

Ch5 导数和微分

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QQ群、QQ、微信群、微信随时答疑解惑

§ 1 导数的概念

§ 2 求导法则

§ 3 参变量函数的导数

§ 4 高阶导数

§ 5 微分

将学习：



高阶导数

高阶导数

如果 $f(x)$ 的导函数 $f'(x)$ 在点 x_0 可导, 则称 $f'(x)$ 在点 x_0 的导数为 $f(x)$ 在点 x_0 的**二阶导数**, 记作 $f''(x_0)$,

$$f''(x_0) = \lim_{x \rightarrow x_0} \frac{f'(x) - f'(x_0)}{x - x_0}.$$

此时也称 $f(x)$ 在点 x_0 的**二阶可导**.

如果 $f(x)$ 在区间 I 上每一点都二阶可导, 则得到一个定义在 I 上的函数, 这个函数称为 $f(x)$ 的二阶导函数, 记作 $f''(x), x \in I$. 可由 f 的 $n-1$ 阶导函数定义 f 的 n 阶导数.

二阶以及二阶以上的导数称为**高阶导数**.

注：函数 f 在点 x_0 处的 n 阶导数记作

$$f^{(n)}(x_0), \quad y^{(n)} \Big|_{x=x_0}, \quad \frac{d^n y}{dx^n} \Big|_{x=x_0}, \quad \frac{d^n f(x)}{dx^n} \Big|_{x=x_0}.$$

n 阶导函数记作

$$f^{(n)}(x) \text{ (或 } f^{(n)}), \quad y^{(n)}, \quad \frac{d^n y}{dx^n}, \quad \frac{d^n}{dx^n} f(x).$$

这里 $\frac{d^n y}{dx^n}$ 也可写作 $\left(\frac{d}{dx}\right)^n y$, 即对 y 进行了 n 次求导

运算“ $\frac{d}{dx}$ ”(看作一个算符).

例1 求下列函数的各阶导数:

(1) $y = x^n$ (n 为正整数); (2) $y = e^{ax}$ (a 为常数);

(3) $y = \sin x, y = \cos x$; (4) $y = \ln x$.

解 (1) $y' = nx^{n-1}, y'' = n(n-1)x^{n-2}, \dots, y^{(n)} = n!, y^{(m)} = 0 \ (m > n).$

(2) $y' = ae^{ax}, y'' = a^2e^{ax},$ 对一切 $n \in \mathbb{N}_+, (e^{ax})^{(n)} = a^n e^{ax}.$

(3) 对 $y = \sin x$, 有 $y' = \cos x = \sin\left(x + \frac{\pi}{2}\right),$

$y'' = \cos\left(x + \frac{\pi}{2}\right) = \sin\left(x + 2 \cdot \frac{\pi}{2}\right), \dots, y^{(n)} = \sin\left(x + n \cdot \frac{\pi}{2}\right), n \in \mathbb{N}_+.$

同理 $(\cos x)^{(n)} = \cos\left(x + n \cdot \frac{\pi}{2}\right), n \in \mathbb{N}_+.$

(4) $y' = \frac{1}{x}, y'' = -\frac{1}{x^2}, y''' = \frac{1 \cdot 2}{x^3}, y^{(4)} = -\frac{1 \cdot 2 \cdot 3}{x^4}, \dots, y^{(n)} = (-1)^{n-1} \frac{(n-1)!}{x^n}.$

$\left(\frac{1}{x}\right)^{(n)} = (\ln x)^{(n+1)} = (-1)^n \frac{n!}{x^{n+1}}.$

高阶导数运算法则

加法 $(u(x) \pm v(x))^{(n)} = u^{(n)}(x) \pm v^{(n)}(x).$

乘法 $(u(x)v(x))^{(n)} = u^{(n)}(x)v^{(0)}(x) + C_n^1 u^{(n-1)}(x)v^{(1)}(x) + \cdots +$
 $C_n^k u^{(n-k)}(x)v^{(k)}(x) + \cdots + u^{(0)}(x)v^{(n)}(x)$
 $= \sum_{k=0}^n C_n^k u^{(n-k)}(x)v^{(k)}(x),$ 莱布尼茨公式

其中 $u^{(0)}(x) = u(x)$, $v^{(0)}(x) = v(x)$,

$$C_n^k = \frac{n!}{k!(n-k)!} = \frac{n(n-1)\cdots(n-k+1)}{k!}.$$

证莱布尼茨公式 利用数学归纳法证明.

当 $n = 1$ 时, 上式为 $(u(x)v(x))' = u'(x)v(x) + u(x)v'(x)$

设当 $n = m$ 时, 莱布尼茨公式成立, 即有

$$(u(x)v(x))^{(m)} = \sum_{k=0}^m C_m^k u^{(m-k)}(x)v^{(k)}(x),$$

则当 $n = m + 1$ 时, 有

$$\begin{aligned} (u(x)v(x))^{(m+1)} &= \left((u(x)v(x))^{(m)} \right)' = \left(\sum_{k=0}^m C_m^k u^{(m-k)}(x)v^{(k)}(x) \right)' \\ &= \sum_{k=0}^m C_m^k \left(u^{(m-k)}(x)v^{(k)}(x) \right)' = \sum_{k=0}^m C_m^k \left(u^{(m-k+1)}(x)v^{(k)}(x) + u^{(m-k)}(x)v^{(k+1)}(x) \right) \\ &= \sum_{k=0}^m C_m^k u^{(m-k+1)}(x)v^{(k)}(x) + \sum_{k=0}^m C_m^k u^{(m-k)}(x)v^{(k+1)}(x) \\ &= u^{(m+1)}(x)v^{(0)}(x) + \sum_{k=1}^m C_m^k u^{(m+1-k)}(x)v^{(k)}(x) + \sum_{k=1}^m C_m^{k-1} u^{(m+1-k)}(x)v^{(k)}(x) + u^{(0)}(x)v^{(m+1)}(x) \\ &= u^{(m+1)}(x)v^{(0)}(x) + \sum_{k=1}^m \overset{\text{red}}{C_{m+1}^k} u^{(m+1-k)}(x)v^{(k)}(x) + u^{(0)}(x)v^{(m+1)}(x) = \sum_{k=0}^{m+1} C_{m+1}^k u^{(m+1-k)}(x)v^{(k)}(x). \end{aligned}$$

所以对任意正整数成立.

例2 求 $y = \ln(1+x)$ 的 n 阶导数.

解 $y' = \frac{1}{1+x}, \quad y'' = -\frac{1}{(1+x)^2},$

$$y''' = \frac{2}{(1+x)^3}, \quad y^{(4)} = -\frac{2 \cdot 3}{(1+x)^4},$$

...

$$y^{(n)} = (-1)^{n-1} \frac{(n-1)!}{(1+x)^n}.$$

例3 求 $y = (1+x)^\alpha (\alpha \in \mathbb{R})$ 的 n 阶导数.

解 $y' = \alpha(1+x)^{\alpha-1}, \quad y'' = \alpha(\alpha-1)(1+x)^{\alpha-2},$

...

$$y^{(n)} = \alpha(\alpha-1)\cdots(\alpha-n+1)(1+x)^{\alpha-n}.$$

例4 求 n 次多项式 $P_n(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + \cdots + a_nx^n$ 的各阶导数.

解 $P_n'(x) = a_1 + 2a_2x + 3a_3x^2 + \cdots + na_nx^{n-1},$

$$P_n''(x) = 2a_2 + 3 \cdot 2a_3x + \cdots + n(n-1)a_nx^{n-2},$$

...

$$P_n^{(n)}(x) = n(n-1) \cdots 2 \cdot 1 \cdot a_n = n!a_n,$$

$$P_n^{(k)}(x) = 0, k > n.$$

例5 求 $y = (3x^2 - 2)\sin 2x$ 的100阶导数.

解 令 $u(x) = \sin 2x, v(x) = 3x^2 - 2$.

$$u^{(n)}(x) = 2^n \sin(2x + n \cdot \frac{\pi}{2}); v'(x) = 6x, v''(x) = 6, v^{(n)}(x) = 0 (n \geq 3).$$

根据莱布尼茨公式, 有

$$\begin{aligned} y^{(100)} &= \sum_{k=0}^{100} C_{100}^k u^{(100-k)}(x) v^{(k)}(x) \\ &= (\sin 2x)^{(100)} (3x^2 - 2) + C_{100}^1 (\sin 2x)^{(99)} (3x^2 - 2)' + C_{100}^2 (\sin 2x)^{(98)} (3x^2 - 2)'' \\ &= 2^{100} (3x^2 - 2) \sin(2x + 100 \cdot \frac{\pi}{2}) + 100 \cdot 6x \cdot 2^{99} \sin(2x + 99 \cdot \frac{\pi}{2}) \\ &\quad + \frac{100 \cdot 99}{2} \cdot 6 \cdot 2^{98} \sin(2x + 98 \cdot \frac{\pi}{2}) \\ &= 2^{100} (3x^2 - 2) \sin 2x - 600 \cdot 2^{99} x \cos 2x - 4950 \cdot 6 \cdot 2^{98} \sin 2x \\ &= 2^{98} \left((12x^2 - 29708) \sin 2x - 1200x \cos 2x \right). \end{aligned}$$

例6 求 $y = x^2 e^{2x}$ 的20阶导数.

解 令 $u(x) = e^{2x}, v(x) = x^2$.

$$u^{(n)}(x) = 2^n e^{2x}; v'(x) = 2x, v''(x) = 2, v^{(n)}(x) = 0 (n \geq 3).$$

根据莱布尼茨公式, 有

$$\begin{aligned} y^{(20)} &= \sum_{k=0}^{20} C_{20}^k u^{(20-k)}(x) v^{(k)}(x) \\ &= (e^{2x})^{(20)} \cdot x^2 + C_{20}^1 (e^{2x})^{(19)} \cdot 2x + C_{20}^2 (e^{2x})^{(18)} \cdot 2 \\ &= 2^{20} \cdot e^{2x} \cdot x^2 + 20 \cdot 2^{19} \cdot e^{2x} \cdot 2x + 190 \cdot 2^{18} \cdot e^{2x} \cdot 2 \\ &= 2^{20} e^{2x} (x^2 + 20x + 95). \end{aligned}$$

例7 求 $y = x^2 \cos x$ 的50阶导数.

解 令 $u(x) = \cos x, v(x) = x^2$.

$$u^{(n)}(x) = \cos\left(x + n \cdot \frac{\pi}{2}\right); v'(x) = 2x, v''(x) = 2, v^{(n)}(x) = 0 (n \geq 3).$$

根据莱布尼茨公式, 有

$$\begin{aligned} y^{(50)} &= \sum_{k=0}^{50} C_{50}^k u^{(50-k)}(x) v^{(k)}(x) \\ &= (\cos x)^{(50)} \cdot x^2 + C_{50}^1 (\cos x)^{(19)} \cdot 2x + C_{50}^2 (\cos x)^{(18)} \cdot 2 \\ &= \cos\left(x + 25\pi\right) \cdot x^2 + 50 \cdot \cos\left(x + 49\frac{\pi}{2}\right) \cdot 2x + 1225 \cdot \cos\left(x + 24\pi\right) \cdot 2 \\ &= -x^2 \cos x - 100x \sin x + 2450 \cos x. \end{aligned}$$

例8 求 $y = e^x \cos x$ 的三阶导数.

解1 $y' = e^x \cos x - e^x \sin x,$

$$y'' = e^x \cos x - e^x \sin x - e^x \sin x - e^x \cos x = -2e^x \sin x,$$

$$y''' = -2(e^x \sin x + e^x \cos x) = -2e^x (\sin x + \cos x).$$

例8 求 $y = e^x \cos x$ 的三阶导数.

解2 令 $u(x) = e^x, v(x) = \cos x$. 根据莱布尼茨公式, 有

$$\begin{aligned} y''' &= \sum_{k=0}^3 C_3^k u^{(3-k)}(x) v^{(k)}(x) \\ &= e^x \cos x + C_3^1 e^x (\cos x)' + C_3^2 e^x (\cos x)'' + C_3^3 e^x (\cos x)''' \\ &= e^x \cos x + 3e^x \cos\left(x + \frac{\pi}{2}\right) + 3e^x \cos\left(x + \frac{2\pi}{2}\right) + e^x \cos\left(x + \frac{3\pi}{2}\right) \\ &= e^x \cos x - 3e^x \sin x - 3e^x \cos x + e^x \sin x \\ &= -2e^x (\sin x + \cos x). \end{aligned}$$

例8 求 $y = e^x \cos x$ 的三阶导数.

解3 $y' = e^x \cos x - e^x \sin x = \sqrt{2}e^x \cos(x + \frac{\pi}{4});$

$$y'' = \sqrt{2}e^x \left(\cos(x + \frac{\pi}{4}) - \sin(x + \frac{\pi}{4}) \right) = 2e^x \cos(x + 2 \cdot \frac{\pi}{4})$$

$$y''' = 2\sqrt{2} e^x \cos(x + 3 \cdot \frac{\pi}{4}).$$

例9 多项式 $P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n$ 称为勒让德 n 次多项式, 求 $P_n(1)$ 与 $P_n(-1)$.

解
$$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x+1)^n (x-1)^n.$$

设 $u(x) = (x+1)^n, v(x) = (x-1)^n$.

$$\frac{du}{dx} = n(x+1)^{n-1}, \frac{dv}{dx} = n(x-1)^{n-1};$$

$$\frac{d^2 u}{dx^2} = n(n-1)(x+1)^{n-2}, \frac{d^2 v}{dx^2} = n(n-1)(x-1)^{n-2};$$

...

$$\frac{d^{n-1} u}{dx^{n-1}} = n(n-1) \cdots 2(x+1), \frac{d^{n-1} v}{dx^{n-1}} = n(n-1) \cdots 2(x-1);$$

$$\frac{d^n u}{dx^n} = n!, \frac{d^n v}{dx^n} = n!.$$

$$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n$$

根据Leibniz公式, 有

$$= \frac{1}{2^n n!} \frac{d^n}{dx^n} (x+1)^n (x-1)^n.$$

$$P_n(x) = \frac{1}{2^n n!} \sum_{k=0}^n C_n^k u^{(n-k)}(x) v^{(k)}(x)$$

$$= \frac{1}{2^n n!} \left(u^{(n)}(x) v^{(0)}(x) + C_n^1 u^{(n-1)}(x) v'(x) + \cdots + C_n^{n-1} u'(x) v^{(n-1)}(x) + u(x) v^{(n)}(x) \right)$$

$$= \frac{1}{2^n n!} \left(n! \cdot (x-1)^n + n \cdot n(n-1) \cdots 2(x+1) \cdot n(x-1)^{n-1} + \cdots \right.$$

$$\left. + n \cdot n(x+1)^{n-1} n(n-1) \cdots 2(x-1) + (x+1)^n \cdot n! \right)$$

于是

$$P_n(1) = \frac{1}{2^n n!} \cdot 2^n n! = 1,$$

$$P_n(-1) = \frac{1}{2^n n!} \cdot n! (-2)^n = (-1)^n.$$

例10 讨论分段函数 $f(x) = \begin{cases} x^2, & x \geq 0, \\ -x^2, & x < 0 \end{cases}$ 的高阶导数.

解 分段函数要分段讨论:

当 $x > 0$ 时, $f'(x) = 2x$, $f''(x) = 2$, $f^{(n)}(x) \equiv 0 (n \geq 3)$;

当 $x < 0$ 时, $f'(x) = -2x$, $f''(x) = -2$, $f^{(n)}(x) \equiv 0 (n \geq 3)$;

当 $x = 0$ 时, 用左、右导数定义可得

$$f'_+(0) = \lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^+} \frac{x^2}{x} = \lim_{x \rightarrow 0^+} x = 0, \quad f'_-(0) = \lim_{x \rightarrow 0^-} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^-} \frac{-x^2}{x} = \lim_{x \rightarrow 0^-} (-x) = 0,$$

$$\text{由于 } f'_-(0) = f'_+(0) = 0, \text{ 所以 } f'(0) = 0. \text{ 从而 } f'(x) = \begin{cases} 2x, & x > 0 \\ 0, & x = 0, \\ -2x, & x < 0 \end{cases}$$

$$f''_+(0) = \lim_{x \rightarrow 0^+} \frac{f'(x) - f'(0)}{x - 0} = \lim_{x \rightarrow 0^+} \frac{2x}{x} = 2, \quad f''_-(0) = \lim_{x \rightarrow 0^-} \frac{f'(x) - f'(0)}{x - 0} = \lim_{x \rightarrow 0^-} \frac{-2x}{x} = -2,$$

由于 $f''_+(0) = 2$, $f''_-(0) = -2$, 因此在 $x = 0$ 处 $f''(0)$ 不存在. 从而

$$f''(x) = \begin{cases} 2, & x > 0 \\ -2, & x < 0 \end{cases}, \quad \begin{array}{l} \text{故当 } n \geq 2 \text{ 时, } f^{(n)}(0) \text{ 不存在.} \\ \text{当 } n \geq 3 \text{ 时, } f^{(n)}(x) = 0 (x \neq 0), f^{(n)}(0) \text{ 不存在.} \end{array}$$

注：复合函数 $y = f(g(x))$ 的二阶导数： $y = f(u), u = g(x)$

$$\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$$

$$\begin{aligned}\frac{d^2 y}{dx^2} &= \frac{d}{dx} \left(\frac{dy}{dx} \right) = \frac{d}{dx} \left(\frac{dy}{du} \cdot \frac{du}{dx} \right) \\&= \frac{d}{dx} \left(\frac{dy}{du} \right) \cdot \frac{du}{dx} + \frac{dy}{du} \cdot \frac{d}{dx} \left(\frac{du}{dx} \right) \\&= \frac{d}{du} \left(\frac{dy}{du} \right) \cdot \frac{du}{dx} \cdot \frac{du}{dx} + \frac{dy}{du} \cdot \frac{d^2 u}{dx^2} \\&= \frac{d^2 y}{du^2} \cdot \left(\frac{du}{dx} \right)^2 + \frac{dy}{du} \cdot \frac{d^2 u}{dx^2}.\end{aligned}$$

注： $y = f(x)$ 是 $x = g(y)$ 的反函数：
$$\frac{dy}{dx} = \frac{1}{\frac{dx}{dy}} = \frac{1}{g'(y)}$$

$$\frac{d^2 y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right) = \frac{d}{dx} \left(\frac{1}{g'(y)} \right) = - \frac{\frac{d}{dx}(g'(y))}{(g'(y))^2} = - \frac{\frac{d}{dy}(g'(y)) \cdot \frac{dy}{dx}}{(g'(y))^2}$$

$$= - \frac{g''(y) \cdot \frac{1}{g'(y)}}{(g'(y))^2} = - \frac{g''(y)}{(g'(y))^3}.$$

注: $y = f(x)$ 是 $x = g(y)$ 的反函数: $\frac{dy}{dx} = \frac{1}{\frac{dx}{dy}} = \frac{1}{g'(y)}$ $\frac{d^2 y}{dx^2} = -\frac{g''(y)}{(g'(y))^3}$

$$\frac{d^3 y}{dx^3} = \frac{d}{dx} \left(\frac{d^2 y}{dx^2} \right) = \frac{d}{dx} \left(-\frac{g''(y)}{(g'(y))^3} \right) = -\frac{\frac{d}{dx}(g''(y)) \cdot (g'(y))^3 - g''(y) \cdot \frac{d}{dx}((g'(y))^3)}{(g'(y))^6}$$

$$= -\frac{\frac{d}{dy}(g''(y)) \cdot \frac{dy}{dx} \cdot (g'(y))^3 - g''(y) \cdot 3(g'(y))^2 \cdot \frac{d}{dx}(g'(y))}{(g'(y))^6}$$

$$= -\frac{g'''(y) \cdot \frac{1}{g'(y)} \cdot (g'(y))^3 - g''(y) \cdot 3(g'(y))^2 \cdot \frac{d}{dy}(g'(y)) \cdot \frac{dy}{dx}}{(g'(y))^6}$$

$$= -\frac{g'''(y) \cdot (g'(y))^2 - g''(y) \cdot 3(g'(y))^2 \cdot g''(y) \cdot \frac{1}{g'(y)}}{(g'(y))^6} = \frac{3(g''(y))^2 - g'(y) \cdot g'''(y)}{(g'(y))^5}.$$

例11 求 $y = e^{\sin x}$ 的二阶导数.

解

$$y' = \cos x e^{\sin x},$$

$$y'' = (\cos x e^{\sin x})'$$

$$= (\cos x)' e^{\sin x} + \cos x (e^{\sin x})'$$

$$= -\sin x e^{\sin x} + \cos x e^{\sin x} \cdot \cos x$$

$$= e^{\sin x} (\cos^2 x - \sin x).$$

例12 求 $y = f(x^2)$ 的三阶导数.

解 $y' = 2xf'(x^2),$

$$y'' = \left(2xf'(x^2)\right)' = 2f'(x^2) + 4x^2f''(x^2),$$

$$y''' = \left(2f'(x^2) + 4x^2f''(x^2)\right)' = 12xf''(x^2) + 8x^3f'''(x^2).$$

注：参变量函数 $\begin{cases} x = \varphi(t) \\ y = \psi(t) \end{cases}$ 的二阶导数.

一阶导数为 $\frac{dy}{dx} = \frac{\psi'(t)}{\varphi'(t)},$

把它写成参数方程： $\begin{cases} x = \varphi(t), \\ \frac{dy}{dx} = \frac{\psi'(t)}{\varphi'(t)}. \end{cases}$

由此求得 $\frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right) = \frac{\frac{d}{dt} \left(\frac{\psi'(t)}{\varphi'(t)} \right)}{\frac{dx}{dt}} = \frac{\left(\frac{\psi'(t)}{\varphi'(t)} \right)'}{\varphi'(t)},$

即 $\frac{d^2y}{dx^2} = \frac{\psi''(t)\varphi'(t) - \psi'(t)\varphi''(t)}{[\varphi'(t)]^3}.$

例12 求参变量函数(摆线) $\begin{cases} x = a(t - \sin t) \\ y = a(1 - \cos t) \end{cases}$ 的二阶导数.

解1 公式法(不建议)

$$\begin{aligned} \frac{d^2 y}{dx^2} &= \frac{1}{[a(t - \sin t)']^3} [a(1 - \cos t)'' a(t - \sin t)' - a(1 - \cos t)' a(t - \sin t)'] \\ &= \frac{a^2 [\cos t(1 - \cos t) - \sin^2 t]}{a^3 (1 - \cos t)^3} \\ &= \frac{-1}{a(1 - \cos t)^2} = \frac{-1}{4a \sin^4 \frac{t}{2}} = -\frac{1}{4a} \csc^4 \frac{t}{2}. \end{aligned}$$

例12 求参变量函数(摆线) $\begin{cases} x = a(t - \sin t) \\ y = a(1 - \cos t) \end{cases}$ 的二阶导数.

解2 直接计算法

$$\frac{\frac{dy}{dt}}{\frac{dx}{dt}} = \frac{a \sin t}{a(1 - \cos t)} = \frac{\sin t}{1 - \cos t}.$$

$$\frac{d^2 y}{dx^2} = \frac{\frac{d}{dx} \left(\frac{dy}{dx} \right)}{\frac{dx}{dt}} = \frac{\frac{d}{dt} \left(\frac{\sin t}{1 - \cos t} \right)}{\frac{d}{dt} (a(t - \sin t))}$$

$$= \frac{\cos t (1 - \cos t) - \sin^2 t}{(1 - \cos t)^2} \cdot \frac{1}{a(1 - \cos t)} = \frac{\cos t - 1}{a(1 - \cos t)^3} = -\frac{1}{a(1 - \cos t)^2}.$$

你应该:

会求高阶导数