

Q1:

Suppose that $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is differentiable. Then, we can write $f(a + h) = f(a) + Df(a)h + o(h)$, for some linear map $Df(a) \in \mathcal{L}(\mathbb{R}^n, \mathbb{R}^m)$. Consider the following expression.

$$\begin{aligned} & \lim_{h \rightarrow 0} f(a + h) - f(a) \\ &= \lim_{h \rightarrow 0} \|h\| \frac{f(a + h) - f(a) + Df(a)h}{\|h\|} - Df(a)h \\ &= \lim_{h \rightarrow 0} \|h\| \frac{o(h)}{\|h\|} - Df(a)h \text{ (by assumption)} \\ &= \lim_{h \rightarrow 0} \|h\| \lim_{h \rightarrow 0} \frac{o(h)}{\|h\|} - \lim_{h \rightarrow 0} Df(a)h \text{ (by properties of limits)} \\ &= 0 \\ &\implies \lim_{h \rightarrow 0} f(a + h) = f(a) \end{aligned}$$

It follows that f is continuous at a . ■