

Q2a:

First we consider $h(t)$.

$$\begin{aligned}
 h(t) &= f(tx) \\
 &= \|tx\| g\left(\frac{tx}{\|tx\|}\right) \\
 &= |t| \|x\| g\left(\frac{tx}{|t| \|x\|}\right) \\
 &= t \|x\| g\left(\frac{x}{\|x\|}\right) \\
 &= tf(x)
 \end{aligned}$$

Therefore, h is linear and so from single variable calculus we get that $h' = f(x)$

b:

First, if $g = 0$ then clearly f is differentiable with $Df(x, y) = 0$. If $g(x) \neq 0$ then suppose that $Df(0, 0)$ exists. We see that

$$\begin{aligned}
 \lim_{h \rightarrow 0} \frac{\|f(h, 0) - f(0, 0) - Df(0, 0)(h, 0)\|}{\|h\|} &= 0 \\
 \implies Df(0, 0)(h, 0) &= 0
 \end{aligned}$$

and

$$\begin{aligned}
 \lim_{k \rightarrow 0} \frac{\|f(0, k) - f(0, 0) - Df(0, 0)(0, k)\|}{\|k\|} &= 0 \\
 \implies Df(0, 0)(0, k) &= 0
 \end{aligned}$$

Therefore, $Df(0, 0) = 0$. So if this is the differential it must be the case that

$$\begin{aligned}
 \lim_{x \rightarrow 0} \frac{f(x) - f(0) - Df(0, 0)}{\|x\|} \\
 &= \lim_{x \rightarrow 0} \frac{\|x\| g\left(\frac{x}{\|x\|}\right)}{\|x\|} \\
 &= \lim_{x \rightarrow 0} g\left(\frac{x}{\|x\|}\right) = 0
 \end{aligned}$$

However by the definition of g this limit does not exist unless $g = 0$. We obtain a contradiction and so $Df(0, 0)$ does not exist unless $g = 0$.