Assignment 4 MAT 257

Q5:

Suppose that f is homogenous of degree m. Then we have that  $f(tx) = t^m f(x)$ . Taking the derivative with respect to t on both sides we see that

$$\frac{\partial f(tx)}{\partial t}$$

$$= f'(tx) \cdot \frac{\partial tx}{t} \text{ (from chain rule)}$$

$$= f'(tx) \cdot x$$

$$= \sum_{i=1}^{n} D_i f(tx) \cdot x_i$$

From simple differentiation in 1 dimension,  $\frac{\partial (t^m f(x))}{\partial t} = mt^{m-1}f(x)$ . Thus we get that

$$mt^{m-1}f(x) = \sum_{i=1}^{n} D_i f(tx) x_i$$

Choosing t = 1 gives the desired result.