

Lecture 1: Functions of several variables

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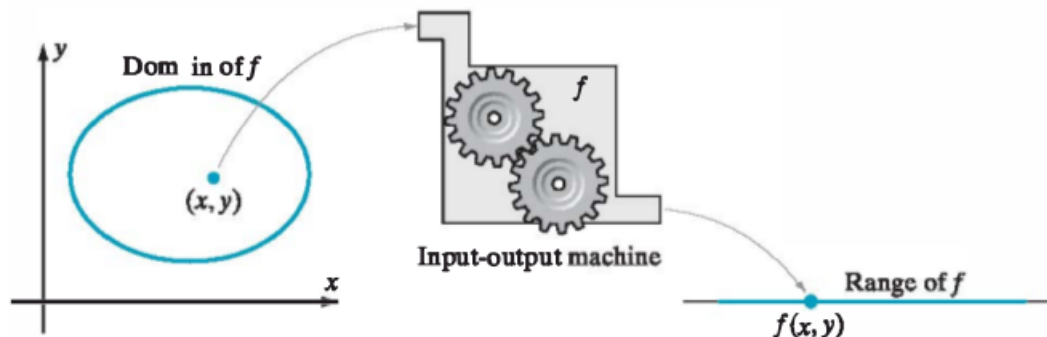
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So far we have studied real-valued functions of one real variable, that is, functions $f : D \rightarrow \mathbb{R}$, where D is a subset of the set \mathbb{R} of all real numbers. We have seen basic properties of real numbers and functions of one real variable.

Now we begin the study of real-valued functions of two or more real variables. Many functions depend on more than one independent variable. For instance, the volume of a right circular cylinder is a function $V = \pi r^2 h$ of its radius and its height, so it is a function $V(r, h)$ of two variables r and h . The output of a factory depends on the amount of capital that is allocated to labor and the amount that is allocated to equipment. The air pressure at a point in the atmosphere depends on the altitude of the point and also on the temperature at the point.

Definition 1.1 Suppose that D is a set of ordered pairs of real numbers and that \mathbb{R} is the set of real numbers. We say that f is a (real-valued or scalar-valued) function of two variables with domain D and co-domain \mathbb{R} if, for every ordered pair (x, y) in D , there is associated a unique real number in \mathbb{R} ; we denote this number by $f(x, y)$. The number $f(x, y)$ is said to be the image of the point (x, y) under f . We also say that f is evaluated at (x, y) , or that f maps (x, y) to the value $f(x, y)$. The notation $(x, y) \mapsto f(x, y)$ is often used; the arrow-like symbol is read as “maps to”. A function F of three variables is similarly defined: The only difference is that the domain of F is a set of ordered triples. The notation $(x, y, z) \mapsto F(x, y, z)$ is used for a function F of three variables.

It is convenient to think of a function as an input-output machine. The domain is thought of as the set of input values. Evaluation is the process of getting a unique output value from an input value that is fed into the machine.



Example 1.2 Suppose a rectangular box has length l , width w , and height h . Then surface area $A(l, h, w) = 2lw + 2lh + 2wh$ and volume $V(l, w, h) = lwh$ are functions of three variables.

Sometimes only a defining formula is given for function without mentioning the domain, in this case we take largest possible set as domain of the function.

Example 1.3 Discuss the largest possible domain of the functions $f(x, y) = x^2 + y^2$, $g(x, y) = \frac{1}{x^2 + y^2}$ and $h(x, y, z) = \frac{z}{x^2 + y^2}$.

Solution: The largest possible domain of the function is the set all of points for which the expression makes sense and evaluates to a real number. Hence for f it is \mathbb{R}^2 . for g it is punctured plane. For h , it is the entire space minus the z -axis (only on that both x and y are zero). ■

Sequences in \mathbb{R}^2

You may recall that sequences makes life much easier if we want to prove continuity of a real-valued function of a single variable. What was the key? The key is, work hard on proving some beautiful theorems on real sequences and use them to conclude the continuity and limit of a real-valued function of one variable. We adopt the same path in order to define continuity of a real-valued functions of two variable. Sequences in \mathbb{R}^2 enjoys many properties similar to real-sequences but here our sole purpose of considering sequences is to define the notion of continuity and limit of a real-valued functions of two variable, hence we defer to discuss the sequences in \mathbb{R}^2 in detail as we did for real sequences.

A sequence in \mathbb{R}^2 is a function from \mathbb{N} to \mathbb{R}^2 . Typically, a sequence in \mathbb{R}^2 is denoted by $((x_n, y_n))$.

Definition 1.4 We say $((x_n, y_n))$ converges to (x_0, y_0) if $x_n \rightarrow x_0$ and $y_n \rightarrow y_0$.

Example 1.5 1. Sequence $\left(\left(\frac{1}{n}, -\frac{1}{n}\right)\right)$ converge to $(0, 0)$.

2. Sequence $\left(\left(\frac{1}{n}, (-1)^n\right)\right)$ diverges. Since $((-1)^n)$ is divergent.

Continuity

Definition 1.6 Let D be a subset of \mathbb{R}^2 and let (x_0, y_0) be any point in D . A function $f : D \rightarrow \mathbb{R}$ is said to be continuous at (x_0, y_0) if for every sequence (x_n, y_n) in D such

that $(x_n, y_n) \rightarrow (x_0, y_0)$, we have $f(x_n, y_n) \rightarrow f(x_0, y_0)$. When f is continuous at every $(x_0, y_0) \in D$, we say that f is continuous on D .

Example 1.7 Consider the function

$$f(x, y) = \begin{cases} \frac{x^2 y}{x^2 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0). \end{cases}$$

Discuss the continuity of f at $(0, 0)$.

Solution: Let $((x_n, y_n))$ be a sequence in \mathbb{R}^2 which converges to $(0, 0)$, that is, $x_n \rightarrow 0$ and $y_n \rightarrow 0$. Now

$$f(x_n, y_n) = \begin{cases} \frac{x_n^2 y_n}{x_n^2 + y_n^2} & \text{if } (x_n, y_n) \neq (0, 0) \\ 0 & \text{if } (x_n, y_n) = (0, 0). \end{cases}$$

Therefore

$$|f(x_n, y_n)| = \frac{x_n^2 |y_n|}{x_n^2 + y_n^2} \leq |y_n| \text{ if } (x_n, y_n) \neq (0, 0)$$

For any $(x_n, y_n) \in \mathbb{R}^2$, we obtain

$$|f(x_n, y_n)| \leq |y_n|$$

$$y_n \rightarrow 0 \implies |y_n| \rightarrow 0$$

$$0 \leq |f(x_n, y_n)| \leq |y_n| \implies |f(x_n, y_n)| \rightarrow 0 \text{ (by Sandwich Theorem)}$$

Hence $f(x_n, y_n) \rightarrow 0 = f(0, 0)$. As a result, f is continuous at $(0, 0)$.

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