Homework 9

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Problem 1

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

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

(a) Show that $\partial f/\partial x, \partial f/\partial y$ exist for all $(x,y) \in \mathbb{R}^2$

Hint: for $(x,y) \neq (0,0)$ calculate directly by formula. For (x,y) = (0,0) calculate by its definition:

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

(b) Show that both $\frac{\partial^2 f(0,0)}{\partial x \partial y}$ and $\frac{\partial^2 f(0,0)}{\partial y \partial x}$ exist, but $\frac{\partial^2 f(0,0)}{\partial x \partial y} \neq \frac{\partial^2 f(0,0)}{\partial y \partial x}$

Hint: note

$$\frac{\partial^2 f(0,0)}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = \lim_{x \to 0} \frac{\frac{\partial f(x,0)}{\partial y} - \frac{\partial f(0,0)}{\partial y}}{x - 0}$$

Where $\frac{\partial f(x,0)}{\partial y}$, $\frac{\partial f(0,0)}{\partial y}$ are calculated in part (a)

(a) PROOF. We start by considering $x,y\neq 0$. Then we directly compute $\partial f/\partial x$ We have $\frac{xy(x^2-y^2)}{x^2+y^2}=\frac{yx^3-xy^3}{x^2+y^2}$

We use the quotient rule to get: $\partial f/\partial x = \frac{(3yx^2-y^3)(x^2+y^2)-(yx^3-xy^3)2x}{(x^2+y^2)^2} = \frac{(3yx^2-y^3)(x^2+y^2)-2yx^4-2x^2y^3}{(x^2+y^2)^2}$ Similarly, we solve: $\partial f/\partial y = \frac{(x^3-3xy^2)(x^2+y^2)-(yx^3-xy^3)2y}{(x^2+y^2)^2} = \frac{(x^3-3xy^2)(x^2+y^2)-2y^2x^3-2xy^4}{(x^2+y^2)^2}$

Then at x, y = 0 we use the definition. So for y = 0

$$\partial f/\partial x = \lim_{x \to 0} \frac{f(x,0) - f(0,0)}{x - 0}$$

$$= \lim_{x \to 0} \frac{\frac{0 \cdot x^3 - x \cdot 0^3}{x^2 + 0^2}}{x}$$

$$= \lim_{x \to 0} \frac{0/x^2 \cdot 1/x}{x}$$

$$= \lim_{x \to 0} \frac{0}{x^3}$$

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Where the last step follows from applying L'hopitals rule 3 times.

We repeat the same process for y

$$\begin{split} \partial f/\partial y &= \lim_{y \to 0} \frac{f(0,y) - f(0,0)}{y - 0} \\ &= \lim_{y \to 0} \frac{\frac{y \cdot 0^3 - 0 \cdot y^3}{0^2 + y^2}}{y} \\ &= \lim_{y \to 0} 0/y^2 \cdot 1/y \\ &= \lim_{y \to 0} 0/y^3 \\ &= \lim_{y \to 0} 0/1 = 0 \end{split}$$

Thus the partial derivatives exist everywhere.

(b) We compute the second partial derivatives: PROOF.

$$\frac{\partial^2 f(0,0)}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = \lim_{x \to 0} \frac{\frac{\partial f(x,0)}{\partial y} - \frac{\partial f(0,0)}{\partial y}}{x - 0}$$

$$= \lim_{x \to 0} \frac{\frac{(x^3 - 3x \cdot 0^2)(x^2 + 0^2) - 2 \cdot 0^2 x^3 - 2x \cdot 0^4}{(x^2 + 0^2)^2} - 0}{x}$$

$$= \lim_{x \to 0} \frac{\frac{x^5}{x^4} - 0}{x}$$

$$= 1$$

$$\frac{\partial^{2} f(0,0)}{\partial y \partial x} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) = \lim_{y \to 0} \frac{\frac{\partial f(0,y)}{\partial x} - \frac{\partial f(0,0)}{\partial x}}{y - 0}$$

$$= \lim_{y \to 0} \frac{\frac{(3y \cdot 0^{2} - y^{3})(0^{2} + y^{2}) - 2y \cdot 0^{4} - 2 \cdot 0^{2}y^{3}}{y} - 0}{y}$$

$$= \lim_{y \to 0} \frac{\frac{-y^{5}}{y^{4}} - 0}{y}$$

$$= -1$$

Problem 2

For any $x=(x_1,x_2,\ldots,x_n)\in\mathbb{R}^n$ and any multi-index $\alpha=(\alpha_1,\ldots,\alpha_n)$ prove that

$$|x^{\alpha}| \le |x|^{|\alpha|}$$

where
$$x^{\alpha} = x_1^{\alpha_1} \dots x_n^{\alpha_n}, |x| = \sqrt{x_1^2 + \dots + x_n^2}, |\alpha| = \alpha_1 + \dots + \alpha_n$$