MA 101 (Mathematics - I)

Multivariable Calculus: Examples from Lectures - 1

Example: $S = \{(x, y, z) \in \mathbb{R}^3 : |x| + 2|y| + 3z^2 < 1\}$ is a bounded set in \mathbb{R}^3 .

Proof: If $(x, y, z) \in S$, then $|x| + 2|y| + 3z^2 < 1$ and so |x| < 1, $|y| < \frac{1}{2}$ and $|z| < \frac{1}{\sqrt{3}}$. Hence $||(x, y, z)|| = \sqrt{x^2 + y^2 + z^2} < \sqrt{1 + \frac{1}{4} + \frac{1}{3}} = \sqrt{\frac{19}{12}}$. Therefore S is a bounded set in \mathbb{R}^3 .

Example: $S = \{(x, y) \in \mathbb{R}^2 : x + y < 1\}$ is an unbounded set in \mathbb{R}^2 .

Proof. If possible, let S be a bounded set in \mathbb{R}^2 . Then there exists r>0 such that $\|(x,y)\| = \sqrt{x^2+y^2} \le r$ for all $(x,y) \in S$. Now, $(r+1,-r) \in S$ and so we must have $\sqrt{(r+1)^2+r^2} \leq r$, which is not true. Therefore S is an unbounded set in \mathbb{R}^2 .

Example: If $\mathbf{y}_0 \in \mathbb{R}^k$ and if $f(\mathbf{x}) = \mathbf{y}_0$ for all $\mathbf{x} \in \mathbb{R}^m$, then $f: \mathbb{R}^m \to \mathbb{R}^k$ is continuous.

Proof: Let $\mathbf{x}_0 \in \mathbb{R}^m$ and let $\varepsilon > 0$. Then for all $\mathbf{x} \in \mathbb{R}^m$, we have

 $||f(\mathbf{x}) - f(\mathbf{x}_0)|| = ||\mathbf{y}_0 - \mathbf{y}_0|| = ||\mathbf{0}|| = 0$. Hence $||f(\mathbf{x}) - f(\mathbf{x}_0)|| < \varepsilon$ for all $\mathbf{x} \in \mathbb{R}^m$ satisfying $\|\mathbf{x} - \mathbf{x}_0\| < 1$. Therefore f is continuous at \mathbf{x}_0 . Since $\mathbf{x}_0 \in \mathbb{R}^m$ is arbitrary, f is continuous.

Example: If $f(\mathbf{x}) = x_i$ for all $\mathbf{x} = (x_1, \dots, x_m) \in \mathbb{R}^m$, then $f: \mathbb{R}^m \to \mathbb{R}$ is continuous. *Proof*: Let $\mathbf{x}_0 = (x_1^{(0)}, \dots, x_m^{(0)}) \in \mathbb{R}^m$ and let $\varepsilon > 0$. Then for all $\mathbf{x} \in \mathbb{R}^m$, we have $|f(\mathbf{x}) - f(\mathbf{x}_0)| = |x_j - x_j^{(0)}| \le ||\mathbf{x} - \mathbf{x}_0||$. If $\delta = \varepsilon$, then $\delta > 0$ and $|f(\mathbf{x}) - f(\mathbf{x}_0)| < \varepsilon$ for all $\mathbf{x} \in \mathbb{R}^m$ satisfying $\|\mathbf{x} - \mathbf{x}_0\| < \delta$. Therefore f is continuous at \mathbf{x}_0 . Since $\mathbf{x}_0 \in \mathbb{R}^m$ is arbitrary, f is continuous.

Example: The function $f: \mathbb{R}^2 \to \mathbb{R}$, defined by $f(x,y) = \begin{cases} \frac{xy}{\sqrt{x^2 + y^2}} & \text{if } (x,y) \neq (0,0), \\ 0 & \text{if } (x,y) = (0,0), \end{cases}$

is continuous at (0,0).

Proof: Let
$$\varepsilon > 0$$
. Then for all $(x,y) \in \mathbb{R}^2 \setminus \{(0,0)\}$, we have $|f(x,y) - f(0,0)| = \frac{|x||y|}{\sqrt{x^2 + y^2}} \le \frac{\sqrt{x^2 + y^2}\sqrt{x^2 + y^2}}{\sqrt{x^2 + y^2}} = \sqrt{x^2 + y^2}$.

Also, |f(x,y)-f(0,0)|=0 if (x,y)=(0,0). Let $\delta=\varepsilon$. Then $\delta>0$ and for all $(x,y)\in\mathbb{R}^2$ with $\|(x,y)-(0,0)\|=\sqrt{x^2+y^2}<\delta$, we have $|f(x,y)-f(0,0)|<\varepsilon$. Therefore f is continuous at (0,0).

Example: The function $f: \mathbb{R}^2 \to \mathbb{R}$, defined by $f(x,y) = \begin{cases} 1 & \text{if } x^2 + y^2 \leq 1, \\ 2 & \text{if } x^2 + y^2 > 1, \end{cases}$

is continuous at $(x, y) \in \mathbb{R}^2$ iff $x^2 + y^2 \neq 1$.

Proof: Since f is a constant function on $S_1 = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 < 1\}$ and also on

 $S_2 = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 > 1\}, f \text{ is continuous on } S_1 \cup S_2.$

Now, let $(x_0, y_0) \in \mathbb{R}^2$ such that $x_0^2 + y_0^2 = 1$. Then $f(x_0, y_0) = 1$. We consider the following two possible cases.

Case 1: $x_0 \ge 0$.

In this case, $(x_0 + \frac{1}{n}, y_0) \to (x_0, y_0)$ and since $(x_0 + \frac{1}{n})^2 + y_0^2 > x_0^2 + y_0^2 = 1$ for all $n \in \mathbb{N}$, $f(x_0 + \frac{1}{n}, y_0) = 2 \rightarrow 2 \neq f(x_0, y_0).$

Case 2: $x_0 < 0$.

In this case, $(x_0 - \frac{1}{n}, y_0) \to (x_0, y_0)$ and since $(x_0 - \frac{1}{n})^2 + y_0^2 > x_0^2 + y_0^2 = 1$ for all $n \in \mathbb{N}$, $f(x_0 - \frac{1}{n}, y_0) = 2 \rightarrow 2 \neq f(x_0, y_0).$

Thus in either case f is not continuous at (x_0, y_0) .

Therefore f is continuous at $(x, y) \in \mathbb{R}^2$ iff $x^2 + y^2 \neq 1$.

Example: The function $f: \mathbb{R}^2 \to \mathbb{R}$, defined by $f(x,y) = \begin{cases} \frac{xy}{x^2 + y^2} & \text{if } (x,y) \neq (0,0), \\ 0 & \text{if } (x,y) = (0,0), \end{cases}$ is not continuous at (0,0).

Proof. Since $(\frac{1}{n}, \frac{1}{n}) \to (0, 0)$ but $f(\frac{1}{n}, \frac{1}{n}) = \frac{\frac{1}{n^2}}{\frac{1}{n^2} + \frac{1}{n^2}} = \frac{1}{2} \to \frac{1}{2} \neq 0 = f(0, 0), f$ is not continuous at (0, 0).

Example: The function $f: \mathbb{R}^2 \to \mathbb{R}$, defined by $f(x,y) = \begin{cases} x^2 + y^2 & \text{if } x,y \in \mathbb{Q}, \\ 0 & \text{otherwise,} \end{cases}$ is continuous only at (0,0).

Proof: Let $((x_n, y_n))$ be any sequence in \mathbb{R}^2 such that $(x_n, y_n) \to (0, 0)$. Then $x_n \to 0$ and $y_n \to 0$. Since $|f(x_n, y_n) - f(0, 0)| = |f(x_n, y_n)| \le x_n^2 + y_n^2 \to 0$, $f(x_n, y_n) \to f(0, 0)$. Hence f is continuous at (0, 0).

Let $(x_0, y_0) \in (\mathbb{Q} \times \mathbb{Q}) \setminus \{(0, 0)\}$. Then $f(x_0, y_0) = x_0^2 + y_0^2 \neq 0$. We know that there exists a sequence (x_n) in $\mathbb{R} \setminus \mathbb{Q}$ such that $x_n \to x_0$ and so $(x_n, y_0) \to (x_0, y_0)$. But $f(x_n, y_0) = 0$ for all $n \in \mathbb{N}$ and so $f(x_n, y_0) \to 0 \neq f(x_0, y_0)$. Hence f is not continuous at (x_0, y_0) .

Again, let $(x_0, y_0) \in \mathbb{R}^2$ such that $x_0 \notin \mathbb{Q}$ or $y_0 \notin \mathbb{Q}$. Then $f(x_0, y_0) = 0$. We know that there exist sequences (x_n) and (y_n) in \mathbb{Q} such that $x_n \to x_0$ and $y_n \to y_0$. Hence $(x_n, y_n) \to (x_0, y_0)$ but $f(x_n, y_n) = x_n^2 + y_n^2 \to x_0^2 + y_0^2 \neq f(x_0, y_0)$. Hence f is not continuous at (x_0, y_0) .

Therefore f is continuous only at (0,0).

Example: Let $p: \mathbb{R}^m \to \mathbb{R}$ be a polynomial function,

i.e. $p(x_1,\ldots,x_m)=\sum_{j_1=0}^{k_1}\cdots\sum_{j_m=0}^{k_m}a_{j_1,\ldots,j_m}x_1^{j_1}\cdots x_m^{j_m}$ for all $(x_1,\ldots,x_m)\in\mathbb{R}^m$, where $a_{j_1,\ldots,j_m}\in\mathbb{R}$ for all j_1,\ldots,j_m , and k_1,\ldots,k_m are non-negative integers. Then p is continuous.

Proof: We know that every constant function from \mathbb{R}^m to \mathbb{R} is continuous. Also, we know that for each $j \in \{1, \ldots, m\}$, the function $f_j : \mathbb{R}^m \to \mathbb{R}$, defined by $f_j(x_1, \ldots, x_m) = x_j$ for all $(x_1, \ldots, x_m) \in \mathbb{R}^m$, is continuous. Hence repeated applications of the product rule of continuous functions give that each of the functions $g_{j_1, \ldots, j_m} : \mathbb{R}^m \to \mathbb{R}$, defined by

 $g_{j_1,\ldots,j_m}(x_1,\ldots,x_m)=a_{j_1,\ldots,j_m}x_1^{j_1}\cdots x_m^{j_m}$ for all $(x_1,\ldots,x_m)\in\mathbb{R}^m$, is continuous, where $j_i\in\{0,1,\ldots,k_i\}$ for $i=1,\ldots,m$. Now, by the sum rule of continuous functions,

 $p = \sum_{j_1=0}^{k_1} \cdots \sum_{j_m=0}^{k_m} g_{j_1,\dots,j_m}$ is continuous.

Example: The function $f: \mathbb{R}^2 \to \mathbb{R}$, defined by $f(x,y) = \begin{cases} \frac{x^2 + y^2}{x + y} & \text{if } x + y \neq 0, \\ 0 & \text{if } x + y = 0, \end{cases}$

is continuous at $(x, y) \in \mathbb{R}^2$ iff $x + y \neq 0$.

Proof: Let $f_1(x,y) = x^2 + y^2$ and $f_2(x,y) = x + y$ for all $(x,y) \in \mathbb{R}^2$. As polynomial functions, $f_1 : \mathbb{R}^2 \to \mathbb{R}$ and $f_2 : \mathbb{R}^2 \to \mathbb{R}$ are continuous. If $S = \{(x,y) \in \mathbb{R}^2 : x + y \neq 0\}$, then $f_2(x,y) \neq 0$ for all $(x,y) \in S$. Hence $\frac{f_1}{f_2} : S \to \mathbb{R}$ is continuous and so it follows that f is continuous at each point of S.

Now, let $x \in \mathbb{R} \setminus \{0\}$. Then $(x + \frac{1}{n}, -x) \to (x, -x)$ but

 $f(x + \frac{1}{n}, -x) = n[(x + \frac{1}{n})^2 + x^2] = 2nx^2 + 2x + \frac{1}{n} \to \infty \neq 0 = f(x, -x)$. Hence f is not continuous at (x, -x).

Again, $(\frac{1}{n} + \frac{1}{n^2}, -\frac{1}{n}) \to (0, 0)$ but $f(\frac{1}{n} + \frac{1}{n^2}, -\frac{1}{n}) = n^2[(\frac{1}{n} + \frac{1}{n^2})^2 + \frac{1}{n^2}] = (1 + \frac{1}{n})^2 + 1 \to 2 \neq 0 = f(0, 0)$.

Hence f is not continuous at (0,0).

Therefore f is continuous at $(x,y) \in \mathbb{R}^2$ iff $x + y \neq 0$.

Example: If $f(x,y) = e^{\sin(x^2+y^2)}$ for all $(x,y) \in \mathbb{R}^2$, then $f: \mathbb{R}^2 \to \mathbb{R}$ is continuous.

Proof: Let $f_1(x,y) = x^2 + y^2$ for all $(x,y) \in \mathbb{R}^2$, $f_2(t) = \sin t$ for all $t \in \mathbb{R}$ and $f_3(t) = e^t$ for all $t \in \mathbb{R}$. Since $(f_3 \circ (f_2 \circ f_1))(x,y) = f(x,y)$ for all $(x,y) \in \mathbb{R}^2$, $f_3 \circ (f_2 \circ f_1) = f$. Now, we know that $f_2 : \mathbb{R} \to \mathbb{R}$ and $f_3 : \mathbb{R} \to \mathbb{R}$ are continuous. Also, as a polynomial function, $f_1 : \mathbb{R}^2 \to \mathbb{R}$ is continuous. Hence $f_2 \circ f_1 : \mathbb{R}^2 \to \mathbb{R}$ is continuous and therefore $f = f_3 \circ (f_2 \circ f_1)$ is continuous.

Example: If $S = \{(x, y) \in \mathbb{R}^2 : x + y \le 0\}$, then $(-1, 0) \in S^0$.

Proof: Let $r = \frac{1}{\sqrt{2}}$ and let $(x, y) \in B_r((-1, 0))$. Then $||(x, y) - (-1, 0)|| = \sqrt{(x+1)^2 + y^2} < r$. By Cauchy-Schwarz inequality, we have $x + 1 + y \le \sqrt{(x+1)^2 + y^2} \sqrt{1^2 + 1^2} < \sqrt{2}r = 1$. Hence x + y < 0 and so $(x, y) \in S$. Thus $B_r((-1, 0)) \subseteq S$ and therefore $(-1, 0) \in S^0$.

Example: If $S = \{(x, y) \in \mathbb{R}^2 : x + y \le 0\}$, then $(0, 0) \notin S^0$.

Proof: If possible, let $(0,0) \in S^0$. Then there exists r > 0 such that $B_r((0,0)) \subseteq S$. Now, $\|(\frac{r}{2},0) - (0,0)\| = \|(\frac{r}{2},0)\| = \frac{r}{2} < r$ and so $(\frac{r}{2},0) \in B_r((0,0))$. However, $(\frac{r}{2},0) \notin S$, which is a contradiction. Therefore $(0,0) \notin S^0$.

Example: $S = \{(x, y) \in \mathbb{R}^2 : x + y < 0\}$ is an open set in \mathbb{R}^2 .

Proof: Let $(x_0, y_0) \in S$ so that $x_0 + y_0 < 0$. Let $r = \frac{-x_0 - y_0}{\sqrt{2}} > 0$ and let $(x, y) \in B_r((x_0, y_0))$. Then $||(x, y) - (x_0, y_0)|| = \sqrt{(x - x_0)^2 + (y - y_0)^2} < r$. By Cauchy-Schwarz inequality, we have $x - x_0 + y - y_0 \le \sqrt{(x - x_0)^2 + (y - y_0)^2} \sqrt{1^2 + 1^2} < \sqrt{2}r = -x_0 - y_0$. Hence x + y < 0 and so $(x, y) \in S$. Thus $B_r((x_0, y_0)) \subseteq S$ and therefore (x_0, y_0) is an interior point of S. Since $(x_0, y_0) \in S$ is arbitrary, it follows that S is an open set in \mathbb{R}^2 .