Exercises - Calculus Academic Year 2021-2022

Sheet 15

- 1. Compute, if it exists, the directional derivative $\frac{\partial f}{\partial v}(0)$ for the following functions f and directions v
 - (a) $f(x,y) = x^2 \sin(x-y)$ and $v = (\sqrt{2}/2, -\sqrt{2}/2)$ and $v = (-1/2, \sqrt{3}/2)$
 - (b) $f(x,y) = 2y + e^{x^2y}$ and $v = (\sqrt{2}/2, \sqrt{2}/2)$ and $v = (-\sqrt{2}/2, -\sqrt{2}/2)$
 - (c) $f(x, y, z) = z^2y \cos(z + x)$ and $v = (1/2, -\sqrt{3}/4, 3/4)$

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

and $v = (\sqrt{2}/2, \sqrt{2}/2), v = (\sqrt{2}/2, -\sqrt{2}/2) \text{ and } v = (1/2, \sqrt{3}/2)$

- 2. Let $f, g: A \subset \mathbb{R}^N \to \mathbb{R}$, with A open, two real valued functions. Suppose that f and g are differentiable in $x^0 \in A$.
 - (a) Let λ , $\mu \in \mathbb{R}$. Prove that $\lambda f + \mu g$ is differentiable in x^0 and compute its gradient.
 - (b) Prove that fg is differentiable in x^0 and compute its gradient. Note: proving that fg is differentiable is not easy. Write $f(x) = f(x^0) + \langle \nabla f(x^0), x - x^0 \rangle + R_1(x)$ and $g(x) = g(x^0) + \langle \nabla g(x^0), x - x^0 \rangle + R_2(x)$. Multiply these two and check if you can write the product as an affine function plus a suitable remainder.
- 3. Let $f,g:A\subset\mathbb{R}^N\to\mathbb{R}^M,$ A open, two vector valued functions. Suppose that f and g are differentiable in $x^0\in A$. Let $\langle\cdot,\cdot\rangle$ be the usual scalar product on \mathbb{R}^M . By using the previous exercise, show that $h:A\subset\mathbb{R}^N\to\mathbb{R}$ defined by

$$h(x) = \langle f(x), g(x) \rangle = \sum_{i=1}^{M} f_i(x)g_i(x)$$
 for any $x \in A$

is differentiable in x^0 . Then show that

$$\nabla h(x^0) = \sum_{i=1}^{M} (f_i(x^0) \nabla g_i(x^0) + g_i(x^0) \nabla f_i(x^0)).$$

4. Study the continuity and the differentiablility of the following functions.

(a)
$$f(x,y) = \begin{cases} \frac{xy^2}{\sqrt[4]{x^2 + y^2}} & \text{IF } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

(b)
$$f(x,y) = \begin{cases} \frac{(x-y)^4}{x^2 + y^2} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

(c)
$$f(x,y) = \begin{cases} \frac{\arctan^2(x-y)}{\sqrt{x^2 + y^2}} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

(d)
$$f(x,y) = \begin{cases} \frac{e^{x^2y} - 1}{(x^2 + y^2)^{1/4}} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

(e)
$$f(x,y) = \begin{cases} \frac{\sin(x^3 - y^3)}{\sqrt{x^2 + y^2}} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

(f)
$$f(x,y) = \begin{cases} \frac{\log(1+xy)}{|x|+|y|} & \text{if } (x,y) \in B_1((0,0)), \ (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

5. Determine the domain of existence A of the following functions and determine in which points of A they are differentiable. In those points compute the gradient and the Taylor polynomial of order 1.

(a)
$$f: A \subset \mathbb{R}^2 \to \mathbb{R}$$
 where $f(x,y) = 2x^2 \log(xy) + 3$

(b)
$$f: A \subset \mathbb{R}^2 \to \mathbb{R}$$
 where $f(x, y) = \cos(\arctan(x - y))$

(c)
$$f: A \subset \mathbb{R}^2 \to \mathbb{R}$$
 where $f(x, y) = x^4 + 3y \log(1 + x)$

(d)
$$f: A \subset \mathbb{R}^3 \to \mathbb{R}$$
 where $f(x, y, z) = \frac{z(e^{x+y})}{x+y^2}$

6. Determine the domain of existence A of the following functions and determine in which points of A they are differentiable. In those points compute the Jacobian matrix and the Taylor polynomial of order 1.

(a)
$$f: A \subset \mathbb{R}^3 \to \mathbb{R}^2$$
 where $f(x, y, z) = (x + y^3, \sin(x + z))$

(b)
$$f: A \subset \mathbb{R}^2 \to \mathbb{R}^3$$
 where $f(x,y) = \left(x^2/y, 2\cos(x+y), \frac{\arctan(x^3)}{x-y}\right)$

(c)
$$f: A \subset \mathbb{R} \to \mathbb{R}^5$$
 where $f(t) = (t+1, 3\sin(t), e^{2t}, 1-t, \log(t+1))$

(d)
$$f: A \subset \mathbb{R}^3 \to \mathbb{R}^2$$
 where $f(x, y, z) = (z^2xy - z/y, \log(1 + x + y^2))$

(e)
$$f: A \subset \mathbb{R}^4 \to \mathbb{R}$$
 where $f(x_1, x_2, x_3, x_4) = x_1 x_2 - \sin(x_3^2 x_4)$

(f)
$$f: A \subset \mathbb{R}^2 \to \mathbb{R}^2$$
 where $f(x,y) = \left(x^3y, \frac{x+y}{x+4y}\right)$

7. Write the equation of the tangent plane to the graph of f in the point $P_0 = (x_0, y_0, z_0)$, passing through the point P_0 , where f and P_0 are given by

(a)
$$f: A \subset \mathbb{R}^2 \to \mathbb{R}$$
 where $f(x,y) = x^4 + 3y \log(1+x)$ and $P_0 = (0,1,0)$

(b)
$$f: A \subset \mathbb{R}^2 \to \mathbb{R}$$
 where $f(x,y) = xy - \frac{x+y}{x+4y}$ and $P_0 = (1,2,5/3)$

8. Write the equation of the tangent space to the graph of f in the point $P_0 = (x^0, f(x^0))$, passing through the point P_0 , where f and P_0 are given by

- (a) $f: A \subset \mathbb{R}^3 \to \mathbb{R}$ where $f(x_1, x_2, x_3) = \sin(x_2 x_3) + x_1 \cos(x_2)$ and $P_0 = (1, \pi, \pi, -1)$
- (b) $f: A \subset \mathbb{R}^4 \to \mathbb{R}^2$ where

$$f(x_1, x_2, x_3, x_4) = \left(\frac{x_1^2 + x_3}{x_4^3}, x_2 - \frac{x_1}{x_3}\right)$$

and $P_0 = (4, 3, 2, 1, 18, 1)$

(c) $f: A \subset \mathbb{R}^2 \to \mathbb{R}^3$ where

$$f(x_1, x_2) = (\sin(x_1 x_2), x_2 - x_1 x_2^3, x_2/x_1^2)$$

and
$$P_0 = (1, \pi, 0, \pi - \pi^3, \pi)$$

- 9. Compute the Jacobian matrix of the composed function $g \circ f$ where the functions g and f are given by
 - (a) $f: \mathbb{R}^2 \to \mathbb{R}^3$ and $g: \mathbb{R}^3 \to \mathbb{R}^2$ where

$$f(x,y) = (2xy, x^2 + y, \sin(y))$$
 and $g(x,y,z) = (e^{x+y}, z^2x)$

Hint: consider

$$f(x,y) = (u(x,y), v(x,y), w(x,y)) = (2xy, x^2 + y, \sin(y))$$

and g given by $g(u, v, w) = (e^{u+v}, w^2u)$

(b) $f: \mathbb{R}^2 \to \mathbb{R}^4$ and $g: \mathbb{R}^4 \to \mathbb{R}^3$ where

$$f(x,y) = (x+y, x-y, xy, 2)$$
 and
$$g(x_1, x_2, x_3, x_4) = (\cos(x_1^2 x_3), x_4^5 x_2, \sin(x_2 x_3))$$

(c) $f: \mathbb{R} \to \mathbb{R}^3$ and $g: \mathbb{R}^3 \to \mathbb{R}$ where

$$f(t) = (t^3, t^2, t)$$
 and $g(x, y, z) = x^2 + y^4 + \cos(xyz)$

(d) $f: \mathbb{R}^3 \to \mathbb{R}$ and $g: \mathbb{R} \to \mathbb{R}^3$ where

$$f(x,y,z) = x^2 + y^4 + \cos(xyz)$$
 and $g(t) = (t^3, t^2, t)$

10. Let $f: \mathbb{R} \to \mathbb{R}^3$ and $g: \mathbb{R}^3 \to \mathbb{R}$ where

$$f(t) = (\cos(t), \sin(t), \cos^2(t))$$
 and $g(x, y, z) = xy + z^2$.

Compute

$$\frac{d}{dt}(g \circ f)(t)$$

11. Let $f: \mathbb{R}^2 \to \mathbb{R}^3$ and $g: \mathbb{R}^3 \to \mathbb{R}^4$ where $f(x,y) = (x^2y, xy, 2y^2)$ and

$$g(x, y, z) = (g_1(x, y, z), g_2(x, y, z), g_3(x, y, z), g_4(x, y, z)) = (3x^2y, z^3 + \sin(xy), z^4, x^8 + y^9).$$

Compute

$$\frac{\partial}{\partial y}(g_2 \circ f)(x,y)$$

12. Let $f: \mathbb{R}^3 \to \mathbb{R}^3$ and $g: \mathbb{R}^3 \to \mathbb{R}^2$ where $f(x, y, z) = (x^2, z^2 y, y^2 x)$ and $g(x, y, z) = (g_1(x, y, z), g_2(x, y, z)) = (e^{xz}y, y^2).$

Compute

$$\frac{\partial}{\partial z}(g_1 \circ f)(x, y, z)$$

13. Let $f: A \subset \mathbb{R}^N \to \mathbb{R}$ where A is open and connected. Suppose that f is differentiable in any point of A and that, for a constant $a = (a_1, \ldots, a_N) \in \mathbb{R}^N$, we have $\nabla f(x) = a$ for any $x \in A$. Find all possible functions with this property.

(a)
$$f(x,y) = \begin{cases} \frac{xy^2}{\sqrt[4]{x^2 + y^2}} & \text{IF } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

CHECK CONTINUITY

SWITCH TO POLAR COORDINATES

LIM
$$\frac{xy^2}{\sqrt{1+y^2}}$$
 $\frac{1}{\sqrt{1+y^2}}$
 $\int_{-70}^{3} \cos\theta \sin^2\theta = \lim_{y\to 0} \int_{-70}^{5/2} \cos\theta \sin^2\theta = 0$ As Pao

LIM 5 (x,7) DOES NOT DEPENDS ON € IT IS CONTINOUS

OUZ) CHECK DIFFERENTIABILITY

$$\frac{dS}{dx} = \frac{\frac{xy^2}{\sqrt{x^2+y^2}}}{\frac{2\sqrt{x^2+y^2}}{\sqrt{x^2+y^2}} - xy^2(2x(\frac{1}{4}(x^2+y^2)^{-3/4}))} = \frac{y^2}{4\sqrt{x^2+y^2}} - \frac{1}{2}x^2y^2 \frac{1}{(x^2+y^2)^{5/4}}$$

$$\frac{dS}{dy} = \frac{\frac{2yx}{\sqrt{x^2+y^2}} - xy^2(2y(\frac{1}{4}(x^2+y^2)))}{\sqrt{x^2+y^2}} = \frac{\frac{2yx}{\sqrt{x^2+y^2}} - \frac{1}{2}x^2y^3 \frac{1}{(x^2+y^2)^{5/4}}$$

$$\frac{d5}{dx}(0,0) = \lim_{x \to 0} \frac{5(x,0) - 5(0,0)}{x} = \lim_{x \to 0} \frac{0 - 0}{x} = 0$$

$$\frac{df}{dy}(0,0) = \lim_{x \to 0} \frac{f(0,y) - f(0,0)}{y} = \lim_{x \to 0} \frac{0 - 0}{y} = 0$$

3) CHECK THAT THE PARTIAL DERIVATES ARE CONTINUOS

• LIM
$$\frac{df}{dx} = LIM = \frac{g^2 sin^2 \theta}{g^{1/4}} - \frac{1}{2} g^4 cos^2 \theta sin^2 \theta - \frac{1}{2} \frac{g^{3/2} sin^2 \theta}{g^{5/2}} - \frac{1}{2} g^{4/2} cos^2 \theta sin^2 \theta - \frac{1}{2} g^{5/2} cos^2$$

•
$$l\eta = \frac{df}{f + 0} l\eta = \frac{2f^2 \sin \theta \cos \theta}{f^{1/2}} = \frac{1}{2} \frac{f^4 \cos \theta \sin \theta}{f^{1/2}} = \frac{2f^3 \cos \theta \cos \theta}{f^{1/2}} = \frac{2f^2 \cos \theta \sin \theta}{f^{1/2}} = \frac{2f^3 \cos \theta \cos \theta}{f^{1/2}} = \frac{2f^3 \cos \theta}{f^{1/2}} =$$

f is differentiable in IR2

(b)
$$f(x,y) = \begin{cases} \frac{(x-y)^4}{x^2 + y^2} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

61) CHECK CONTINUITY OF S(X,7)

LIM
$$(x,y) \rightarrow (0,0) \qquad \frac{(x-y)^{\frac{4}{3}}}{x^{2}+y^{2}} \qquad \text{SiNCE DEG(N)} \rightarrow \text{DEG(D)} \quad \text{THEN THE FUNCTION}$$

$$15 \quad \text{PROBABCY CONTINOUS}$$

bz) CHECK DIFFERENTIABILITY

$$\frac{dS}{dy} = \frac{4(x-y)^{3}(x^{2}+y^{2}) - 2x(x-y)^{4}}{(x^{2}+y^{2})^{2}} = \frac{4(x-y)^{3}}{x^{2}+y^{2}} - \frac{2x(x-y)^{4}}{(x^{2}+y^{2})^{2}}$$

$$\frac{dS}{dy} = \frac{-4(x-y)^{3}(x^{2}+y^{2}) - 2y(x-y)^{4}}{(x^{2}+y^{2})^{2}} = \frac{-4(x-y)^{3}}{(x^{2}+y^{2})} - \frac{2y(x-y)^{4}}{(x^{2}+y^{2})^{2}}$$

$$\frac{dS}{dy} = \frac{-4(x-y)^{3}(x^{2}+y^{2}) - 2y(x-y)^{4}}{(x^{2}+y^{2})^{2}} = \frac{-4(x-y)^{3}}{(x^{2}+y^{2})} - \frac{2y(x-y)^{4}}{(x^{2}+y^{2})^{2}}$$

$$\frac{dS}{dy} = \frac{-4(x-y)^{3}(x^{2}+y^{2}) - 2y(x-y)^{4}}{(x^{2}+y^{2})^{2}} = \frac{-4(x-y)^{3}}{(x^{2}+y^{2})^{2}} = 0$$

$$\frac{dS}{dy} = \frac{-4(x-y)^{3}(x^{2}+y^{2}) - 2y(x-y)^{4}}{(x^{2}+y^{2})^{2}} = 0$$

63) CHECK THE PARTIAL DERIVATES

METHOD (OW) CHECK ALSO METHOD 6)

1) 6)
$$5(x,y) = 2y + e^{x^2y}$$
 $\frac{y_1}{y_2} = (\sqrt{2}/2, \sqrt{2}/2)$
 $\frac{y_2}{y_3} = (-\sqrt{2}/2, -\sqrt{2}/2)$
 $\frac{df}{dy_3} = (\sqrt{2}/2, \sqrt{2}/2)$
 $\frac{df}{dy_3} = (\sqrt{2}/2, \sqrt{2}/2, -\sqrt{2}/2)$

$$\frac{df}{dy_3} = (\sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2)$$

$$\frac{df}{dy_3} = (\sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2)$$

$$\frac{df}{dy_3} = (\sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2)$$

$$\frac{df}{dy_3} = (\sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2)$$

$$\frac{df}{dy_3} = (\sqrt{2}/2, \sqrt{2}/2, \sqrt{2}/2$$

a)
$$\lambda f + u y$$
 is oiff $\nabla (\lambda f + w y)$

$$\lim_{M \to 0} \frac{f(x^0 + M) - f(x^0) - \frac{L}{L}}{\|M\|} = 0 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\frac{1}{2} = \frac{1}{2} \frac$$

\$ 1) OIFF ($r \times r^{\circ} \Rightarrow 5(\times) = 5(\times r^{\circ}) + < \nabla f(\times r^{\circ}), \times -x^{\circ} > + R_{1}(\times)$ \$\frac{1}{2}\$ IS PIFF $r \times x^{\circ} \Rightarrow q(\times) = q(\times r^{\circ}) + < \nabla g(\times r^{\circ}), \times -x^{\circ} > + R_{1}(\times)$ \$\tau = f(\time r^{\sigma}) + < \nabla f(\time r^{\sigma}) + \nabla g(\time r^{\sigma}) + \nabla g(\time r^{\sigma}) + \nabla g(\time r^{\sigma}) \times \frac{1}{2} \times \fr

4. Study the continuity and the differentiablility of the following functions.

(a)
$$f(x,y) = \begin{cases} \frac{xy^2}{\sqrt[4]{x^2 + y^2}} & \text{IF } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

$$\left| f(f(\cos \theta, f(\sin \theta)) - \phi \right| = \left| \frac{g^3 \cos \theta \sin^2 \theta}{V g} - \phi \right| = \int_0^2 \sqrt{g} \left| \cos \theta \sin \theta \right| \leq g = g(g)$$
Since $g(g) \to 0$ as $g \to 0$ then $g(x,y) \to 0$ is continuous
$$\frac{g(x,y) \to (0,0)}{(x,y) \to (0,0)}$$

DIFFERENTIABILITY

$$\frac{ds}{dx} \frac{x^{2}}{(x^{2}+y^{2})^{3/4}} = \frac{y^{2}(x^{2}+y^{2})^{3/4} - 2x\frac{1}{4}(x^{2}+y^{2})^{-3/4}}{(x^{2}+y^{2})^{3/2}} = \frac{y^{2}}{(x^{2}+y^{2})^{3/2}} + \frac{1}{2}$$

$$\frac{ds}{dy} \frac{xy^{2}}{(x^{2}+y^{2})^{3/4}} = \frac{2xy(x^{2}+y^{2})^{3/4} - xy^{2}(2y(x^{2}+y^{2})^{-3/4})}{(x^{2}+y^{2})^{3/2}} = \frac{2xy(x^{2}+y^{2})^{3/4} - 2xy^{3}(x^{2}+y^{2})^{-3/4}}{(x^{2}+y^{2})^{3/2}} = \frac{2xy}{(x^{2}+y^{2})^{3/4}} - \frac{2xy^{3}}{(x^{2}+y^{2})^{3/4}}$$

$$\frac{2xy}{(x^{2}+y^{2})^{3/4}} - \frac{2xy^{3}}{(x^{2}+y^{2})^{3/4}}$$

(b)
$$f(x,y) = \begin{cases} \frac{(x-y)^4}{x^2 + y^2} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

$$|S(x,y) + (0,0)| = \frac{|S^{\frac{2}{3}}(\cos \theta - \sin \theta)|}{|S(x,y)|^{2}} \le \frac{|S(x,y)|^{2}}{|S(x,y)|^{2}} = \frac{|S(x,y)|^{2}}{|S(x,y)|^{2}}$$

$$f(x,y) = \frac{(x-y)^4}{x^2+y^2}$$

$$\frac{d3}{dx} = \frac{4(x-y)^{3}(x^{2}y^{2}) - (x-y)^{4}2x}{(z_{+}y^{2})^{2}} = \frac{4(x-y)^{3}}{(x^{2}+y^{2})} - \frac{2x(x-y)^{4}}{(x^{2}+y^{2})^{2}}$$

$$\frac{dS}{dy} = \frac{-4(x-y)^{4}(x^{2}+y^{2}) - (x-y)^{4}2y}{(x^{2}+y^{2})^{2}} = \frac{-4(x-y)^{4}}{(x^{2}+y^{2})^{2}} - \frac{2y(x-y)^{4}}{(x^{2}+y^{2})^{2}}$$

$$\frac{1}{\sqrt{x^2+y^2}}$$
IF $(x,y) \neq (0,0)$

$$\frac{1}{\sqrt{x^2+y^2}}$$