

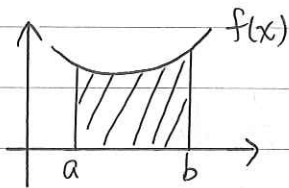
第六章 積分應用

Date

NO. 40

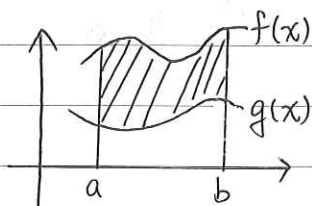
§ 6-1 面積

1.



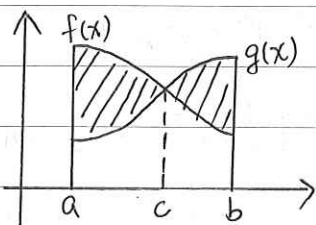
$$= \int_a^b f(x) dx$$

2.



$$= \int_a^b f(x) - g(x) dx$$

3.



$$= \int_a^c [f(x) - g(x)] dx + \int_c^b [g(x) - f(x)] dx$$

例 1: 求 $x^2 = y$ 及其在點 $(1,1)$ 之切線與 y 軸所圍成的面積?

解: 先算切線方程式之斜率 $= y' = 2x \Big|_{(1,1)} = 2$

點斜式

$$y - y_1 = m(x - x_1)$$

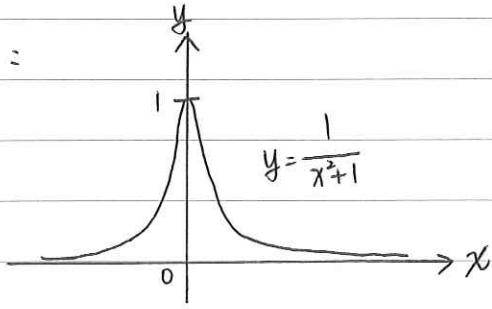
$$\Rightarrow y - 1 = 2(x - 1)$$

$$\Rightarrow y = 2x - 1$$

$$\text{面積} = \int_0^1 x^2 - (2x - 1) dx = \left[\frac{x^3}{3} - x^2 + x \right]_0^1 = \frac{1}{3} \quad \#$$

例 2: 求 $y = \frac{1}{x^2+1}$ 與 x 軸所圍的面積?

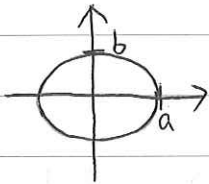
解:



$$\begin{aligned} \int_{-\infty}^{\infty} \frac{1}{x^2+1} dx &= 2 \int_0^{\infty} \frac{1}{x^2+1} dx \\ &= \lim_{t \rightarrow \infty} 2 \int_0^t \frac{1}{x^2+1} dx \\ &= 2 [\tan^{-1} x]_0^{\infty} = \pi \end{aligned}$$

例 3: 求橢圓 $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$ 所圍之面積?

解:



對稱性 $b\sqrt{1-\frac{x^2}{a^2}}$

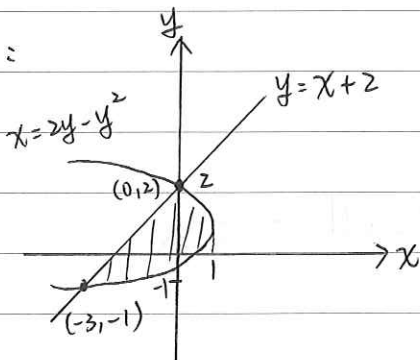
$$\begin{aligned} \text{面積} &= 4 \int_0^a b \sqrt{1-\frac{x^2}{a^2}} dx = \frac{4b}{a} \int_0^a \sqrt{a^2-x^2} dx \\ &= \frac{4b}{a} \left[\frac{1}{2} \sqrt{a^2-x^2} + \frac{a^2}{2} \sin^{-1} \frac{x}{a} \right]_0^a \\ &= \frac{4b}{a} \left[\frac{1}{2} a \sqrt{a^2-a^2} + \frac{a^2}{2} \sin^{-1} 1 \right] - \left[\frac{a^2}{2} \sin 0 \right] \\ &= \frac{4b}{a} \cdot \frac{a^2}{2} \sin^{-1} 1 \\ &= \frac{4b}{a} \cdot \frac{a^2}{4} \pi = ab\pi \end{aligned}$$

*公式:

$$\int \sqrt{a^2-x^2} dx = \frac{1}{2} \sqrt{a^2-x^2} + \frac{a^2}{2} \sin^{-1} \frac{x}{a}$$

例 4: 求 $x = 2y - y^2$ 與 $y = x + 2$ 所圍的面積?

解:

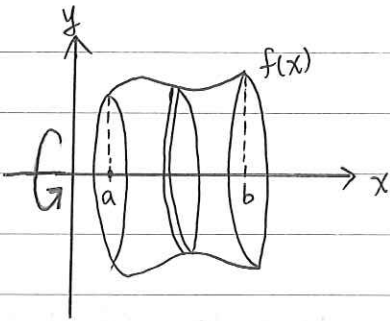


$$\begin{cases} y = x + 2 \\ x = 2y - y^2 \end{cases} \text{解得 } (-3, -1), (0, 2)$$

$$\begin{aligned} \text{面積} &= \int_{-1}^2 (2y - y^2) - (y - 2) dx \\ &= \int_{-1}^2 (-y^2 + y + 2) dx \\ &= \left[-\frac{1}{3} y^3 + \frac{1}{2} y^2 + 2y \right]_{-1}^2 \\ &= \left[-\frac{8}{3} + 2 + 4 \right] - \left[\frac{1}{3} + \frac{1}{2} - 2 \right] = \frac{9}{2} \end{aligned}$$

§6-2 旋轉體體積

* 圓盤法



程序：1. 分割 - 圓盤

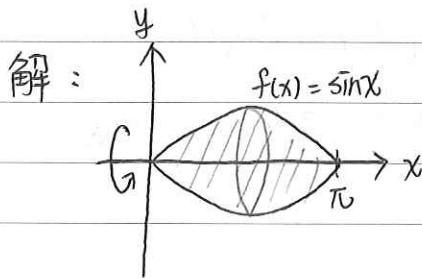
2. 逼近 $\pi (f(x))^2 \left(\frac{b-a}{n}\right)$

3. 加總 $\sum_{k=1}^n \pi (f(x))^2 \Delta x$

4. 極限 $\lim_{n \rightarrow \infty} \sum_{k=1}^n \pi (f(x))^2 \Delta x$

體積 = $\pi \int_a^b f^2(x) dx$

例 1：曲線 $y = \sin x$ ($0 \leq x \leq \pi$) 與 x 軸圍成之區域繞 x 軸旋轉的體積？



體積 = $\pi \int_a^b f^2(x) dx$

= $\pi \int_0^\pi (\sin x)^2 dx$

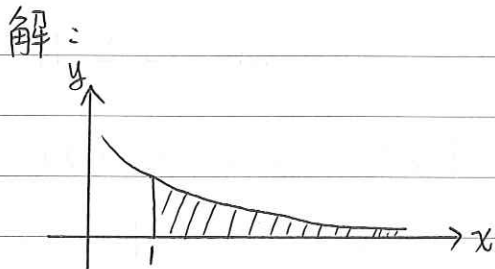
= $\pi \int_0^\pi \frac{1 - \cos 2x}{2} dx$

= $\pi \int_0^\pi \left[\frac{1}{2} - \frac{\cos 2x}{2} \right] dx$

= $\pi \left[\frac{x}{2} - \frac{\sin 2x}{4} \right]_0^\pi$

= $\pi \left[\frac{\pi}{2} - \frac{\sin 2\pi}{4} \right] - \pi \left[\frac{0}{2} - \frac{\sin 0}{4} \right] = \frac{\pi^2}{2}$ ✖

類 1：曲線 $y = \frac{1}{x}$, $1 \leq x < \infty$ 與 x 軸圍成之區域繞 x 軸旋轉之體積？



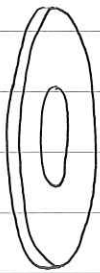
體積 = $\pi \int_1^\infty \left(\frac{1}{x}\right)^2 dx$

= $\pi \int_1^\infty \frac{1}{x^2} dx$

= $\pi \left[-\frac{1}{x} \right]_1^\infty$

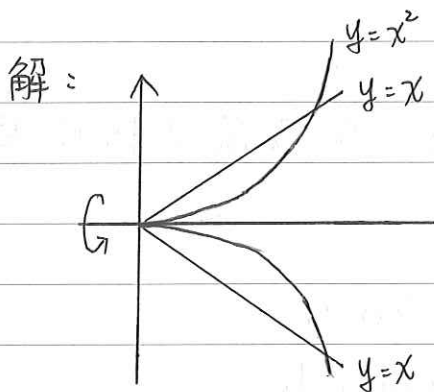
= π ✖

* 墊片法



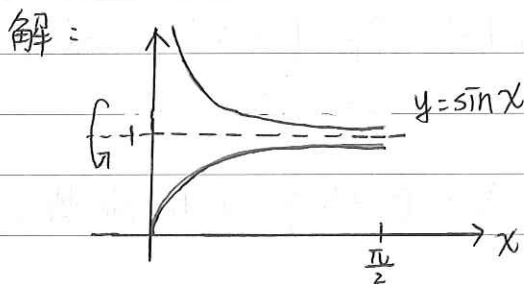
$$\text{體積} = \pi \int_a^b f^2(x) - g^2(x) dx$$

例 2: 求 $y=x$ 與 $y=x^2$ 在 $[0,1]$ 之交集區域繞 x 軸旋轉之體積?



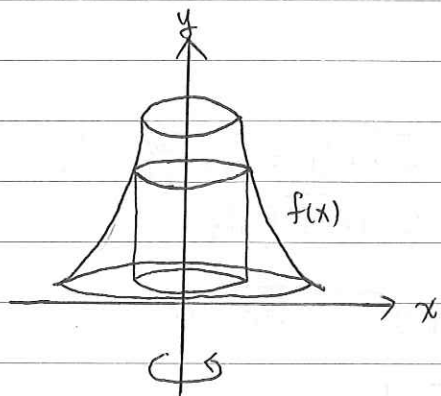
$$\begin{aligned} \text{體積} &= \pi \int_0^1 [x^2 - (x^2)^2] dx \\ &= \pi \int_0^1 (x^2 - x^4) dx \\ &= \pi \left[\frac{1}{3}x^3 - \frac{1}{5}x^5 \right]_0^1 \\ &= \pi \left(\frac{1}{3} - \frac{1}{5} \right) = \frac{2}{15}\pi \quad \star \end{aligned}$$

例 3: 求 $y=\sin x$ ($0 \leq x \leq \frac{\pi}{2}$) 與 $y=1$ 所圍之區域繞 $y=1$ 旋軸體積?



$$\begin{aligned} \text{體積} &= \pi \int_0^{\frac{\pi}{2}} (1 - \sin x)^2 dx \\ &= \pi \int_0^{\frac{\pi}{2}} 1 - 2\sin x + \sin^2 x dx \\ &= \pi \int_0^{\frac{\pi}{2}} 1 - 2\sin x + \frac{1 - \cos 2x}{2} dx \\ &= \pi \int_0^{\frac{\pi}{2}} \frac{3}{2} - 2\sin x - \frac{\cos 2x}{2} dx \\ &= \pi \left[\frac{3}{2}x + 2\cos x - \frac{1}{4}\sin 2x \right]_0^{\frac{\pi}{2}} \\ &= \pi \left[\frac{3}{2} \cdot \frac{\pi}{2} + 0 - 0 \right] - \pi [0 + 2 - 0] \\ &= \pi \left(\frac{3}{4}\pi - 2 \right) \\ &= \frac{3}{8}\pi^2 - 2\pi \quad \star \end{aligned}$$

* 圓殼法



程序：1. 分割

2. 逼近 $2\pi \cdot x \cdot f(x) dx$

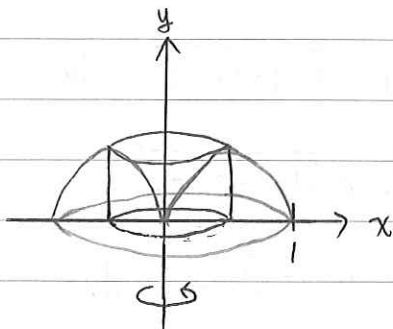
3. 加總 $\sum_{i=1}^n 2\pi x f(x) dx$

4. 極限 $\lim_{n \rightarrow \infty} \sum_{i=1}^n 2\pi x f(x) dx$

體積 = $2\pi \int_a^b x f(x) dx$

例 1：求 $y = x - x^3$ 與 x 軸所圍區域繞 y 軸旋轉之體積？

解：



體積 = $2\pi \int_0^1 x(x - x^3) dx$

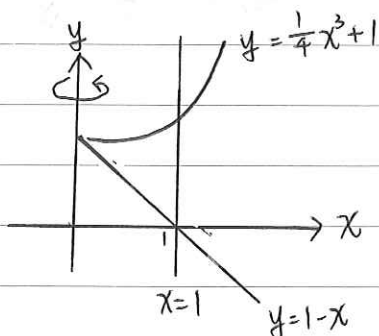
= $2\pi \int_0^1 (-x^4 + x^2) dx$

= $2\pi \left[-\frac{x^5}{5} + \frac{x^3}{3} \right]_0^1$

= $2\pi \left(-\frac{1}{5} + \frac{1}{3} \right) = \frac{4}{15} \pi$ *

類 1：求 $y = \frac{1}{4}x^3 + 1$, $y = 1 - x$ 與 $x = 1$ 所圍區域繞 y 軸旋轉的體積？

解：



體積 = $2\pi \int_0^1 x \left[\frac{1}{4}x^3 + 1 - (1 - x) \right] dx$

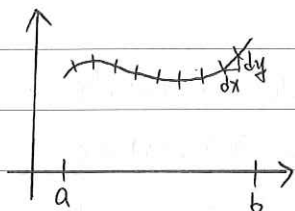
= $2\pi \int_0^1 \left(\frac{1}{4}x^4 + x^2 \right) dx$

= $2\pi \left[\frac{1}{20}x^5 + \frac{1}{3}x^3 \right]_0^1$

= $2\pi \left[\frac{1}{20} + \frac{1}{3} \right]$

= $\frac{23}{30} \pi$ *

§ 6-3 弧長



程序 = 1. 分割

2. 逼近 $\sqrt{dx^2 + dy^2} = \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$

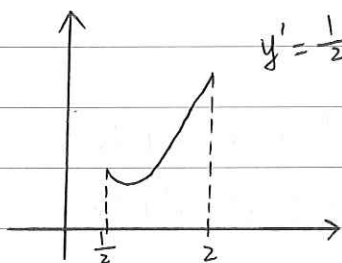
3. 加總 $\sum_{k=1}^n \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$

4. 極限 $\lim_{n \rightarrow \infty} \sum_{k=1}^n \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$

弧長 = $\int_a^b \sqrt{1 + (f'(x))^2} dx$

例 1: 求 $y = \frac{x^3}{6} + \frac{1}{2x}$ 在 $[\frac{1}{2}, 2]$ 的弧長?

解:



$$y' = \frac{1}{2} \left(x^2 - \frac{1}{x^2} \right)$$

弧長 = $\int_{\frac{1}{2}}^2 \sqrt{1 + \left[\frac{1}{2} \left(x^2 - \frac{1}{x^2} \right) \right]^2} dx$

= $\int_{\frac{1}{2}}^2 \sqrt{\frac{1}{4} \left(x^4 + 2 + \frac{1}{x^4} \right)} dx$

= $\int_{\frac{1}{2}}^2 \sqrt{\left(\frac{1}{2} \right)^2 \left(x^2 + \frac{1}{x^2} \right)^2} dx$

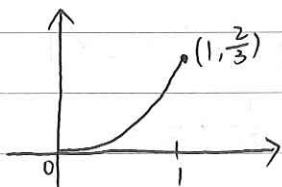
= $\int_{\frac{1}{2}}^2 \frac{1}{2} \left(x^2 + \frac{1}{x^2} \right) dx$

= $\frac{1}{2} \left[\frac{x^3}{3} - \frac{1}{x} \right]_{\frac{1}{2}}^2$

= $\frac{1}{2} \left(\frac{13}{6} + \frac{41}{24} \right) = \frac{33}{16} \quad \times$

例 2: 求 $y = \frac{2}{3}x^{\frac{3}{2}}$ 在 $[0, 1]$ 間的弧長?

解:



$$y' = \sqrt{x}$$

弧長 = $\int_0^1 \sqrt{1 + (y')^2} dx$

= $\int_0^1 \sqrt{1 + x} dx$

= $\left[\frac{2}{3} (1+x)^{\frac{3}{2}} \right]_0^1$

= $\frac{2}{3} (\sqrt{8} - 1) \quad \times$

第七章 偏微分及其應用

Date

NO. 43

§7-1 雙變數函數之極限與連續

*定義：極限

若雙變數函數 $z = f(x, y)$ 在點 $P(x_0, y_0)$ 之鄰域內均有定義

$\lim_{\substack{x \rightarrow x_0 \\ y \rightarrow y_0}} f(x, y) = L$ ，則稱 L 為 $f(x, y)$ 在 $x \rightarrow x_0$ 及 $y \rightarrow y_0$ 之極限。

*定義：連續

若 $\lim_{\substack{x \rightarrow x_0 \\ y \rightarrow y_0}} f(x, y) = f(x_0, y_0)$ ，則稱 $f(x, y)$ 在 $P(x_0, y_0)$ 點為連續。

例 1 = 求 $\lim_{(x, y) \rightarrow (2, -1)} \frac{3xy}{x^2 + y^2} = ?$

解：以 $x = 2$ 及 $y = -1$ 代入

$$\lim_{(x, y) \rightarrow (2, -1)} \frac{3xy}{x^2 + y^2} = -\frac{6}{5} \quad *$$

類 1 = 求 $\lim_{(x, y) \rightarrow (1, 1)} \frac{2xy}{x^2 + y^2} = ?$

解：以 $x = 1$ 及 $y = 1$ 代入

$$\lim_{(x, y) \rightarrow (1, 1)} \frac{2xy}{x^2 + y^2} = \frac{2}{2} = 1 \quad *$$

例 2 = 求 $\lim_{(x, y) \rightarrow (0, 0)} \frac{5x^2y}{x^2 + y^2} = ?$

解：令 $y = mx$ (斜率表示法) 代入

$$\lim_{(x, y) \rightarrow (0, 0)} \frac{5x^2y}{x^2 + y^2} = \lim_{x \rightarrow 0} \frac{5x^2mx}{x^2 + m^2x^2} = \frac{5m}{1+m^2} \lim_{x \rightarrow 0} x = 0 \quad *$$

類 2 : 求 $\lim_{(x,y) \rightarrow (0,0)} \frac{x^4 + y^4}{x^2 + y^2} = ?$

解 : 令 $y = mx$ 代入

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^4 + y^4}{x^2 + y^2} = \lim_{x \rightarrow 0} \frac{x^4 + m^4 x^4}{x^2 + m^2 x^2} = \frac{1+m^4}{1+m^2} \lim_{x \rightarrow 0} x^2 = 0 \quad \ast$$

例子 : $f(x,y) = \begin{cases} \frac{xy(x^2 - y^2)}{x^2 + y^2} & , \text{當 } (x,y) \neq (0,0) \\ 0 & , \text{當 } (x,y) = (0,0) \end{cases}$, 求 $f(x,y)$ 在 $(0,0)$ 是否連續?

解 : 令 $y = mx$ 代入

$$\lim_{(x,y) \rightarrow (0,0)} \frac{xy(x^2 - y^2)}{x^2 + y^2} = \lim_{x \rightarrow 0} \frac{mx^2(x^2 - m^2 x^2)}{x^2 + m^2 x^2} = \frac{m(1-m^2)}{1+m^2} \lim_{x \rightarrow 0} x^2 = 0$$

且 $f(0,0) = 0$, \therefore 連續 \ast

類 3 : $f(x,y) = \begin{cases} \frac{x^2 y^3}{2x^2 + y^2} & , \text{當 } (x,y) \neq (0,0) \\ 0 & , \text{當 } (x,y) = (0,0) \end{cases}$, 則 $f(x,y)$ 在 $(0,0)$ 是否連續?

解 : 令 $y = mx$ 代入

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y^3}{2x^2 + y^2} = \lim_{x \rightarrow 0} \frac{x^2 \cdot m^3 x^3}{2x^2 + m^2 x^2} = \frac{m^3}{2+m^2} \lim_{x \rightarrow 0} x^3 = 0$$

且 $f(0,0) = 0$, \therefore 連續 \ast

§ 7-2 偏導數

* 定義：偏導數

如果極限 $\frac{\partial f}{\partial x} \equiv \lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x, y_0) - f(x_0, y_0)}{\Delta x}$ 存在，則稱此

極限值為 $f(x, y)$ 在點 (x_0, y_0) 處，對 x 之偏導數，

記為 $\frac{\partial f}{\partial x}$ 、 f_x 或 f_1 。同理， $f(x, y)$ 在點 (x_0, y_0) 處，對

y 之偏導數為 $\frac{\partial f}{\partial y} \equiv \lim_{\Delta y \rightarrow 0} \frac{f(x_0, y_0 + \Delta y) - f(x_0, y_0)}{\Delta y}$ ，記為 $\frac{\partial f}{\partial y}$ 、 f_y 或 f_2 。

* 定義：高階偏導數

定義 $z = f(x, y)$ 之高階偏導數有如下之符號：

$$\frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x} \right) \equiv f_{xx} = f_{11} \quad \dots \dots \text{對 } x \text{ 微分兩次}$$

$$\frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial y} \right) \equiv f_{yy} = f_{22} \quad \dots \dots \text{對 } y \text{ 微分兩次}$$

$$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) \equiv f_{yx} = f_{21} \quad \dots \dots \text{先對 } y \text{ 微分，再對 } x \text{ 微分}$$

$$\frac{\partial^2 f}{\partial y \partial x} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) \equiv f_{xy} = f_{12} \quad \dots \dots \text{先對 } x \text{ 微分，再對 } y \text{ 微分}$$

例 1: $f(x, y) = 3x - x^2y^2 + 2x^3y$ ，求 $\frac{\partial f}{\partial x}$ 、 $\frac{\partial f}{\partial y} = ?$

$$\text{解：} \frac{\partial f}{\partial x} = 3 - 2xy^2 + 6x^2y \quad ; \quad \frac{\partial f}{\partial y} = -2x^2y + 2x^3 \quad *$$

類 1: $w = (x^2y + xy)^2$ ，求 $\frac{\partial w}{\partial x} = ?$

解：視 y 為常數

$$\frac{\partial w}{\partial x} = 2(x^2y + xy)(2xy + y) \quad *$$

例 2: $f(x, y) = 3x^3y + 4xy^2 - 2x + 4y - 5$, 求 (1) $\frac{\partial f}{\partial x}(2, 3) = ?$

(2) $\frac{\partial f}{\partial y}(2, 3) = ?$

解: (1) $\frac{\partial f}{\partial x} = 9x^2y + 4y^2 - 2$ $\therefore \frac{\partial f}{\partial x}(2, 3) = 142$

(2) $\frac{\partial f}{\partial y} = 3x^3 + 8xy + 4$ $\therefore \frac{\partial f}{\partial y}(2, 3) = 76$ *

類 2: $f(x, y) = \sin(x^2 + y)$, 求 $\frac{\partial f}{\partial x}(0, \pi) = ?$ $\frac{\partial f}{\partial y}(0, \pi) = ?$

解: $\frac{\partial f}{\partial x} = 2x \cos(x^2 + y)$ $\therefore \frac{\partial f}{\partial x}(0, \pi) = 0$

$\frac{\partial f}{\partial y} = \cos(x^2 + y)$ $\therefore \frac{\partial f}{\partial y}(0, \pi) = -1$

例 3: $f(x, y) = e^{ny} \cos nx$, 求 $f_{xx} + f_{yy} = ?$

解: $f_x = -ne^{ny} \sin nx$, $f_{xx} = -n^2e^{ny} \cos nx$

$f_y = ne^{ny} \cos nx$, $f_{yy} = n^2e^{ny} \cos nx$

$\therefore f_{xx} + f_{yy} = 0$ *

類 3: 若 $u = x^2 - y^2$, 試證 $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$

解: $\frac{\partial u}{\partial x} = 2x$, $\frac{\partial^2 u}{\partial x^2} = 2$

$\frac{\partial u}{\partial y} = -2y$, $\frac{\partial^2 u}{\partial y^2} = -2$

$\therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ 得證 *

例 4: 設 $f(x, y)$ 滿足 $\frac{\partial f}{\partial x} = x^2 + y^2$, $\frac{\partial f}{\partial y} = 2xy$ 及 $f(0, 0) = 1$, 求 $f(x, y) = ?$

$$\text{解: } \begin{cases} \frac{\partial f}{\partial x} = x^2 + y^2 \Rightarrow f = \frac{1}{3}x^3 + xy^2 + C \\ \frac{\partial f}{\partial y} = 2xy \Rightarrow f = xy^2 + C \end{cases}$$

$$\text{取聯集得 } f(x, y) = \frac{1}{3}x^3 + xy^2 + C$$

$$\text{又 } f(0, 0) = 1 \Rightarrow C = 1 \quad \therefore f(x, y) = \frac{1}{3}x^3 + xy^2 + 1 \quad \#$$

類 4: 設 $f(x, y)$ 滿足 $\frac{\partial f}{\partial x} = \ln x + 1 + 2x \ln y$, 且 $f(1, y) = -y^2$, 求 $f(x, y) = ?$

$$\text{解: 視 } y \text{ 為常數, 積分得 } f(x, y) = x \ln x + x^2 \ln y + g(y)$$

$$\text{又 } f(1, y) = \ln y + g(y) = -y^2 \Rightarrow g(y) = -y^2 - \ln y$$

$$\therefore f(x, y) = x \ln x + x^2 \ln y - y^2 - \ln y \quad \#$$

§ 7-3 可微分觀念與鏈鎖法則

* 定義: 可微分

$$\text{已知 } z = f(x, y), \text{ 當 } \begin{cases} x \xrightarrow{\text{改變}} x + \Delta x \\ y \xrightarrow{\text{改變}} y + \Delta y \end{cases}, \text{ 使得 } z \xrightarrow{\text{變成}} z + \Delta z$$

* 定理: 可微分之數學表示式

$z = f(x, y)$ 在某一區域內 $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$ 均連續, 則 $z = f(x, y)$

$$\text{可微分, 且 } dz = df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy$$

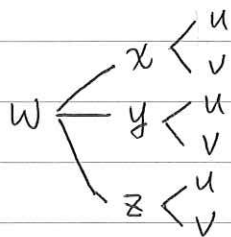
* 定義：全微分

若函數 $f(x, y)$ 可微分，則 $df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy$ ，由外型看出 df 可視為 $f(x, y)$ 隨 x, y 之變動量和，故稱 df 為全微分。

* 定理：鏈鎖律

1. 若 $z = f(x, y)$ ，且 $\begin{cases} x = x(t) \\ y = y(t) \end{cases}$ 時，則 $\frac{dz}{dt} = \frac{\partial z}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt}$ 。

2. 若 $w = f(x, y, z)$ ，且 $x = x(u, v)$ ， $y = y(u, v)$ ， $z = z(u, v)$ ，路徑圖為



$$\text{則 } \frac{\partial w}{\partial u} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial u} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial u}$$

$$\frac{\partial w}{\partial v} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial v} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial v}$$

例 1：設 $f(x, y) = x^3 + y^3$ ，且 $x = 2 \sin t$ ， $y = 3 \cos t$ ，求 $\frac{df}{dt} = ?$

解：路徑圖為 $f \begin{cases} x - t \\ y - t \end{cases}$

$$\therefore \frac{df}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} = 3x^2 \cdot 2 \cos t + 2y \cdot (-3 \sin t)$$

$$= 6x^2 \cos t - 6y \sin t$$

類 1: 設 $f(x, y) = 3x^2 + y^2$, 且 $x = r^2 e^s$, $y = \sin(rs)$, 求 $\frac{\partial f}{\partial r}$, $\frac{\partial f}{\partial s} = ?$

解: 路徑圖為 $f \begin{cases} x < \begin{matrix} r \\ s \end{matrix} \\ y < \begin{matrix} r \\ s \end{matrix} \end{cases}$, 則

$$\begin{aligned} \frac{\partial f}{\partial r} &= \frac{\partial f}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial r} = 6x \cdot 2re^s + 2y \cdot s \cos(rs) \\ &= 12x r e^s + 2y s \cos(rs) \quad * \end{aligned}$$

$$\begin{aligned} \frac{\partial f}{\partial s} &= \frac{\partial f}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial s} = 6x \cdot r^2 e^s + 2y \cdot r \cos(rs) \\ &= 6x r^2 e^s + 2y r \cos(rs) \quad * \end{aligned}$$

§ 7-4 隱函數之微分理論

1. 二變數之函數 $F(x, y) = 0$, 視 x 為自變數, y 為因變數,

$F(x, y) = 0$ 之全微分關係式為

$$dF = \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy = 0 \Rightarrow \frac{dy}{dx} = -\frac{F_x}{F_y}$$

2. 三變數的函數 $F(x, y, z) = 0$ 之全微分關係式為

$$dF = \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy + \frac{\partial F}{\partial z} dz = 0$$

例 1: 設 $x^2 \cos y - y^2 \sin x = 0$, 求 $\frac{dy}{dx} = ?$

解: 設 $F(x, y) = x^2 \cos y - y^2 \sin x = 0$

$$\frac{dy}{dx} = -\frac{F_x}{F_y} = -\frac{2x \cos y - y^2 \cos x}{-x^2 \sin y - 2y \sin x} \quad *$$

類 1: 設 $F(x, y, z) = xye^z + yze^x + xze^y + 1 = 0$, 求 $\frac{\partial z}{\partial x} = ?$, $\frac{\partial z}{\partial y} = ?$

$$\text{解: } \frac{\partial z}{\partial x} = -\frac{ye^z + yze^x + ze^y}{xye^z + ye^x + xe^y}, \quad \frac{\partial z}{\partial y} = -\frac{xe^z + ze^x + xze^y}{xye^z + ye^x + xe^y} \quad *$$

例 2: 設 $z + \ln z = xy$, 求 $\frac{\partial z}{\partial x} = ?$, $\frac{\partial^2 z}{\partial y \partial x} = ?$

解: 設 $F(x, y, z) = xy - z - \ln z = 0$

$$\therefore \frac{\partial z}{\partial x} = -\frac{F_x}{F_z} = -\frac{y}{-1 - \frac{1}{z}} = \frac{yz}{1+z} \quad *$$

$$\begin{aligned} \frac{\partial^2 z}{\partial y \partial x} &= \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right) = \frac{\partial}{\partial y} \left(\frac{yz}{1+z} \right) = \frac{(z + y \frac{\partial z}{\partial y})(1+z) - yz \frac{\partial z}{\partial y}}{(1+z)^2} \\ &= \frac{z + z^2 + y \frac{\partial z}{\partial y}}{(1+z)^2} \quad \text{--- (a)} \end{aligned}$$

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z} = -\frac{x}{-1 - \frac{1}{z}} = \frac{xz}{1+z} \quad \text{--- (b)}$$

$$\text{將 (b) 代入 (a)} \Rightarrow \frac{\partial^2 z}{\partial y \partial x} = \frac{z + z^2 + z^3 + xyz}{(1+z)^3} \quad *$$

* 注意: 欲求 $\frac{\partial^2 z}{\partial y \partial x}$, 不可將 $\frac{\partial z}{\partial x}$ 直接對 y 取偏微分, 因為 $z = z(x, y)$!

類 2: 設 $x = yz + \ln y$, 求 $\frac{\partial y}{\partial x} = ?$, $\frac{\partial^2 y}{\partial z \partial x} = ?$

解: 設 $F(x, y, z) = x - yz - \ln y = 0$

$$\frac{\partial y}{\partial x} = -\frac{F_x}{F_y} = -\frac{1}{-z - \frac{1}{y}} = \frac{y}{yz+1}$$

$$\begin{aligned} \frac{\partial^2 y}{\partial z \partial x} &= \frac{\partial}{\partial z} \left(\frac{\partial y}{\partial x} \right) = \frac{\partial}{\partial z} \left(\frac{y}{yz+1} \right) = \frac{\frac{\partial y}{\partial z}(yz+1) - y(yz+1) \frac{\partial y}{\partial z}}{(yz+1)^2} \\ &= \frac{\frac{\partial y}{\partial z} - y^2}{(yz+1)^2} = \frac{-2y^2 - y^2 z}{(yz+1)^3} \quad *$$

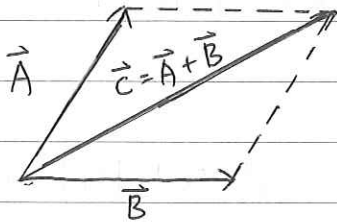
$$\frac{\partial y}{\partial z} = -\frac{F_z}{F_y} = -\frac{-y}{-z - \frac{1}{y}} = -\frac{y^2}{yz+1} \quad *$$

§7-5 向量分析

1. 向量指具「大小」與「方向」之量，記為 \vec{v} ，其大小以 $|\vec{v}|$ 表之。

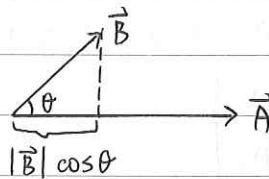
2. 向量的加法依據合力原則，遵守平行四邊形定理，

如圖所示，即 $\vec{A} + \vec{B} = \vec{C}$ 。



* 內積

$\vec{A} \cdot \vec{B}$ 二向量的內積定義為 $\vec{A} \cdot \vec{B} = |\vec{A}| |\vec{B}| \cos \theta$ ，其中 θ 為 \vec{A} 、 \vec{B} 二向量的夾角。



例 1：設 $\vec{A} = 2\vec{i} + \vec{j} + 3\vec{k}$ ， $\vec{B} = -\vec{i} - \vec{j} + 2\vec{k}$ ，求 $\vec{A} \cdot \vec{B} = ?$

解： $\vec{A} \cdot \vec{B} = -2 - 1 + 6 = 3$ *

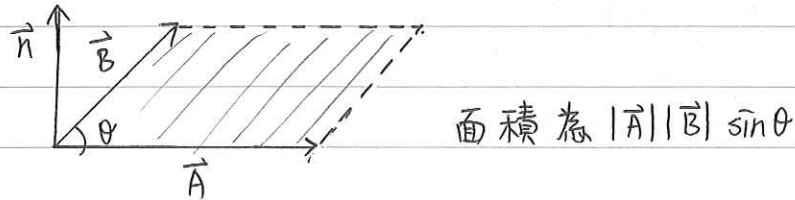
類 1：設 $\vec{A} = -2\vec{i} - \vec{j} + 3\vec{k}$ ， $\vec{B} = -\vec{i} + 3\vec{j} + 4\vec{k}$ ，求 $\vec{A} \cdot \vec{B} = ?$

解： $\vec{A} \cdot \vec{B} = 2 - 3 + 12 = 11$ *

* 定義：外積

1. \vec{A} 與 \vec{B} 的外積定義為 $\vec{A} \times \vec{B} = (|\vec{A}||\vec{B}|\sin\theta)\vec{n}$ ，其中 θ 為 \vec{A} 、 \vec{B} 之夾角， $\vec{n} \perp \vec{A}$ 且 $\vec{n} \perp \vec{B}$ 的單位向量 \vec{n} ，方向由右手定則決定。

2. 幾何意義為： $\vec{A} \times \vec{B}$ 的大小等於 \vec{A} 、 \vec{B} 所決定的平行四邊形之面積，方向為垂直這個平行四邊形的向量，如圖所示。



* 性質

1. 若 $\vec{A} \parallel \vec{B}$ ，則外積結果為 0

2. $\vec{A} \times \vec{B} = -\vec{B} \times \vec{A}$ ，即兩者大小相同，方向相反。

3. 在三維空間中，若 $\vec{A} = A_1\vec{i} + A_2\vec{j} + A_3\vec{k}$ ， $\vec{B} = B_1\vec{i} + B_2\vec{j} + B_3\vec{k}$ ，

$$\text{則 } \vec{A} \times \vec{B} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \end{vmatrix}$$

例 2：設 $\vec{A} = 2\vec{i} + \vec{j} + 3\vec{k}$ ， $\vec{B} = -\vec{i} - \vec{j} + 2\vec{k}$ ，求 $\vec{A} \times \vec{B} = ?$

$$\text{解：} \quad \vec{A} \times \vec{B} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ 2 & 1 & 3 \\ -1 & -1 & 2 \end{vmatrix} = 5\vec{i} - 7\vec{j} - \vec{k} \quad \ast$$

類 2：設 $\vec{A} = -2\vec{i} - \vec{j} + 3\vec{k}$ ， $\vec{B} = -\vec{i} - 3\vec{j} + 4\vec{k}$ ，求 $\vec{A} \times \vec{B} = ?$

$$\text{解：} \quad \vec{A} \times \vec{B} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ -2 & -1 & 3 \\ -1 & -3 & 4 \end{vmatrix} = 5\vec{i} + 5\vec{j} + 5\vec{k} \quad \ast$$

例 3: 設 $\vec{A} = \vec{i} - 2\vec{j} - 2\vec{k}$, $\vec{B} = 6\vec{i} + 3\vec{j} + 2\vec{k}$, 求 \vec{A} 與 \vec{B} 之夾角?

$$\text{解: } \cos \theta = \frac{\vec{A} \cdot \vec{B}}{|\vec{A}| |\vec{B}|} = \frac{6-6-4}{3 \cdot 7} = -\frac{4}{21}$$

$$\therefore \theta = \cos^{-1}\left(-\frac{4}{21}\right) \quad \ast$$

類 3: 設 $\vec{a} = 2\vec{i} - 3\vec{j} + 4\vec{k}$, $\vec{b} = 3\vec{i} - \vec{j} + 2\vec{k}$, 求 \vec{a} 與 \vec{b} 之夾角?

$$\text{解: } \cos \theta = \frac{\vec{a} \cdot \vec{b}}{|\vec{a}| |\vec{b}|} = \frac{6+3+8}{\sqrt{29} \cdot \sqrt{14}} = -\frac{17}{\sqrt{406}}$$

$$\therefore \theta = \cos^{-1} \frac{17}{\sqrt{406}} \quad \ast$$

例 4: 有個三角形以 $A(1, -1, 0)$, $B(2, 1, -1)$, $C(-1, 1, 2)$ 為三頂點, 求面積?

$$\text{解: } \vec{AB} = (1, 2, -1), \quad \vec{AC} = (-2, 2, 2)$$

$$\vec{AB} \times \vec{AC} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ 1 & 2 & -1 \\ -2 & 2 & 2 \end{vmatrix} = 6\vec{i} + 6\vec{k}$$

$$\therefore \Delta ABC = \frac{1}{2} |\vec{AB} \times \vec{AC}| = \frac{1}{2} \sqrt{6^2 + 6^2} = 3\sqrt{2} \quad \ast$$

類 4: 有個三角形以 $A(1, 0, 0)$, $B(2, 0, -1)$, $C(1, 4, 3)$ 為三頂點, 求面積?

$$\text{解: } \vec{AB} = (1, 0, -1), \quad \vec{AC} = (0, 4, 3)$$

$$\vec{AB} \times \vec{AC} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ 1 & 0 & -1 \\ 0 & 4 & 3 \end{vmatrix} = 4\vec{i} - 3\vec{j} + 4\vec{k}$$

$$\therefore \Delta ABC = \frac{1}{2} |\vec{AB} \times \vec{AC}| = \frac{1}{2} \sqrt{4^2 + (-3)^2 + 4^2} = \frac{\sqrt{41}}{2} \quad \ast$$

§7-6 多變數函數之極值

* 臨界點或靜止點

1. 極大點：從 x 方向或 y 方向看均為極大。
2. 極小點：從 x 方向或 y 方向看均為極小。
3. 鞍點：從 x 方向看為極小，但從 y 方向看為極大；或從 x 方向看為極大，但從 y 方向看為極小。

* 定理：尋找臨界點

若 $z = f(x, y)$ 在點 (a, b) 為臨界點，則

$$\frac{\partial f}{\partial x}(a, b) = \frac{\partial f}{\partial y}(a, b) = 0$$

* 定理：雙變數函數極點判斷法

對函數 $f(x, y)$ 而言，已知在點 (a, b) 為臨界點，令

$$f_{xx}(a, b) \equiv A, f_{xy}(a, b) \equiv B, f_{yy}(a, b) \equiv C, H \equiv \begin{vmatrix} A & B \\ B & C \end{vmatrix} = AC - B^2$$

則 = 1. $A > 0, H > 0 \Rightarrow$ 極小點

2. $A < 0, H > 0 \Rightarrow$ 極大點

3. $H < 0 \Rightarrow$ 鞍點

4. $H = 0 \Rightarrow$ 不能判斷 (極大點、極小點、鞍點皆有可能)

例 1: 求 $f(x, y) = x^3 + y^3 - 3xy$ 之極值與鞍點?

解: 由 $\begin{cases} \frac{\partial f}{\partial x} = 3x^2 - 3y = 0 \\ \frac{\partial f}{\partial y} = 3y^2 - 3x = 0 \end{cases}$ 解得 $(0, 0)$ 、 $(1, 1)$ 為臨界點

$$(1) \frac{\partial^2 f}{\partial x^2} = 6x, \quad \frac{\partial^2 f}{\partial y^2} = 6y, \quad \frac{\partial^2 f}{\partial x \partial y} = -3$$

(2) 點 $(0, 0)$: $f_{xx} = 0, f_{xy} = -3, f_{yy} = 0, H = \begin{vmatrix} 0 & -3 \\ -3 & 0 \end{vmatrix} = -9$, 故 $(0, 0)$ 為鞍點

(3) 點 $(1, 1)$: $f_{xx} = 6, f_{xy} = -3, f_{yy} = 6, H = \begin{vmatrix} 6 & -3 \\ -3 & 6 \end{vmatrix} = 27$, 故 $(1, 1)$ 為極小點

$$(4) f|_{\min} = f(1, 1) = -1$$

※

類 1: 設 $f(x, y) = x^2 + y^2 + xy - 3x - 3y$, 求極值?

解: 由 $\begin{cases} \frac{\partial f}{\partial x} = 2x + y - 3 = 0 \\ \frac{\partial f}{\partial y} = 2y + x - 3 = 0 \end{cases}$, 解得 $(1, 1)$ 為臨界點

$$\frac{\partial^2 f}{\partial x^2} = 2, \quad \frac{\partial^2 f}{\partial y^2} = 2, \quad \frac{\partial^2 f}{\partial x \partial y} = 1, \quad H = \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} = 3,$$

故 $(1, 1)$ 為極小點。

例 2: 求點 $(1, 2, 0)$ 與曲面 $z^2 = x^2 + y^2$ 之最短距離?

解: 設曲面上該點為 (x, y, z) , 則 $d(x, y, z) = \sqrt{(x-1)^2 + (y-2)^2 + z^2}$

將 $z^2 = x^2 + y^2$ 代入 $d(x, y, z)$ 得 $d(x, y) = \sqrt{(x-1)^2 + (y-2)^2 + x^2 + y^2}$

即 $d^2(x, y) = (x-1)^2 + (y-2)^2 + x^2 + y^2$

$$= 2x^2 - 2x + 2y^2 - 4y + 5 \equiv l$$

$$\text{由 } \begin{cases} \frac{\partial l}{\partial x} = 4x - 2 = 0 \\ \frac{\partial l}{\partial y} = 4y - 4 = 0 \end{cases}$$

解得 $x = \frac{1}{2}, y = 1$

\therefore 最小值為 $d = \frac{\sqrt{10}}{2}$ *

類 2: 求點 $(1, 2, 0)$ 與曲面 $z = \sqrt{x^2 + 2y^2}$ 之最短距離?

解: 設曲面上該點為 (x, y, z) , 則 $d(x, y, z) = \sqrt{(x-1)^2 + (y-2)^2 + z^2}$

令 $z = \sqrt{x^2 + 2y^2}$ 代入 $d(x, y, z)$ 得 $d(x, y) = \sqrt{(x-1)^2 + (y-2)^2 + x^2 + 2y^2}$

即 $d^2(x, y) = (x-1)^2 + (y-2)^2 + x^2 + 2y^2$

$$= 2x^2 - 2x + 3y^2 - 4y + 5 \equiv l$$

$$\text{由 } \begin{cases} \frac{\partial l}{\partial x} = 4x - 2 = 0 \\ \frac{\partial l}{\partial y} = 6y - 4 = 0 \end{cases}$$

解得 $x = \frac{1}{2}, y = \frac{2}{3}$

\therefore 最小值為 $d(\frac{1}{2}, \frac{2}{3}) = \sqrt{\frac{19}{6}}$ *