

EXERCISE 2.6.2

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Exercise 1 (2.6.2). *Prove that the function $f(z) = \sqrt{|xy|}$ is not differentiable at the origin, even though it satisfies the Cauchy-Riemann equations here.*

Proof. For a complex number $z = x + yi$,

$$f(x + yi) = \sqrt{|xy|}.$$

Define $g(x, y) = (\sqrt{|xy|}, 0)$. When $xy > 0$, $g(x, y) = (\sqrt{xy}, 0)$, when $xy < 0$, $g(x, y) = (\sqrt{-xy}, 0)$, when $xy = 0$, $g(x, y) = (0, 0)$. We now prove that g is not differentiable at the origin. Suppose that g is differentiable at the origin, then $g'(\mathbf{0}) = \mathbf{0}$, this is because when $x = 0$ or $y = 0$, $g(x, y) = 0$. But, when $y = kx$, where $k > 0$ is a constant, then $g(x, y) = g(x, kx) = (\sqrt{k}|x|, 0)$, so when $x \geq 0$, $g(x, kx) = (\sqrt{k}x, 0)$, so at this time,

$$\begin{pmatrix} \frac{\partial g_1}{\partial x} & \frac{\partial g_1}{\partial y} \\ \frac{\partial g_2}{\partial x} & \frac{\partial g_2}{\partial y} \end{pmatrix} = \begin{pmatrix} \sqrt{k} & \frac{1}{\sqrt{k}} \\ 0 & 0 \end{pmatrix}.$$

Which is a contradiction. So g is not differentiable at the origin. So f is not differentiable. \square

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