5. CONTINUITY OF A FUNCTION OF THREE VARIABLES

A function f(x, y, z) is said to be continuous at the point (a, b, c) if

Lt
$$(x, y, z) \rightarrow (a, b, c)$$
 $f(x, y, z)$ exists and $= f(a, b, c)$.

Thus f(x, y, z) is said to be continuous at the point (a, b, c) if given z > 0, there exists z = 0Independent of the point (a, b, c) if given $\varepsilon > 0$, the number $\delta > 0$ such that $|f(x, y, z) - f(a, b, c)| < \varepsilon$ for $|(x, y, z) - (a, b, c)| < \delta$.

ILLUSTRATIVE EXAMPLES

Example 1. Let $f: \mathbb{R}^2 \to \mathbb{R}$ be defined as $f(x, y) = x^2 + y^2$,

Show that
$$Lt_{(x,y)\to(0,0)} f(x,y) = 0$$

Sol. Let $\epsilon > 0$ be given

$$|f(x, y) - 0| = |x^2 + y^2| = x^2 + y^2 < \varepsilon$$

$$\sqrt{x^2 + y^2} < \sqrt{\varepsilon}$$

whenever
$$|(x, y) - (0, 0)| < \delta$$
 where $\delta = \sqrt{\varepsilon}$

: For every $\varepsilon > 0$, there exists $\delta(=\sqrt{\varepsilon}) > 0$ such that

$$|f(x, y) - 0| < \varepsilon \text{ whenever } |(x, y) - (0, 0)| < \delta$$

Hence by definition of limit, $Lt_{(x, y)\to(0, 0)} f(x, y) = 0$

Example 2. Let $f: \mathbb{R}^3 \to \mathbb{R}$ be defined by $f(x, y, z) = x^2 + y^2 + z^2$

Show that
$$Lt_{(x, y, z) \to (0, 0, 0)} f(x, y, z) = 0.$$

Sol. Let $\varepsilon > 0$ be given

$$|f(x, y, z) - 0| = |x^2 + y^2 + z^2|$$

$$= x^2 + y^2 + z^2 < \varepsilon \text{ whenever } \sqrt{x^2 + y^2 + z^2} < \sqrt{\varepsilon}$$

whenever $|(x, y, z) - (0, 0, 0)| < \delta$ where $\delta = \sqrt{\varepsilon}$

 \therefore For every $\varepsilon > 0$, there exists $\delta(=\sqrt{\varepsilon}) > 0$ such that $|f(x, y, z) - 0| < \varepsilon$

whenever $|(x, y, z) - (0, 0, 0)| < \delta$

Hence by definition of limit, $\underset{(x, y, z)\to(0, 0, 0)}{\text{Lt}} f(x, y, z) = 0.$

Example 3. Let $A = \{(x, y) : 0 < x < 1, 0 < y < 1, x, y \in R\}$. Let $f: A \to R$ defined by f(x, y)=x+y. Show that

$$Lt_{\substack{(x, y) \to \left(0, \frac{1}{2}\right) \\ (x, y) \in A}} f(x, y) = \frac{1}{2}.$$

Sol. Let $\varepsilon > 0$ be given.

$$\left| f(x, y) - \frac{1}{2} \right| = \left| x + y - \frac{1}{2} \right|$$

$$= \left| x + \left(y - \frac{1}{2} \right) \right| \le |x| + \left| y - \frac{1}{2} \right| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

$$|x| < \frac{\varepsilon}{2}$$
 and $|y - \frac{1}{2}| < \frac{\varepsilon}{2}$

whenever

whenever
$$|x-0| < \delta$$
 and $\left| y - \frac{1}{2} \right| < \delta$ where $\delta = \frac{\varepsilon}{2}$ i.e., whenever $|x-0| < \delta$ and $\left| y - \frac{1}{2} \right| < \delta$ where $\delta = \frac{\varepsilon}{2}$

:. For every $\varepsilon > 0$, there exists $\delta \left(= \frac{\varepsilon}{2} \right) > 0$ such that

$$\left| f(x,y) - \frac{1}{2} \right| < \varepsilon$$
 whenever $|x - 0| < \delta$ and $\left| y - \frac{1}{2} \right| < \delta$

Hence by definition of limit, Lt $f(x, y) \rightarrow \left(0, \frac{1}{2}\right)$ $f(x, y) = \frac{1}{2}$.

Example 4. Let f(x, y) = x + y. Show that f(x, y) is continuous at $\left(\frac{1}{2}, \frac{1}{3}\right)$.

Sol.

$$f\left(\frac{1}{2}, \frac{1}{3}\right) = \frac{1}{2} + \frac{1}{3} = \frac{5}{6}$$

Let $\epsilon > 0$ be given.

$$\left| f(x,y) - f\left(\frac{1}{2}, \frac{1}{3}\right) \right| = \left| (x+y) - \left(\frac{1}{2} + \frac{1}{3}\right) \right|$$

$$= \left| \left(x - \frac{1}{2}\right) + \left(y - \frac{1}{3}\right) \right| \le \left| x - \frac{1}{2} \right| + \left| y - \frac{1}{3} \right| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

whenever

$$\left| x - \frac{1}{2} \right| < \frac{\varepsilon}{2} \quad \text{and} \quad \left| y - \frac{1}{3} \right| < \frac{\varepsilon}{2}$$

i.e., whenever
$$\left| x - \frac{1}{2} \right| < \delta$$
 and $\left| y - \frac{1}{3} \right| < \delta$ where $\delta = \frac{\varepsilon}{2}$

:. For every $\varepsilon > 0$, there exists $\delta \left(= \frac{\varepsilon}{2} \right) > 0$ such that

$$\left| f(x,y) - f\left(\frac{1}{2}, \frac{1}{3}\right) \right| < \varepsilon \text{ whenever } \left| x - \frac{1}{2} \right| < \delta \text{ and } \left| y - \frac{1}{3} \right| < \delta$$

Hence by definition of continuity, f(x, y) is continuous at $\left(\frac{1}{2}, \frac{1}{3}\right)$.

FUNCTIONS OF TWO OF Example 5.

Prove that

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Example 5. Let $f: \mathbb{R}^2 \to \mathbb{R}$ be defined by

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

Prove that $\underset{(x,y)\to(0,0)}{Lt} f(x,y)$ does not exist.

Lt $f(x, y) \rightarrow (a, b)$ exists, then this limit is independent of the path Sol. We know that if

Here, let $(x, y) \to (0, 0)$ along the path y = mx where m is any real number. along which (x, y) approaches the point (a, b).

As $x \to 0$, from y = mx, we have $y \to 0$.

Now
$$Lt_{(x,y)\to(0,0)} f(x,y) = Lt_{(x,y)\to(0,0)} \frac{xy}{x^2 + y^2}$$

$$= \underset{x \to 0}{\text{Lt}} \frac{x \cdot mx}{x^2 + m^2 x^2} = \underset{x \to 0}{\text{Lt}} \frac{mx^2}{x^2 (1 + m^2)}$$

$$= Lt \frac{m'}{x \to 0} = \frac{m}{1 + m^2}$$

which is different for different values of m.

Lt f(x) does not exist.

 $L_{(x,y)\to(0,0)}$ f(x,y) does not exist, where Example 6. Prove that

$$f(x, y) = \frac{x^2 - y^2}{x^2 + y^2}, (x, y) \neq (0, 0).$$

Lt f(x, y) exists, then this limit is independent of the path Sol. We know that if

Here, let $(x, y) \to (0, 0)$ along the path y = mx where m is any real number. along which (x, y) approaches the point (a, b).

As $x \to 0$, from y = mx, we have $y \to 0$

Now Lt
$$f(x, y) = Lt \frac{x^2 - y^2}{(x, y) \to (0, 0)} \frac{x^2 + y^2}{x^2 + y^2}$$

$$= Lt \frac{x^2 - m^2 x^2}{x \to 0} = Lt \frac{x^2 (1 - m^2)}{x^2 + m^2 x^2}$$

$$= Lt \frac{1 - m^2}{1 + m^2} = \frac{1 - m^2}{1 + m^2}$$

which is different for different values of m.

. Lt f(x, y) does not exist.

Example 7. Prove that Lt f(x, y) does not exist, where A TEXTBOOK OF ENGINEERING MATHEMATICS

$$f(x, y) = \frac{xy^2}{x^2 + y^4}, (x, y) \neq (0, 0).$$

Sol. Let $(x, y) \rightarrow (0, 0)$ along the path $y = m\sqrt{x}$

As $x \to 0$, from $y = m\sqrt{x}$, we have $y \to 0$.

$$Lt_{(x,y)\to(0,0)} f(x,y) = Lt_{(x,y)\to(0,0)} \frac{xy^2}{x^2 + y^4}$$

$$\text{Lt} \frac{x \cdot m^2 x}{x^2 + m^4 x^2} = \text{Lt} \frac{m^2 x^2}{x \to 0}$$

$$= Lt \frac{m^2}{1+m^4} = \frac{m^2}{1+m^4}$$

which is different for different values of m.

Lt $f(x,y) \to (0,0)$ f(x, y) does not exist.

Example 8. Prove that Lt $\frac{x^2y}{(x,y)\rightarrow(0,0)}\frac{x^4+y^2}{x^4+y^2}$ does not exist.

Sol. Let $(x, y) \to (0, 0)$ along the path $x = m\sqrt{y}$

As $y \to 0$, from $x = m\sqrt{y}$, we have $x \to 0$

Lt
$$x^2y$$
 = Lt $m^2y \cdot y$ = Lt $m^2y \cdot y$ = Lt m^2y^2 = Lt $y \to 0$ $m^4y^2 + y^2$ = Lt $y \to 0$ $y^2 \cdot (m^4 + 1)$

$$= Lt \frac{m^2}{y \to 0} \frac{m^2}{m^4 + 1} = \frac{m^2}{m^4 + 1}$$

which is different for different values of m.

Lt
$$x^-y$$
 does not exist.

Sol. Let $\varepsilon > 0$ be given. Example 9. Let $f(x, y) = y \sin \frac{1}{x} + x \sin \frac{1}{y}$, where $x \neq 0$, $y \neq 0$. Prove that $f(x, y) \rightarrow 0$

$$|f(x, y) - 0| = \left| y \sin \frac{1}{x} + x \sin \frac{1}{y} \right| \le \left| y \sin \frac{1}{x} \right| + \left| x \sin \frac{1}{y} \right|$$
$$= |y| \left| \sin \frac{1}{x} \right| + |x| \left| \sin \frac{1}{y} \right|$$

whenever $|x| < \frac{\varepsilon}{2}$ and $|y| < \frac{\varepsilon}{2}$

i.e., whenever $|x| < \delta$ and $|y| < \delta$ where $\delta = \frac{\varepsilon}{2}$

:. For every $\varepsilon > 0$, there exists $\delta\left(=\frac{\varepsilon}{2}\right) > 0$ such that $|f(x, y) - 0| < \varepsilon$

whenever $|x-0| < \delta$ and $|y-0| < \delta$. Hence by definition of limit,

Example 10. Let $A = \{(x, y) : 0 < x < 1, 0 < y < 1\}$ and $f : A \to R$ be defined by f(x, y) = x + y. Prove that f is continuous at every point of the domain A.

Sol. Let (α, β) be any point of A.

Let us prove that f(x, y) is continuous at (α, β)

Let $\epsilon > 0$ be given

$$|f(x, y) - f(\alpha, \beta)| = |(x + y) - (\alpha + \beta)| = |(x - \alpha) + (y - \beta)|$$

$$\leq |x - \alpha| + |y - \beta|$$

$$< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

whenever

$$|x-\alpha| < \frac{\varepsilon}{2}$$
 and $|y-\beta| < \frac{\varepsilon}{2}$

i.e., whenever $|x - \alpha| < \delta$ and $|y - \beta| < \delta$ where $\delta = \frac{\varepsilon}{2}$

 \therefore For every $\varepsilon > 0$, there exists $\delta \left(= \frac{\varepsilon}{2} \right) > 0$ such that

 $|f(x, y) - f(\alpha, \beta)| < \varepsilon$ whenever $|x - \alpha| < \delta$ and $|y - \beta| < \delta$.

Hence by definition of continuity, f(x, y) is continuous at (α, β) . Since (α, β) is any point of A, therefore, f is continuous at every point of A.

Example 11. Show that the function $f: \mathbb{R}^2 \to \mathbb{R}$ defined by

$$f(x, y) = \begin{cases} xy \left(\frac{x^2 - y^2}{x^2 + y^2} \right), & (x, y) \neq (0, 0) \\ 0, & Otherwise \end{cases}$$

is continuous at (0, 0).

Sol. Let $\varepsilon > 0$ be given

Let
$$\varepsilon > 0$$
 be given.

$$|f(x, y) - f(0, 0)| = \left| xy \left(\frac{x^2 - y^2}{x^2 + y^2} \right) - 0 \right|$$

$$= |xy| \left| \frac{x^2 - y^2}{x^2 + y^2} \right| - 0$$

$$\leq |xy|$$

$$\leq |xy|$$

$$|f(x, y) - f(0, 0)| \leq |x| |y|$$

$$< \sqrt{\varepsilon} \times \sqrt{\varepsilon} = \varepsilon$$
A TEXTBOOK OF ENGINEERING MATHRIMAN
$$\left[x^2 - y^2 \right] = \left[xy + y^2 \right] = \left[$$

whenever $|x| < \sqrt{\varepsilon}$ and $|y| < \sqrt{\varepsilon}$

Or

whenever $|x| < \delta$ and $|y| < \delta$ where $\delta = \sqrt{\varepsilon}$

 $-0| < \delta$ and $|y-0| < \delta$. For every $\varepsilon > 0$, there exists $\delta (= \sqrt{\varepsilon}) > 0$ such that $|f(x, y) - f(0, 0)| < \varepsilon$ whenever

Hence by definition of continuity, f(x, y) is continuous at (0, 0).

Sol. Let $\varepsilon > 0$ be given **Example 12.** Let $f(x, y) = \sqrt{|xy|}$. Show that f(x, y) is continuous at the origin.

$$|f(x,y) - f(0,0)| = |\sqrt{|xy|} - 0| = \sqrt{|xy|} = \sqrt{|x||y|} = \sqrt{|x|} \cdot \sqrt{|y|} < \sqrt{\varepsilon} \cdot \sqrt{\varepsilon} = \varepsilon$$
/er
$$\sqrt{|x|} < \sqrt{\varepsilon} \quad \text{and} \quad \sqrt{|y|} < \sqrt{\varepsilon}$$

whenever

i.e.,

whenever
$$|x| < \varepsilon$$
 and $|y| < \varepsilon$

i.e., whenever $|x-0| < \delta$ and $|y-0| < \delta$ where $\delta = \varepsilon$

For every $\varepsilon > 0$, there exists $\delta (= \varepsilon) > 0$ such that

 $|f(x, y) - f(0, 0)| < \varepsilon$ whenever $|x - 0| < \delta$ and $|y - \delta| < \delta$ -0 | < 8.

Hence by definition of continuity, f(x, y) is continuous at (0, 0) the origin.

Example 13. Let
$$\phi(y, z) = \frac{yz}{\sqrt{y^2 + z^2}}, (y, z) \neq (0, 0)$$

= 0, when (y, z) = (0, 0).

Sol. Let $\varepsilon > 0$ be given. Show that $\phi(y, z)$ is continuous at (0, 0).

$$|\phi(y,z) - \phi(0,0)| = \left| \frac{yz}{\sqrt{y^2 + z^2}} - 0 \right| = \left| \frac{yz}{\sqrt{y^2 + z^2}} \right|$$

(Put $y = r \cos \theta$ and $z = r \sin \theta$ so that $y^2 + z^2 = r^2$)

$$= \left| \frac{r \cos \theta \cdot r \sin \theta}{r} \right| = \left| \frac{1}{2} r \sin 2\theta \right| = \frac{1}{2} r \left| \sin 2\theta \right| \le \frac{1}{2} r < r$$

FUNCTIONS OF TWO OR MORE VARIABLES $|\phi(y,z) - \phi(0,0)| < \sqrt{y^2}$

 $\sqrt{y^2+z^2}$

whenever whenever $|(y, z) - (0, 0)| < \delta$ where $\delta = \varepsilon$ For ever $y \in > 0$, there exists $\delta (= \epsilon) > 0$ such that

 $\phi(y, z) - \phi(0, 0)$ | $< \varepsilon$ whenever $|(y, z) - (0, 0)| < \varepsilon$

Hence by definition of continuity, $\phi(y, z)$ is continuous at (0, 0).

EXERCISE

Let $f(x, y) = x^2 + y^2$. Show that f(x, y) is continuous at the origin. Let $f(x, y, z) = x^2 + y^2 + z^2$. Show that f(x, y, z) is continuous at the origin.

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Let $f: \mathbb{R}^2 \to \mathbb{R}$ be defined as

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

Show that f is not continuous at (0, 0).

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

not continuous at (0, 0).

5 Prove that $\lim_{(x,y)\to(0,0)} f(x, y)$ does not exist, where

$$f(x, y) = \frac{2xy}{x^2 + y^2}, (x, y) \neq (0, 0)$$

6 Show that the following functions are discontinuous at the origin.

(i)
$$f(x, y) = \begin{cases} \frac{x^4 - y^4}{x^4 + y^4}, & \text{if } (x, y) \neq (0, 0) \\ 0, & \text{if } (x, y) = (0, 0) \end{cases}$$

(ii)
$$f(x, y) = \begin{cases} \frac{x^2 y^2}{x^4 + y^4}, & \text{if } (x, y) \neq (0, 0) \\ 0, & \text{if } (x, y) = (0, 0) \end{cases}$$