Calculus II

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Theorem 1. A is closed \iff every accumulation point for A is in A

Proof. " \Longrightarrow " Let $A \subseteq \mathbb{R}^n$, $A = A \cup \partial A$.

Then $\forall p \in \bar{\mathcal{D}}(A), \ C_r(p)_{n} \cap A \neq \emptyset \ \forall C \in \mathcal{C}_p.$

if $p \notin A$ then $C_r(p)$ has elements that dont belong to $A \Rightarrow p \in \partial A$.

" \longleftarrow " Let $p \in \partial A \Rightarrow \forall C \in \mathcal{C}_p$ of center r with $r \in \mathbb{R}$ by definition we can find some $x \in C_{\setminus p} \cap A$, so that means $p \in \bar{\mathcal{D}}(A) \Rightarrow p \in A$. \square

Limits 1

Definition 1. Let $A \subseteq \mathbb{R}^2$ and (x_0, y_0) an accumulation point for A. we define A^* as follows: $A^* = \{ (\rho, \theta) \in [0, +\infty] \times [0, 2\pi] : (x_0 + \rho \cos(\theta), y_0 + \rho \sin(\theta)) \in A \}.$

Proposition 1. Lets suppose that exist a circle C of center (x_0, y_0) such that $C_{\setminus \{(x_0, y_0)\}} \subseteq A$ let r be the radius of the circle and as a consequence $(0,r] \times [0,2\pi] \subseteq A^*$

 $\begin{aligned} &\textit{Proof. Let } C_{\diagdown\{(x_0,y_0)\}} \text{ and } \begin{cases} 0 < \rho \leqslant r \\ 0 \leqslant \theta \leqslant 2\pi \end{cases} \text{ if } (\rho,\theta) \in (0,r] \times [0,2\pi] \\ &\text{then } (x_0 + \rho \cos(\theta), y_0 + \rho \sin(\theta)) \in C_{\diagdown\{(x_0,y_0)\}} \subseteq A \Rightarrow (\rho,\theta) \in A^*. \end{aligned}$

Definition 2. Let $\theta \in [0, 2\pi]$ and $\forall \rho \in (0, r]$ we define $\varphi_{\theta}(\rho) = F(\rho, \theta)$ if $\rho \in (0, r], (\rho, \theta) \in A^*$ so the $\lim_{\rho \to 0} \varphi(\rho) = l \in \mathbb{R}$. If that limit exists that means $\forall \theta \in [0, 2\pi]$ and $\forall \varepsilon > 0$, $\exists \delta > 0 \ \forall \rho \in (0, r]$ with $\rho < \delta \ |\varphi_{\theta} - l| < \varepsilon$. We say that $\lim_{\rho\to 0} \varphi(\rho) = l \in \mathbb{R}$ Uniformly With Respect To (U.W.R.T.) θ .

Theorem 2. Let $f: A \subseteq \mathbb{R}^2 \to \mathbb{R}$ with (x_0, y_0) accumulation point for A.

Follows the equivalence:

 $\lim_{(x,y)\to(x_0,y_0)} f(x,y) = l \in \bar{\mathbb{R}} \iff \lim_{\rho\to 0} F(\rho,\theta) = l \ U.W.R.T. \ \theta.$

Proof. Let $l \in \bar{\mathbb{R}}$.

" \Longrightarrow " $\lim_{(x,y)\to(x_0,y_0)} f(x,y) = l$ so $\forall \varepsilon > 0, \exists \delta > 0 : \forall (x,y) \in A$ with $\|(x,y)-(x_0,y_0)\| < \delta, |f(x,y)-l| < \varepsilon.$

We have to prove that $\forall \varepsilon > 0, \ \exists \delta > 0 : \forall \theta \in [0, 2\pi], \ \forall \rho(0, r]$

with $\rho < \delta |F(\rho, \theta) - l| < \varepsilon$.

Let $\varepsilon > 0$, $\theta \in [0, 2\pi]$, $\rho \in (0, r]$ with $\rho < \delta$ we create the system that changes the coordinates from cartesians to polars:

$$\begin{cases} x = x_0 + \rho \cos(\theta) \\ y = y_0 + \rho \sin(\theta) \end{cases} \quad \rho = \sqrt{(x - x_0)^2 + (y - y_0)^2}$$

 $\rho \in (0, r], \ \theta \in [0, 2\pi] \in (0, r] \times [0, 2\pi] \subseteq A^*, \ (\rho, \theta) \in A^* \Rightarrow (x, y) \in A.$

Now $0 < \sqrt{(x-x_0)^2 + (y-y_0)^2} = \rho < \delta \Rightarrow |f(x,y) - l| < \varepsilon.$ $\Rightarrow |f(x_0 + \rho\cos(\theta), y_0 + \rho\sin(\theta)) - l| < \varepsilon \Rightarrow |F(\rho, \theta) - l| < \varepsilon.$

" \Leftarrow " $\forall \varepsilon > 0, \exists \delta \leq r : \forall \theta \in [0, 2\pi] \text{ and } \forall \rho \text{ with } 0 < \rho < \delta \Rightarrow$

 $|F(\rho,\theta)-l|<\varepsilon.$

We have to prove that $\forall \varepsilon > 0, \exists \delta > 0, \forall (x, y) \in A$ with

 $\sqrt{(x-x_0)^2+(y-y_0)^2} = \|(x,y)-(x_0,y_0)\| < \delta \Rightarrow |f(x,y)-l| < \varepsilon.$

Let $\varepsilon > 0$, $\delta \le r$, $(x,y) \in A$, $\sqrt{(x-x_0)^2 + (y-y_0)^2} < \delta$, we switch coordinates with ρ and θ as follows:

$$\begin{cases} x = x_0 + \rho \cos(\theta) \\ y = y_0 + \rho \sin(\theta) \end{cases} \quad \rho = \sqrt{(x - x_0)^2 + (y - y_0)^2}$$

 $0 < \rho < \delta \le r \Rightarrow \rho \in (0, r), \ \theta \in [0, 2\pi].$

We notice that $|F(\rho,\theta)-l|<\varepsilon$, so $|f(x_0+\rho\cos(\theta),y_0+\rho\sin(\theta))-l|<\varepsilon$

 $\Rightarrow |f(x,y) - l| < \varepsilon.$

Definition 3. We say that $\theta \in [0, 2\pi]$ is admissible if $0 \in \overline{\mathcal{D}}(A_{\theta})$.

Definition 4. Let's suppose that $\lim_{\rho\to 0} F(\rho,\theta) = l \in \mathbb{R}$ then $\forall \rho \in (0,r], \varphi$

Theorem 3. $\lim_{\rho \to 0} F(\rho, \theta) = l \in \mathbb{R}$ U.W.R.T. $\theta \iff \lim_{\rho \to 0} \varphi(\rho) = 0$.

Corollary 1. $\lim_{\rho\to 0} F(\rho,\theta) = l \in \mathbb{R}$ U.W.R.T. $\theta \iff \exists$ a function $\psi(\rho)$ such that $\lim_{\rho\to 0} \psi(\rho) = 0$ and $\forall \theta \mid F(\rho,\theta) - l \mid \leqslant \psi(\rho)$.

Corollary 2. Let's suppose that $\lim_{\rho\to 0} F(\rho,\theta) = +\infty$.

 $\forall \rho \in (0,r] \ let \ h(\rho) = \inf \{ F(\rho,\theta) : \theta \in [0,2\pi] \} \ so \ then \ \lim_{\rho \to 0} F(\rho,\theta) = +\infty \ U.W.R.T. \ \theta \Longleftrightarrow \lim_{\rho \to 0} h(\rho) = +\infty$

Obs 1. $\lim_{\rho \to 0} F(\rho, \theta) = +\infty$ *U.W.R.T.* $\theta \iff \exists$ *a function* $K(\rho)$ *s.t.* $\lim_{\rho \to 0} K(\rho) = +\infty$ *and* $F(\rho, \theta) > K(\rho)$

Corollary 3. Let's suppose that $\lim_{\rho\to 0} F(\rho,\theta) = -\infty$.

 $\forall \rho \in (0, r] \ let \ g(\rho) = \sup \{ F(\rho, \theta) : \theta \in [0, 2\pi] \} \ so \ then \ \lim_{\rho \to 0} F(\rho, \theta) = -\infty \ U.W.R.T. \ \theta \Longleftrightarrow \lim_{\rho \to 0} g(\rho) = -\infty$

Definition 5. Let $f: A \subseteq \mathbb{R}^2 \to \mathbb{R}$ with A open.

let $(x_0, y_0) \in A$, $\varphi(x) = f(x, y_0)$ and $\psi = f(x_0, y)$. A is open that means that those two functions are well defined.

Differentiability

Definition 6. Let be $f: A \subseteq \mathbb{R}^n \to \mathbb{R}$ with A Open. Let $\bar{x} \in A$ and let $i \le n$, we denote as $\varphi_i(x_i) = f(\bar{x}_1, \bar{x}_2, ..., \bar{x}_{i-1}, \bar{x}_i, \bar{x}_{i+1}, ..., \bar{x}_n)$. Notice that \bar{x} is an internal point so then it exist an interval where φ_i is well defined.

Definition 7. We say that f is partially derivable with respect to the variable x_i in the point \bar{x} if φ_i is derivable in that point. We denote as $\frac{\partial f}{\partial x_i}$ the partial derivative with respect to x_i in the point \bar{x} .

Definition 8. The gradient of a function in n variables is defined as follows:

$$\nabla f: \bar{x} \in A \longmapsto \left(\frac{\partial f}{\partial x_1}, ..., \frac{\partial f}{\partial x_n}\right) \in \mathbb{R}^n$$

Let $f: A \subseteq \mathbb{R}^2 \to \mathbb{R}$ with A open, and let $(x_0, y_0) \in A$.

 $(x_0, y_0, f(x_0, y_0)) \in \mathcal{G}(f)$. The equation of the plane that passes for

 $(x_0, y_0, f(x_0, y_0))$ is $Z = f(x_0, y_0) + a(X - x_0) + b(Y - y_0)$ where $a, b \in \mathbb{R}$.

Definition 9. We say that f is partially derivable with respect to x in (x_0, y_0) if φ is differentiable in x_0 . in that case we φ is the partial derivative of f in the variable x and its written $\frac{\partial f}{\partial x}$

Definition 10. We define the gradient as $\nabla f:(x,y)\in A\longmapsto \left(\frac{\partial f}{\partial x},\frac{\partial f}{\partial y}\right)\in\mathbb{R}^2$

Definition 11. We say that f is differentiable in the point (x_0, y_0) if exists $a, b \in \mathbb{R}$ such that:

$$\lim_{(x,y)\to(x_0,y_0)} \frac{f(x,y)-f(x_0,y_0)-a(X-x_0)-b(Y-y_0)}{\|(x,y)-(x_0,y_0)\|} = 0 \ (\triangle)$$

f is differentiable in the point (x_0, y_0) if exists a plane that passes in the point $(x_0, y_0, f(x_0, y_0))$ that approximates the graph of the function f.

Proposition 2. If f is differentiable in the point (x_0, y_0) , f is partially derivable with respect to x and y such that $a = \frac{\partial f(x_0, y_0)}{\partial x}$ and $b = \frac{\partial f(x_0, y_0)}{\partial y}$

Definition 12. if f is differentiable in a point $(x,y) \in A$, the differential in the point is defined as follows:

$$d_{(x,y)}f:(h,k)\in\mathbb{R}^2\longmapsto \frac{\partial f(x,y)}{\partial x}h+\frac{\partial f(x,y)}{\partial y}k\in\mathbb{R}$$

Definition 13. More in general if $f: A \subseteq \mathbb{R}^n \to \mathbb{R}$ and $\mathbf{x} \in A$:

$$d_{\boldsymbol{x}}^r f: h \in \mathbb{R}^n \longmapsto \sum_{\substack{i_1, \dots, i_n \geqslant 0 \\ i_1 + \dots + i_n = r}} \frac{r!}{i_1! \dots i_n!} \frac{\partial^r f}{\partial x^{i_1} \dots \partial x^{i_n}}(\boldsymbol{x}) h_1^{i_1}, \dots, h_n^{i_n} \in \mathbb{R}$$

Corollary 4. f is differentiable in the point $(x_0, y_0) \iff f$ is partially derivable in the point (x_0, y_0) and the (Δ) is true.

Theorem 4. Let $f: A \subseteq \mathbb{R}^2 \to \mathbb{R}$ with A. If $\exists \frac{\partial f}{\partial x}$ and $\frac{\partial f}{\partial y}$ in A and are continuos in a point (x_0, y_0) , then the function is differentiable in (x_0, y_0) .

Proof. We have to prove that:

$$\lim_{(x,y)\to(x_0,y_0)} \frac{f(x,y) - f(x_0,y_0) - \frac{\partial f(x_0,y_0)}{\partial x}(x-x_0) - \frac{\partial f(x_0,y_0)}{\partial y}(y-y_0)}{\sqrt{(x-x_0)^2 + (y-y_0)^2}} = 0$$

Lets add and subtract $f(x, y_0)$, so one has:

$$f(x,y) - f(x_0, y_0) = f(x,y) - f(x,y_0) + f(x,y_0) - f(x_0, y_0)$$

We call
$$\varphi(t) = f(x, t)$$
 where $t \in I[y, y_0]$ and $I[y, y_0] = \begin{cases} [y, y_0] & y \le y_0 \\ [y_0, y] & y_0 \le y \end{cases}$

 φ is derivable and for the Lagrange theorem $\exists y_1 \in I[y,y_0]: \varphi(y)-\varphi(y_0)=\dot{\varphi}(y_1)(y-y_0)$. So one has $f(x,y)-f(x,y_0)=\frac{\partial f(x,y_1)}{\partial y}(y-y_0)$, and we repeat the same reasoning for the other variable and one will have $f(x,y_0)-f(x_0,y_0)=\frac{\partial f(x_1,y_0)}{\partial x}(x-x_0)$ We have then:

$$\left| \frac{f(x,y) - f(x_0, y_0) - \frac{\partial f(x_0, y_0)}{\partial x}(x - x_0) - \frac{\partial f(x_0, y_0)}{\partial y}(y - y_0)}{\sqrt{(x - x_0)^2 + (y - y_0)^2}} \right| =$$

$$= \left| \frac{\frac{\partial f(x_1, y_0)}{\partial x}(x - x_0) - \frac{\partial f(x, y_1)}{\partial y}(y - y_0) - \frac{\partial f(x_0, y_0)}{\partial x}(x - x_0) - \frac{\partial f(x_0, y_0)}{\partial y}(y - y_0)}{\sqrt{(x - x_0)^2 + (y - y_0)^2}} \right| =$$

$$= \left| \frac{\left(\frac{\partial f(x_1, y_0)}{\partial x} - \frac{\partial f(x_0, y_0)}{\partial x}\right)(x - x_0) + \left(\frac{\partial f(x, y_1)}{\partial x} - \frac{\partial f(x_0, y_0)}{\partial x}\right)(y - y_0)}{\sqrt{(x - x_0)^2 + (y - y_0)^2}} \right|$$

The last member is increased by the following:

$$\left| \frac{\partial f(x_1, y_0)}{\partial x} - \frac{\partial f(x_0, y_0)}{\partial x} \right| \frac{|x - x_0|}{\|(x - x_0, y - y_0)\|} + \left| \frac{\partial f(x, y_1)}{\partial y} - \frac{\partial f(x_0, y_0)}{\partial y} \right| \frac{|y - y_0|}{\|(x - x_0, y - y_0)\|} \le$$

$$\leq \left| \frac{\partial f(x_1, y_0)}{\partial x} - \frac{\partial f(x_0, y_0)}{\partial x} \right| + \left| \frac{\partial f(x, y_1)}{\partial y} - \frac{\partial f(x_0, y_0)}{\partial y} \right|$$

And since $x \to x_0 \Rightarrow x_1 \to x_0$ and $y \to y_1 \Rightarrow y_1 \to y_0$ so the second member of the inequality is equal to zero.

Theorem 5. Let $f: A \subseteq \mathbb{R}^n \to \mathbb{R}$ with A open. If the function is differentiable in a point $\mathbf{x} \in A$ then is continuos in that point.

Proof. Since we have:

$$\lim_{x \to \mathbf{x}} \frac{f(x) - f(\mathbf{x}) - \sum_{i=1}^{n} \frac{\partial f(\mathbf{x})}{\partial x_i} (x_i - \mathbf{x}_i)}{\|x - \mathbf{x}\|} = 0$$

If we fix an $\varepsilon = 1$ there exists $\delta > 0$: $\forall x \in A$ with $0 < ||x - \mathbf{x}|| < \delta$ one has:

$$\left| \frac{f(x) - f(\mathbf{x}) - \nabla f(\mathbf{x})(x - \mathbf{x})}{\|x - \mathbf{x}\|} \right| < \varepsilon \Longrightarrow |f(x) - f(\mathbf{x}) - \nabla f(\mathbf{x})(x - \mathbf{x})| < \|x - \mathbf{x}\|$$

So we have the following:

$$|f(x) - f(\mathbf{x})| - |\nabla f(\mathbf{x})(x - \mathbf{x})| \le |f(x) - f(\mathbf{x}) - \nabla f(\mathbf{x})(x - \mathbf{x})| \le ||x - \mathbf{x}|| \triangle$$

The \triangle implies that $|f(x) - f(\mathbf{x})| - |\nabla f(\mathbf{x})(x - \mathbf{x})| \le |\nabla f(\mathbf{x})(x - \mathbf{x})| + ||x - \mathbf{x}|| \le ||\nabla f(\mathbf{x})|| ||x - \mathbf{x}|| + ||x - \mathbf{x}||$. The last member of the inequality is equal to $||x - \mathbf{x}|| (|\nabla f(\mathbf{x})| + 1) \triangle$ so, if $0 < ||x - \mathbf{x}|| < \delta$ then by calling the $\triangle = c$ one finally has:

$$0 < |f(x) - f(\mathbf{x})| \le c \|x - \mathbf{x}\| \to 0 \iff x \to \mathbf{x} \Rightarrow |f(x) - f(\mathbf{x})| \to 0$$

Or equivalently: $\lim_{x\to\mathbf{x}} f(x) = f(\mathbf{x})$.

Theorem (Schwartz). ¹ Let $f: \Omega \subseteq \mathbb{R}^2 \to \mathbb{R}$ be a function in two variables defined on a open set Ω .

If f admits continous second derivatives in the point $(f \in C^2(\Omega))$ then $\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$.

Proof. Let $p = (x_0, y_0) \in \Omega$ and chose two real numbers $\varepsilon, \delta > 0$ such that $(x_0 - \varepsilon, x_0 + \delta) \times (y_0 - \delta, y_0 + \delta) \subset \Omega$. That is possible since Ω is Open. Lets also define the two functions F and G as follows:

$$F: (-\varepsilon, \varepsilon) \subset \mathbb{R} \to \mathbb{R}$$
$$G: (-\delta, \delta) \subset \mathbb{R} \to \mathbb{R}$$

In the way that:

$$F(t) = f(x_0 + t, y_0 + s) - f(x_0 + t, y_0) \ \forall s \in (-\delta, \delta)$$

$$G(s) = f(x_0 + t, y_0 + s) - f(x_0, y_0 + s) \ \forall t \in (-\varepsilon, \varepsilon)$$

It can be easily proved that: F(t) - F(0) = G(s) - G(0) also if we apply the Lagrange theorem two times one has: $F(t) - F(0) = t\dot{F}(\xi_1)$ with $t\dot{F}(\xi_1)$ equal to: $t\left[\frac{\partial f}{\partial x}(x_0 + \xi_1, y_0 + s) - \frac{\partial f}{\partial x}(x_0 + \xi_1, y_0)\right] = ts\frac{\partial^2 f}{\partial y\partial x}(x_0 + \xi_1, y_0 + \sigma_1)$. The same reasoning can be applied to G(s) - G(0) obtaining: $st\frac{\partial^2 f}{\partial x\partial y}(x_0 + \xi_2, y_0 + \sigma_2)$ with $\xi_i \in (0, t)$ and $\sigma_i \in (0, s)$ where without loss of generality we can say t, s > 0. Thinking about $t \to 0$ and $s \to 0 \Rightarrow \xi_i \to 0$ and $\sigma_i \to 0$ with the continuity of the two derivatives one has: $\frac{\partial^2 f}{\partial y\partial x}(x_0, y_0) = \frac{\partial^2 f}{\partial x\partial y}(x_0, y_0)$.

Directional Derivatives

If we take $f: A \subseteq \mathbb{R}^2 \to \mathbb{R}$ defined on an open set $A, (x_0, y_0) \in A$ and a vector of unitary norm $\vec{v} = (v_1, v_2)$, the Directional derivative of $f(x_0, y_0)$ along the direction \bar{v} can be defined as the limit if it exists and its finite:

$$\frac{\partial f}{\partial \bar{v}}(x_0, y_0) = \lim_{t \to 0} \frac{f(x_0 + tv_1, y_0 + tv_2) - f(x_0, y_0)}{t}$$

Study of the maxima and minima

Definition 14. If a partial derivative $\frac{\partial f}{\partial x}$ of a function $f: A \subseteq \mathbb{R}^2 \to \mathbb{R}$ is partially derivable with respect to x in a point $(x_0, y_0) \in A$ we say that f is partially derivable two times with respect to x in the point (x_0, y_0) ad it will be denoted as $\frac{\partial f}{\partial x} f_x(x_0, y_0) = \frac{\partial^2 f(x_0, y_0)}{\partial x^2} = \frac{\partial^2 f}{\partial x^2} (x_0, y_0)$.

The same goes for the other partial derivatives: $\frac{\partial}{\partial y}f_x = \frac{\partial^2 f}{\partial x \partial y}$, $\frac{\partial}{\partial x}f_y = \frac{\partial^2 f}{\partial y \partial x}$, ...

Definition 15. We define the hessian matrix as follows:

$$\mathcal{D}^2 f = \begin{pmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial y \partial x} & \frac{\partial^2 f}{\partial y^2} \end{pmatrix}$$

Definition 16. The determinant of $\mathcal{D}^2 f$ is:

$$\mathcal{H}(x,y) = \begin{vmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial y \partial x} & \frac{\partial^2 f}{\partial y^2} \end{vmatrix}$$

and is called the Hessian determinant.

Definition 17. Let $f: A \subseteq \mathbb{R}^2 \to \mathbb{R}$, we say that $(x_0, y_0) \in A$ is maxima (minima) for f if $\forall (x, y) \in A$, $f(x, y) \leqslant f(x_0, y_0)$ $(f(x, y) \geqslant f(x_0, y_0))$.

Theorem 6. If f is continous and A is compact, f admits minima and maxima.

Theorem 7. Let $f: A \subseteq \mathbb{R}^2 \to \mathbb{R}$ and let $(x_0, y_0) \in \dot{A}$ a relative extreme and let f be partially derivable in (x_0, y_0) , so then $\frac{\partial f(x_0, y_0)}{\partial x} = 0$ and $\frac{\partial f(x_0, y_0)}{\partial y} = 0$.

The points where the partial derivatives are 0 are said "critical points" of f, $(x_0, y_0) \in \dot{A}$ is an extreme ralative $\Rightarrow (x_0, y_0)$ is a critical point for f ($\not\leftarrow$).

Obs 2. Let $(x_0, y_0) \in A$ and let $g(x, y) = f(x, y) - f(x_0, y_0)$, (x_0, y_0) is a relative minimum (relative maximum) for $f \iff \exists$ a circle C of center (x_0, y_0) such that $g \ge 0$ $(g \le 0)$.

Theorem 8. Let $f: A \subseteq \mathbb{R}^2 \to \mathbb{R}$ and let $(x_0, y_0) \in \dot{A}$ a relative extreme $\Longrightarrow \mathcal{H}(x_0, y_0) \geqslant 0$.

Theorem 9. Let $f: A \subseteq \mathbb{R}^2 \to \mathbb{R}$, $f \in \mathbb{C}^2$. Let $(x_0, y_0) \in \dot{A}$ a critical point and lets suppose that $\mathcal{H}(x_0, y_0) > 0 \Longrightarrow (x_0, y_0)$ is a relative extreme and is maximum or minimum depending on $\frac{\partial^2 f(x_0, y_0)}{\partial x^2}$ be < 0 or > 0.

 $^{^{1}\}Omega$ this time is used instead of A