

1. The function:

$$f(t, u) = u^2 e^{-t^2} \sin(t)$$

is Lipschitz continuous in u on:

$$\mathcal{D} = \{(t, u) : t \in \mathbb{R}, u \in [0, 2]\}$$

if

$$\begin{aligned} \exists L \in \mathbb{R}_+ : |f(t, u) - f(t, u^*)| &\leq L |u - u^*| \\ \left| u^2 e^{-t^2} \sin(t) - u^{*2} e^{-t^2} \sin(t) \right| &\leq L |u - u^*| \\ |u^2 - u^{*2}| \left| e^{-t^2} \sin(t) \right| &\leq L |u - u^*| \\ |u - u^*| |u + u^*| \left| e^{-t^2} \sin(t) \right| &\leq L |u - u^*| \end{aligned}$$

Since $f(t, u)$ is differentiable with respect to u then we can set the Lipschitz constant:

$$\begin{aligned} L &= \max_{(t, u) \in \mathcal{D}} |f_u(t, u)| \\ &= \max_{(t, u) \in \mathcal{D}} \left| 2u e^{-t^2} \sin(t) \right| \\ &\approx 4 * .397 \\ &\approx 1.588 \end{aligned}$$

2. (a) Since $f(u)$ is differentiable at all points $u \in \mathbb{R}$ $f(u)$ is Lipschitz at every point $u \in \mathbb{R}$. With $L \leq 2$.
- (b) Take Dirichlet's 'jagged' discontinuous function which is continuous nowhere and is differentiable nowhere but is nonetheless bounded by 1.