

微分方程

《春季学期习题课》

1. 解下列微分方程

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

解: $\frac{y'}{y^{\frac{1}{2}}} + \frac{x}{1-x^2} y^{\frac{1}{2}} = x$

令 $z = y^{\frac{1}{2}}$, 则 $z' = \frac{1}{2} \frac{y'}{y^{\frac{1}{2}}}$

故 $z' + \frac{x}{1-x^2} z = \frac{1}{2} x$

解得 $z = e^{-\int \frac{x}{1-x^2} dx} [C + \int \frac{1}{2} x e^{\int \frac{x}{1-x^2} dx} dx]$

$= C(1-x^2)^{\frac{1}{2}} - \frac{1}{5}(1-x^2)^{\frac{1}{2}}$

$y = z^2 = [C(1-x^2)^{\frac{1}{2}} - \frac{1}{5}(1-x^2)^{\frac{1}{2}}]^2$

(2) $y' = \frac{1}{x \cos y + \sin 2y}$

解: $\frac{dy}{dx} = \frac{1}{x \cos y + \sin 2y}$

$\frac{dx}{dy} = x \cos y + \sin 2y$

$\frac{dx}{dy} - (\cos y)x = \sin 2y$

$x = e^{\int \cos y dy} [C + \int \sin 2y e^{-\int \cos y dy} dy]$

$x = C e^{\sin y} - 2 \sin y - 2$

(3) $y'' + \frac{2}{y} (y')^2 = 0$ (17年题)

解: 令 $y' = z$, 则 $y'' = \frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx} = z \frac{dz}{dy}$

$z \frac{dz}{dy} + \frac{2}{y} z^2 = 0$

$\frac{dz}{dy} + \frac{2}{y} z = 0$ 由分离法 $z = C_1 (y-1)^2$, 故 $y' = C_1 (y-1)^2$

$\frac{dy}{dx} = C_1 (y-1)^2 \Rightarrow \frac{dy}{(y-1)^2} = C_1 dx \Rightarrow -\frac{1}{y-1} = C_1 x + C_2$

(4) $y'' + 4y = e^{2x} + \sin 2x$

解: 特征值为 $\lambda_1 = 2i, \lambda_2 = -2i$

可设特解 $y^* = a e^{2x} + b x \cos 2x + c x \sin 2x$

代入原方程可求出

$a = \frac{1}{8}, b = -\frac{1}{4}, c = 0$

故 $y = C_1 \cos 2x + C_2 \sin 2x + \frac{1}{8} e^{2x} - \frac{1}{4} x \cos 2x$

- 阶线性微分方程

$\frac{dy}{dx} + p(x)y = Q(x)$

通解 $y = e^{-\int p(x) dx} (C + \int Q(x) e^{\int p(x) dx} dx)$

$\int \frac{x}{1-x^2} dx = \frac{1}{2} \int \frac{1}{1-x^2} dx = -\frac{1}{2} \int \frac{1}{1-x^2} d(1-x^2)$

$= -\frac{1}{4} \ln |1-x^2|$

$e^{-(-\frac{1}{4} \ln |1-x^2|)} = |1-x^2|^{\frac{1}{4}}$

$\int \frac{1}{2} x \cdot (1-x^2)^{-\frac{1}{4}} dx = \frac{1}{2} \int (1-x^2)^{-\frac{1}{4}} d(1-x^2) = -\frac{1}{3} (1-x^2)^{\frac{3}{4}}$

$(1-x^2)^{\frac{3}{4}} = \frac{1}{3} (1-x^2)^{\frac{3}{4}}$

$(x^2-1)^{\frac{3}{4}} = \frac{1}{3} (x^2-1)^{\frac{3}{4}} = -\frac{1}{3} (1-x^2)^{\frac{3}{4}}$

$\int \cos y dy = \sin y$

$\int \sin y e^{-\sin y} dy = 2 \int \sin y \cos y e^{-\sin y} dy$

$= 2 \int \sin y de^{-\sin y}$

$= -2 \int \sin y e^{-\sin y} - \int e^{-\sin y} d \sin y$

$= -2 [\sin y e^{-\sin y} + e^{-\sin y}]$

$\frac{dz}{dy} + \frac{2}{y} z = 0$

$z = e^{-\int \frac{2}{y} dy} (C_1 + 0)$

$= C_1 \frac{1}{y^2} (C_1 + 0)$

$= C_1 (y-1)^2$

特征方程 $\lambda^2 + 4 = 0$

$\Rightarrow \lambda = \pm 2i$

(1) $y^{(n)} + a_1 y^{(n-1)} + \dots + a_n y = 0$

$\lambda^n + a_1 \lambda^{n-1} + \dots + a_n = 0 \Rightarrow \lambda \Rightarrow$ 特征值

(2) $y^{(n)} + a_1 y^{(n-1)} + \dots + a_n y = e^{kx} [P_m(x) \cos \alpha x + Q_m(x) \sin \alpha x]$

\Rightarrow 通解

特解 $y^*(x) = x^k e^{\alpha x} [R_m(x) \cos \alpha x + S_m(x) \sin \alpha x]$

其中 k 是 $\alpha + i\beta$ 的重数, 若 $\alpha + i\beta$ 不是特征值, 则 $k=0$

(3) 若 $\lambda_1, \lambda_2, \dots, \lambda_n$ 是特征方程 $y^{(n)} + a_1 y^{(n-1)} + \dots + a_n y = 0$ 的特征值

则 $y_1 = e^{\lambda_1 x}, y_2 = e^{\lambda_2 x}, \dots, y_n = e^{\lambda_n x}$ 是方程的基解

求微分方程 $y'' + y = f(x)$ 满足 $y(0) = 0, y'(0) = 1$ 的特解, 其中函数 $f(x)$ 满足条件 $\sin x - f(x) = \int_0^x (x-t)f(t)dt$

由 $\sin x - f(x) = \int_0^x (x-t)f(t)dt$ ①
 $\sin x - f(x) = \int_0^x x f(t)dt - \int_0^x t f(t)dt = x \int_0^x f(t)dt - \int_0^x t f(t)dt$

再求导得 $\cos x - f'(x) = \int_0^x f(t)dt$ ②
 $f'(x) + f(x) = -\frac{\sin x}{x}$

解得 $f(x) = C_1 \cos x + C_2 \sin x + \frac{1}{2} x \cos x$
 由 ① 得 $f(0) = 0$, 由 ② 得 $f'(0) = 1 \Rightarrow C_1 = 0, C_2 = \frac{1}{2}$

求得 $f(x) = \frac{1}{2} \sin x + \frac{1}{2} x \cos x$
 设特解 $y^* = (ax+bx^2) \cos x + (cx+dx^2) \sin x$

代入求得 $(y^*)'' + y^* = (-4ax - 2b + 2c) \sin x + (4cx + 2d + 2a) \cos x = \frac{1}{2} \sin x + \frac{1}{2} x \cos x$

求得 $y^* = -\frac{2}{8} \cos x + \frac{1}{8} x^2 \sin x$
 $y = C_1 \cos x + C_2 \sin x - \frac{2}{8} \cos x + \frac{1}{8} x^2 \sin x$
 由 $y(0) = 0, y'(0) = 1 \Rightarrow C_1 = 0, C_2 = \frac{7}{8}$

$y = \frac{7}{8} \sin x - \frac{1}{8} x \cos x + \frac{1}{8} x^2 \sin x$

f(x) 通解
 ↓
 f(x) 条件
 ↓
 f(x) 解
 ↓
 y 通解
 ↓
 y 特解

(6) 用变量替换 $x = \cos t$ ($0 < t < \pi$) 化简微分方程 $(1-x^2)y'' - xy' + y = 0$, 并求满足 $y(0) = 1, y'(0) = 2$ 的特解

解: $y' = \frac{dy}{dx} = \frac{dy}{dt} \cdot \frac{dt}{dx} = -\frac{1}{\sqrt{1-x^2}} \frac{dy}{dt}$ ($\frac{dt}{dx} = -\frac{1}{\sqrt{1-x^2}}$)
 $y'' = \frac{d^2y}{dx^2} = (-\frac{1}{\sqrt{1-x^2}}) \frac{d}{dt} (\frac{dy}{dt} \cdot \frac{dt}{dx}) = \frac{1}{1-x^2} \frac{d^2y}{dt^2} - \frac{1}{1-x^2} \frac{dy}{dt} \frac{d}{dt} (\frac{dt}{dx})$
 $= \frac{1}{1-x^2} \frac{d^2y}{dt^2} + \frac{1}{1-x^2} \frac{dy}{dt} \frac{1}{x}$ 代 x, t 得

$\frac{d^2y}{dt^2} + x(1-x^2)^{-\frac{1}{2}} \frac{dy}{dt} + x(1-x^2)^{-\frac{1}{2}} y = 0 \Rightarrow \frac{d^2y}{dt^2} + y = 0$ $\lambda^2 = 0 \Rightarrow \lambda = \pm i \Rightarrow y = \cos t, y = \sin t$

$y = C_1 \cos t + C_2 \sin t, y = C_1 x + C_2 \sqrt{1-x^2}$
 由 $y(0) = 1, y'(0) = 2$ 可知 $C_2 = 1, C_1 = 2 \Rightarrow y = 2x + \sqrt{1-x^2}$

(7) 若二阶常系数线性齐次微分方程 $y'' + ay' + by = 0$ 的通解为 $y = (C_1 + C_2 x)e^x$, 则非齐次方程 $y'' + ay' + by = x$

满足条件 $y(0) = 2, y'(0) = 0$ 的特解为 $y = ?$
 解: $\lambda_1 = \lambda_2 = 1 \Rightarrow a = -(\lambda_1 + \lambda_2) = -2, b = \lambda_1 \lambda_2 = 1$
 方程为 $-y'' - 2y' + y = x, y = (C_1 + C_2 x)e^x + \frac{x+2}{2}$
 由 $y(0) = 2, y'(0) = 0 \Rightarrow C_1 = 0, C_2 = -1$
 $y = -xe^x + x + 2$

$x^2 + ax + b = 0$
 $(\lambda - \lambda_1)(\lambda - \lambda_2) = 0$
 $\lambda^2 - (\lambda_1 + \lambda_2)\lambda + \lambda_1 \lambda_2 = 0$
 $\lambda^2 - a\lambda + b = 0$
 $\lambda_1 = \lambda_2 = 1$

微分方程 $x^2y'' - xy' + y = x^2 + 1$ 的通解 $x > 0$ 时

$x^2y'' - xy' + y = x^2 + 1$

(1) 当 $x > 0$ 时, 令 $t = \ln x$, $D = \frac{d}{dt}$. 则

$xy'' = Dy'$ $x^2y'' = D(D-1)y$

$D(D-1)y - Dy + y = e^{2t} + e^{-t}$

$\frac{dy}{dt} - 2\frac{dy}{dt} + y = e^{2t} + e^{-t}$

$\Rightarrow y = C_1e^t + C_2te^t + \frac{1}{2}te^{2t} + \frac{1}{4}e^{-t}$

$y = C_1x + C_2x \ln x + \frac{1}{2}x \ln^2 x + \frac{1}{4}x$

(2) 当 $x < 0$ 时, 令 $t = \ln(-x)$, $D = \frac{d}{dt}$, $D^2 = \frac{d^2}{dt^2}$

$xy'' = Dy'$ $x^2y'' = D(D-1)y$

$D(D-1)y - Dy + y = e^{2t} + e^{-t}$

$\frac{dy}{dt} - 2\frac{dy}{dt} + y = e^{2t} + e^{-t}$

$\Rightarrow y = -C_1x - C_2x \ln(-x) - \frac{1}{2}x \ln^2(-x) - \frac{1}{4}x$

欧拉方程 $x^2y'' + a_1xy' + a_2y = f(x)$

$x^2y'' - xy' + y = x^2 + 1$

$\Rightarrow x^2y'' - xy' + y = x^2 + 1$

(1) $t = \ln x$, $x = e^t$

$x^2y'' - xy' + y = e^{2t} + e^{-t}$

$D = \frac{d}{dt}$

$D(D-1)y - Dy + y = e^{2t} + e^{-t}$

$\lambda^2 - 2\lambda + 1 = 0 \Rightarrow \lambda = 1$ (二重) $\rightarrow e^t, te^t$

$\frac{dy}{dt} - 2\frac{dy}{dt} + y = e^{2t}$ 设 $y_1 = Ae^{2t}$ 则 $4A = 1 \Rightarrow A = \frac{1}{4}$

$\frac{dy}{dt} - 2\frac{dy}{dt} + y = e^{-t}$ 设 $y_2 = Be^{-t}$ 则 $4B = 1 \Rightarrow B = \frac{1}{4}$

(2) $t = \ln(-x)$, $x = -e^t$

2. 设 y_1, y_2 是一阶线性非齐次微分方程 $y' + p(x)y = q(x)$ 的两个特解, 若常数 λ, μ 使 $\lambda y_1 + \mu y_2$ 是该方程的解, $\lambda y_1 - \mu y_2$ 是该方程对应的齐次方程的解, 则

(A) $\lambda = \frac{1}{2}, \mu = \frac{1}{2}$ (B) $\lambda = \frac{1}{2}, \mu = -\frac{1}{2}$ (C) $\lambda = \frac{2}{3}, \mu = \frac{1}{3}$ (D) $\lambda = \frac{2}{3}, \mu = \frac{2}{3}$

$\begin{cases} \lambda + \mu = 1 \\ \lambda - \mu = 0 \end{cases} \Rightarrow \lambda = \mu = \frac{1}{2}$ 选 (A)

$\begin{cases} y_1' + p(x)y_1 = q(x) \\ y_2' + p(x)y_2 = q(x) \end{cases} \Rightarrow \begin{cases} \lambda + \mu = 1 \\ \lambda - \mu = 0 \end{cases}$

3. 设函数 $f(x)$ 具有二阶连续导数, $z = f(e^x \cos y)$ 满足 $\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = (4z + e^x \cos y)e^{2x}$ 若 $f(0) = 0, f'(0) = 0$, 求 $f(x)$ 的表达式.

解: $\frac{\partial^2 z}{\partial x^2} = f''(e^x \cos y) e^{2x}$ $\frac{\partial^2 z}{\partial y^2} = f''(e^x \cos y) (-e^x \sin y)^2$

$\frac{\partial^2 z}{\partial x^2} = f''(e^x \cos y) e^{2x} \cos^2 y + f'(e^x \cos y) e^x \cos y$

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

$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = f''(e^x \cos y) e^{2x} = (4z + e^x \cos y) e^{2x} \Rightarrow f''(u) = 4f(u) + \frac{e^x \cos y}{u}$

取 $f''(u) = 4f(u) + u$ $f''(u) - 4f(u) = u$ $\lambda^2 - 4 = 0 \Rightarrow \lambda = \pm 2$ 设 $y = a + b$ 则 $a = -\frac{1}{4}, b = \frac{1}{4}$

解得 $f(u) = C_1 e^{-2u} + C_2 e^{2u} - \frac{1}{4}u$

函数的微分

判断下列极限是否存在, 若存在请求其值

解: 由于当 $(x,y) \rightarrow (0,0)$ 时, $\frac{x^2}{x^2+y^2}$ 有界, $\sin y$ 为无穷小量, 故 $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^2 \sin y}{x^2+y^2} = 0$

(1) $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^2 y}{x+y}$
 解: 由于 $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^2 y}{x+y} = \lim_{x \rightarrow 0} \frac{x^2(-x+x^2)}{x^2} = 0$ 不存在, 故 $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^2 y}{x+y}$ 不存在

2. 求下列函数在原点处的一阶偏导数

(1) $u = z e^{x^2+y^2} + e^{x^2 y^2} + z y^2$
 解: $u(x,0,0) = 1 \Rightarrow u'_x(0,0,0) = 0$
 $u(0,y,0) = 1 \Rightarrow u'_y(0,0,0) = 0$
 $u(0,0,z) = z \Rightarrow u'_z(0,0,0) = 1$

(2) $z = \begin{cases} \frac{x^2 y}{x^2+y^2}, & (x,y) \neq (0,0) \\ 0, & (x,y) = (0,0) \end{cases}$
 解: $z'_x(0,0) = \lim_{x \rightarrow 0} \frac{z(x,0) - z(0,0)}{x-0} = \lim_{x \rightarrow 0} \frac{0-0}{x} = 0$
 同理 $z'_y(0,0) = 0$

3. 判断函数的可微性

$z = \begin{cases} xy \frac{x^2-y^2}{x^2+y^2}, & (x,y) \neq (0,0) \\ 0, & (x,y) = (0,0) \end{cases}$
 解: $z'_x(0,0) = (z(x,0))'_x = 0$
 $z'_y(0,0) = (z(0,y))'_y = 0$
 $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{z(x,y) - z(0,0) - z'_x(0,0)x - z'_y(0,0)y}{\sqrt{x^2+y^2}}$
 $= \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{xy(x^2-y^2)}{(x^2+y^2)^{3/2}}$ (由于 $\frac{|x^3|}{(x^2+y^2)^{3/2}} \leq 1, \frac{|y^3|}{(x^2+y^2)^{3/2}} \leq 1$)
 故 $z(x,y)$ 在 $(0,0)$ 处可微.

下附 $P10$ z 可微
 $\Delta z = A \Delta x + B \Delta y + o(\rho)$ $\rho = \sqrt{\Delta x^2 + \Delta y^2}$
 若 $z = f(x,y)$ 在点 (x_0, y_0) 处可微, 则 $\Delta z = A \Delta x + B \Delta y + o(\rho)$
 $\frac{\Delta z}{\rho} = A \frac{\Delta x}{\rho} + B \frac{\Delta y}{\rho} + o(1)$
 若 $\frac{\Delta z}{\rho} \rightarrow 0$, 可通过 $\lim_{\rho \rightarrow 0} \frac{\Delta z - A \Delta x - B \Delta y}{\rho} = 0$ 来证明 z 可微
 $z'_x(0,0) = \lim_{\Delta x \rightarrow 0} \frac{z(0+\Delta x, 0) - z(0,0)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{z(x,0) - z(0,0)}{x}$
 $\frac{\Delta z}{\rho} = [z'_x(0,0)]_{x=0}$

4. 设 $\frac{\partial^2 f}{\partial x \partial y} = x+y$, 且 $f(x,0) = x^2, f(0,y) = y$, 求 $f(x,y)$.

解: 由 $\frac{\partial^2 f}{\partial x \partial y} = x+y$ 可知 $\frac{\partial f}{\partial x} = xy + \frac{1}{2}y^2 + g(x)$
 设 $f(x,y) = \frac{1}{2}x^2 y + \frac{1}{2}x y^2 + G(x) + H(y)$
 由于 $f(x,0) = x^2 \Rightarrow G(x) + H(0) = x^2$
 $f(0,y) = y \Rightarrow G(0) + H(y) = y$
 $G(x) + H(y) + G(0) + H(0) = x^2 + y$ 令 $x=0, y=0 \Rightarrow H(0) + G(0) = 0$
 $G(x) + H(y) = x^2 + y \quad f(x,y) = \frac{x^2 y + x y^2}{2} + x^2 + y$

对函数的一阶偏导数或导函数

$$y - x + xe^{z-x-y} = 0$$

$$dz - dy - dx + d(xe^{z-x-y}) = 0$$

$$dz - dy - dx + e^{z-x-y} dx + xe^{z-x-y} (dz - dx - dy) = 0$$

$$dz = \frac{1 - e^{z-x-y} + xe^{z-x-y}}{1 + xe^{z-x-y}} dx + \frac{1 + xe^{z-x-y}}{1 + xe^{z-x-y}} dy$$

$$\frac{\partial z}{\partial x} = \frac{1 - e^{z-x-y} + xe^{z-x-y}}{1 + xe^{z-x-y}}$$

$$\frac{\partial z}{\partial y} = \frac{1 + xe^{z-x-y}}{1 + xe^{z-x-y}} = 1$$

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

(1) $F(x + \frac{z}{y}, y + \frac{z}{x}) = 0$ 决定了 $z = z(x, y)$

解: $\frac{\partial z}{\partial x} = - \frac{[F(x + \frac{z}{y}, y + \frac{z}{x})]_x'}{[F(x + \frac{z}{y}, y + \frac{z}{x})]_z} = - \frac{F_1' + F_2'(-\frac{z}{x^2})}{F_3' \cdot y + F_4' \cdot \frac{z}{x}}$

$\frac{\partial z}{\partial y} = - \frac{[F(x + \frac{z}{y}, y + \frac{z}{x})]_y'}{[F(x + \frac{z}{y}, y + \frac{z}{x})]_z} = - \frac{F_1'(-\frac{z}{y^2}) + F_2'}{F_3' \cdot y + F_4' \cdot \frac{z}{x}}$

隐函数求导法则
 隐函数存在定理:
 设函数 $F(x, y, z)$ 在点 (x_0, y_0, z_0) 的某邻域内具有连续偏导数, 且 $F(x_0, y_0, z_0) = 0$, $F_z(x_0, y_0, z_0) \neq 0$ 则方程 $F(x, y, z) = 0$ 在点 (x_0, y_0, z_0) 的某邻域内确定唯一一个连续函数 $z = f(x, y)$, 满足 $F(x, y, f(x, y)) = 0$, $z = f(x, y)$ 在点 (x_0, y_0) 的某邻域内为单值, 有连续的偏导数, 且有
 偏导数 $\frac{\partial z}{\partial x} = - \frac{F_x(x, y, z)}{F_z(x, y, z)}$, $\frac{\partial z}{\partial y} = - \frac{F_y(x, y, z)}{F_z(x, y, z)}$

6. 计算下列函数的高阶偏导数

(1) $z = x^3 f(xy, \frac{z}{x})$, 求 $\frac{\partial^2 z}{\partial x^2}$

解: $\frac{\partial z}{\partial x} = 3x^2 f(xy, \frac{z}{x}) + x^3 f_1'(xy, \frac{z}{x}) \cdot y + x^3 f_2'(xy, \frac{z}{x}) \cdot (-\frac{z}{x^2})$

$$\frac{\partial^2 z}{\partial x^2} = 3x^2 f_1' + 3x^2 f_2' + x^3 f_1'' \cdot xy + x^3 f_2'' \cdot y - x f_1' - x y f_2' - f_2'' \cdot y$$

(2) $F(x, y, z) = z$ 决定了 $z = z(x, y)$, 求 $\frac{\partial^2 z}{\partial x \partial y}$

解: 两边对 x 求导, 得 $F_1' + F_2' \frac{\partial z}{\partial x} = \frac{\partial z}{\partial x} \Rightarrow \frac{\partial z}{\partial x} = \frac{F_1'}{1 - F_2'}$

两边对 y 求导, 得 $F_2' (1 + \frac{\partial z}{\partial y}) = \frac{\partial^2 z}{\partial y^2} \Rightarrow \frac{\partial^2 z}{\partial y^2} = \frac{F_2'}{1 - F_2'} \Rightarrow 1 + \frac{\partial z}{\partial y} = 1 + \frac{F_2'}{1 - F_2'} = \frac{1 - F_2' + F_2'}{1 - F_2'} = \frac{1}{1 - F_2'}$ 为反数

$$\frac{\partial^2 z}{\partial x \partial y} = \frac{F_2' \cdot (1 + \frac{\partial z}{\partial y})(1 - F_2') - F_1' \cdot (-F_2'') (1 + \frac{\partial z}{\partial y})}{(1 - F_2')^2} = \frac{F_2' \cdot \frac{1}{1 - F_2'} \cdot (1 - F_2') - F_1' \cdot (-F_2'') \cdot \frac{1}{1 - F_2'}}{(1 - F_2')^2}$$

麻烦了!

$$\begin{cases} = \frac{F_2'' \cdot (1 - F_2') + F_2' \cdot F_2'' + F_1' F_2'' + F_1' F_2'' \cdot \frac{F_2'}{1 - F_2'}}{(1 - F_2')^2} & \frac{F_2' + F_2' \cdot F_2'' \cdot \frac{1}{1 - F_2'}}{(1 - F_2')^2} = \frac{F_2'' + F_2' F_2'' + F_1' F_2''}{(1 - F_2')^2} \\ = \frac{F_2'' \cdot (1 - F_2') + F_1' F_2'' (1 - F_2') + F_1' F_2' F_2''}{(1 - F_2')^3} \\ = \frac{F_2'' - F_2' F_2'' + F_1' F_2''}{(1 - F_2')^3} \end{cases}$$