$$

$$\text{若 } x = 0 \Rightarrow \begin{cases} x = 0 \\ y = \pm 1 \end{cases}$$

$$\text{若 } \lambda = -1 \Rightarrow y = 0 \Rightarrow \begin{cases} x = \pm 2 \\ y = 0 \end{cases}$$

$$f(0, \pm 1) = 1, f(\pm 2, 0) = 6$$

$$\therefore m = 1, M = 6$$