

1. Study the limit at $(0,0)$: $(x,y) \rightarrow (0,0)$

a) $\frac{x^2 - y^2}{x^2 + y^2}$

$y = m \cdot x$

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

$$\lim_{\substack{(x,y) \rightarrow (0,0) \\ y=2x}} \frac{x^2 - y^2}{x^2 + y^2} = \lim_{x \rightarrow 0} \frac{x^2 - 4x^2}{x^2 + 4x^2} = -\frac{3}{5}$$

$$\Rightarrow \nexists \lim_{(x,y) \rightarrow (0,0)} \frac{x^2 - y^2}{x^2 + y^2}$$

b) $\frac{x+y}{x^2+y^2}$

$$\text{if } y=0 \Rightarrow \lim_{\substack{(x,y) \rightarrow (0,0) \\ y=0}} \frac{x+y}{x^2+y^2} = \lim_{x \rightarrow 0} \frac{x+0}{x^2+0} = \lim_{x \rightarrow 0} \frac{1}{x} = \pm \infty \Rightarrow$$

$$\Rightarrow \lim_{x \rightarrow 0} \frac{1}{x} \text{ does not exist} \Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{x+y}{x^2+y^2} \text{ does not exist}$$

second method

I if we chose $y = m \cdot x \Rightarrow$ the limit depends on $m \Rightarrow \nexists$

$$c) \frac{x^3 + y^3}{x^2 + y^2}$$

$$\lim_{\substack{(x,y) \rightarrow (0,0) \\ y=m \cdot x}} \frac{x^3 + y^3}{x^2 + y^2} = \lim_{(x,y) \rightarrow (0,0)} \frac{x^3 + (m \cdot x)^3}{x^2 + (m \cdot x)^2} = \lim_{x \rightarrow 0} \frac{\cancel{x^3} (1+m^3)}{\cancel{x^2} (1+m^2)} =$$

$$= \lim_{x \rightarrow 0} \frac{x(1+m^3)}{1+m^2} = 0$$

$$\left| \frac{x^3 + y^3}{x^2 + y^2} \right| \leq \frac{|x^3 + y^3|}{x^2 + y^2} \leq \frac{|x^3| + |y^3|}{x^2 + y^2} \leq \frac{|x| \cdot x^2 + |y| \cdot y^2}{x^2 + y^2} \leq$$

$$\boxed{\begin{array}{l} |a+b| \leq |a| + |b| \\ \text{triangle inequality} \end{array}}$$

$$\leq \frac{|x|(x^2 + y^2) + |y|(x^2 + y^2)}{x^2 + y^2} \leq$$

$$\leq |x| + |y| \rightarrow 0 \text{ when } (x,y) \rightarrow (0,0)$$

$$\Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{x^3 + y^3}{x^2 + y^2} = 0$$

$$d) \frac{\sin x - \sin y}{x - y}$$

$$\lim_{\substack{(x,y) \rightarrow (0,0) \\ y = -x}} \frac{\sin x - \sin y}{x - y} = \lim_{x \rightarrow 0} \frac{\sin x + \sin x}{2x} = \lim_{x \rightarrow 0} \frac{2\sin x}{2x} = 1$$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{\sin x - \sin y}{x - y} = \lim_{(x,y) \rightarrow (0,0)} \frac{\sin x - \sin y}{x \cdot y} \cdot \frac{x \cdot y}{x - y} =$$

$$= \lim_{(x,y) \rightarrow (0,0)} \left(\frac{\sin x}{x \cdot y} - \frac{\sin y}{x \cdot y} \right) \cdot \frac{x \cdot y}{x - y} =$$

$$= \lim_{(x,y) \rightarrow (0,0)} \left(\frac{1}{y} - \frac{1}{x} \right) \cdot \frac{x \cdot y}{x - y} = \lim_{(x,y) \rightarrow (0,0)} \frac{x - y}{x - y} \cdot \frac{x \cdot y}{x - y} = 1$$

or

$$\frac{\sin x - \sin y}{x - y} = \frac{2 \cdot \cos \frac{x+y}{2} \cdot \sin \frac{x-y}{2}}{\frac{x-y}{2} \cdot 2} \underset{(x,y) \rightarrow (0,0)}{=} 1$$

2. Compute the partial derivatives:

$$d) f(x, y, z) = x^2 \cdot y \cdot z + y \cdot e^z$$

$$\frac{df}{dx}(x, y, z) \quad \begin{array}{c} \text{x-variable} \\ \text{y, z-constants} \end{array} \quad \frac{d}{dx} (x^2 y z + y e^z) =$$

$$= 2x \cdot y z + 0 = 2xy z$$

$$\frac{df}{dy}(x, y, z) \quad \begin{array}{c} \text{y-variable} \\ \text{x, z-constants} \end{array} \quad x^2 \cdot 1 \cdot z + 1 \cdot e^z = x^2 \cdot z + e^z$$

$$\frac{df}{dz}(x, y, z) \quad \begin{array}{c} \text{z-variable} \\ \text{x, y-constants} \end{array} \quad x^2 \cdot y + y \cdot e^z$$

$$\frac{d^2 f}{dx dy}(x, y, z) = \frac{d}{dx} \left(\frac{df}{dy}(x, y, z) \right) = \frac{d}{dx} (x^2 z + e^z) =$$

$$= 2x z \quad (\text{this is how to do it if we need the 2nd order partial derivative})$$

$$a) f(x, y) = e^{-(x^2+y^2)}$$

$$\frac{df}{dx}(x, y) \quad \begin{array}{c} x\text{-variabel} \\ y\text{-constant} \end{array} \quad \frac{d}{dx} e^{-(x^2+y^2)} = e^{-(x^2+y^2)} \frac{d}{dx} (x^2+y^2) \\ = e^{-(x^2+y^2)} \cdot (-2x)$$

$$\frac{df}{dy} \quad \begin{array}{c} y\text{-variabel} \\ x\text{-constant} \end{array} \quad \frac{d}{dy} e^{-(x^2+y^2)} = e^{-(x^2+y^2)} \cdot (-2y)$$

\Rightarrow True everywhere

$$b) f(x, y) = \cos x \cos y - \sin x \sin y = \cos(x+y)$$

$$\frac{df(x, y)}{dx} = -\sin x \cos y - \cos x \sin y = -\sin(x+y)$$

$$\frac{df(x, y)}{dy} = -\cos x \sin y - \sin x \cos y = -\sin(x+y)$$

3.) $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ $f(x, y) = x \cdot y$. Using the definition prove that $Df(x_0, y_0) = (y_0, x_0) = \nabla f(x_0, y_0) =$

$$= \left(\frac{df}{dx}(x_0, y_0), \frac{df}{dy}(x_0, y_0) \right)$$

Def 2.6. $\lim_{x \rightarrow x_0} \frac{\|f(x) - f(x_0) - Df(x_0) \cdot (x - x_0)\|}{\|x - x_0\|} = 0, x \in \mathbb{R}^n$

$$L = \lim_{(x, y) \rightarrow (x_0, y_0)} \frac{|f(x, y) - f(x_0, y_0) - Df(x_0, y_0) \cdot (x - x_0, y - y_0)|}{\sqrt{(x - x_0)^2 + (y - y_0)^2}} =$$

$$= \lim_{(x, y) \rightarrow (x_0, y_0)} \frac{x \cdot y - x_0 y_0 - (y_0, x_0) \cdot (x - x_0, y - y_0)}{\sqrt{(x - x_0)^2 + (y - y_0)^2}} =$$

$$= \lim_{(x, y) \rightarrow (x_0, y_0)} \frac{|x y - \cancel{x_0 y_0} - (y_0 x - y_0 x + x_0 y - \cancel{x_0 y})|}{\sqrt{(x - x_0)^2 + (y - y_0)^2}}$$

$$= \lim_{(x, y) \rightarrow (x_0, y_0)} \frac{|(y - y_0)(x - x_0)|}{\sqrt{(x - x_0)^2 + (y - y_0)^2}} =$$

$$u = x - x_0$$

$$v = y - y_0$$

$$= \lim_{(u,v) \rightarrow (0,0)} \frac{|u \cdot v|}{\sqrt{u^2 + v^2}} = 0 \Rightarrow \nabla f(x_0, y_0) = (y_0, x_0)$$

$$\frac{|u \cdot v|}{\sqrt{u^2 + v^2}} = \frac{\sqrt{u^2} + \sqrt{v^2}}{\sqrt{u^2 + v^2}} \leq \frac{\sqrt{u^2 + v^2} \cdot \sqrt{v^2 + u^2}}{\sqrt{u^2 + v^2}} =$$

$$= \sqrt{u^2 + v^2} \xrightarrow{(u,v) \rightarrow (0,0)} 0$$

4. Prove that: $f(x, y) = \begin{cases} \frac{xy}{\sqrt{x^2 + y^2}}, & (x, y) \neq (0, 0) \\ 0, & (x, y) = (0, 0) \end{cases}$

is continuous, has partial derivatives, but it's not differentiable at the origin

$$f \text{ is continuous at } (0, 0) \Leftrightarrow \lim_{(x,y) \rightarrow (0,0)} f(x, y) = f(0, 0)$$

$$\left. \begin{aligned} \lim_{(x,y) \rightarrow (0,0)} f(x, y) &= \lim_{(x,y) \rightarrow (0,0)} \frac{xy}{\sqrt{x^2 + y^2}} = 0 \text{ (see ex. 3)} \\ f(0, 0) &= 0 \end{aligned} \right\} \Rightarrow f \text{ is continuous at origin}$$

$$\left. \frac{df}{dx}(0,0) = \lim_{x \rightarrow 0} \frac{f(x,0) - f(0,0)}{x-0} = \lim_{x \rightarrow 0} \frac{\frac{x \cdot 0}{\sqrt{x^2}} - 0}{x} = 0 \right\}$$

$$\frac{df}{dy}(0,0) = \lim_{y \rightarrow 0} \frac{f(0,y) - f(0,0)}{0-y} = \lim_{y \rightarrow 0} \frac{\frac{0 \cdot y}{\sqrt{y^2}} - 0}{-y} = 0$$

\Rightarrow it has partial derivatives

$$\lim_{(x,y) \rightarrow (0,0)} \frac{|f(x,y) - f(0,0) - Df(0,0) \cdot (x,y)|}{\sqrt{x^2 + y^2}} =$$

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

limit does not exist $\left(\begin{array}{l} y=x \Rightarrow \lim \rightarrow \frac{1}{2} \\ y=0 \Rightarrow \lim \rightarrow 0 \end{array} \right.$

$\Rightarrow f$ is not differentiable at the origin