

1.

$$\begin{aligned}\Delta(fg) &= \sum_{i=1}^N \frac{\partial^2(fg)}{\partial x_i^2} \\ &= \sum_{i=1}^N \frac{\partial}{\partial x_i} \left(\frac{\partial f}{\partial x_i} \cdot g + \frac{\partial g}{\partial x_i} \cdot f \right) \\ &= \sum_{i=1}^N \frac{\partial}{\partial x_i} \left(\frac{\partial f}{\partial x_i} \cdot g \right) + \frac{\partial}{\partial x_i} \left(\frac{\partial g}{\partial x_i} \cdot f \right) \\ &= \sum_{i=1}^N \frac{\partial}{\partial x_i} \frac{\partial f}{\partial x_i} \cdot g + \frac{\partial f}{\partial x_i} \cdot \frac{\partial g}{\partial x_i} + \frac{\partial}{\partial x_i} \frac{\partial g}{\partial x_i} \cdot f + \frac{\partial g}{\partial x_i} \cdot \frac{\partial f}{\partial x_i} \\ &= \Delta f \cdot g + 2(\nabla f)(\nabla g) + f \cdot \Delta g\end{aligned}$$

2.

$$\nabla f \times \nabla g = \left(\frac{\partial f}{\partial x_2} \frac{\partial g}{\partial x_3} - \frac{\partial f}{\partial x_3} \frac{\partial g}{\partial x_2}, \frac{\partial f}{\partial x_3} \frac{\partial g}{\partial x_1} - \frac{\partial f}{\partial x_1} \frac{\partial g}{\partial x_3}, \frac{\partial f}{\partial x_1} \frac{\partial g}{\partial x_2} - \frac{\partial f}{\partial x_2} \frac{\partial g}{\partial x_1} \right)$$

Hence,

$$\begin{aligned} \operatorname{div}(\nabla f \times \nabla g) &= \frac{\partial}{\partial x_1} \left(\frac{\partial f}{\partial x_2} \frac{\partial g}{\partial x_3} - \frac{\partial f}{\partial x_3} \frac{\partial g}{\partial x_2} \right) \\ &\quad + \frac{\partial}{\partial x_2} \left(\frac{\partial f}{\partial x_3} \frac{\partial g}{\partial x_1} - \frac{\partial f}{\partial x_1} \frac{\partial g}{\partial x_3} \right) \\ &\quad + \frac{\partial}{\partial x_3} \left(\frac{\partial f}{\partial x_1} \frac{\partial g}{\partial x_2} - \frac{\partial f}{\partial x_2} \frac{\partial g}{\partial x_1} \right) \\ &= \frac{\partial^2 f}{\partial x_1 x_2} \frac{\partial g}{\partial x_3} + \frac{\partial f}{\partial x_2} \frac{\partial^2 g}{\partial x_1 x_3} - \frac{\partial^2 f}{\partial x_1 x_3} \frac{\partial g}{\partial x_2} - \frac{\partial f}{\partial x_3} \frac{\partial^2 g}{\partial x_1 x_2} \\ &\quad + \frac{\partial^2 f}{\partial x_2 x_3} \frac{\partial g}{\partial x_1} + \frac{\partial f}{\partial x_3} \frac{\partial^2 g}{\partial x_2 x_1} - \frac{\partial^2 f}{\partial x_2 x_1} \frac{\partial g}{\partial x_3} - \frac{\partial f}{\partial x_1} \frac{\partial^2 g}{\partial x_2 x_3} \\ &\quad + \frac{\partial^2 f}{\partial x_3 x_1} \frac{\partial g}{\partial x_2} + \frac{\partial f}{\partial x_1} \frac{\partial^2 g}{\partial x_3 x_2} - \frac{\partial^2 f}{\partial x_3 x_2} \frac{\partial g}{\partial x_1} - \frac{\partial f}{\partial x_2} \frac{\partial^2 g}{\partial x_3 x_1} \\ &= 0 \end{aligned}$$

as f and g are twice continuously partially differentiable hence

$$\forall i, j \in \{1, 2, 3\} : \frac{\partial^2 f}{\partial x_i x_j} = \frac{\partial^2 f}{\partial x_j x_i} \text{ and } \frac{\partial^2 g}{\partial x_i x_j} = \frac{\partial^2 g}{\partial x_j x_i}$$

3.

$$\begin{aligned}\frac{\partial^2 f}{\partial x^2} &= \frac{\partial}{\partial x} \left(\frac{-x}{(x^2 + y^2 + z^2)^{3/2}} \right) \\ &= \frac{-1 \cdot (x^2 + y^2 + z^2)^{3/2} - (-x) \cdot \frac{3}{2} \cdot (x^2 + y^2 + z^2)^{1/2} \cdot 2x}{(x^2 + y^2 + z^2)^3} \\ &= \frac{2x^2 - y^2 - z^2}{(x^2 + y^2 + z^2)^{5/2}}\end{aligned}$$

Similarly,

$$\begin{aligned}\frac{\partial^2 f}{\partial y^2} &= \frac{2y^2 - x^2 - z^2}{(x^2 + y^2 + z^2)^{5/2}} \\ \frac{\partial^2 f}{\partial z^2} &= \frac{2z^2 - x^2 - y^2}{(x^2 + y^2 + z^2)^{5/2}}\end{aligned}$$

Hence,

$$\Delta f = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} = 0$$

4.

$$\begin{aligned}
\frac{\partial f}{\partial x_i} &= \frac{1}{t^{\frac{N}{2}}} \exp\left(-\frac{\|x\|^2}{4t}\right) \cdot \left(\frac{-2x_i}{4t}\right) \\
\frac{\partial^2 f}{\partial x_i^2} &= \frac{1}{t^{\frac{N}{2}}} \exp\left(-\frac{\|x\|^2}{4t}\right) \cdot \frac{4x_i^2}{16t^2} + \frac{1}{t^{\frac{N}{2}}} \exp\left(-\frac{\|x\|^2}{4t}\right) \cdot \left(\frac{-2}{4t}\right) = \frac{1}{t^{\frac{N}{2}}} \exp\left(-\frac{\|x\|^2}{4t}\right) \left(\frac{4x_i^2 - 8t}{16t^2}\right) \\
\frac{\partial f}{\partial t} &= -\frac{N}{2} \frac{1}{t^{\frac{N}{2}+1}} \exp\left(-\frac{\|x\|^2}{4t}\right) + \frac{1}{t^{\frac{N}{2}}} \exp\left(-\frac{\|x\|^2}{4t}\right) \left(\frac{\|x\|^2}{4t^2}\right) \\
\Delta f &= \sum_{i=1}^N \frac{\partial f}{\partial x_i} = \sum_{i=1}^N \frac{1}{t^{\frac{N}{2}}} \exp\left(-\frac{\|x\|^2}{4t}\right) \left(\frac{4x_i^2 - 8t}{16t^2}\right) \\
&= \sum_{i=1}^N \frac{1}{t^{\frac{N}{2}}} \exp\left(-\frac{\|x\|^2}{4t}\right) \left(\frac{x_i^2}{4t^2}\right) + \sum_{i=1}^N \frac{1}{t^{\frac{N}{2}}} \exp\left(-\frac{\|x\|^2}{4t}\right) \left(\frac{-8t}{16t^2}\right) \\
&= -\frac{N}{2} \frac{1}{t^{\frac{N}{2}+1}} \exp\left(-\frac{\|x\|^2}{4t}\right) + \frac{1}{t^{\frac{N}{2}}} \exp\left(-\frac{\|x\|^2}{4t}\right) \left(\frac{\|x\|^2}{4t^2}\right) \\
&= \frac{\partial f}{\partial t}
\end{aligned}$$

5.

Since

$$F(x, t) = f(x \cdot v - wt)$$

We have that $\forall i \in \{1, 2, \dots, N\}$:

$$\begin{aligned}\frac{\partial F}{\partial x_i}(x, t) &= v_i f'(x \cdot v - wt) \\ \implies \frac{\partial^2 F}{\partial x_i^2}(x, t) &= v_i^2 f''(x \cdot v - wt) \\ \implies (\Delta F)(x, t) &= \sum_{i=1}^N \frac{\partial^2 F}{\partial x_i^2} = f''(x \cdot v - wt) \sum_{i=1}^N v_i^2 = \|v\|^2 f''(x \cdot v - wt)\end{aligned}$$

We also have that

$$\frac{\partial^2 F}{\partial t^2}(x, t) = w^2 f''(x \cdot v - wt) = c^2 \|v\|^2 f''(x \cdot v - wt)$$

Therefore,

$$\frac{1}{c^2} \frac{\partial^2 F}{\partial t^2}(x, t) = (\Delta F)(x, t)$$

6.

$\forall (x, y) \neq (0, 0) \in \mathbb{R}^2$, f is twice partially differentiable at (x, y) with

$$\begin{aligned}\frac{\partial^2 f}{\partial x^2}(x, y) &= \frac{-4y^3x(x^2 - 3y^2)}{(x^2 + y^2)^3} \\ \frac{\partial^2 f}{\partial y^2}(x, y) &= \frac{4x^3y(y^2 - 3x^2)}{(x^2 + y^2)^3} \\ \frac{\partial^2 f}{\partial x \partial y}(x, y) &= \frac{x^6 + 9y^2x^4 - 9y^4x^2 - y^6}{(x^2 + y^2)^3} \\ \frac{\partial^2 f}{\partial y \partial x}(x, y) &= -\frac{y^6 + 9x^2y^4 - 9x^4y^2 - x^6}{(y^2 + x^2)^3}\end{aligned}$$

At $(0, 0)$:

$$\frac{\partial^2 f}{\partial x \partial y}(0, 0) = \left(\frac{\partial}{\partial x} \left(\frac{-x(y^4 + 4x^4y^2 - x^4)}{(y^2 + x^2)^2} \right) \right) (0, 0) = \lim_{\substack{h \rightarrow 0 \\ h \neq 0}} \frac{\frac{-h(0^4 + 4h^4 \cdot 0^2 - h^4)}{(0^2 + h^2)^2} - 0}{h} = 1$$

$$\frac{\partial^2 f}{\partial y \partial x}(0, 0) = \left(\frac{\partial}{\partial y} \left(\frac{y(x^4 + 4y^4x^2 - y^4)}{(x^2 + y^2)^2} \right) \right) (0, 0) = \lim_{\substack{h \rightarrow 0 \\ h \neq 0}} \frac{\frac{h(0^4 + 4h^4 \cdot 0^2 - h^4)}{(0^2 + h^2)^2} - 0}{h} = -1$$

$$\frac{\partial^2 f}{\partial y^2}(0, 0) = \left(\frac{\partial}{\partial y} \left(\frac{-x(y^4 + 4x^4y^2 - x^4)}{(y^2 + x^2)^2} \right) \right) (0, 0) = \lim_{\substack{h \rightarrow 0 \\ h \neq 0}} \frac{0 - 0}{h} = 0$$

$$\frac{\partial^2 f}{\partial y^2}(0, 0) = \left(\frac{\partial}{\partial y} \left(\frac{-x(y^4 + 4x^4y^2 - x^4)}{(y^2 + x^2)^2} \right) \right) (0, 0) = \lim_{\substack{h \rightarrow 0 \\ h \neq 0}} \frac{0 - 0}{h} = 0$$

Hence, it is twice differentiable everywhere but $\frac{\partial^2 f}{\partial y \partial x} \neq \frac{\partial^2 f}{\partial x \partial y}$.

We have that $\forall (x, y) \neq (0, 0)$

$$-1 = \frac{-x^2 - y^2}{x^2 + y^2} \leq \frac{x^2 - y^2}{x^2 + y^2} \leq \frac{x^2 + y^2}{x^2 + y^2} = 1$$

Therefore, if $xy \geq 0$, $-xy \leq xy \frac{x^2 - y^2}{x^2 + y^2} \leq xy$ and

$$-xy \leq xy \frac{x^2 - y^2}{x^2 + y^2} \leq xy \text{ if } xy < 0.$$

We have that $\lim_{(x,y) \rightarrow (0,0)} xy = 0 = \lim_{(x,y) \rightarrow (0,0)} -xy$.

Hence, $\lim_{(x,y) \rightarrow (0,0)} xy \frac{x^2 - y^2}{x^2 + y^2} = 0$ which means that f is continuous at $(0, 0)$