

1.

$$J_f(r, \theta, \phi) = \begin{bmatrix} \sin \theta \cos \phi & r \cos \theta \cos \phi & -r \sin \theta \sin \phi \\ \sin \theta \sin \phi & r \cos \theta \sin \phi & r \cos \theta \cos \phi \\ \cos \theta & -r \sin \theta & 0 \end{bmatrix}$$

and

$$J_g(r, \theta, z) = \begin{bmatrix} \cos \theta & -r \sin \theta & 0 \\ \sin \theta & r \cos \theta & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

2.

Proof. Using the fact that the matrix $X(N \times N)$ is invertible if and only if its determinant is 0. Let each entries of the matrix be the entries of the function

$$g : \mathbb{R}^{N \times N} \rightarrow \mathbb{R}, \quad X \rightarrow \det(X)$$

Since $\det(X) = \sum_{\sigma} \text{sgn}(\sigma) \prod_{i=1}^n x_{\sigma i, i}$, which is a polynomial of the matrix's coordinate. Hence g is continuous. Since $\mathbb{R} \setminus \{0\}$ is open, there is an open set $V \in \mathbb{R}^{N \times N}$ such that $f(V) = \mathbb{R} \setminus \{0\}$. That set V is the set of all invertible matrices.

By Cramer's rule, $X^{-1} = \frac{1}{\det(X)} \text{adj}(X)$. The function g is continuous, and the function h that maps the matrix X to its adjugate matrix is also continuous. Therefore,

$$f = h \cdot \frac{1}{g} : U \rightarrow M_N(\mathbb{R}), \quad X \rightarrow X^{-1} = \frac{1}{\det(X)} \text{adj}(X)$$

is continuous

We have as $H \rightarrow 0$, $-HX_0^{-1} \rightarrow 0$, and hence

$$\begin{aligned} f(X_0 + H) &= (X_0 + H)^{-1} \\ &= ((I + HX_0^{-1})X_0)^{-1} \\ &= X_0^{-1}(I + HX_0^{-1})^{-1} \\ &= X_0^{-1} \left(I - HX_0^{-1} + \sum_{i=2}^{\infty} (-HX_0^{-1})^i \right) \\ &= f(X_0) - X_0^{-1}HX_0^{-1} + X_0^{-1} \sum_{i=2}^{\infty} (-HX_0^{-1})^i \end{aligned}$$

Therefore, define

$$T : M_N(\mathbb{R}) \rightarrow M_N(\mathbb{R}), \quad X \rightarrow -X_0^{-1}HX_0^{-1}$$

so that as $H \rightarrow 0$

$$\frac{\|f(X_0 + H) - f(X_0) - T(H)\|}{\|H\|} = \frac{\|X_0^{-1} \sum_{i=2}^{\infty} (-HX_0^{-1})^i\|}{\|H\|} \rightarrow 0$$

which proves that f is (totally) differentiable and that $Df(X_0)X = -X_0^{-1}HX_0^{-1}$

□

3.

$$\begin{aligned}\frac{\partial(f \circ p)}{\partial r}(r, \theta) &= \frac{\partial f}{\partial r}(p(r, \theta)) \cdot \frac{\partial p}{\partial r}(r, \theta) \\ &= \left(\frac{\partial f}{\partial r} \circ p \right)(r, \theta) \cdot (\cos \theta, \sin \theta)\end{aligned}$$

$$\begin{aligned}\frac{\partial^2(f \circ p)}{\partial r^2}(r, \theta) &= \frac{\partial}{\partial r} \left(\left(\frac{\partial f}{\partial r} \circ p \right)(r, \theta) \cdot (\cos \theta, \sin \theta) \right) \\ &= \left(\frac{\partial^2 f}{\partial r^2} \circ p \right)(r, \theta) \cdot \frac{\partial p}{\partial r}(r, \theta) \cdot (\cos \theta, \sin \theta) \\ &= \left(\frac{\partial^2 f}{\partial r^2} \circ p \right)(r, \theta) \cdot (\cos^2 \theta + \sin^2 \theta) \\ &= \left(\frac{\partial^2 f}{\partial r^2} \circ p \right)(r, \theta)\end{aligned}$$

$$\begin{aligned}\frac{\partial^2(f \circ p)}{\partial \theta^2} &= \frac{\partial}{\partial \theta} \left(\frac{\partial f}{\partial \theta}(p(r, \theta)) \cdot \frac{\partial p}{\partial \theta}(r, \theta) \right) \\ &= \frac{\partial}{\partial \theta} \left(\left(\frac{\partial f}{\partial \theta} \circ p \right)(r, \theta) \cdot (-r \sin \theta, r \cos \theta) \right) \\ &= \left(\frac{\partial^2}{\partial \theta^2} \circ p \right)(r, \theta) \cdot \frac{\partial p}{\partial \theta}(r, \theta) \cdot (-r \sin \theta, r \cos \theta) + \left(\frac{\partial f}{\partial \theta} \circ p \right)(r, \theta) \cdot (-r \cos \theta, -r \sin \theta) \\ &= \left(\frac{\partial^2 f}{\partial \theta^2} \circ p \right)(r, \theta) \cdot (-r \sin \theta, r \cos \theta) \cdot (-r \sin \theta, r \cos \theta) - r \cdot \left(\frac{\partial f}{\partial \theta} \circ p \right)(r, \theta) \cdot (\cos \theta, \sin \theta) \\ &= \left(\frac{\partial^2 f}{\partial \theta^2} \circ p \right)(r, \theta) \cdot r^2 - r \frac{\partial(f \circ p)}{\partial r}\end{aligned}$$

Therefore,

$$\frac{\partial^2(f \circ p)}{\partial r^2} + \frac{1}{r} \frac{\partial(f \circ p)}{\partial r} + \frac{1}{r^2} \frac{\partial^2(f \circ p)}{\partial \theta^2} = \frac{\partial^2 f}{\partial r^2} \circ p + \frac{\partial^2 f}{\partial \theta^2} \circ p = (\Delta f) \circ p$$

4.

We have that

$$\left| \frac{xy^3}{x^2 + y^4} \right| = \frac{|x^2y| \cdot |y|}{x^2 + y^4} \leq \frac{\frac{x^2+y^4}{2} \cdot |y|}{x^2 + y^4} = \frac{|y|}{2}$$

Therefore, $\forall \epsilon > 0 : \forall (x, y) \in B_\epsilon(x, y) : |f(x, y)| \leq \frac{|y|}{2} < \frac{\epsilon}{2} < \epsilon$. Hence, f is continuous at $(0,0)$.

$\forall v = (v_1, v_2) \in \mathbb{R}^2 : \|v\| = 1 :$

$$\begin{aligned} D_v f(0, 0) &= \lim_{\substack{h \rightarrow 0 \\ h \neq 0}} \frac{f((0, 0) + hv) - f(0, 0)}{h} \\ &= \lim_{\substack{h \rightarrow 0 \\ h \neq 0}} \frac{hv_1 \cdot h^3 v_2^3}{h \cdot (h^2 v_1^2 + h^4 v_2^4)} \\ &= \lim_{\substack{h \rightarrow 0 \\ h \neq 0}} \frac{v_1 v_2^3}{\frac{v_1^2}{h} + h v_2^4} \\ &= 0 \end{aligned}$$

Therefore, $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = 0$. Which means that if f is totally differentiable,

$T = (0, 0)$ is the jacobian matrix.

Consider the function

$$g : \mathbb{R} \rightarrow \mathbb{R}, \quad t \rightarrow f(t^2, t)$$

$g(t^2, t) = \frac{t}{2}$, hence $g'(0) = g'(t) = \frac{1}{2}$. But given the function

$$h : \mathbb{R} \rightarrow \mathbb{R}^2, \quad t \rightarrow (t^2, t)$$

We have $f \circ h = g$ but $D(f \circ h)(0) = Df(h(0))Dh(0) = T \cdot Dh(0) = 0 \neq \frac{1}{2}$
Therefore, f is not totally differentiable at $(0,0)$.

5.

U is open and convex, U also contains 0. Hence, $\{tx : t \in [0, 1]\} \subset U$. By Taylor's theorem, there is $\theta \in [0, 1]$ such that

$$\begin{aligned} f(x) &= \sum_{|\alpha| \leq n} \frac{1}{\alpha!} \frac{\partial^\alpha f}{\partial x^\alpha}(0) x^\alpha + \sum_{|\alpha|=n+1} \frac{1}{\alpha!} \underbrace{\frac{\partial^\alpha f}{\partial x^\alpha}}_0(0 + \theta x) \\ &= \sum_{|\alpha| \leq n} \frac{1}{\alpha!} \frac{\partial^\alpha f}{\partial x^\alpha}(0) x^\alpha \end{aligned}$$

Hence, for $|a| \leq n$, there is

$$c_\alpha = \frac{1}{\alpha!} \frac{\partial^\alpha f}{\partial x^\alpha}(0)$$

that satisfies

$$f(x) = \sum_{|a| \leq n} c_\alpha x^\alpha$$

6.

f is differentiable such that $\Delta f = 0$, hence f is totally differentiable and $\forall v : D_v f = 0$. If C is convex, then $\forall x, y \in C$, there exists a continuous function

$$g : [0, 1] \rightarrow C, \quad t \rightarrow tx + (1 - t)y$$

Let $h = f \circ g$. Then $\forall t \in [0, 1]$:

$$\begin{aligned} h'(t) &= Dh(t) \\ &= D(f \circ g)(t) \\ &= Df(g(t))Dg(t) \\ &= (x - y) \sum_{j=1}^N \frac{\partial f}{\partial x_j}(tx + (1 - t)y) \\ &= 0 \end{aligned}$$

Hence, h is constant and that $y = h(0) = h(1) = x$.

Since x, y are arbitrary, f is also constant.

For general C , if f is not constant then $\exists x, y \in C : f(x) \neq f(y)$. Consider the set

$$U := \{z \in C : f(z) = f(x)\}$$

$$V := \{z \in C : f(z) \neq f(x)\}$$

It is obvious that $x \in U \cap C$ and $y \in V \cap C$, hence

$$U \cap C \neq \emptyset \neq V \cap C$$

Straight from the definition of U and V , we also have that

$$(U \cap C) \cap (V \cap C) = \emptyset$$

$$(U \cap C) \cup (V \cap C) = C$$

We also have that if $z \in U$, then $\exists \epsilon > 0 : B_\epsilon(z) \in C$ as C is open. $B_\epsilon(z)$ is convex hence $\forall z' \in B_\epsilon(z) : f(z') = f(z) = f(x)$ which means that $B_\epsilon(z) \in U$ and hence U is open.

If $z \in V$, then similarly, $\exists \epsilon > 0 : B_\epsilon(z) \in C$ as C is open. $B_\epsilon(z)$ is convex hence $\forall z' \in B_\epsilon(z) : f(z') = f(z) \neq f(x)$ which means that $B_\epsilon(z) \in V$ and hence V is open.

Hence, $\{U, V\}$ is a disconnection for C , therefore f is constant.