

第十二章 多元函数的微分学

习题 12.1 偏导数与全微分

1. 求下列函数的偏导数：

- (1) $z = x^5 - 6x^4y^2 + y^6$; (2) $z = x^2 \ln(x^2 + y^2)$;
(3) $z = xy + \frac{x}{y}$; (4) $z = \sin(xy) + \cos^2(xy)$;
(5) $z = e^x(\cos y + x \sin y)$; (6) $z = \tan\left(\frac{x^2}{y}\right)$;
(7) $z = \sin \frac{x}{y} \cdot \cos \frac{y}{x}$; (8) $z = (1 + xy)^y$;
(9) $z = \ln(x + \ln y)$; (10) $z = \arctan \frac{x+y}{1-xy}$;
(11) $u = e^{x(x^2+y^2+z^2)}$; (12) $u = x^{\frac{y}{z}}$;
(13) $u = \frac{1}{\sqrt{x^2 + y^2 + z^2}}$; (14) $u = x^{y^z}$;
(15) $u = \sum_{i=1}^n a_i x_i$, a_i 为常数 ; (16) $u = \sum_{i,j=1}^n a_{ij} x_i y_j$, $a_{ij} = a_{ji}$ 为常数。

解 (1) $\frac{\partial z}{\partial x} = 5x^4 - 24x^3y^2$, $\frac{\partial z}{\partial y} = 6y^5 - 12x^4y$ 。

(2) $\frac{\partial z}{\partial x} = 2x \ln(x^2 + y^2) + \frac{2x^3}{x^2 + y^2}$, $\frac{\partial z}{\partial y} = \frac{2x^2y}{x^2 + y^2}$ 。

(3) $\frac{\partial z}{\partial x} = y + \frac{1}{y}$, $\frac{\partial z}{\partial y} = x - \frac{x}{y^2}$ 。

(4) $\frac{\partial z}{\partial x} = y[\cos(xy) - \sin(2xy)]$, $\frac{\partial z}{\partial y} = x[\cos(xy) - \sin(2xy)]$ 。

(5) $\frac{\partial z}{\partial x} = e^x(\cos y + x \sin y + \sin y)$, $\frac{\partial z}{\partial y} = e^x(x \cos y - \sin y)$ 。

(6) $\frac{\partial z}{\partial x} = \frac{2x}{y} \sec^2\left(\frac{x^2}{y}\right)$, $\frac{\partial z}{\partial y} = -\frac{x^2}{y^2} \sec^2\left(\frac{x^2}{y}\right)$ 。

(7) $\frac{\partial z}{\partial x} = \frac{1}{y} \cos \frac{x}{y} \cos \frac{y}{x} + \frac{y}{x^2} \sin \frac{x}{y} \sin \frac{y}{x}$, $\frac{\partial z}{\partial y} = -\frac{x}{y^2} \cos \frac{x}{y} \cos \frac{y}{x} - \frac{1}{x} \sin \frac{x}{y} \sin \frac{y}{x}$ 。

$$(8) \frac{\partial z}{\partial x} = y^2(1+xy)^{y-1}, \quad \frac{\partial z}{\partial y} = (1+xy)^y \left[\ln(1+xy) + \frac{xy}{1+xy} \right].$$

$$(9) \frac{\partial z}{\partial x} = \frac{1}{x + \ln y}, \quad \frac{\partial z}{\partial y} = \frac{1}{y(x + \ln y)}.$$

$$(10) \text{注意 } z = \arctan x + \arctan y, \quad \frac{\partial z}{\partial x} = \frac{1}{1+x^2}, \quad \frac{\partial z}{\partial y} = \frac{1}{1+y^2}.$$

$$(11) \frac{\partial u}{\partial x} = (3x^2 + y^2 + z^2) e^{x(x^2+y^2+z^2)}, \quad \frac{\partial u}{\partial y} = 2xy e^{x(x^2+y^2+z^2)},$$

$$\frac{\partial u}{\partial z} = 2xz e^{x(x^2+y^2+z^2)}.$$

$$(12) \frac{\partial u}{\partial x} = \frac{y}{z} x^{\frac{y}{z}-1}, \quad \frac{\partial u}{\partial y} = \frac{\ln x}{z} x^{\frac{y}{z}}, \quad \frac{\partial u}{\partial z} = -\frac{y \ln x}{z^2} x^{\frac{y}{z}}.$$

$$(13) \frac{\partial u}{\partial x} = -\frac{x}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}, \quad \frac{\partial u}{\partial y} = -\frac{y}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}, \quad \frac{\partial u}{\partial z} = -\frac{z}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}.$$

$$(14) \frac{\partial u}{\partial x} = y^z x^{y^z-1}, \quad \frac{\partial u}{\partial y} = zy^{z-1} x^{y^z} \ln x, \quad \frac{\partial u}{\partial z} = y^z x^{y^z} \ln x \ln y.$$

$$(15) \frac{\partial u}{\partial x_i} = a_i, \quad i = 1, 2, \dots, n.$$

$$(16) \frac{\partial u}{\partial x_i} = \sum_{j=1}^n a_{ij} y_j, \quad i = 1, 2, \dots, n, \quad \frac{\partial u}{\partial y_j} = \sum_{i=1}^n a_{ij} x_i, \quad j = 1, 2, \dots, n.$$

2. 设 $f(x, y) = x + y - \sqrt{x^2 + y^2}$, 求 $f_x(3,4)$ 及 $f_y(3,4)$ 。

解 因为 $f_x = 1 - \frac{x}{\sqrt{x^2 + y^2}}, f_y = 1 - \frac{y}{\sqrt{x^2 + y^2}}$, 所以

$$f_x(3,4) = \frac{2}{5}, \quad f_y(3,4) = \frac{1}{5}.$$

3. 设 $z = e^{\frac{x}{y^2}}$, 验证 $2x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 0$ 。

证 由于 $\frac{\partial z}{\partial x} = \frac{1}{y^2} e^{\frac{x}{y^2}}, \frac{\partial z}{\partial y} = -\frac{2x}{y^3} e^{\frac{x}{y^2}}$, 所以

$$2x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 0.$$

4. 曲线 $\begin{cases} z = \frac{x^2 + y^2}{4} \\ y = 4 \end{cases}$, 在点 (2,4,5) 处的切线与 x 轴的正向所夹的角度是多少?

解 以 x 为参数, 曲线在点 (2,4,5) 处的切向量为 $(\frac{dx}{dx}, \frac{dy}{dx}, \frac{dz}{dx}) \Big|_{x=2} = (1, 0, 1)$, 设它与 x 轴的正向所夹的角度为 θ , 则

$$\cos \theta = \frac{(1, 0, 1) \cdot (1, 0, 0)}{\sqrt{2}} = \frac{1}{\sqrt{2}},$$

所以 $\theta = \frac{\pi}{4}$ 。

5. 求下列函数在指定点的全微分:

(1) $f(x, y) = 3x^2y - xy^2$, 在点 (1,2);

(2) $f(x, y) = \ln(1 + x^2 + y^2)$, 在点 (2,4);

(3) $f(x, y) = \frac{\sin x}{y^2}$, 在点 (0,1) 和 $(\frac{\pi}{4}, 2)$ 。

解 (1) 因为 $df(x, y) = (6xy - y^2)dx + (3x^2 - 2xy)dy$, 所以

$$df(1,2) = 8dx - dy。$$

(2) 因为 $df(x, y) = \frac{2x}{\sqrt{1+x^2+y^2}}dx + \frac{2y}{\sqrt{1+x^2+y^2}}dy$, 所以

$$df(2,4) = \frac{4}{21}dx + \frac{8}{21}dy。$$

(3) 因为 $df(x, y) = \frac{\cos x}{y^2}dx - \frac{2\sin x}{y^3}dy$, 所以

$$df(0,1) = dx, \quad df(\frac{\pi}{4}, 2) = \frac{\sqrt{2}}{8}dx - \frac{\sqrt{2}}{8}dy。$$

6. 求下列函数的全微分:

(1) $z = y^x$;

(2) $z = xy e^{xy}$;

(3) $z = \frac{x+y}{x-y}$;

(4) $z = \frac{y}{\sqrt{x^2 + y^2}}$;

(5) $u = \sqrt{x^2 + y^2 + z^2}$;

(6) $u = \ln(x^2 + y^2 + z^2)$ 。

解 (1) $dz = y^x \ln y dx + xy^{x-1} dy$ 。

(2) $dz = e^{xy}(1 + xy)(y dx + x dy)$ 。

$$(3) \quad dz = -\frac{2y}{(x-y)^2} dx + \frac{2x}{(x-y)^2} dy \quad .$$

$$(4) \quad dz = -\frac{xy}{(x^2+y^2)^{\frac{3}{2}}} dx + \frac{x^2}{(x^2+y^2)^{\frac{3}{2}}} dy \quad .$$

$$(5) \quad du = \frac{xdx + ydy + zdz}{\sqrt{x^2 + y^2 + z^2}} \quad .$$

$$(6) \quad du = \frac{2(xdx + ydy + zdz)}{x^2 + y^2 + z^2} \quad .$$

7. 求函数 $z = xe^{2y}$ 在点 $P(1,0)$ 处的沿从点 $P(1,0)$ 到点 $Q(2,-1)$ 方向的方向导数。

解 由于 $\mathbf{v} = \frac{\overline{PQ}}{|\overline{PQ}|} = \frac{(2,-1)-(1,0)}{|(2,-1)-(1,0)|} = \frac{1}{\sqrt{2}}(1,-1) = (v_1, v_2)$, 且

$$\frac{\partial z}{\partial x} = e^{2y}, \quad \frac{\partial z}{\partial y} = 2xe^{2y} \quad ,$$

所以

$$\frac{\partial z}{\partial \mathbf{v}} = \frac{\partial z}{\partial x} v_1 + \frac{\partial z}{\partial y} v_2 = -\frac{1}{\sqrt{2}} \quad .$$

8. 设 $z = x^2 - xy + y^2$, 求它在点 $(1,1)$ 处的沿方向 $\mathbf{v} = (\cos \alpha, \sin \alpha)$ 的方向导数, 并指出:

- (1) 沿哪个方向的方向导数最大?
- (2) 沿哪个方向的方向导数最小?
- (3) 沿哪个方向的方向导数为零?

解 由于

$$\frac{\partial z}{\partial \mathbf{v}} = \frac{\partial z}{\partial x} \cos \alpha + \frac{\partial z}{\partial y} \sin \alpha = (2x-y) \cos \alpha + (2y-x) \sin \alpha \quad ,$$

所以

$$\left. \frac{\partial z}{\partial \mathbf{v}} \right|_{(1,1)} = \cos \alpha + \sin \alpha = \sin\left(\frac{\pi}{2} - \alpha\right) + \sin \alpha = 2 \sin \frac{\pi}{4} \cos\left(\frac{\pi}{4} - \alpha\right),$$

(1) 当 $\alpha = \frac{\pi}{4}$ 时, 沿 $\mathbf{v} = \left(\cos \frac{\pi}{4}, \sin \frac{\pi}{4}\right)$, 方向导数最大。

(2) 当 $\alpha = \frac{5\pi}{4}$ 时, 沿 $\mathbf{v} = (\cos \frac{5\pi}{4}, \sin \frac{5\pi}{4})$, 方向导数最小。

(3) 当 $\alpha = \frac{3\pi}{4}, \frac{7\pi}{4}$ 时, 沿 $\mathbf{v} = (\cos \frac{3\pi}{4}, \sin \frac{3\pi}{4})$ 或 $\mathbf{v} = (\cos \frac{7\pi}{4}, \sin \frac{7\pi}{4})$, 方向导数为零。

9. 如果可微函数 $f(x, y)$ 在点 $(1, 2)$ 处的从点 $(1, 2)$ 到点 $(2, 2)$ 方向的方向导数为 2, 从点 $(1, 2)$ 到点 $(1, 1)$ 方向的方向导数为 -2。求

(1) 这个函数在点 $(1, 2)$ 处的梯度;

(2) 点 $(1, 2)$ 处的从点 $(1, 2)$ 到点 $(4, 6)$ 方向的方向导数。

解 $\mathbf{v}_1 = (2, 2) - (1, 2) = (1, 0)$, $\frac{\partial z}{\partial \mathbf{v}_1} = \frac{\partial z}{\partial x} \cdot 1 + \frac{\partial z}{\partial y} \cdot 0 = \frac{\partial z}{\partial x} = 2$ 。

$$\mathbf{v}_2 = (1, 1) - (1, 2) = (0, -1), \quad \frac{\partial z}{\partial \mathbf{v}_2} = \frac{\partial z}{\partial x} \cdot 0 + \frac{\partial z}{\partial y} \cdot (-1) = -\frac{\partial z}{\partial y} = -2。$$

所以在 $(1, 2)$ 处,

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial y} = 2。$$

(1) $\text{grad } f(1, 2) = (2, 2)$ 。

(2) 因为 $(4, 6) - (1, 2) = (3, 4)$, $\mathbf{v} = \frac{(3, 4)}{\sqrt{3^2 + 4^2}} = \frac{(3, 4)}{5}$, 所以

$$\frac{\partial f}{\partial \mathbf{v}} \Big|_{(1, 2)} = 2 \cdot \frac{3}{5} + 2 \cdot \frac{4}{5} = \frac{14}{5}。$$

10. 求下列函数的梯度:

$$(1) z = x^2 + y^2 \sin(xy); \quad (2) z = 1 - \left(\frac{x^2}{a^2} + \frac{y^2}{b^2} \right);$$

$$(3) u = x^2 + 2y^2 + 3z^2 + 3xy + 4yz + 6x - 2y - 5z, \text{ 在点 } (1, 1, 1)。$$

解 (1) $\text{grad } z = (2x + y^3 \cos(xy), 2y \sin(xy) + xy^2 \cos(xy))$ 。

$$(2) \text{grad } z = \left(-\frac{2x}{a^2}, -\frac{2y}{b^2} \right)。$$

$$(3) \text{grad } u = (2x + 3y + 6, 4y + 3x + 4z - 2, 6z + 4y - 5), \quad \text{grad } u(1, 1, 1) = (11, 9, 5)。$$

11. 对于函数 $f(x, y) = xy$, 在第 象限 (包括边界) 的每一点, 指出函数值增加最快的方向。

解 在 $(x, y) \neq (0, 0)$ 点, 函数值增长最快的方向为 $\text{grad } f = (y, x)$;

在 $(0, 0)$ 点, 由于梯度为零向量, 不能直接从梯度得出函数值增长最快的方向。设沿方向 $\nu = (\cos \alpha, \sin \alpha)$ 自变量的改变量为

$$\Delta x = t \cos \alpha, \Delta y = t \sin \alpha,$$

则函数值的改变量为

$$f(\Delta x, \Delta y) - f(0, 0) = \Delta x \Delta y = t^2 \cos \alpha \sin \alpha = \frac{1}{2} t^2 \sin 2\alpha,$$

由此可知当 $\alpha = \frac{\pi}{4}, \frac{3\pi}{4}$ 时函数值增长最快, 即函数值增长最快的方向为 $(1, 1)$ 和 $(-1, -1)$ 。

12. 验证函数

$$f(x, y) = \sqrt[3]{xy}$$

在原点 $(0, 0)$ 连续且可偏导, 但除方向 e_i 和 $-e_i$ ($i = 1, 2$) 外, 在原点的沿其它方向的方向导数都不存在。

解

$$\lim_{(x, y) \rightarrow (0, 0)} f(x, y) = \lim_{(x, y) \rightarrow (0, 0)} \sqrt[3]{xy} = 0 = f(0, 0),$$

$$f_x(0, 0) = \lim_{\Delta x \rightarrow 0} \frac{\sqrt[3]{\Delta x \cdot 0} - 0}{\Delta x} = 0, \quad f_y(0, 0) = \lim_{\Delta y \rightarrow 0} \frac{\sqrt[3]{0 \cdot \Delta y} - 0}{\Delta y} = 0,$$

所以函数在原点 $(0, 0)$ 连续且可偏导。取方向 $\nu = (\cos \alpha, \sin \alpha)$, 则

$$\begin{aligned} \frac{\partial f}{\partial \nu} &= \lim_{t \rightarrow 0^+} \frac{f(0 + t \cos \alpha, 0 + t \sin \alpha) - f(0, 0)}{t} \\ &= \lim_{t \rightarrow 0^+} \frac{\sqrt[3]{t \cos \alpha \cdot t \sin \alpha}}{t} = \lim_{t \rightarrow 0^+} \frac{\sqrt[3]{\sin 2\alpha}}{\sqrt[3]{2t}}, \end{aligned}$$

当 $\sin 2\alpha = 0$, 即 $\alpha = \frac{k\pi}{2}$ 时, 极限存在且为零; 当 $\sin 2\alpha \neq 0$, 即 $\alpha \neq \frac{k\pi}{2}$ 时, 极限不存在。所以除方向 e_i 和 $-e_i$ ($i = 1, 2$) 外, 在原点的沿其它方向的方向导数都不存在。

13. 验证函数

$$f(x, y) = \begin{cases} \frac{xy}{\sqrt{x^2 + y^2}}, & x^2 + y^2 \neq 0, \\ 0, & x^2 + y^2 = 0 \end{cases}$$

在原点 $(0,0)$ 连续且可偏导，但它在该点不可微。

解 由于

$$\frac{|xy|}{\sqrt{x^2 + y^2}} \leq \sqrt{x^2 + y^2} \rightarrow 0 \quad ((x, y) \rightarrow (0, 0)) ,$$

所以

$$\lim_{(x,y) \rightarrow (0,0)} f(x, y) = \lim_{(x,y) \rightarrow (0,0)} \frac{xy}{\sqrt{x^2 + y^2}} = 0 = f(0, 0)。$$

由定义，

$$f_x(0, 0) = \lim_{\Delta x \rightarrow 0} \frac{\Delta x \cdot 0 - 0}{\sqrt{\Delta x^2 + 0}} = 0 , \quad f_y(0, 0) = \lim_{\Delta y \rightarrow 0} \frac{0 \cdot \Delta y - 0}{\sqrt{0 + \Delta y^2}} = 0。$$

所以函数在原点 $(0,0)$ 连续且可偏导。但

$$\begin{aligned} & f(0 + \Delta x, 0 + \Delta y) - f(0, 0) - [f_x(0, 0)\Delta x + f_y(0, 0)\Delta y] \\ &= f(\Delta x, \Delta y) = \frac{\Delta x \Delta y}{\sqrt{\Delta x^2 + \Delta y^2}} \neq o(\sqrt{\Delta x^2 + \Delta y^2}) , \end{aligned}$$

所以函数在 $(0,0)$ 不可微。

14. 验证函数

$$f(x, y) = \begin{cases} (x^2 + y^2) \sin \frac{1}{x^2 + y^2}, & x^2 + y^2 \neq 0, \\ 0, & x^2 + y^2 = 0 \end{cases}$$

的偏导函数 $f_x(x, y), f_y(x, y)$ 在原点 $(0,0)$ 不连续，但它在该点可微。

解 由定义，

$$f_x(0, 0) = \lim_{\Delta x \rightarrow 0} \frac{(\Delta x^2 + 0^2) \sin \frac{1}{\Delta x^2 + 0^2} - 0}{\Delta x} = 0 ,$$

当 $(x, y) \neq (0, 0)$ 时，

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

由于

$$\lim_{\substack{x \rightarrow 0 \\ x=y}} f_x(x, y) = \lim_{x \rightarrow 0} \left(2x \sin \frac{1}{2x^2} - \frac{1}{2x} \cos \frac{1}{2x^2} \right),$$

极限不存在，所以 $f_x(x, y)$ 在原点 $(0,0)$ 不连续。同理 $f_y(x, y)$ 在原点 $(0,0)$ 也不连续。但由于

$$\begin{aligned} & f(0 + \Delta x, 0 + \Delta y) - f(0, 0) - [f_x(0, 0)\Delta x + f_y(0, 0)\Delta y] \\ &= (x^2 + y^2) \sin \frac{1}{x^2 + y^2} = o(\sqrt{\Delta x^2 + \Delta y^2}), \end{aligned}$$

所以函数在 $(0,0)$ 可微。

15. 证明函数

$$f(x, y) = \begin{cases} \frac{2xy^2}{x^2 + y^4}, & x^2 + y^2 \neq 0, \\ 0, & x^2 + y^2 = 0 \end{cases}$$

在原点 $(0,0)$ 处沿各个方向的方向导数都存在，但它在该点不连续，因而不可微。

解 函数沿方向 $\nu = (\cos \alpha, \sin \alpha)$ 的方向导数为

$$\begin{aligned} \frac{\partial f}{\partial \nu} &= \lim_{t \rightarrow 0^+} \frac{f(0 + t \cos \alpha, 0 + t \sin \alpha) - f(0, 0)}{t} \\ &= \lim_{t \rightarrow 0^+} \frac{2 \cos \alpha \sin^2 \alpha \cdot t^3}{(\cos^2 \alpha + \sin^4 \alpha \cdot t^2)t^2} = 0, \quad \forall \alpha, \end{aligned}$$

所以函数在原点 $(0,0)$ 处沿各个方向的方向导数都存在。但当 (x, y) 沿曲线 $x = ky^2$ 趋于 $(0,0)$ 时，极限

$$\lim_{\substack{y \rightarrow 0 \\ x=ky^2}} f(x, y) = \lim_{y \rightarrow 0} \frac{2ky^4}{k^2y^4 + y^4} = \frac{2k}{k^2 + 1}$$

与 k 有关，所以函数在原点不连续，因而不可微。

16. 计算下列函数的高阶导数：

(1) $z = \arctan \frac{y}{x}$ ，求 $\frac{\partial^2 z}{\partial x^2}$, $\frac{\partial^2 z}{\partial x \partial y}$, $\frac{\partial^2 z}{\partial y^2}$ ；

(2) $z = x \sin(x + y) + y \cos(x + y)$ ，求 $\frac{\partial^2 z}{\partial x^2}$, $\frac{\partial^2 z}{\partial x \partial y}$, $\frac{\partial^2 z}{\partial y^2}$ ；

(3) $z = x e^{xy}$ ，求 $\frac{\partial^3 z}{\partial x^2 \partial y}$, $\frac{\partial^3 z}{\partial x \partial y^2}$ ；

(4) $u = \ln(ax + by + cz)$, 求 $\frac{\partial^4 u}{\partial x^4}$, $\frac{\partial^4 z}{\partial x^2 \partial y^2}$;

(5) $z = (x-a)^p (y-b)^q$, 求 $\frac{\partial^{p+q} z}{\partial x^p \partial y^q}$;

(6) $u = xyz e^{x+y+z}$, 求 $\frac{\partial^{p+q+r} u}{\partial x^p \partial y^q \partial z^r}$ 。

解 (1) 由

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

得到

$$\frac{\partial^2 z}{\partial x^2} = \frac{2xy}{(x^2 + y^2)^2} , \quad \frac{\partial^2 z}{\partial x \partial y} = \frac{y^2 - x^2}{(x^2 + y^2)^2} , \quad \frac{\partial^2 z}{\partial y^2} = -\frac{2xy}{(x^2 + y^2)^2} 。$$

(2) 由

$$\frac{\partial z}{\partial x} = (1-y)\sin(x+y) + x\cos(x+y) , \quad \frac{\partial z}{\partial y} = (1+x)\cos(x+y) - y\sin(x+y)$$

得到

$$\frac{\partial^2 z}{\partial x^2} = (2-y)\cos(x+y) - x\sin(x+y) ,$$

$$\frac{\partial^2 z}{\partial x \partial y} = (1-y)\cos(x+y) - (1+x)\sin(x+y) ,$$

$$\frac{\partial^2 z}{\partial y^2} = -y\cos(x+y) - (x+2)\sin(x+y) 。$$

(3) 由

$$\frac{\partial z}{\partial y} = x^2 e^{-xy} , \quad \frac{\partial^2 z}{\partial y^2} = x^3 e^{-xy} , \quad \frac{\partial^2 z}{\partial x \partial y} = (2x + x^2 y) e^{-xy}$$

得到

$$\frac{\partial^3 z}{\partial x^2 \partial y} = (2 + 4xy + x^2 y^2) e^{-xy} , \quad \frac{\partial^3 z}{\partial x \partial y^2} = (3x^2 + x^3 y) e^{-xy} 。$$

(4) 经计算，可依次得到

$$\frac{\partial u}{\partial x} = \frac{1}{ax+by+cz} \frac{\partial(ax+by+cz)}{\partial x} = \frac{a}{ax+by+cz} ,$$

$$\frac{\partial^2 u}{\partial x^2} = -\frac{a}{(ax+by+cz)^2} \frac{\partial(ax+by+cz)}{\partial x} = -\frac{a^2}{(ax+by+cz)^2} ,$$

$$\frac{\partial^3 u}{\partial x^3} = \frac{2a^2}{(ax+by+cz)^3} \frac{\partial(ax+by+cz)}{\partial x} = \frac{2a^3}{(ax+by+cz)^3} ,$$

$$\frac{\partial^4 u}{\partial x^4} = -\frac{3 \cdot 2a^3}{(ax+by+cz)^4} \frac{\partial(ax+by+cz)}{\partial x} = -\frac{6a^4}{(ax+by+cz)^4} ,$$

$$\frac{\partial^3 u}{\partial x^2 \partial y} = \frac{\partial^3 u}{\partial y \partial x^2} = \frac{2a^2}{(ax+by+cz)^3} \frac{\partial(ax+by+cz)}{\partial y} = \frac{2a^2 b}{(ax+by+cz)^3} ,$$

$$\frac{\partial^4 u}{\partial x^2 \partial y^2} = \frac{\partial^4 u}{\partial y^2 \partial x^2} = -\frac{3 \cdot 2a^2 b}{(ax+by+cz)^4} \frac{\partial(ax+by+cz)}{\partial y} = -\frac{6a^2 b^2}{(ax+by+cz)^4} .$$

$$(5) \quad \frac{\partial^{p+q} z}{\partial x^p \partial y^q} = \frac{\partial^p}{\partial x^p} \left(\frac{\partial^q z}{\partial y^q} \right) = \frac{\partial^p}{\partial x^p} \left((x-a)^p \frac{\partial^q (y-b)^q}{\partial y^q} \right)$$

$$= \frac{d^p (x-a)^p}{dx^p} \frac{d^q (y-b)^q}{dy^q} = p!q! .$$

(6) 对 x, y, z 应用 Leibniz 公式，

$$\frac{\partial^{p+q+r} u}{\partial x^p \partial y^q \partial z^r} = \frac{\partial^p (xe^x)}{\partial x^p} \frac{\partial^q (ye^y)}{\partial y^q} \frac{\partial^r (ze^z)}{\partial z^r} = \frac{d^p (xe^x)}{dx^p} \frac{d^q (ye^y)}{dy^q} \frac{d^r (ze^z)}{dz^r} .$$

$$= (x+p)e^x \cdot (y+q)e^y \cdot (z+r)e^z$$

$$= (x+p)(y+q)(z+r)e^{x+y+z} .$$

17. 计算下列函数的高阶微分：

- (1) $z = x \ln(xy)$ ，求 $d^2 z$ ；
- (2) $z = \sin^2(ax+by)$ ，求 $d^3 z$ ；
- (3) $u = e^{x+y+z}(x^2+y^2+z^2)$ ，求 $d^3 u$ ；
- (4) $z = e^x \sin y$ ，求 $d^k z$ 。

解 (1) $dz = (\ln(xy)+1)dx + \frac{x}{y}dy$ ，

$$d^2 z = \frac{1}{x} dx^2 + \frac{2}{y} dx dy - \frac{x}{y^2} dy^2。$$

$$(2) \quad dz = 2 \sin(ax + by) \cos(ax + by) d(ax + by) = \sin 2(ax + by)(adx + bdy) ,$$

$$d^2 z = 2 \cos 2(ax + by)(adx + bdy)^2 ,$$

$$d^3 z = -4 \sin 2(ax + by)(adx + bdy)^3。$$

$$(3) \quad du = e^{x+y+z} [(x^2 + y^2 + z^2)(dx + dy + dz) + (2xdx + 2ydy + 2zdz)] ,$$

$$d^2 u = e^{x+y+z} [(x^2 + y^2 + z^2)(dx + dy + dz)^2 + 2(2xdx + 2ydy + 2zdz)(dx + dy + dz) + 2dx^2 + 2dy^2 + 2dz^2] ,$$

$$d^3 u = e^{x+y+z} [(x^2 + y^2 + z^2)(dx + dy + dz)^3 + 6(xdx + ydy + zdz)(dx + dy + dz)^2 + 6(dx^2 + dy^2 + dz^2)(dx + dy + dz)]$$

$$= e^{x+y+z} [(x^2 + y^2 + z^2 + 6x + 6)dx^3 + (x^2 + y^2 + z^2 + 6y + 6)dy^3$$

$$+ (x^2 + y^2 + z^2 + 6z + 6)dz^3] + 3e^{x+y+z} [(x^2 + y^2 + z^2 + 4x + 2y + 2)dx^2 dy$$

$$+ (x^2 + y^2 + z^2 + 4y + 2z + 2)dy^2 dz + (x^2 + y^2 + z^2 + 4z + 2x + 2)dz^2 dx$$

$$+ (x^2 + y^2 + z^2 + 2x + 4y + 2)dx dy^2 + (x^2 + y^2 + z^2 + 2y + 4z + 2)dy dz^2$$

$$+ (x^2 + y^2 + z^2 + 2z + 4x + 2)dz dx^2] + 6e^{x+y+z} (x^2 + y^2 + z^2 + 2x + 2y + 2z) dx dy dz。$$

$$(4) \quad d^k z = \left(dx \frac{\partial}{\partial x} + dy \frac{\partial}{\partial y} \right)^k$$

$$= \sum_{i=0}^k \binom{k}{i} \frac{\partial^i e^x}{\partial x^i} dx^i \cdot \frac{\partial^{k-i} \sin y}{\partial y^{k-i}} dy^{k-i}$$

$$= \sum_{i=0}^k \binom{k}{i} e^x \sin \left(y + \frac{k-i}{2} \pi \right) dx^i dy^{k-i}。$$

18. 函数 $z = f(x, y)$ 满足

$$\frac{\partial z}{\partial x} = -\sin y + \frac{1}{1-xy} , \quad \text{及} \quad f(0, y) = 2 \sin y + y^3。$$

求 $f(x, y)$ 的表达式。

解 对 x 积分, 得到

$$f(x, y) = x \sin y - \frac{1}{y} \ln(1 - xy) + g(y),$$

再将 $f(0, y) = 2 \sin y + y^3$ 代入上式，得到

$$g(y) = 2 \sin y + y^3,$$

所以

$$f(x, y) = (2 - x) \sin y - \frac{1}{y} \ln(1 - xy) + y^3.$$

19. 验证：

$$(1) z = e^{-kn^2x} \sin(ny) \text{ 满足热传导方程 } \frac{\partial z}{\partial x} = k \frac{\partial^2 z}{\partial y^2};$$

$$(2) u = z \arctan \frac{x}{y} \text{ 满足 Laplace 方程 } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0;$$

证 (1) 由

$$\frac{\partial z}{\partial y} = ne^{-kn^2x} \cos(ny), \quad \frac{\partial^2 z}{\partial y^2} = -n^2 e^{-kn^2x} \sin(ny),$$

得到

$$\frac{\partial z}{\partial x} = -kn^2 e^{-kn^2x} \sin(ny) = k \frac{\partial^2 z}{\partial y^2}.$$

(2) 由

$$\frac{\partial u}{\partial x} = z \cdot \frac{1}{1 + \left(\frac{x}{y}\right)^2} \cdot \frac{1}{y} = \frac{yz}{x^2 + y^2}, \quad \frac{\partial^2 u}{\partial x^2} = -\frac{2xyz}{(x^2 + y^2)^2},$$

$$\frac{\partial u}{\partial y} = z \cdot \frac{1}{1 + \left(\frac{x}{y}\right)^2} \cdot \left(-\frac{x}{y^2}\right) = -\frac{xz}{x^2 + y^2}, \quad \frac{\partial^2 u}{\partial y^2} = \frac{2xyz}{(x^2 + y^2)^2},$$

$$\frac{\partial u}{\partial x} = \arctan \frac{x}{y}, \quad \frac{\partial^2 u}{\partial z^2} = 0,$$

得到

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0.$$

20. 设 $f(r, t) = t^\alpha e^{-\frac{r^2}{4t}}$ ，确定 α 使得 f 满足方程

$$\frac{\partial f}{\partial t} = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial f}{\partial r} \right).$$

解 将

$$\frac{\partial f}{\partial t} = (\alpha t^{\alpha-1} + \frac{1}{4} t^{\alpha-2} r^2) e^{-\frac{r^2}{4t}},$$

$$\frac{\partial f}{\partial r} = -\frac{1}{2} t^{\alpha-1} r e^{-\frac{r^2}{4t}}, \quad \frac{\partial}{\partial r} \left(r^2 \frac{\partial f}{\partial r} \right) = \left(-\frac{3}{2} t^{\alpha-1} r^2 + \frac{1}{4} t^{\alpha-2} r^4 \right) e^{-\frac{r^2}{4t}},$$

代入方程，解得

$$\alpha = -\frac{3}{2}.$$

21. 求下列向量值函数在指定点的导数：

(1) $f(x) = (a \cos x, b \sin x, cx)^T$ ，在 $x = \frac{\pi}{4}$ 点；

(2) $f(x, y, z) = (3x + e^y \cot z, x^3 + y^2 \tan z)^T$ ，在 $(1, 2, \frac{\pi}{4})$ 点；

(3) $g(u, v) = (u \cos v, u \sin v, v)^T$ ，在 $(1, \pi)$ 点。

解 (1) $f'(x) = (-a \sin x, b \cos x, c)^T$,

$$f'(\frac{\pi}{4}) = \left(-\frac{\sqrt{2}}{2} a, \frac{\sqrt{2}}{2} b, c \right)^T.$$

(2) $f'(x, y, z) = \begin{pmatrix} 3 & e^y \cot z & -e^y \csc^2 z \\ 3x^2 & 2y \tan z & y^2 \sec^2 z \end{pmatrix}$,

$$f'(1, 2, \frac{\pi}{4}) = \begin{pmatrix} 3 & e^2 & -2e^2 \\ 3 & 4 & 8 \end{pmatrix}.$$

(3) $g'(u, v) = \begin{pmatrix} \cos v & -u \sin v \\ \sin v & u \cos v \\ 0 & 1 \end{pmatrix}$,

$$g'(1, \pi) = \begin{pmatrix} -1 & 0 \\ 0 & -1 \\ 0 & 1 \end{pmatrix}.$$

22. 设 $f: \mathbf{R}^3 \rightarrow \mathbf{R}^3$ 为向量值函数。

(1) 如果坐标分量函数 $f_1(x, y, z) = x$, $f_2(x, y, z) = y$, $f_3(x, y, z) = z$ ，证明 f 的导数是单位阵；

(2) 写出坐标分量函数的一般形式，使 f 的导数是单位阵；

(3) 如果已知 f 的导数是对角阵 $\text{diag}(p(x), q(y), r(z))$ ，那么坐标分量函数应该具有什么样的形式？

解 (1) 由于

$$f_1'(x, y, z) = (1, 0, 0), \quad f_2'(x, y, z) = (0, 1, 0), \quad f_3'(x, y, z) = (0, 0, 1),$$

所以 f 的导数是单位阵。

(2) 由 $f_1'(x, y, z) = (1, 0, 0)$, 可知 $f_1(x, y, z)$ 与 y, z 无关 , 所以

$$f_1(x, y, z) = x + C_1 ,$$

同理可得

$$f_2(x, y, z) = y + C_2 , \quad f_3(x, y, z) = z + C_3 .$$

(3) 由 $f_1'(x, y, z) = (p(x), 0, 0)$, 可知 $f_1(x, y, z)$ 与 y, z 无关 , 所以

$$f_1(x, y, z) = \int p(x) dx ,$$

同理可得

$$f_2(x, y, z) = \int q(y) dy , \quad f_3(x, y, z) = \int r(z) dz .$$