

习题 14.5 场论初步

1. 设 $\mathbf{a} = 3\mathbf{i} + 20\mathbf{j} - 15\mathbf{k}$, 对下列数量场 $f(x, y, z)$, 分别计算 $\text{grad } f$ 和 $\text{div}(\mathbf{f}\mathbf{a})$:

$$(1) f(x, y, z) = (x^2 + y^2 + z^2)^{-\frac{1}{2}} ;$$

$$(2) f(x, y, z) = x^2 + y^2 + z^2 ;$$

$$(3) f(x, y, z) = \ln(x^2 + y^2 + z^2) .$$

解 (1) $\text{grad } f = -(x^2 + y^2 + z^2)^{-\frac{3}{2}}(x\mathbf{i} + y\mathbf{j} + z\mathbf{k})$,

$$\text{div}(\mathbf{f}\mathbf{a}) = -(x^2 + y^2 + z^2)^{-\frac{3}{2}}(3x + 20y - 15z) .$$

(2) $\text{grad } f = 2(x\mathbf{i} + y\mathbf{j} + z\mathbf{k})$,

$$\text{div}(\mathbf{f}\mathbf{a}) = 2(3x + 20y - 15z) .$$

(3) $\text{grad } f = 2(x^2 + y^2 + z^2)^{-1}(x\mathbf{i} + y\mathbf{j} + z\mathbf{k})$,

$$\text{div}(\mathbf{f}\mathbf{a}) = 2(x^2 + y^2 + z^2)^{-1}(3x + 20y - 15z) .$$

2. 求向量场 $\mathbf{a} = x^2\mathbf{i} + y^2\mathbf{j} + z^2\mathbf{k}$ 穿过球面 $x^2 + y^2 + z^2 = 1$ 在第一卦限部分的通量, 其中球面在这一部分的定向为上侧。

解 设 $\Sigma: x^2 + y^2 + z^2 = 1 (x \geq 0, y \geq 0, z \geq 0)$, 方向取上侧, 则所求通量为

$$\iint_{\Sigma} x^2 dydz + y^2 dzdx + z^2 dxdy ,$$

$$\text{由于 } \iint_{\Sigma} z^2 dxdy = \iint_{\Sigma_{xy}} (1 - x^2 - y^2) dxdy = \frac{\pi}{4} - \int_0^{\frac{\pi}{2}} d\theta \int_0^1 r^3 dr = \frac{\pi}{8} ,$$

$$\text{同理可得 } \iint_{\Sigma} x^2 dydz = \iint_{\Sigma} y^2 dzdx = \frac{\pi}{8} ,$$

$$\text{所以 } \iint_{\Sigma} x^2 dydz + y^2 dzdx + z^2 dxdy = \frac{3}{8}\pi .$$

3. 设 $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$, $r = |\mathbf{r}|$, 求:

(1) 满足 $\text{div}[f(\mathbf{r})\mathbf{r}] = 0$ 的函数 $f(r)$;

(2) 满足 $\text{div}[\text{grad } f(\mathbf{r})] = 0$ 的函数 $f(r)$.

解 (1) 经计算得到

$$\frac{\partial(f(\mathbf{r})x)}{\partial x} = f(r) + f'(r)\frac{x^2}{r} ,$$

$$\frac{\partial(f(\mathbf{r})y)}{\partial y} = f(r) + f'(r)\frac{y^2}{r} ,$$

$$\frac{\partial(f(\mathbf{r})z)}{\partial z} = f(r) + f'(r)\frac{z^2}{r} ,$$

所以

$$\text{div}[f(\mathbf{r})\mathbf{r}] = 3f(r) + rf'(r) .$$

由 $\text{div}[f(r)\mathbf{r}] = 0$, 得 $3f(r) + rf'(r) = 0$, 解此微分方程 , 得到

$$f(r) = \frac{c}{r^3} ,$$

其中 c 为任意常数。

(2) 由 $\frac{\partial f(r)}{\partial x} = \frac{x}{r} f'(r)$, $\frac{\partial f(r)}{\partial y} = \frac{y}{r} f'(r)$, $\frac{\partial f(r)}{\partial z} = \frac{z}{r} f'(r)$, 得到

$$\frac{\partial}{\partial x} \left(\frac{x}{r} f'(r) \right) = \frac{r^2 - x^2}{r^3} f'(r) + \frac{x^2}{r^2} f''(r) ,$$

$$\frac{\partial}{\partial y} \left(\frac{y}{r} f'(r) \right) = \frac{r^2 - y^2}{r^3} f'(r) + \frac{y^2}{r^2} f''(r) ,$$

$$\frac{\partial}{\partial z} \left(\frac{z}{r} f'(r) \right) = \frac{r^2 - z^2}{r^3} f'(r) + \frac{z^2}{r^2} f''(r) ,$$

所以

$$\text{div}[\text{grad } f(r)] = \frac{2}{r} f'(r) + f''(r) .$$

由 $\text{div}[\text{grad } f(r)] = 0$, 得 $2f'(r) + rf''(r) = 0$, 解此微分方程 , 得到

$$f(r) = \frac{c_1}{r} + c_2 ,$$

其中 c_1, c_2 为任意常数。

4. 计算

$$\text{grad} \left\{ \mathbf{c} \cdot \mathbf{r} + \frac{1}{2} \ln(\mathbf{c} \cdot \mathbf{r}) \right\}$$

其中 \mathbf{c} 是常矢量 , $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$, 且 $\mathbf{c} \cdot \mathbf{r} > 0$ 。

解 设 $\mathbf{c} = (c_1, c_2, c_3)$, $u = \mathbf{c} \cdot \mathbf{r} + \frac{1}{2} \ln(\mathbf{c} \cdot \mathbf{r})$, 则

$$\frac{\partial u}{\partial x} = c_1 + \frac{c_1}{2(\mathbf{c} \cdot \mathbf{r})} , \frac{\partial u}{\partial y} = c_2 + \frac{c_2}{2(\mathbf{c} \cdot \mathbf{r})} , \frac{\partial u}{\partial z} = c_3 + \frac{c_3}{2(\mathbf{c} \cdot \mathbf{r})} ,$$

所以

$$\text{grad} \left\{ \mathbf{c} \cdot \mathbf{r} + \frac{1}{2} \ln(\mathbf{c} \cdot \mathbf{r}) \right\} = \mathbf{c} + \frac{1}{2} \frac{\mathbf{c}}{\mathbf{c} \cdot \mathbf{r}} .$$

5. 计算向量场 $\mathbf{a} = \text{grad} \left(\arctan \frac{y}{x} \right)$ 沿下列定向曲线的环量 :

(1) 圆周 $(x-2)^2 + (y-2)^2 = 1, z=0$, 从 z 轴正向看去为逆时针方向 ;

(2) 圆周 $x^2 + y^2 = 4, z=1$, 从 z 轴正向看去为顺时针方向。

解 经计算 , 可得

$$\mathbf{a} = \text{grad} \left(\arctan \frac{y}{x} \right) = \frac{1}{x^2 + y^2} (-y, x, 0) ,$$

$$\operatorname{rot} \mathbf{a} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \frac{-y}{x^2+y^2} & \frac{x}{x^2+y^2} & 0 \end{vmatrix} = \mathbf{0} ,$$

它在除去 z 轴的空间上是无旋场。

(1) 设 $L = \{(x, y, z) \mid (x-2)^2 + (y-2)^2 = 1, z=0\}$, 从 z 轴正向看去为逆时针方向 ; $\Sigma = \{(x, y, z) \mid (x-2)^2 + (y-2)^2 \leq 1, z=0\}$, 方向取上侧。由于 z 轴不穿过曲面 Σ , 根据 Stokes 公式 ,

$$\int_L \mathbf{a} \cdot d\mathbf{s} = \iint_{\Sigma} \operatorname{rot} \mathbf{a} \cdot d\mathbf{S} = 0 .$$

(2) 令 $x = 2 \cos \theta, y = 2 \sin \theta, z = 0$, 则

$$\int_L \mathbf{a} \cdot d\mathbf{s} = \int_L \frac{xdy - ydx}{x^2 + y^2} = -\int_0^{2\pi} d\theta = -2\pi .$$

6. 计算向量场 $\mathbf{r} = xyz(\mathbf{i} + \mathbf{j} + \mathbf{k})$ 在点 $M(1,3,2)$ 处的旋度 , 以及在这点沿方向 $\mathbf{n} = \mathbf{i} + 2\mathbf{j} + 2\mathbf{k}$ 的环量面密度。

解 由

$$\operatorname{rot} \mathbf{r} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ xyz & xyz & xyz \end{vmatrix} = x(z-y)\mathbf{i} + y(x-z)\mathbf{j} + z(y-x)\mathbf{k} ,$$

可得

$$\operatorname{rot} \mathbf{r}(M) = -\mathbf{i} - 3\mathbf{j} + 4\mathbf{k} .$$

向量场 $\mathbf{r} = xyz(\mathbf{i} + \mathbf{j} + \mathbf{k})$ 在点 $M(1,3,2)$ 沿方向 \mathbf{n} 的环量面密度为

$$\lim_{\Sigma \rightarrow M} \frac{1}{m(\Sigma)} \int_{\partial \Sigma} \mathbf{r} \cdot d\mathbf{r} = \operatorname{rot} \mathbf{r}(M) \cdot \frac{\mathbf{n}}{\|\mathbf{n}\|} = \frac{1}{3} .$$

7. 设 $\mathbf{a} = a_x \mathbf{i} + a_y \mathbf{j} + a_z \mathbf{k}$ 向量场 , $f(x, y, z)$ 为数量场 , 证明 : (假设函数 a_x, a_y, a_z 和 f 具有必要的连续偏导数)

$$(1) \operatorname{div}(\operatorname{rot} \mathbf{a}) = 0 ;$$

$$(2) \operatorname{rot}(\operatorname{grad} f) = \mathbf{0} ;$$

$$(3) \operatorname{grad}(\operatorname{div} \mathbf{a}) - \operatorname{rot}(\operatorname{rot} \mathbf{a}) = \Delta \mathbf{a} .$$

$$\text{证 (1)} \quad \operatorname{rot} \mathbf{a} = \left(\frac{\partial a_z}{\partial y} - \frac{\partial a_y}{\partial z} \right) \mathbf{i} + \left(\frac{\partial a_x}{\partial z} - \frac{\partial a_z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial a_y}{\partial x} - \frac{\partial a_x}{\partial y} \right) \mathbf{k} .$$

设 a_x, a_y, a_z 二阶偏导数连续 , 则

$$\operatorname{div}(\operatorname{rot} \mathbf{a}) = \frac{\partial}{\partial x} \left(\frac{\partial a_z}{\partial y} - \frac{\partial a_y}{\partial z} \right) + \frac{\partial}{\partial y} \left(\frac{\partial a_x}{\partial z} - \frac{\partial a_z}{\partial x} \right) + \frac{\partial}{\partial z} \left(\frac{\partial a_y}{\partial x} - \frac{\partial a_x}{\partial y} \right) = 0。$$

$$(2) \operatorname{rot}(\operatorname{grad} f) = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \end{vmatrix} = \mathbf{0}。$$

(3) 由

$$\begin{aligned} \operatorname{grad}(\operatorname{div} \mathbf{a}) &= \frac{\partial \operatorname{div} \mathbf{a}}{\partial x} \mathbf{i} + \frac{\partial \operatorname{div} \mathbf{a}}{\partial y} \mathbf{j} + \frac{\partial \operatorname{div} \mathbf{a}}{\partial z} \mathbf{k} \\ &= \left(\frac{\partial^2 a_x}{\partial x^2} + \frac{\partial^2 a_y}{\partial x \partial y} + \frac{\partial^2 a_z}{\partial x \partial z} \right) \mathbf{i} + \left(\frac{\partial^2 a_x}{\partial x \partial y} + \frac{\partial^2 a_y}{\partial y^2} + \frac{\partial^2 a_z}{\partial y \partial z} \right) \mathbf{j} \\ &\quad + \left(\frac{\partial^2 a_x}{\partial x \partial z} + \frac{\partial^2 a_y}{\partial y \partial z} + \frac{\partial^2 a_z}{\partial z^2} \right) \mathbf{k} , \end{aligned}$$

以及

$$\begin{aligned} \operatorname{rot} \mathbf{a} &= \left(\frac{\partial a_z}{\partial y} - \frac{\partial a_y}{\partial z} \right) \mathbf{i} + \left(\frac{\partial a_x}{\partial z} - \frac{\partial a_z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial a_y}{\partial x} - \frac{\partial a_x}{\partial y} \right) \mathbf{k} , \\ \operatorname{rot}(\operatorname{rot} \mathbf{a}) &= \left(\frac{\partial^2 a_y}{\partial x \partial y} - \frac{\partial^2 a_x}{\partial y^2} - \frac{\partial^2 a_x}{\partial z^2} + \frac{\partial^2 a_z}{\partial x \partial z} \right) \mathbf{i} \\ &\quad + \left(\frac{\partial^2 a_z}{\partial y \partial z} - \frac{\partial^2 a_y}{\partial z^2} - \frac{\partial^2 a_y}{\partial x^2} + \frac{\partial^2 a_x}{\partial x \partial y} \right) \mathbf{j} + \left(\frac{\partial^2 a_x}{\partial x \partial z} - \frac{\partial^2 a_z}{\partial x^2} - \frac{\partial^2 a_z}{\partial y^2} + \frac{\partial^2 a_y}{\partial y \partial z} \right) \mathbf{k} , \end{aligned}$$

得到

$$\operatorname{grad}(\operatorname{div} \mathbf{a}) - \operatorname{rot}(\operatorname{rot} \mathbf{a}) = \Delta a_x \mathbf{i} + \Delta a_y \mathbf{j} + \Delta a_z \mathbf{k} = \Delta \mathbf{a}。$$

8. 位于原点的点电荷 q 产生的静电场的电场强度为

$$\mathbf{E} = \frac{q}{4\pi\epsilon_0 r^3} (x\mathbf{i} + y\mathbf{j} + z\mathbf{k}) , \text{ 其中 } r = \sqrt{x^2 + y^2 + z^2} , \epsilon_0 \text{ 为真空介电常数。}$$

求 $\operatorname{rot} \mathbf{E}$ 。

$$\begin{aligned} \text{解} \quad \frac{\partial}{\partial y} \left(\frac{z}{r^3} \right) - \frac{\partial}{\partial z} \left(\frac{y}{r^3} \right) &= -\frac{3yz}{r^4} + \frac{3yz}{r^4} = 0 , \\ \frac{\partial}{\partial z} \left(\frac{x}{r^3} \right) - \frac{\partial}{\partial x} \left(\frac{z}{r^3} \right) &= -\frac{3zx}{r^4} + \frac{3zx}{r^4} = 0 , \\ \frac{\partial}{\partial x} \left(\frac{y}{r^3} \right) - \frac{\partial}{\partial y} \left(\frac{x}{r^3} \right) &= -\frac{3xy}{r^4} + \frac{3xy}{r^4} = 0 , \end{aligned}$$

所以

$$\operatorname{rot} \mathbf{E} = \mathbf{0} , \quad (x, y, z) \neq \mathbf{0}。$$

9. 设 a 为常向量, $r = xi + yj + zk$, 验证:

$$(1) \nabla \cdot (a \times r) = 0;$$

$$(2) \nabla \times (a \times r) = 2a;$$

$$(3) \nabla \cdot ((r \cdot r)a) = 2r \cdot a.$$

$$\begin{aligned} \text{证 (1)} \quad \nabla \cdot (a \times r) &= \begin{vmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ a_x & a_y & a_z \\ x & y & z \end{vmatrix} \\ &= \frac{\partial(a_y z - a_z y)}{\partial x} + \frac{\partial(a_z x - a_x z)}{\partial y} + \frac{\partial(a_x y - a_y x)}{\partial z} = 0. \end{aligned}$$

$$\begin{aligned} (2) \quad \nabla \times (a \times r) &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ a_y z - a_z y & a_z x - a_x z & a_x y - a_y x \end{vmatrix} \\ &= 2(a_x \mathbf{i} + a_y \mathbf{j} + a_z \mathbf{k}) = 2a. \end{aligned}$$

$$(3) \quad \nabla \cdot ((r \cdot r)a) = \frac{\partial(a_x x^2)}{\partial x} + \frac{\partial(a_y y^2)}{\partial y} + \frac{\partial(a_z z^2)}{\partial z} = 2r \cdot a.$$

10. 求全微分 $(x^2 - 2yz)dx + (y^2 - 2xz)dy + (z^2 - 2xy)dz$ 的原函数。

解 记 $a = (x^2 - 2yz)\mathbf{i} + (y^2 - 2xz)\mathbf{j} + (z^2 - 2xy)\mathbf{k}$, 由于

$$\frac{\partial a_z}{\partial y} = -2x = \frac{\partial a_y}{\partial z}, \frac{\partial a_x}{\partial z} = -2y = \frac{\partial a_z}{\partial x}, \frac{\partial a_y}{\partial x} = -2z = \frac{\partial a_x}{\partial y},$$

所以向量场 $a = (x^2 - 2yz)\mathbf{i} + (y^2 - 2xz)\mathbf{j} + (z^2 - 2xy)\mathbf{k}$ 是一个无旋场, 其原函数为

$$\begin{aligned} U(x, y, z) &= \int_{(0,0,0)}^{(x,y,z)} (x^2 - 2yz)dx + (y^2 - 2xz)dy + (z^2 - 2xy)dz + C \\ &= \int_0^x x^2 dx + \int_0^y y^2 dy + \int_0^z (z^2 - 2xy)dz = \frac{1}{3}(x^2 + y^2 + z^2) - 2xyz + C. \end{aligned}$$

11. 证明向量场 $a = \frac{x-y}{x^2+y^2}\mathbf{i} + \frac{x+y}{x^2+y^2}\mathbf{j}$ ($x > 0$) 是有势场并求势函数。

证 当 $x > 0$ 时,

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

所以向量场 a 是有势场, 其势函数为

$$\begin{aligned} V(x, y) &= -U(x, y) = -\int_{(1,0)}^{(x,y)} \frac{(x-y)dx + (x+y)dy}{x^2+y^2} + C \\ &= -\int_1^x \frac{dx}{x} - \int_0^y \frac{x+y}{x^2+y^2} dy + C = -\arctan \frac{y}{x} - \frac{1}{2} \ln(x^2+y^2) + C. \end{aligned}$$

12. 证明向量场 $a = (2x + y + z)yz\mathbf{i} + (x + 2y + z)zx\mathbf{j} + (x + y + 2z)xy\mathbf{k}$ 是有势场,

并求出它的势函数。

证 设 $a = a_x i + a_y j + a_z k$, 则

$$\frac{\partial a_z}{\partial y} = x^2 + 2x(y+z) = \frac{\partial a_y}{\partial z}, \quad \frac{\partial a_x}{\partial z} = y^2 + 2y(x+z) = \frac{\partial a_z}{\partial x},$$

$$\frac{\partial a_y}{\partial x} = z^2 + 2z(x+y) = \frac{\partial a_x}{\partial y},$$

所以向量场 a 是有势场。设原函数为 $U = U(x, y, z)$, 则

$$\begin{aligned} dU &= (2x+y+z)yzdx + (x+2y+z)zxdy + (x+y+2z)xydz \\ &= [yzdx^2 + x^2(zdy + ydz)] + [y^2(zdx + xdz) + zxdy^2] \\ &\quad + [z^2(ydx + xdy) + xydz^2] \\ &= d(x^2yz) + d(xy^2z) + d(xyz^2) = d[xyz(x+y+z)] , \end{aligned}$$

所以势函数为

$$V(x, y, z) = -U(x, y, z) = -xyz(x+y+z) + C .$$

13. 验证 :

- (1) $u = y^3 - 3x^2y$ 为平面 \mathbf{R}^2 上的调和函数 ;
- (2) $u = \ln \sqrt{(x-a)^2 + (y-b)^2}$ 为 $\mathbf{R}^2 \setminus \{(a,b)\}$ 上的调和函数 ;
- (3) $u = \frac{1}{\sqrt{x^2 + y^2 + z^2}}$ 为 $\mathbf{R}^3 \setminus \{(0,0,0)\}$ 上的调和函数。

解 (1) 因为

$$\frac{\partial u}{\partial x} = -6xy, \quad \frac{\partial u}{\partial y} = 3y^2 - 3x^2, \quad \frac{\partial^2 u}{\partial x^2} = -6y, \quad \frac{\partial^2 u}{\partial y^2} = 6y ,$$

所以

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

即 $u = y^3 - 3x^2y$ 为平面 \mathbf{R}^2 上的调和函数。

(2) 因为

$$\frac{\partial u}{\partial x} = \frac{x-a}{(x-a)^2 + (y-b)^2}, \quad \frac{\partial u}{\partial y} = \frac{y-b}{(x-a)^2 + (y-b)^2} ,$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{(y-b)^2 - (x-a)^2}{[(x-a)^2 + (y-b)^2]^2}, \quad \frac{\partial^2 u}{\partial y^2} = \frac{(x-a)^2 - (y-b)^2}{[(x-a)^2 + (y-b)^2]^2} ,$$

所以

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

即 $u = \ln \sqrt{(x-a)^2 + (y-b)^2}$ 为 $\mathbf{R}^2 \setminus \{(a,b)\}$ 上的调和函数。

(3) 记 $r = \sqrt{x^2 + y^2 + z^2}$, 则

$$\frac{\partial u}{\partial x} = -\frac{1}{r^2} \frac{x}{r} = -\frac{x}{r^3}, \quad \frac{\partial^2 u}{\partial x^2} = -\frac{1}{r^3} + 3\frac{x}{r^4} \frac{x}{r} = -\frac{1}{r^3} + 3\frac{x^2}{r^5} ,$$

$$\frac{\partial u}{\partial y} = -\frac{1}{r^2} \frac{y}{r} = -\frac{y}{r^3}, \quad \frac{\partial^2 u}{\partial y^2} = -\frac{1}{r^3} + 3 \frac{y}{r^4} \frac{y}{r} = -\frac{1}{r^3} + 3 \frac{y^2}{r^5},$$

$$\frac{\partial u}{\partial z} = -\frac{1}{r^2} \frac{z}{r} = -\frac{z}{r^3}, \quad \frac{\partial^2 u}{\partial z^2} = -\frac{1}{r^3} + 3 \frac{z}{r^4} \frac{z}{r} = -\frac{1}{r^3} + 3 \frac{z^2}{r^5}$$

所以

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = -\frac{3}{r^3} + 3 \frac{x^2 + y^2 + z^2}{r^5} = 0,$$

即 $u = \frac{1}{\sqrt{x^2 + y^2 + z^2}}$ 为 $\mathbf{R}^3 \setminus \{(0,0,0)\}$ 上的调和函数。

14. 设 $u(x, y)$ 在 \mathbf{R}^2 上具有二阶连续偏导数, 证明 u 是调和函数的充要条件为: 对于 \mathbf{R}^2 中任意光滑封闭曲线 C , 成立 $\int_C \frac{\partial u}{\partial n} ds = 0$, $\frac{\partial u}{\partial n}$ 为沿 C 的外法线方向的方向导数。

证 必要性。设 C 是 \mathbf{R}^2 中任意光滑封闭曲线, 由

$$\frac{\partial u}{\partial n} = \frac{\partial u}{\partial x} \cos(\mathbf{n}, x) + \frac{\partial u}{\partial y} \cos(\mathbf{n}, y) = \frac{\partial u}{\partial x} \cos(\cdot, y) - \frac{\partial u}{\partial y} \cos(\cdot, x),$$

其中 \mathbf{n} 、 \cdot 分别是曲线 C 上点 (x, y) 处的单位外法向和单位切向, 得到

$$\int_C \frac{\partial u}{\partial n} ds = \int_C \frac{\partial u}{\partial x} dy - \frac{\partial u}{\partial y} dx.$$

由 Green 公式, 得到

$$\int_C \frac{\partial u}{\partial n} ds = \iint_D \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) dx dy = 0.$$

充分性。如果存在点 $M_0(x_0, y_0)$, 使得 $\frac{\partial^2 u(x_0, y_0)}{\partial x^2} + \frac{\partial^2 u(x_0, y_0)}{\partial y^2} \neq 0$,

不妨设其大于零。由于 $u(x, y)$ 具有二阶连续偏导数, 所以存在 $\delta > 0$, 使得在 $D = O(M_0, \delta)$ 上, 成立

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} > 0,$$

于是

$$\int_C \frac{\partial u}{\partial n} ds = \iint_D \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) dx dy > 0,$$

与条件矛盾, 所以 u 是调和函数。

15. 设 $u = u(x, y)$ 与 $v = v(x, y)$ 都为平面上的调和函数。令 $F = \sqrt{u^2 + v^2}$ 。证明当 $p \geq 2$ 时, 在 $F \neq 0$ 的点成立

$$\Delta(F^p) \geq 0.$$

证 由

$$\frac{\partial F^p}{\partial x} = pF^{p-1} \frac{uu_x + vv_x}{F} = pF^{p-2}(uu_x + vv_x)$$

和

$$\frac{\partial F^p}{\partial y} = pF^{p-1} \frac{uu_y + vv_y}{F} = pF^{p-2}(uu_y + vv_y) ,$$

得到

$$\frac{\partial^2(F^p)}{\partial x^2} = p(p-2)F^{p-4}(uu_x + vv_x)^2 + pF^{p-2}(u_x^2 + v_x^2 + uu_{xx} + vv_{xx})$$

和

$$\frac{\partial^2(F^p)}{\partial y^2} = p(p-2)F^{p-4}(uu_y + vv_y)^2 + pF^{p-2}(u_y^2 + v_y^2 + uu_{yy} + vv_{yy}) ,$$

所以

$$\Delta(F^p) =$$

$$p(p-2)F^{p-4}[(uu_x + vv_x)^2 + (uu_y + vv_y)^2] + pF^{p-2}(u_x^2 + v_x^2 + u_y^2 + v_y^2) \geq 0.$$

16. 设 $B = \{(x, y, z) \mid x^2 + y^2 + z^2 \leq 1\}$, $F(x, y, z) : \mathbf{R}^3 \rightarrow \mathbf{R}^3$ 为具有连续导数的向量值函数, 且满足

$$F|_{\partial B} \equiv (0,0,0) , \quad \nabla \cdot F|_B \equiv 0.$$

证明: 对于任何 \mathbf{R}^3 上具有连续偏导数的函数 $g(x, y, z)$ 成立

$$\iiint_B \nabla g \cdot F dx dy dz = 0.$$

证 由 $\nabla \cdot (gF) = \nabla g \cdot F + g \nabla \cdot F$ 及 Gauss 公式, 得到

$$\begin{aligned} \iiint_B \nabla g \cdot F dx dy dz &= \iiint_B \nabla \cdot (gF) dx dy dz - \iiint_B g \nabla \cdot F dx dy dz \\ &= \iint_{\partial B} gF \cdot dS - \iiint_B g \nabla \cdot F dx dy dz = 0 , \end{aligned}$$

最后一个等式利用了条件 $F|_{\partial B} \equiv (0,0,0)$, $\nabla \cdot F|_B \equiv 0$ 。

17. 设 $D = \{(x, y) \in \mathbf{R}^2 \mid x^2 + y^2 < 1\}$, $u(x, y)$ 在 \bar{D} 上具有连续二阶偏导数。进一步, 设 u 在 \bar{D} 上不恒等于零, 但在 D 的边界 ∂D 上恒为零, 且在 D 上成立

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \lambda u \quad (\lambda \text{ 为常数})$$

证明

$$\iint_D \|\text{grad} u\|^2 dx dy + \lambda \iint_D u^2 dx dy = 0.$$

证 由 Green 公式,

$$\int_{\partial D} -u \frac{\partial u}{\partial y} dx + u \frac{\partial u}{\partial x} dy = \iint_D \left[\left(\frac{\partial u}{\partial x}\right)^2 + \left(\frac{\partial u}{\partial y}\right)^2 + u \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) \right] dx dy .$$

由于在 ∂D 上 $u(x, y)$ 恒为零, 所以 $\int_{\partial D} -u \frac{\partial u}{\partial y} dx + u \frac{\partial u}{\partial x} dy = 0$, 另一方面, 在 D

上成立 $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \lambda u$, 所以

$$\iint_D \left[\left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial u}{\partial y} \right)^2 + \lambda u^2 \right] dx dy = 0 ,$$

即

$$\iint_D \|\text{grad} u\|^2 dx dy + \lambda \iint_D u^2 dx dy = 0 .$$

18. 设区域 Ω 由分片光滑封闭曲面 Σ 所围成 , $u(x, y, z)$ 在 $\bar{\Omega}$ 上具有二阶

连续偏导数 , 且在 $\bar{\Omega}$ 上调和 , 即满足 $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$.

(1) 证明

$$\iint_{\Sigma} \frac{\partial u}{\partial n} dS = 0 ,$$

其中 n 为 Σ 的单位外法向量 ;

(2) 设 $(x_0, y_0, z_0) \in \Omega$ 为一定点 , 证明

$$u(x_0, y_0, z_0) = \frac{1}{4\pi} \iint_{\Sigma} \left(u \frac{\cos(\mathbf{r}, \mathbf{n})}{r^2} + \frac{1}{r} \frac{\partial u}{\partial n} \right) dS ,$$

其中 $\mathbf{r} = (x - x_0, y - y_0, z - z_0)$, $r = |\mathbf{r}|$.

证(1) 设 $\mathbf{n} = (\cos \alpha, \cos \beta, \cos \gamma)$, 由方向导数的计算公式及 Gauss 公式 , 得到

$$\begin{aligned} \iint_{\Sigma} \frac{\partial u}{\partial n} dS &= \iint_{\Sigma} \left(\frac{\partial u}{\partial x} \cos \alpha + \frac{\partial u}{\partial y} \cos \beta + \frac{\partial u}{\partial z} \cos \gamma \right) dS \\ &= \iiint_{\Omega} \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \right) dx dy dz = 0 . \end{aligned}$$

(2) 由于 $\cos(\mathbf{r}, \mathbf{n}) = \frac{\mathbf{r} \cdot \mathbf{n}}{r}$, $\frac{\partial u}{\partial n} = (\text{grad} u) \cdot \mathbf{n}$, 于是

$$\frac{1}{4\pi} \iint_{\Sigma} \left(u \frac{\cos(\mathbf{r}, \mathbf{n})}{r^2} + \frac{1}{r} \frac{\partial u}{\partial n} \right) dS = \frac{1}{4\pi} \iint_{\Sigma} P dy dz + Q dz dx + R dx dy ,$$

其中 $P = \frac{(x - x_0)u + r^2 u_x}{r^3}$, $Q = \frac{(y - y_0)u + r^2 u_y}{r^3}$, $R = \frac{(z - z_0)u + r^2 u_z}{r^3}$.

经计算得到

$$\begin{aligned} \frac{\partial P}{\partial x} &= \frac{u}{r^3} - 3 \frac{(x - x_0)^2}{r^5} u + \frac{u_{xx}}{r} , \\ \frac{\partial Q}{\partial y} &= \frac{u}{r^3} - 3 \frac{(y - y_0)^2}{r^5} u + \frac{u_{yy}}{r} , \end{aligned}$$

$$\frac{\partial R}{\partial z} = \frac{u}{r^3} - 3 \frac{(z-z_0)^2}{r^5} u + \frac{u_{zz}}{r} ,$$

所以

$$\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} = 0。$$

现在取一个以 (x_0, y_0, z_0) 为中心, $\delta > 0$ 为半径的球面 S_0 , 使得 $S_0 \subset \Omega$, 并设 \mathbf{n} 为 S_0 的单位外法向量, 然后在 Σ 与 S_0 所围的区域 Ω' 上应用 Gauss 公式, 得到

$$\frac{1}{4\pi} \iint_{\Sigma+(-S_0)} \left(u \frac{\cos(\mathbf{r}, \mathbf{n})}{r^2} + \frac{1}{r} \frac{\partial u}{\partial n} \right) dS = \frac{1}{4\pi} \iiint_{\Omega'} \left(\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} \right) dx dy dz = 0 ,$$

从而

$$\frac{1}{4\pi} \iint_{\Sigma} \left(u \frac{\cos(\mathbf{r}, \mathbf{n})}{r^2} + \frac{1}{r} \frac{\partial u}{\partial n} \right) dS = \frac{1}{4\pi} \iint_{S_0} \left(u \frac{\cos(\mathbf{r}, \mathbf{n})}{r^2} + \frac{1}{r} \frac{\partial u}{\partial n} \right) dS。$$

注意 $r = \delta$ 为常数, $\cos(\mathbf{r}, \mathbf{n}) = 1$ 与 $\iint_{S_0} \frac{\partial u}{\partial n} dS = 0$, 则

$$\frac{1}{4\pi} \iint_{\Sigma} \left(u \frac{\cos(\mathbf{r}, \mathbf{n})}{r^2} + \frac{1}{r} \frac{\partial u}{\partial n} \right) dS = \frac{1}{4\pi\delta^2} \iint_{S_0} u(x, y, z) dS ,$$

利用积分中值定理并令 $\delta \rightarrow 0$, 即得

$$u(x_0, y_0, z_0) = \frac{1}{4\pi} \iint_{\Sigma} \left(u \frac{\cos(\mathbf{r}, \mathbf{n})}{r^2} + \frac{1}{r} \frac{\partial u}{\partial n} \right) dS。$$