

Question 5

$$f(x, y) = xy(1 - x^2 - y^2)$$

For each partial derivative to be zero,

$$\begin{aligned} f_x &= y - 3x^2y - y^3 = 0 \text{ and } f_y = x - x^3 - 3xy^2 = 0 \\ \implies f_x &= y(1 - 3x^2 - y^2) = 0 \text{ and } f_y = x(1 - x^2 - 3y^2) = 0 \end{aligned}$$

So, a critical point is $(0, 0)$.

And,

If $x = 0, y \neq 0$ then $f_x = y(1 - y^2) = 0 \implies y = \pm 1$
gives two critical points: $(0, \pm 1)$

If $y = 0, x \neq 0$ then $0 = f_y = x(1 - x^2) \implies x = \pm 1$
gives two critical points: $(\pm 1, 0)$

If $x \neq 0 \neq y$, then

$$\begin{aligned} f_x &= y - 3x^2y - y^3 = 0 \implies y(1 - 3x^2) = y^3 \\ &\implies 1 - 3x^2 = y^2 \quad (\text{equation A}) \end{aligned}$$

And, also,

$$\begin{aligned} f_y &= x - 3y^2x - x^3 = 0 \implies x(1 - 3y^2) = x^3 \\ &\implies 1 - 3y^2 = x^2 \quad (\text{equation B}) \end{aligned}$$

Thus,

$$\text{Substituting B into A, } 1 - 3 + 9y^2 = y^2 \implies y = \pm 0.5$$

$$\text{And, substituting A into B, } 1 - 3 + 9x^2 = x^2 \implies x = \pm 0.5$$

Thus, the four such possible points are also critical:

$$(0.5, 0.5), (0.5, -0.5), (-0.5, 0.5), (-0.5, -0.5)$$

Now, to classify these critical points, looking at $rt - s^2$

$$r = f_{xx} = -6xy = f_{yy} = t \text{ and } s = f_{xy} = 1 - 3x^2 - 3y^2$$

$$\text{So, } rt = 36x^2y^2 \text{ and } s^2 = (1 - 3(x^2 + y^2))^2$$

At $(0, 0)$, $rt = 0$ and $s = 1$. Thus, $rt - s^2 = 0 - 1 < 0$
Thus, $(0, 0)$ is a saddle point.

At $(\pm 1, 0)$ and $(0, \pm 1)$,
 $rt = 36 \times 1 \times 0 = 36 \times 0 \times 1 = 0$ and $s^2 = (1 - 3)^2 = 4$.
Thus, $rt - s^2 = 0 - 4 < 0$
Thus, $(\pm 1, 0), (0, \pm 1)$ are saddle points.

At $(0.5, 0.5), (0.5, -0.5), (-0.5, 0.5), (-0.5, -0.5)$,
 $rt = 36x^2y^2 = 36 \times 0.25 \times 0.25 = \frac{9}{4} = 2.25$
and $s^2 = (1 - 3(0.25 + 0.25))^2 = (-0.5)^2 = 0.25$
Hence, $rt - s^2 = 2.25 - 0.25 = 2 > 0$
Thus, $(0.5, -0.5), (-0.5, 0.5)$ are minima(as $r = 1.5$),
while $(0.5, 0.5), (-0.5, -0.5)$ are maxima(as $r = 1.5$).

Question 4 (b) $f(x, y) := \frac{2xy}{\sqrt{x^2+y^2}}$

$$\frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(h, 0) - f(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{1}{h} \left(\frac{2h \times 0}{\sqrt{h^2 + 0}} - 0 \right) = 0$$

So, the partial derivative along x exists at $(0, 0)$. And by symmetry, it also exists along y .

And at a point, (x, y) in a strict neighbourhood of $(0, 0)$,

$$\begin{aligned} \frac{\partial f}{\partial y}(x, y) &= \lim_{k \rightarrow 0} \frac{1}{k} \left(\frac{2x(y+k)}{\sqrt{x^2 + (y+k)^2}} - \frac{2xy}{\sqrt{x^2 + y^2}} \right) \\ &= \lim_{k \rightarrow 0} \frac{1}{k} \left(\frac{2x(y+k)\sqrt{x^2 + y^2} - 2xy(\sqrt{x^2 + (y+k)^2})}{\sqrt{x^2 + y^2}\sqrt{x^2 + (y+k)^2}} \right) \\ &= \lim_{k \rightarrow 0} \frac{2x}{k} \left(\frac{(y+k)\sqrt{x^2 + y^2} - y\sqrt{x^2 + (y+k)^2}}{\sqrt{x^2 + y^2}\sqrt{x^2 + (y+k)^2}} \right) \end{aligned}$$

If the above derivative is continuous, then $\lim_{(j,0) \rightarrow (0,0)} \frac{\partial f}{\partial x} = 0$

$$\begin{aligned} \frac{\partial f}{\partial y}(j, 0) &= \lim_{k \rightarrow 0} \frac{2j}{k} \left(\frac{(0+k)\sqrt{j^2 + 0^2} - 0\sqrt{j^2 + (0+k)^2}}{\sqrt{j^2 + 0^2}\sqrt{j^2 + (0+k)^2}} \right) \\ &= \lim_{k \rightarrow 0} \frac{2j}{k} \left(\frac{k|j|}{|j|\sqrt{j^2 + k^2}} \right) = \lim_{k \rightarrow 0} \frac{2j}{\sqrt{j^2 + k^2}} = 2 \end{aligned}$$

Thus, $\frac{\partial f}{\partial y}$ is discontinuous at $(0, 0)$ and by symmetry, so is $\frac{\partial f}{\partial x}$.

Hence $\frac{\partial^2 f}{\partial x^2}$ and $\frac{\partial^2 f}{\partial x^2}$ don't exist at $(0,0)$. For differentiability at $(0,0)$, consider the following limit along line $i = j$,

$$\begin{aligned} & \lim_{h^2+k^2 \rightarrow 0} \frac{f(0+h, 0+k) - f(0,0) - h \frac{\partial f}{\partial x}(0,0) - k \frac{\partial f}{\partial y}(0,0)}{\sqrt{h^2+k^2}} \\ &= \lim_{h^2+k^2 \rightarrow 0} \frac{\frac{2hk}{\sqrt{h^2+k^2}} - 0 - h \times 0 - k \times 0}{\sqrt{h^2+k^2}} = \lim_{j=i \rightarrow 0} \frac{1}{\sqrt{2j^2}} \frac{2j^2}{\sqrt{2j^2}} = 1 \end{aligned}$$

Hence, as aforementioned limit is non-zero for some path through $(0,0)$, the function isn't differentiable at $(0,0)$.

$$(a) \ f(x, y) := \frac{xy(x+y)\sin(x-y)}{x^2+y^2}$$

The partial derivative along x at $(0,0)$,

$$\begin{aligned} \frac{\partial f}{\partial x} &= \lim_{h \rightarrow 0} \left(\frac{f(h, 0) - f(0, 0)}{h} \right) \\ &= \lim_{h \rightarrow 0} \frac{(h \times 0(h+0)\sin(h-0) - 0)}{h^2 + 0} = 0 \end{aligned}$$

And at a point, (a, b) in the neighbourhood of $(0,0)$ partial derivative along x is,

$$\begin{aligned} & \lim_{h \rightarrow 0} \frac{f(a+h, b) - f(a, b)}{h} = \\ & \lim_{h \rightarrow 0} \frac{1}{h} \left(\frac{(x+h)y(x+h+y)\sin(x+h-y)}{(x+h)^2 + y^2} - \frac{xy(x+y)\sin(x-y)}{x^2 + y^2} \right) \end{aligned}$$

(WIP)

$$\frac{\partial f}{\partial x} = \frac{y((-x^2y + 2xy^2 + y^3)\sin(x-y) + (x^3 + x^3y + x^2y^2 + xy^3))}{(x^2 + y^2)^2}$$

Thus, for the second partial derivative along x,

$$\frac{\partial^2 f}{\partial x^2} = \lim_{h \rightarrow 0} \frac{1}{h} \left(\frac{\partial f(h, 0)}{\partial x} - \frac{\partial f(0, 0)}{\partial x} \right) = \lim_{h \rightarrow 0} \frac{(0 \times (...)) - 0}{h} = 0$$

Similarly, along the y-direction,

$$\frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(0, h) - f(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{0 - 0}{h} = 0$$

And,

$$\frac{\partial f}{\partial x} = \frac{-x}{(x^2 + y^2)^2} [(-x^3 - 2x^2y + xy^2)\sin(x - y) + ...]$$

the second order derivative is,

$$\frac{\partial^2 f}{\partial x^2} = \lim_{h \rightarrow 0} \frac{f_y(0, h) - f_y(0, 0)}{h} = 0$$

Now, as the second partial derivative exists along x and y directions, the first partial derivatives are continuous. Hence, f is differentiable at $(0,0)$.

Question 3 (Marked) (a) $f(x, y) := \frac{x^2 y^2}{x^2 y^2 + (x - y)^2} = \frac{1}{1 + (\frac{x-y}{xy})^2} = \frac{1}{1 + (\frac{1}{y} - \frac{1}{x})^2}$

$$\lim_{x \rightarrow 0} f(x, y) = \lim_{x \rightarrow 0} \frac{1}{1 + (\frac{1}{y} - \frac{1}{x})^2} = 0 \implies \lim_{y \rightarrow 0} \lim_{x \rightarrow 0} f(x, y) = 0$$

And as the expression is symmetric in x and y ,

$$\lim_{y \rightarrow 0} \lim_{x \rightarrow 0} f(x, y) = \lim_{x \rightarrow 0} \lim_{y \rightarrow 0} f(x, y)$$

But the simultaneous limit at $(0, 0)$ along $T(t) := (t, t)$ is

$$\lim_{t \rightarrow 0} f(T(t)) = \lim_{t \rightarrow 0} \frac{1}{1 + (\frac{1}{t} - \frac{1}{t})^2} = 1$$

If the simultaneous limit existed, all the iterated limits would be equal to it. So, there is a curve, $S(t) := (\frac{1}{t}, \frac{1}{t+1})$ with

$$\lim_{t \rightarrow \infty} f(S(t)) = \lim_{t \rightarrow \infty} \frac{1}{1 + (t + 1 - t)^2} = \frac{1}{2}$$

Thus, f is discontinuous at $(0, 0)$

(b) $f(x, y) := \frac{\frac{-1}{e^{x^2}} y}{\frac{-1}{e^{x^2}} + y^2} = \frac{y e^{\frac{1}{x^2}}}{1 + (y e^{\frac{1}{x^2}})^2} = \frac{1}{\frac{1}{y e^{1/x^2}} + y e^{1/x^2}}$

$$\lim_{y \rightarrow 0} \lim_{x \rightarrow 0} \frac{1}{\frac{1}{y e^{1/x^2}} + y e^{1/x^2}} = \lim_{y \rightarrow 0} 0 = 0$$

$$\lim_{x \rightarrow 0} \lim_{y \rightarrow 0} \frac{y e^{\frac{1}{x^2}}}{1 + (y e^{\frac{1}{x^2}})^2} = \lim_{x \rightarrow 0} 0 = 0$$

To show the non-existence of simultaneous limit at $(0, 0)$, consider the curve $T(t) := (t, e^{-1/t^2})$

$$\lim_{t \rightarrow 0} f(T(t)) = \frac{e^{-1/t^2} \times e^{1/t^2}}{1 + (e^{-1/t^2} \times e^{1/t^2})^2} = \frac{1}{2}$$