

Functions of multiple variables #definition

$$f : A \rightarrow \mathbb{R}$$

$$A \subseteq \mathbb{R}^n$$

$$\text{For example: } f : \mathbb{R}^3 \rightarrow \mathbb{R}, f(x, y, z) = x^2 z - \sin(y) + x$$

Note: we are only talking about real scalar functions, that is, about functions with range \mathbb{R}

Limits and continuity

For one variable:

$$\lim_{x \rightarrow a} f(x) = L \iff \forall \{x_m\} \rightarrow a : \{f(x_m)\} \rightarrow L$$

For multiple variables:

$$\text{Let } x, a \in A \subseteq \mathbb{R}^n$$

$$\lim_{x \rightarrow a} f(x) = L \iff \forall \{x_m\} \rightarrow a : \{f(x_m)\} \rightarrow L$$

Meaning that every "path" of sources leading to a leads images to L

There is an infinite number of such paths for two or more variables

\implies To show that there is no limit, it is enough to find two "paths" with different results

Examples

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

$$\text{Let } (x, y)_n = \left(\frac{1}{n}, \frac{1}{n} \right)$$

$$\text{Let } (x, y)_m = \left(\frac{1}{m}, \frac{2}{m} \right)$$

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

$$\lim_{(x,y) \rightarrow (0,0)} = \lim_{m \rightarrow \infty} \frac{\frac{1}{m^2} - \frac{4}{m^2}}{\frac{1}{m^2} + \frac{4}{m^2}} = -\frac{3}{5}$$

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

Alternative solution:

$$\text{Let } y = 0$$

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

$$\text{Let } x = 0$$

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

$$\implies \boxed{\nexists}$$

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

Let $y = x$

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

Let $y = -x$

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

Let $y = 2x$

$$\implies \lim_{(x,y) \rightarrow (0,0)} \frac{xy}{x^2 + y^2} = \lim_{x \rightarrow 0} \frac{2x^2}{5x^2} = \frac{2}{5}$$

$$\implies \boxed{\text{DNE}}$$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^3y}{x^6 + y^2}$$

Let $y = 0$

$$\implies \lim_{(x,y) \rightarrow (0,0)} \frac{x^3y}{x^6 + y^2} = \lim_{x \rightarrow 0} \frac{x^3 \cdot 0}{x^6} = 0$$

Let $y = x^3$

$$\implies \lim_{(x,y) \rightarrow (0,0)} \frac{x^3y}{x^6 + y^2} = \lim_{x \rightarrow 0} \frac{x^6}{2x^6} = \frac{1}{2}$$

Let $y = -x^3$

$$\implies \lim_{(x,y) \rightarrow (0,0)} \frac{x^3y}{x^6 + y^2} = \lim_{x \rightarrow 0} \frac{-x^6}{2x^6} = -\frac{1}{2}$$

$$\implies \boxed{\text{DNE}}$$

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

$$y = x^n \implies \lim = \frac{1}{2}$$

$$y = -x^n \implies \lim = -\frac{1}{2}$$

$$\implies \boxed{\text{DNE}}$$

But how do we show that there is a limit?

Continuity

Continuity is defined the same way as for functions of one variable

$$f \text{ is continuous at } a \iff \lim_{x \rightarrow a} f(x) = f(a)$$

How to find the limit? Special cases

If function is continuous, for example elementary, limit is easy to calculate:

$$\text{For example: } \lim_{(x,y,z) \rightarrow (0,1,2)} \frac{x^2 + y}{x^2 + y^2 + z^4} = \frac{0^2 + 1}{0^2 + 1^2 + 2^4} = \frac{1}{17}$$

If we can arrive to the limit of function of one variable, it is also easy to find the limit:

$$\lim_{\vec{x} \rightarrow 0} \frac{1}{\|x\|} e^{-1/\|x\|} = \left\{ x \rightarrow 0 \implies \|x\| \rightarrow 0^+ \right\} = \lim_{t \rightarrow 0^+} \frac{1}{t} e^{-1/t} =$$

$$= \left\{ u = \frac{1}{t} \right\} = \lim_{u \rightarrow \infty^+} \frac{u}{e^u} = 0$$

Application of sandwich theorem

If, intuitively, we think that the limit is 0

We can show it with Sandwich theorem:

$$\begin{aligned} & \lim_{(x,y) \rightarrow (0,0)} \frac{x^3 + y^3}{x^2 + y^2} \\ 0 & \leq \frac{x^3 + y^3}{x^2 + y^2} = \frac{x^3}{x^2 + y^2} + \frac{y^3}{x^2 + y^2} \leq \\ & \leq \frac{x^3}{x^2 + y^2} + \frac{y^3}{x^2 + y^2} \leq \frac{x^3}{x^2} + \frac{y^3}{y^2} = \underbrace{|x|}_{\rightarrow 0} + \underbrace{|y|}_{\rightarrow 0} \rightarrow 0 \\ & \implies \boxed{\lim_{(x,y) \rightarrow (0,0)} \frac{x^3 + y^3}{x^2 + y^2} = 0} \end{aligned}$$

$$\begin{aligned} & \lim_{(x,y,z) \rightarrow (0,0,0)} \frac{x^6 + z^6}{x^4 + z^4} \cdot \frac{\sin(x^2 + y^2)}{x^2 + y^2} = \lim_{(x,y,z) \rightarrow (0,0,0)} \frac{x^6 + z^6}{x^4 + z^4} \cdot \lim_{(x,y,z) \rightarrow (0,0,0)} \frac{\sin(x^2 + y^2)}{x^2 + y^2} = \\ & = \left\{ \begin{array}{l} t = x^2 + y^2 \\ t \rightarrow 0^+ \end{array} \right\} = \lim_{(x,y,z) \rightarrow (0,0,0)} \frac{x^6 + z^6}{x^4 + z^4} \cdot \lim_{t \rightarrow 0^+} \frac{\sin(t)}{t} = \\ & = \lim_{(x,y,z) \rightarrow (0,0,0)} \frac{x^6 + z^6}{x^4 + z^4} \cdot 1 \\ 0 & \leq \frac{x^6 + z^6}{x^4 + z^4} \leq \frac{x^6}{x^4 + z^4} + \frac{z^6}{x^4 + z^4} \leq \frac{x^6}{x^4} + \frac{z^6}{z^4} = \\ & = \underbrace{x^2}_{\rightarrow 0} + \underbrace{z^2}_{\rightarrow 0} \rightarrow 0 \\ & \implies \lim_{(x,y,z) \rightarrow (0,0,0)} \frac{x^6 + z^6}{x^4 + z^4} = 0 \\ & \implies \boxed{\lim_{(x,y,z) \rightarrow (0,0,0)} \frac{x^6 + z^6}{x^4 + z^4} \cdot \frac{\sin(x^2 + y^2)}{x^2 + y^2} = 0} \end{aligned}$$

$$\begin{aligned} & \lim_{(x,y) \rightarrow (0,0)} \frac{x^3 y^3}{x^4 + y^4} \\ & \text{Let } a, b > 0 \\ (a - b)^2 & = a^2 - 2ab + b^2 = a^2 + 2ab + b^2 - 4ab = (a + b)^2 - 4ab \geq 0 \\ & \implies 4ab \leq (a + b)^2 \\ & \implies \sqrt{ab} \leq \frac{a + b}{2} \text{ when } a, b > 0 \\ 0 & \leq \frac{x^3 y^3}{x^4 + y^4} = \frac{\sqrt{x^6 y^6}}{x^4 + y^4} \leq \frac{1}{2} \cdot \underbrace{\frac{x^6 + y^6}{x^4 + y^4}}_{\rightarrow 0} \rightarrow 0 \\ & \implies \boxed{\lim_{(x,y) \rightarrow (0,0)} \frac{x^3 y^3}{x^4 + y^4} = 0} \end{aligned}$$

Polar coordinates #definition

Polar coordinates are coordinates derived from distance of (x, y) from zero, denoted r

And signed angle θ between vector (x, y) and axis X

$$\begin{aligned} r &= \sqrt{x^2 + y^2} = \|(x, y)\| \\ \sin \theta &= \frac{y}{r} \implies \theta = \arcsin\left(\frac{y}{r}\right) \\ &\implies \boxed{\begin{cases} x = r \cos \theta \\ y = r \sin \theta \end{cases}} \end{aligned}$$

$$(x, y) \rightarrow (0, 0) \implies r \rightarrow 0, \theta \text{ can be anything}$$

So, it is enough to show that for all θ the limit when $r \rightarrow 0$ is the same to show existence

$$\frac{x^3 y^3}{x^4 + y^4} = \frac{r^3 \cos^3 \theta r^3 \sin^3 \theta}{r^4 \cos^4 \theta + r^4 \sin^4 \theta} = r^2 \cdot \frac{\sin^3 \theta \cos^3 \theta}{(\cos^4 \theta + \sin^4 \theta)}$$
