

解析学 III 演習 No. 1

[1] 次の 2 変数関数について、それぞれの極限値を求めよ。

$$(i) \lim_{(x,y) \rightarrow (1,0)} \frac{x^2 - 3xy + 2}{x^2 + y^2}.$$

$$(ii) \lim_{(x,y) \rightarrow (0,0)} \frac{5x^2y}{x^2 + y^2}.$$

$$(iii) \lim_{(x,y) \rightarrow (0,0)} \frac{xy}{\sqrt{x^2 + y^2}}.$$

$$(iv) \lim_{(x,y) \rightarrow (0,0)} \frac{2x + y - 3}{x^2 + y^2 + 5}.$$

$$(v) \lim_{(x,y) \rightarrow (0,0)} \frac{\sin(x^2 + y^2)}{x^2 + y^2}.$$

$$(vi) \lim_{(x,y) \rightarrow (0,0)} \frac{\sin(x^2y + xy^2)}{xy}.$$

[2] 次の 2 変数関数の極限は存在しないことを示せ。

$$(i) \lim_{(x,y) \rightarrow (0,0)} \frac{2xy}{x^2 + y^2}.$$

$$(ii) \lim_{(x,y) \rightarrow (0,0)} \frac{xy^2}{x^2 + y^4}.$$

$$(iii) \lim_{(x,y) \rightarrow (0,0)} \frac{x + y}{\sqrt{x^2 + y^2}}.$$

[3] 次の 2 変数関数 $f(x, y)$ について、 $\lim_{(x,y) \rightarrow (0,0)} f(x, y)$, $\lim_{y \rightarrow 0} \{\lim_{x \rightarrow 0} f(x, y)\}$, $\lim_{x \rightarrow 0} \{\lim_{y \rightarrow 0} f(x, y)\}$ を求めよ。

$$(i) f(x, y) = \frac{y^2 - x^2}{y^2 + x^2}.$$

$$(ii) f(x, y) = \frac{x^2 + y^2}{xy + (x - y)^2}.$$

$$(iii) f(x, y) = \frac{\sin x \sin y}{x^2 + y^2}.$$

$$(iv) f(x, y) = \frac{x^3 - y^3}{x^2 + y^2}.$$

解析学 III 演習 No. 1 の解答例

[1] (i) 3.

以下必要ならば、極座標変換 $x = r \cos \theta, y = r \sin \theta$ をする。また、関数を $f(x, y)$ と表す。

(ii) $|f(x, y)| \leq |5r \sin \theta \cos^2 \theta| \leq 5r \rightarrow 0$ ($r \rightarrow 0$) より、極限値は 0.

(iii) $|f(x, y)| = \left| \frac{r^2 \cos \theta \sin \theta}{r} \right| \leq r \rightarrow 0$ ($r \rightarrow 0$).

(iv) $-3/5$.

(v) $\lim_{r \rightarrow 0} \frac{\sin r^2}{r^2} = 1$.

(vi) $\frac{\sin xy(x+y)}{xy(x+y)}(x+y) \rightarrow 0$ ($x, y \rightarrow (0, 0)$).

[2] (i) $y = mx$ に沿って $(0, 0)$ に近づくと, $2m/(1+m^2)$.

(ii) $y^2 = mx$ に沿って $(0, 0)$ に近づくと, $m/(1+m^2)$.

(ii) $y = mx$ に沿って $(0, 0)$ に近づくと, $(1+m)x/\sqrt{1+m^2}|x|$.

[3] (i) $y = mx$ に沿って $(0, 0)$ に近づくと, $(m^2 - 1)/(m^2 + 1)$.

$\lim_{(x,y) \rightarrow (0,0)} f(x, y)$ は存在しない。 $\lim_{y \rightarrow 0} \{\lim_{x \rightarrow 0} f(x, y)\} = 1$, $\lim_{x \rightarrow 0} \{\lim_{y \rightarrow 0} f(x, y)\} = -1$.

(ii) $y = mx$ に沿って $(0, 0)$ に近づくと, $(1+m^2)/(m+(1-m)^2)$.

$\lim_{(x,y) \rightarrow (0,0)} f(x, y)$ は存在しない。 $\lim_{y \rightarrow 0} \{\lim_{x \rightarrow 0} f(x, y)\} = 1$, $\lim_{x \rightarrow 0} \{\lim_{y \rightarrow 0} f(x, y)\} = 1$.

(iii) $y = mx$ に沿って $(0, 0)$ に近づくと, $\frac{\sin x \sin y}{x^2+y^2} = (\frac{\sin x}{x})(\frac{\sin mx}{mx})\frac{m}{1+m^2}$.

$\lim_{(x,y) \rightarrow (0,0)} f(x, y)$ は存在しない。 $\lim_{y \rightarrow 0} \{\lim_{x \rightarrow 0} f(x, y)\} = 0$, $\lim_{x \rightarrow 0} \{\lim_{y \rightarrow 0} f(x, y)\} = 0$.

(iv) 極座標変換 $\lim_{(x,y) \rightarrow (0,0)} f(x, y) = 0$. $\lim_{y \rightarrow 0} \{\lim_{x \rightarrow 0} f(x, y)\} = 0$, $\lim_{x \rightarrow 0} \{\lim_{y \rightarrow 0} f(x, y)\} = 0$.

解析学 III 演習 No. 2

[1] 次の 2 変数関数 $f(x, y)$ の (a, b) における各変数に関する偏微分係数を求めよ.

$$(i) \quad f(x, y) = \frac{1}{x^2 + y^2}, \quad (a, b) = (2, 3).$$

$$(ii) \quad f(x, y) = \log(x + y), \quad (a, b) = (2, 5).$$

$$(iii) \quad f(x, y) = e^{x^2+y^2}, \quad (a, b) = (-1, 1).$$

(iv)

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

$$(v) \quad f(x, y) = \sqrt{|xy|}, \quad (a, b) = (0, 0).$$

$$(vi) \quad f(x, y) = \sqrt{x^2 + y^2}, \quad (a, b) = (0, 0).$$

(vii)

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

[2] 次の多変数関数のそれぞれの変数に関する偏導関数を求めよ.

$$(i) \quad f(x, y) = (x^3 - 1)(y + 3).$$

$$(ii) \quad f(x, y) = \log_y x.$$

$$(iii) \quad f(x, y) = x^y.$$

$$(iv) \quad f(x, y) = e^{-y}(\cos(x + y)).$$

$$(v) \quad f(x, y) = x^y y^x.$$

$$(vi) \quad f(x, y, z) = \frac{x+y}{x-z}.$$

$$(vii) \quad f(x, y, z) = \log \sqrt{x^2 + y^2 + z^2}.$$

$$(viii) \quad f(x, y, z) = \sin^{-1}(xyz).$$

解析学 III 演習 No. 2 の解答例

[1] (i) $f_x(2, 3) = -4/169, f_y(2, 3) = -6/169.$

(ii) $f_x(2, 5) = 1/7, f_y(2, 5) = 1/7.$

(iii) $f_x(-1, 1) = -2e^2, f_y(-1, 1) = 2e^2.$

(iv) $f_x(0, 0) = \lim_{h \rightarrow 0} \frac{f(h, 0) - f(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{h}{h^3}$ は存在しない.

$f_y(0, 0) = 0.$

(v) $f_x(0, 0) = 0, f_y(0, 0) = 0.$

(vi) $f_x(0, 0) = \lim_{h \rightarrow 0} \frac{f(h, 0) - f(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{|h|}{h}$ は存在しない.

$f_y(0, 0) = \lim_{k \rightarrow 0} \frac{f(0, k) - f(0, 0)}{k} = \lim_{k \rightarrow 0} \frac{|k|}{k}$ は存在しない.

(vii) $f_x(0, 0) = \lim_{h \rightarrow 0} \frac{f(h, 0) - f(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{0}{h} = 0.$

$f_y(0, 0) = \lim_{k \rightarrow 0} \frac{f(0, k) - f(0, 0)}{k} = \lim_{k \rightarrow 0} \frac{0}{k} = 0.$

[2] (i) $f_x(x, y) = 3x^2(y + 3), f_y(x, y) = x^3 - 1.$

(ii) $f_x(x, y) = \frac{1}{x \log y}, f_y(x, y) = -\frac{\log x}{y(\log y)^2}.$

(iii) $f_x(x, y) = x^{y-1}y, f_y(x, y) = x^y \log x.$

(iv) $f_x(x, y) = -e^{-y} \sin(x + y), f_y(x, y) = e^{-y} \cos(x + y) - e^{-y} \sin(x + y).$

(v) $f_x(x, y) = yx^{y-1}y^x + x^y y^x \log y, f_y(x, y) = x^y xy^{x-1} + y^x x^y \log x.$

(vi) $f_x(x, y, z) = -\frac{y+z}{(x-z)^2}, f_y(x, y, z) = \frac{1}{x-z}, f_z(x, y, z) = \frac{x+y}{(x-z)^2}.$

(vii) $f_x(x, y, z) = \frac{x}{x^2+y^2+z^2}, f_y(x, y, z) = \frac{y}{x^2+y^2+z^2}, f_z(x, y, z) = \frac{z}{x^2+y^2+z^2}.$

(viii) $f_x(x, y, z) = \frac{yz}{\sqrt{1-x^2y^2z^2}}, f_y(x, y, z) = \frac{xz}{\sqrt{1-x^2y^2z^2}}, f_z(x, y, z) = \frac{xy}{\sqrt{1-x^2y^2z^2}}.$

解析学 III 演習 No. 3

[1] 次の 2 変数関数 $f(x, y)$ の点 (a, b) での勾配ベクトルを求めよ.

(i) $f(x, y) = x^3 - 4xy + 2y^5 \quad (a, b) = (1, -1).$

(ii) $f(x, y) = \sin(x + 2y) \quad (a, b) = (2, 3).$

(iii) $f(x, y) = e^{x^2-y^2} \quad (a, b) = (0, -1).$

[2] 次の 3 変数関数 $f(x, y, z)$ の点 (a, b, c) での勾配ベクトルを求めよ.

(i) $f(x, y, z) = 2x + 3y^2 - 4z^3 + 5xyz \quad (a, b, c) = (1, 1, 1).$

(ii) $f(x, y, z) = \cos(x - 2y + z^2) \quad (a, b, c) = (\pi, \pi/2, 0).$

(iii) $f(x, y, z) = \log(x^2 + y + 2z + 4) \quad (a, b, c) = (1, 2, 3).$

[3] 次の関数の点 (a, b) または (a, b, c) におけるベクトル e への方向微分係数を求めよ.

(i) $f(x, y) = 2x + 3y - 1, \quad (a, b) = (1, 2), e = (1/\sqrt{2}, 1/\sqrt{2}).$

(ii) $f(x, y) = x^2 + y^2 - 4, \quad (a, b) = (c, d), e = (-1/\sqrt{2}, 1/\sqrt{2}).$

(iii) $f(x, y, z) = xy + yz + zx, \quad (a, b, c) = (1, 2, -1), e = (1, 2, -3)/\sqrt{14}.$

(iv) $f(x, y, z) = \sin(xyz), \quad (a, b, c) = (\pi, 1/2, 1/3), e = (1/\sqrt{3}, -1/\sqrt{3}, 1/\sqrt{3}).$

(v) $f(x, y, z) = x - \sqrt{y^2 + z^2}, \quad (a, b, c) = (-2, 1, -3), e = (2, -1, 4)/\sqrt{21}.$

解析学 III 演習 No. 3 の解答例

[1] (i) $(7, 6)$.

(ii) $(\cos 8, 2 \cos 8)$.

(iii) $(0, 2e^{-1})$.

[2] (i) $(7, 11, -7)$.

(ii) $(0, 0, 0)$.

(iii) $(2/13, 1/13, 2/13)$.

[3] (i) $5/\sqrt{2}$.

(ii) $(-2c + 2d)/\sqrt{2}$.

(iii) $-8/\sqrt{14}$.

(iv) $(1 + \pi)/12$.

(v) $2/\sqrt{21} + 13/\sqrt{210}$.

解析学 III 演習 No. 4

[1] $z = f(x, y)$ が 2 階連続微分可能で, $x = a + ut, y = b + vt$ であるとき,

$$\frac{dz}{dt} = uf_x + vf_y, \quad \frac{d^2z}{dt^2} = u^2 f_{xx} + 2uvf_{xy} + v^2 f_{yy}$$

が成り立つことを証明せよ. ただし, $a, b, u, v \in \mathbb{R}$ は定数.

[2] $z = f(x, y)$ が 2 階連続微分可能で, $x = r \cos \theta, y = r \sin \theta$ であるとき, 次を示せ.

$$(i) x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = r \frac{\partial z}{\partial r}.$$

$$(ii) \left(\frac{\partial z}{\partial x} \right)^2 + \left(\frac{\partial z}{\partial y} \right)^2 = \left(\frac{\partial z}{\partial r} \right)^2 + \frac{1}{r^2} \left(\frac{\partial z}{\partial \theta} \right)^2.$$

$$(iii) \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = \frac{\partial^2 z}{\partial r^2} + \frac{1}{r} \left(\frac{\partial z}{\partial r} + \frac{1}{r} \frac{\partial^2 z}{\partial \theta^2} \right).$$

解析学 III 演習 No. 4 の解答例

[1] (i)

$$\frac{dz}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} = u f_x + v f_y.$$

(ii)

$$\begin{aligned} \frac{d^2 z}{dt^2} &= \frac{\partial(u f_x + v f_y)}{\partial x} \frac{dx}{dt} + \frac{\partial(u f_x + v f_y)}{\partial y} \frac{dy}{dt} \\ &= (u f_{xx} + v f_{yx})u + (u f_{xy} + v f_{yy})v \\ &= u^2 f_{xx} + 2uv f_{xy} + v^2 f_{yy}. \end{aligned}$$

[2] (i)

$$\frac{\partial z}{\partial r} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial r} = \cos \theta \frac{\partial z}{\partial x} + \sin \theta \frac{\partial z}{\partial y}.$$

故に,

$$r \frac{\partial z}{\partial r} = r \cos \theta \frac{\partial z}{\partial x} + r \sin \theta \frac{\partial z}{\partial y} = x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y}.$$

(ii)

$$\begin{aligned} \left(\frac{\partial z}{\partial r} \right)^2 &= \cos^2 \theta \left(\frac{\partial z}{\partial x} \right)^2 + \sin^2 \theta \left(\frac{\partial z}{\partial y} \right)^2 + 2 \cos \theta \sin \theta \frac{\partial z}{\partial x} \frac{\partial z}{\partial y}, \\ \frac{\partial z}{\partial \theta} &= \frac{\partial z}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial \theta} = (-r \sin \theta) \frac{\partial z}{\partial x} + (r \cos \theta) \frac{\partial z}{\partial y}. \end{aligned}$$

故に,

$$\frac{1}{r^2} \left(\frac{\partial z}{\partial \theta} \right)^2 = \sin^2 \theta \left(\frac{\partial z}{\partial x} \right)^2 + \cos^2 \theta \left(\frac{\partial z}{\partial y} \right)^2 - 2 \cos \theta \sin \theta \frac{\partial z}{\partial x} \frac{\partial z}{\partial y}.$$

よって,

$$\left(\frac{\partial z}{\partial r} \right)^2 + \frac{1}{r^2} \left(\frac{\partial z}{\partial \theta} \right)^2 = \left(\frac{\partial z}{\partial x} \right)^2 + \left(\frac{\partial z}{\partial y} \right)^2.$$

(iii)

$$\begin{aligned} \frac{\partial^2 z}{\partial r^2} &= \cos \theta \frac{\partial}{\partial x} \frac{\partial z}{\partial x} \frac{\partial x}{\partial r} + \sin \theta \frac{\partial}{\partial x} \frac{\partial z}{\partial y} \frac{\partial y}{\partial r} \\ &\quad + \cos \theta \frac{\partial}{\partial y} \frac{\partial z}{\partial x} \frac{\partial y}{\partial r} + \sin \theta \frac{\partial}{\partial y} \frac{\partial z}{\partial y} \frac{\partial y}{\partial r} \\ &= \cos^2 \theta \frac{\partial^2 z}{\partial x^2} + 2 \sin \theta \cos \theta \frac{\partial^2 z}{\partial x \partial y} + \sin^2 \theta \frac{\partial^2 z}{\partial y^2}. \end{aligned}$$

$$\begin{aligned}
\frac{\partial^2 z}{\partial \theta^2} &= (-r \cos \theta) \frac{\partial z}{\partial x} + (-r \sin \theta) \frac{\partial}{\partial \theta} \frac{\partial z}{\partial x} + (-r \sin \theta) \frac{\partial z}{\partial y} + (r \cos \theta) \frac{\partial}{\partial \theta} \frac{\partial z}{\partial y} \\
&= (-r \cos \theta) \frac{\partial z}{\partial x} + (-r \sin \theta) \left(\frac{\partial^2 z}{\partial x^2} \frac{\partial x}{\partial \theta} + \frac{\partial^2 z}{\partial y \partial x} \frac{\partial y}{\partial \theta} \right) \\
&\quad + (-r \sin \theta) \frac{\partial z}{\partial y} + (r \cos \theta) \left(\frac{\partial^2 z}{\partial x \partial y} + \frac{\partial^2 z}{\partial y^2} \frac{\partial y}{\partial \theta^2} \right) \\
&= (r^2 \sin^2 \theta) \frac{\partial^2 z}{\partial x^2} + (-2r^2 \sin \theta \cos \theta) \frac{\partial^2 z}{\partial x \partial y} \\
&\quad + (r^2 \cos^2 \theta) \frac{\partial^2 z}{\partial y^2} - r \left(\cos \theta \frac{\partial z}{\partial x} + \sin \theta \frac{\partial z}{\partial y} \right).
\end{aligned}$$

故に,

$$\frac{\partial^2 z}{\partial r^2} + \frac{1}{r} \left(\frac{\partial z}{\partial r} + \frac{1}{r} \frac{\partial^2 z}{\partial \theta^2} \right) = \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2}.$$

解析学 III 演習 No. 5

[1] 次の 2 変数関数について,

$$\left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} \right)^2 f(x, y)$$

を求めよ.

- (i) $f(x, y) = \sin x \sin y.$
- (ii) $f(x, y) = (x - y)/(x + y).$

[2] 次の 3 変数関数について,

$$\left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} + l \frac{\partial}{\partial z} \right)^2 f(x, y, z)$$

を求めよ.

- (i) $f(x, y, z) = x^3 + y^3 + z^3.$
- (ii) $f(x, y, z) = xze^{x^2-y^2}.$
- (iii) $f(x, y, z) = \cos(x - yz).$

[3] 次の 2 変数関数を点 $(0, 0)$ について, 2 次のテイラー多項式 P_2 とその剰余項 R を求めよ.

- (i) $f(x, y) = \cos(x + y).$
- (ii) $f(x, y) = \cos x \sin y.$
- (iii) $f(x, y) = ye^{x-y}.$
- (iv) $f(x, y) = \sin(x + y).$
- (v) $f(x, y) = \sin x + \cos y.$

解析学 III 演習 No. 5 の解答例

[1] (i) $h^2(-\sin x \sin y) + 2hk \cos x \cos y + k^2(-\sin x \sin y).$
(ii) $h^2 \frac{(-4y)}{(x+y)^3} + 2hk \frac{2(x-y)}{(x+y)^3} + k^2 \frac{4x}{(x+y)^3}.$

[2] (i) $6(h^2x + k^2y + l^2z).$

(ii)

$$2xz(3 + 2x^2)e^{x^2-y^2}h^2 - 4yz(1 + 2x^2)e^{x^2-y^2}hk + 2xz(2y^2 - 1)e^{x^2-y^2}k^2 \\ + 2(1 + 2x^2)e^{x^2-y^2}hl - 4xye^{x^2-y^2}kl.$$

(iii)

$$-\cos(x - yz)h^2 + 2z \cos(x - yz)hk - z^2 \cos(x - yz)k^2 \\ + 2y \cos(x - yz)hl - y^2 \cos(x - yz)l^2 + 2(\sin(x - yz) - yz \cos(x - yz))kl.$$

[3] (i) $P_2 = 1 - \frac{1}{2}(x^2 + 2xy + y^2).$ $R = \frac{1}{6}(x^2 + 3x^2y + 3xy^2 + y^3) \sin(\theta x + \theta y).$
(ii) $P_2 = y.$ $R = \frac{1}{6}(x^3 \sin \theta x \sin \theta y - 3x^2y \cos \theta x \cos \theta y + 3xy^2 \sin \theta x \sin \theta y - y^3 \cos \theta x \cos \theta y).$
(iii) $P_2 = y + xy - y^2.$ $R = \frac{1}{6}\{x^3\theta y + 3x^2y(1 - \theta y) + 3xy^2(-2 + \theta y) + y^3(3 - \theta y)\}e^{\theta x - \theta y}.$
(iv) $P_2 = x + y.$ $R = -\frac{1}{6}(x^3 + 3x^2y + 3xy^2 + y^3) \cos(\theta x + \theta y).$
(v) $P_2 = 1 + x - \frac{y^2}{2}.$ $R = \frac{1}{6}(-x^3 \cos \theta x + y^3 \sin \theta y)$

解析学 III 演習 No. 6

[1] 次の \mathbb{R}^2 で定義された 2 変数関数について, 極大点, 極小点, 鞍点を求めよ. また, 最大値, 最小値が存在する場合はそれらを求めよ.

(i) $f(x, y) = 5 + x + y - x^2 - y^2.$

(ii) $f(x, y) = x^2 + xy.$

(iii) $f(x, y) = x^2 - xy + y^2 + 3x - y + 4.$

(iv) $f(x, y) = 3xy - x^4 - y^4 + 2.$

(v) $f(x, y) = \frac{1}{x^2 + y^2 + 1}.$

(vi) $f(x, y) = \frac{1}{x} + 2xy + \frac{1}{y}.$

(vii) $f(x, y) = e^{-x^2+y^2-2y}.$

(viii) $f(x, y) = xy \log(x^2 + y^2).$

解析学 III 演習 No. 6 の解答例

[1] (i) $f_x = 1 - 2x = 0, f_y = 1 - 2y = 0$ を解いて, $x = y = 1/2$.
 $f_{xx} = -2, f_{xy} = 0, f_{yy} = -2$.

$$H_f(1/2, 1/2) = f_{xx}(1/2, 1/2)f_{yy}(1/2, 1/2) - f_{xy}(1/2, 1/2)^2 = 4 > 0.$$

$f_{xx}(1/2, 1/2) = -2 < 0$ だから, $(x, y) = (1/2, 1/2)$ で極大. 唯一の極大点であるから, そこで最大となり, 最大値は $11/2$.

(ii) $f_x = 2x + y = 0, f_y = x = 0$ を解いて, $x = y = 0$. $f_{xx} = 2, f_{xy} = 1, f_{yy} = 0$.

$$H_f(0, 0) = f_{xx}(0, 0)f_{yy}(0, 0) - f_{xy}(0, 0)^2 = -1 < 0$$

だから, $(x, y) = (0, 0)$ は鞍点.

(iii) $f_x = 2x - y + 3 = 0, f_y = -x + 2y - 1 = 0$ より, $x = -5/3, y = -1/3$.
 $f_{xx} = 2, f_{xy} = -1, f_{yy} = 2$. $H_f(-5/3, -1/3) = 3 > 0$. $f_{xx}(-5/3, -1/3) = 2 > 0$ だから, $(x, y) = (-5/3, -1/3)$ で極小. 唯一の極小だから, 最小でもあり, 最小値は $f(-5/3, -1/3) = 5/3$.

(iv) $f_x = 3y - 4x^3 = 0, f_y = 3x - 4y^3 = 0$ より, $(x, y) = (0, 0), (\sqrt{3}/2, \sqrt{3}/2), (-\sqrt{3}/2, -\sqrt{3}/2)$. $f_{xx} = -12x^2, f_{xy} = 3, f_{yy} = -12y^2$.

$H_f(0, 0) = -9 < 0$ だから, $(x, y) = (0, 0)$ は鞍点.

$H_f(\sqrt{3}/2, \sqrt{3}/2) = 72 > 0$. $f_{xx}(\sqrt{3}/2, \sqrt{3}/2) = -9 < 0$ だから, $(\sqrt{3}/2, \sqrt{3}/2)$ で極大.

$H_f(-\sqrt{3}/2, -\sqrt{3}/2) = 72 > 0$. $f_{xx}(-\sqrt{3}/2, -\sqrt{3}/2) = -9 < 0$ だから, $(-\sqrt{3}/2, -\sqrt{3}/2)$ で極大.

(v) $f_x = (-1)(x^2 + y^2 + 1)^{-2}2x = 0, f_y = (-1)(x^2 + y^2 + 1)^{-2}2y = 0$ より, $(x, y) = (0, 0)$. $f_{xx} = 2(x^2 + y^2 + 1)^{-3}4x^2 - 2(x^2 + y^2 + 1)^{-2}, f_{yy} = 2(x^2 + y^2 + 1)^{-3}4y^2 - 2(x^2 + y^2 + 1)^{-2}, f_{xy} = 2(x^2 + y^2 + 1)^{-3}4xy$.

$H_f(0, 0) = 4 > 0, f_{xx}(0, 0) = -2 < 0$ だから, $(x, y) = (0, 0)$ で極大. 唯一の極大点であるから最大で, 最大値は $f(0, 0) = 1$.

(vi) $f_x = \frac{-1}{x^2} + 2y = 0, f_y = 2x + \frac{-1}{y^2} = 0$ より, $2x^2y = 1, 2xy^2 = 1$. $x, y > 0$ より $x = y = 1/\sqrt[3]{2}$. $f_{xx} = 2/x^3, f_{yy} = 2/y^3, f_{xy} = 2$. $H_f(1/\sqrt[3]{2}, 1/\sqrt[3]{2}) = 12 > 0$. $f_{xx}(1/\sqrt[3]{2}, 1/\sqrt[3]{2}) = 4 > 0$ だから, $(x, y) = (1/\sqrt[3]{2}, 1/\sqrt[3]{2})$ で極小. 唯一の極小点であるから, 最小. 最小値は, $3\sqrt[3]{2}$.

(vii) $f_x = -2xe^{-x^2+y^2-2y} = 0, f_y = (2y-2)e^{-x^2+y^2-2y} = 0$ より, $x = 0, y = 1$. $f_{xx} = -2e^{-x^2+y^2-2y} + 4x^2e^{-x^2+y^2-2y}, f_{yy} = 2e^{-x^2+y^2-2y} + (2y-2)^2e^{-x^2+y^2-2y}, f_{xy} = -2x(2y-2)e^{-x^2+y^2-2y}$.

$H_f(0, 1) = -4e^{-2} < 0$. よって, $(0, 1)$ は鞍点.

(viii) $f_x = y \log(x^2 + y^2) + \frac{2x^2y}{x^2+y^2} = 0, f_y = x \log(x^2 + y^2) + \frac{2xy^2}{x^2+y^2} = 0$ より,

$$(x, y) = (\pm 1, 0), (0, \pm 1), (1/\sqrt{2e}, 1/\sqrt{2e}), (1/\sqrt{2e}, -1/\sqrt{2e}), \\ (-1/\sqrt{2e}, 1/\sqrt{2e}), (-1/\sqrt{2e}, -1/\sqrt{2e}).$$

$$f_{xx} = \frac{2x^3y+6xy^3}{(x^2+y^2)^2}, f_{yy} = \frac{6x^3y+2xy^3}{(x^2+y^2)^2}, f_{xy} = \log(x^2 + y^2) + \frac{2(x^4+y^4)}{(x^2+y^2)^2}.$$

$H_f(\pm 1, 0) = -4 < 0, H_f(0, \pm 1) = -4 < 0$. $(\pm 1, 0), (0, \pm 1)$ では鞍点.

$H_f(\pm 1/\sqrt{2e}, \pm 1/\sqrt{2e}) = 4 > 0$. $f_{xx}(\pm 1/\sqrt{2e}, \pm 1/\sqrt{2e}) = 2 > 0$ (復号同順). よって, $(\pm 1/\sqrt{2e}, \pm 1/\sqrt{2e})$ で極小.

$H_f(\pm 1/\sqrt{2e}, \mp 1/\sqrt{2e}) = 4 > 0$. $f_{xx}(\pm 1/\sqrt{2e}, \mp 1/\sqrt{2e}) = -2 < 0$ (復号同順). よって, $(\pm 1/\sqrt{2e}, \mp 1/\sqrt{2e})$ で極大.

解析学 III 演習 No. 7

[1] y が x の関数であり, 次が成り立つとき, y の極値を求めよ.

- (i) $xy^2 - x^2y = 16$.
- (ii) $x^3 + y^3 - x - y = 0$.
- (iii) $x^3 - 3axy + y^3 = 0 \quad (a > 0)$.

解析学 III 演習 No. 7 解答例

[1] (i) $F = xy^2 - x^2y - 16 = 0, F_x = y^2 - 2xy = 0$ をみたす点は $(x, y) = (2, 4)$ である。このとき、陰関数を $y = f(x)$ とし、

$$f''(2) = -\frac{F_{xx}(2, 4)}{F_y(2, 4)} = \frac{2}{3} > 0$$

よって $y = f(x)$ は $x = 2$ で極小値 4 をとる。

(ii) $F = x^3 + y^3 - x - y = (x+y)(x^2 - xy + y^2 - 1) = 0, F_x = 3x^2 - 1 = 0$ をみたす点は $(x, y) = (1/\sqrt{3}, -1/\sqrt{3}), (1/\sqrt{3}, 2/\sqrt{3}), (-1/\sqrt{3}, 1/\sqrt{3}), (-1/\sqrt{3}, -2/\sqrt{3})$ である。このとき、 $(1/\sqrt{3}, -\sqrt{3}), (-1/\sqrt{3}, 1/\sqrt{3})$ では、 $F_y = 0$ となるので除外する。

$$f''(1/\sqrt{3}) = -\frac{F_{xx}(1/\sqrt{3}, 2/\sqrt{3})}{F_y(1/\sqrt{3}, 2/\sqrt{3})} = -2/\sqrt{3} < 0$$

よって y は $x = 1/\sqrt{3}$ で極大値 $2/\sqrt{3}$ をとる。

$$f''(-\sqrt{3}) = -\frac{F_{xx}(-1/\sqrt{3}, -2/\sqrt{3})}{F_y(-1/\sqrt{3}, -2/\sqrt{3})} = 2/\sqrt{3} > 0$$

よって y は $x = -1/\sqrt{3}$ で極小値 $-2/\sqrt{3}$ をとる。

(iii) $F = x^3 - 3axy + y^3 = 0, F_x = 3x^2 - 3ay = 0$ より、 $(x, y) = (0, 0), (2^{1/3}a, 2^{2/3}a)$ 。原点では、 $F_y = 0$ となる。

$$-\frac{F_{xx}(2^{1/3}a, 2^{2/3}a)}{F_y(2^{1/3}a, 2^{2/3}a)} = \frac{-2}{a} < 0.$$

よって、 $x = 2^{1/3}$ で極大値 $2^{2/3}$ をとる。

解析学 III 演習 No. 8

[1] 次の重積分を累次積分により求めよ. ただし, $\iint_{[a,b] \times [c,d]} f(x, y) dx dy$
 を $\int_c^d \int_a^b f(x, y) dx dy$ と書く.

$$(i) \int_1^2 \int_0^1 (1 + xy) dx dy$$

$$(ii) \int_0^1 \int_1^2 (1 + xy) dy dx$$

$$(iii) \int_1^2 \int_0^1 dx dy$$

$$(iv) \int_4^7 \int_{-3}^1 dy dx$$

$$(v) \int_1^2 \int_{-1}^1 e^{u+v} du dv$$

$$(vi) \int_{-1}^1 \int_1^2 e^{u+v} du dv$$

$$(vii) \int_1^3 \int_1^2 2y \log x dy dx$$

$$(viii) \int_0^{\pi/2} \int_0^{\pi/2} (\cos(x+t)) dx dt$$

$$(ix) \int_{\pi}^{2\pi} \int_0^{\pi} (\sin x + \cos y) dx dy$$

$$(x) \int_0^2 \int_0^{\pi} \cos x dy dx$$

解析学 III 演習 No. 8 解答例

- [1] (i) $7/4$.
(ii) $7/4$.
(iii) 1.
(iv) 12.
(v) $e^3 - e^2 - e + 1$.
(vi) $e^3 - e^2 - e + 1$.
(vii) $9 \log 3 - 6$.
(viii) 0.
(ix) 2π .
(x) $\pi \sin 2$.

解析学 III 演習 No. 9

[1] 次の重積分を求めよ.

$$(i) \int_0^2 \int_x^{x^2} dy dx.$$

$$(ii) \int_0^2 \int_0^x xy dy dx.$$

$$(iii) \int_0^\pi \int_0^x x \sin y dy dx.$$

$$(iv) \int_0^1 \int_x^{x^2} (2x - y) dy dx.$$

$$(v) \int_1^2 \int_0^{1/y} xe^{xy} dx dy.$$

$$(vi) \int_0^1 \int_{y^2}^y \sqrt{xy} dx dy.$$

$$(vii) \int_0^1 \int_0^y x \sqrt{y^2 - x^2} dx dy.$$

$$(viii) \int_1^e \int_1^{\log y} e^x dx dy.$$

$$(ix) \int_0^\pi \int_0^{\cos y} x \sin y dx dy.$$

解析学 III 演習 No. 9 解答例

- [1] (i) $2/3$.
(ii) 2 .
(iii) $\pi^2/2 + 2$.
(iv) $-1/10$.
(v) $1/2$.
(vi) $2/27$.
(vii) $1/12$.
(viii) $-e^2/2 + e - 1/2$.
(ix) $1/3$.

解析学 III 演習 No. 10

[1] $f(x, y) = (x + y)^p$ の正方形 $G = \{(x, y); a \leq x \leq b, a \leq y \leq b\}$ での重積分を求めよ. ただし, $a > 0, p \neq -2, p \neq -1$ とする.

[2] G を直線 $x + y = 2$ と放物線 $y = x^2$ とで囲まれる領域とする. このとき,

$$I = \iint_G \sqrt{y - x^2} dx dy$$

を求めよ. ただし, $\int_0^{\pi/2} \cos^4 \theta d\theta = \frac{3}{16}\pi$ は使ってよい.

[3] $p > -2, p \neq -1, G = \{(x, y); 0 < x \leq 1, 0 < y \leq 1\}$ のとき, 広義積分

$$\iint_G (x + y)^p dx dy$$

を求めよ.

解析学 III 演習 No. 10 解答例

[1]

$$\begin{aligned}
 \iint_G (x+y)^p dx dy &= \int_a^b dx \int_a^b (x+y)^p dy \\
 &= \int_a^b \left[\frac{(x+y)^{p+1}}{p+1} \right]_{y=a}^{y=b} dx \\
 &= \frac{1}{p+1} \int_a^b \{(x+b)^{p+1} - (x+a)^{p+1}\} dx \\
 &= \frac{1}{(p+1)(p+2)} \{(2b)^{p+2} + (2a)^{p+2} - 2(a+b)^{p+2}\}.
 \end{aligned}$$

[2]

$$\begin{aligned}
 I &= \int_{-2}^1 dx \int_{x^2}^{2-x} \sqrt{y-x^2} dy \\
 &= \frac{2}{3} \int_{-2}^1 (2-x-x^2)^{3/2} dx \\
 &= \frac{2}{3} \int_{-2}^1 \left(\left(\frac{3}{2}\right)^2 - (x+\frac{1}{2})^2 \right)^{3/2} dx \\
 &= \frac{2}{3} \int_{-3/2}^{3/2} \left(\left(\frac{3}{2}\right)^2 - t^2 \right)^{3/2} dt \quad (t = x + \frac{1}{2}) \\
 &= \frac{2}{3} \left(\frac{3}{2}\right)^4 \int_{-1}^1 (1-s^2)^{3/2} ds \\
 &= \frac{2}{3} \left(\frac{3}{2}\right)^4 2 \int_0^1 (1-s^2)^{3/2} ds \quad (\text{被積分関数は偶関数}) \\
 &= \frac{4}{3} \left(\frac{3}{2}\right)^4 \int_0^{\pi/2} \cos^4 \theta d\theta \quad (s = \sin \theta) \\
 &= \frac{81}{64} \pi.
 \end{aligned}$$

[3] $G_n = \{(x,y); 1/n \leq x \leq 1, 1/n \leq y \leq 1\}$ は G に対する一つの近似增加列である。[1] より

$$\iint_{G_n} (x+y)^p dx dy = \frac{1}{(p+1)(p+2)} \left\{ 2^{p+2} + \left(\frac{2}{n}\right)^{p+2} - 2\left(\frac{n+1}{n}\right)^{p+2} \right\}.$$

$$n \rightarrow \infty \text{ として, } \iint_G (x+y)^p dx dy = \frac{2^{p+2}-2}{(p+1)(p+2)}.$$