

# Vector Calculus

## 1 Euclidean space

We define the euclidean space in  $\mathbb{R}^N, N \geq 1$  using cartesian coordinates.  
Any element  $x \in \mathbb{R}^N$ ,  $x = (x_1, x_2, \dots, x_N)$ ,  $x \in \mathbb{R}$

### Standard basis

$$e_1 = (1, 0, \dots, 0), \dots, e_N = (0, 0, \dots, 1)$$

$$\text{Then, } x = \sum_{j=1}^N x_j \cdot e_j$$

In particular,  $B_{\mathbb{R}^3} = \{i, j, k\}$ , the canonical basis.

### Properties

- Addition:  $(x_1, \dots, x_N) + (y_1, \dots, y_N) = (x_1 + y_1, \dots, x_N + y_N)$
- Multiplication by a scalar  $\lambda \in \mathbb{R}$ :  $\lambda x = \lambda(x_1, \dots, x_N) = (\lambda x_1, \dots, \lambda x_N)$
- Associative:  $\lambda, \mu \in \mathbb{R}, (\lambda\mu)x = \lambda(\mu x)$
- Additive Identity: There exists a vector  $\bar{0} = (0, \dots, 0)$  such that  $x + \bar{0} = x$
- Additive Inverse:  $\forall x = (x_1, \dots, x_N), \exists \bar{x} = (-x_1, \dots, -x_N)$  such that  $x + \bar{x} = \bar{0}$
- Distributive Property (over vector addition):

$$\lambda((x_1, \dots, x_N) + (y_1, \dots, y_N)) = \lambda(x_1, \dots, x_N) + \lambda(y_1, \dots, y_N)$$

- Distributive Property (over scalar addition):

$$(\lambda + \mu)(x_1, \dots, x_N) = \lambda(x_1, \dots, x_N) + \mu(x_1, \dots, x_N)$$

- Scalar Multiplication Identity:  $1 \cdot (x_1, \dots, x_N) = (x_1, \dots, x_N)$
- Zero Scalar Multiplication:  $0 \cdot (x_1, \dots, x_N) = (0, \dots, 0)$

### Norm

The euclidean space in  $\mathbb{R}^N$  is a normal space with an associated norm function.

$$\|\cdot\| : \mathbb{R}^N \rightarrow \mathbb{R}_+ \cup \{0\}$$

$$x = (x_1, \dots, x_N) \rightarrow \|x\| = \sqrt{x_1^2 + \dots + x_N^2}$$

## Properties

The norm satisfies the following properties:

- (a)  $\forall x \in \mathbb{R}^N$ 
  - $\|x\| > 0 \iff x \neq 0$
  - $\|x\| = 0 \iff x = 0$
- (b)  $\|\lambda x\| = |\lambda| \|x\|$
- (c)  $\|x + y\| \leq \|x\| + \|y\| \quad \forall x, y \in \mathbb{R}^N$ 
  - Triangular inequality.

## Remark: Distance

We can define the distance between two elements in  $\mathbb{R}^N$  as

$$\begin{aligned} \text{dist}(x, y) &= \|x - y\| = \|y - x\| \\ \text{dist}(\cdot, \cdot) &: \mathbb{R}^N \times \mathbb{R}^N \rightarrow \mathbb{R} \end{aligned}$$

- $\text{dist}(x, y) = \|x - y\| > 0$  if  $x \neq y$ , and  $\text{dist}(x, y) = 0$  if  $x = y$
- $\text{dist}(x, y) = \|x - y\| = \|-(y - x)\| = \|-1\| \cdot \|y - x\| = \text{dist}(y, x)$
- $\text{dist}(x, y) = \|x - y\| = \|x - z + z - y\| \leq \|x - z\| + \|z - y\| = \text{dist}(x, z) + \text{dist}(z, y)$

## Remark

For  $\mathbb{R}$  such a distance is the absolute value,  $|\cdot| : \mathbb{R} \rightarrow \mathbb{R}$

## 2 Inner or scalar product

Let  $x, y$  be two vectors in  $\mathbb{R}^N$ , then

$$\begin{aligned} x \cdot y &= x_1 y_1 + \cdots + x_N y_N \\ x \cdot y &= \langle x, y \rangle = (x, y) \end{aligned}$$

### 2.1 Properties

The inner product satisfies the following properties:

- $\forall x \in \mathbb{R}^N \quad \langle x, x \rangle \geq 0$   
 $\langle x, x \rangle = 0$  if  $x = 0$
- Symmetric:  $\langle x, y \rangle = \langle y, x \rangle$
- Bilinear:  $\langle \lambda x + \mu y, z \rangle = \lambda \langle x, z \rangle + \mu \langle y, z \rangle$

### 2.2 Cauchy-Schwartz inequality

$$|x \cdot y| \leq \|x\| \|y\|$$

**Proof** If  $y = \lambda x$ ,  $|\langle x, \lambda y \rangle| = |\lambda| \|x\|^2 = \|x\| |\lambda| \|x\| = \|x\| \|y\|$

If  $y \neq \lambda x$  ( $x$  and  $y$  are linearly independent).

Assume  $z = \lambda x + y$

$$0 \leq \langle z, z \rangle = \langle \lambda x + y, \lambda x + y \rangle = \langle \lambda x, \lambda x \rangle + \langle \lambda x, y \rangle + \langle y, \lambda x \rangle + \langle y, y \rangle$$

$$\text{Since } \|x\|^2 > 0, \quad = \lambda^2 \|x\|^2 + 2\lambda \langle x, y \rangle + \|y\|^2$$

If we represent it as a parabola in function of  $\lambda$ , it has no roots.

$$\lambda = \frac{-2\langle x, y \rangle \pm \sqrt{4(\langle x, y \rangle)^2 - 4\|x\|^2\|y\|^2}}{2\|x\|^2}$$

So the discriminant  $\leq 0$

$$4(\langle x, y \rangle)^2 - 4\|x\|^2\|y\|^2 \leq 0$$

$$\implies |\langle x, y \rangle| \leq \|x\| \|y\|$$

## 2.3 Theorem

$$\langle x, y \rangle = \|x\| \|y\| \cos \varphi$$

Writing  $x$  and  $y$  in polar coordinates:

$$x_1 = \|x\| \cos \alpha, \quad x_2 = \|x\| \sin \alpha$$

$$y_1 = \|y\| \cos \beta, \quad y_2 = \|y\| \sin \beta$$

$$\langle x, y \rangle = x_1 y_1 + x_2 y_2 = \|x\| \cos \alpha \|y\| \cos \beta + \|x\| \sin \alpha \|y\| \sin \beta$$

$$= \|x\| \|y\| (\cos \alpha \cos \beta + \sin \alpha \sin \beta)$$

$$= \|x\| \|y\| \cos(\alpha - \beta) = \|x\| \|y\| \cos \varphi$$

## Remark

$$\cos \varphi = \frac{\langle x, y \rangle}{\|x\| \|y\|}$$

$$\text{Then } x \perp y \iff \langle x, y \rangle = 0$$

## Examples:

- $C((a, b)) \cong$  continuous functions in  $(a, b)$

$$f, g \in C((a, b)), \quad \text{then } \langle f, g \rangle = \int_a^b f(t)g(t) dt$$

We can add some weights:

$$\langle f, g \rangle = \int_a^b w(t) f(t) g(t) dt$$

An example:

$$\langle f, g \rangle = \int_a^b e^{-t} f(t) g(t) dt$$

- We might have an orthogonal family (with infinite elements) of functions.

$$\{\cos nx, \sin nx\}_{n \in \mathbb{Z}} \quad \text{in } [0, 2\pi]$$

$$\|\cos nx\|^2 = \int_0^{2\pi} \cos^2 nx \, dx$$

$$\int_0^{2\pi} \cos nx \sin nx \, dx = \int_0^{2\pi} \cos nx \cos mx \, dx = 0 \quad \text{for } n \neq m$$

### 3 Vector Product (Only in $\mathbb{R}^3$ )

Take  $x, y \in \mathbb{R}^3$

$$\begin{aligned} x \times y &= \begin{vmatrix} i & j & k \\ x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \end{vmatrix} \\ &= \begin{vmatrix} x_2 & x_3 \\ y_2 & y_3 \end{vmatrix} i - \begin{vmatrix} x_1 & x_3 \\ y_1 & y_3 \end{vmatrix} j + \begin{vmatrix} x_1 & x_2 \\ y_1 & y_2 \end{vmatrix} k \end{aligned}$$

Recall:

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

#### 3.1 Triple product and properties

We take the triple product

$$\begin{aligned} a \cdot (b \times c) &= (a_1, a_2, a_3) \cdot \begin{vmatrix} b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} \\ &= a_1 \begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} - a_2 \begin{vmatrix} b_1 & b_3 \\ c_1 & c_3 \end{vmatrix} + a_3 \begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix} \\ &= \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} \end{aligned}$$

If  $u \in \text{span}\{b, c\}$  then  $a \cdot (b \times c) = 0$  and  $a, b, c$  are coplanar if  $a \cdot (b \times c) = 0$

#### 3.2 Geometric Interpretation

- The magnitude of  $x \times y$  represents the area of the parallelogram formed by  $x$  and  $y$ .
- The direction of  $x \times y$  is perpendicular to the plane spanned by  $x$  and  $y$ , following the right-hand rule.
- The cross product satisfies:  $x \times y = -(y \times x)$ .

## 4 Topology of $\mathbb{R}^n$

Definition of open spaces: we define an open ball in  $\mathbb{R}^n$  centered at  $x_0$  and of radius  $R$ .

$$\text{Denoted by } B_R(x_0) = \{x \in \mathbb{R}^n : \text{dist}(x, x_0) < R\}$$

This set includes all points in  $\mathbb{R}^n$  whose distance from  $x_0$  is less than  $R$ . Open sets are the building blocks of topological spaces, and they help define concepts such as convergence, continuity, and compactness.

### 4.1 Open set

A set  $A \subset \mathbb{R}^n$  is open if  $\forall x \in A, \exists R > 0$  such that  $B_R(x) \subset A$ .

For example:

$$(x, y) \in \mathbb{R}^2, \quad A = \{(x, y) \in \mathbb{R}^2 : \sqrt{x^2 + y^2} < 3\}$$

### 4.2 Closed set

A set  $A \subset \mathbb{R}^n$  is closed if its complement is open.

$$A \subset \mathbb{R}^n \text{ is closed if } \mathbb{R}^n \setminus A \text{ is open.}$$

### 4.3 Boundary of a set

The boundary of a set  $A \subset \mathbb{R}^n$  denoted by  $\partial A$ :

$$\partial A = \{x \in \mathbb{R}^n : \forall R > 0, \quad B_R(x) \cap A \neq \emptyset \text{ and } B_R(x) \cap (\mathbb{R}^n \setminus A) \neq \emptyset\}$$

Following the previous example, the boundary of  $A$  is the circle of radius 3 centered at the origin:

$$\partial A = \{(x, y) \in \mathbb{R}^2 : \sqrt{x^2 + y^2} = 3\}$$

#### Remark

A set  $A \subset \mathbb{R}^n$  is closed if and only if it contains its boundary.

#### Example:

$$D = \{(x, y) \in \mathbb{R}^2 : \sqrt{x^2 + y^2} < 1 \text{ and } x > 0\}$$

$$D^C = \{(x, y) \in \mathbb{R}^2 : \sqrt{x^2 + y^2} \geq 1 \text{ or } x \leq 0\}$$

$$\partial D = \{(x, y) \in \mathbb{R}^2 : \sqrt{x^2 + y^2} = 1 \text{ and } x > 0\}$$

$D$  is open,  $D^C$  is closed, and  $\partial D$  is the semicircle of radius 1 centered at the origin.

#### Example:

$$S = \{x = 1 \text{ and } 1 < y \leq 2\}$$

$$S^C = \{x \neq 1 \text{ or } y \leq 1 \text{ or } y > 2\}$$

$$\partial S = \{x = 1 \text{ and } y = 1 \text{ or } y = 2\}$$

$S$  is neither open nor closed, as  $S^C$ , and  $\partial S$  is the line segment from  $(1, 1)$  to  $(1, 2)$ .

## 4.4 Compact set

A set  $A \subset \mathbb{R}^n$  is compact if and only if it is closed and bounded.

**Example:**

$$A = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 = 4\}$$

$A = \partial A$  so  $A$  is closed.  $A$  is also bounded, as all points in  $A$  are contained within the circle of radius 2 centered at the origin.

$\implies A$  is compact.

**Example: (Exercise 11a)**

$$A = xy - \text{plane in } \mathbb{R}^3 = \{(x, y, 0) \in \mathbb{R}^3\}$$

This set is closed, and  $B_R(x, R) \cap A = \emptyset$  and  $B_R(x, R) \cap (\mathbb{R}^3 \setminus A) = \emptyset$ .  
Therefore,  $A$  is not compact.

**Example: (Exercise 11b)**

$$A = \{(x, y) \in \mathbb{R}^2 : xy \neq 0\}$$

For any point  $(x, y) \in A$ , we can find an open ball  $B_R(x, R) \subset B$  that does not intersect the  $x$  or  $y$  axes.

$$R = \min\{x, y\}$$

## 4.5 Ball in $\mathbb{R}^n$

For a ball at any part of radius  $r$  in  $\mathbb{R}^n$ :

$$(x_1 - a_1)^2 + \cdots + (x_n - a_n)^2 < r^2$$

$$\text{dist}(x - a) = \|x - a\| = r$$

**Example: (Exercise 1a)**

Sphere centered at  $(0, 1, -1)$  with  $r = 4$

$$(x - 0)^2 + (y - 1)^2 + (z + 1)^2 = 16$$

Intersection with the  $x, y, z$ -planes:

$$\text{If } z = -1, \quad x^2 + (y - 1)^2 = 16$$

$$\text{If } y = 1, \quad x^2 + (z + 1)^2 = 16$$

$$\text{If } x = 0, \quad (y - 1)^2 + (z + 1)^2 = 16$$

**Example: (Exercise 1b)**

Sphere going through the origin and centered at  $(1, 2, 3)$ :

$$(x - 1)^2 + (y - 2)^2 + (z - 3)^2 = r^2$$

$$\text{dist}(0, (1, 2, 3)) = \sqrt{1^2 + 2^2 + 3^2} = \sqrt{14}$$

So the sphere is  $(x - 1)^2 + (y - 2)^2 + (z - 3)^2 = 14$

**Example: (Exercise 1c)**

Find center and radius of the sphere:

$$x^2 + y^2 + z^2 + 2x + 8y - 4z = 28$$

$$(x + 1)^2 + (y + 4)^2 + (z - 2)^2 = 49$$

So the center is  $(-1, -4, 2)$  and the radius is 7.

**Example: (Exercise 3)**

Check if the vectors are orthogonal:

$$a = (-5, 3, 7), \quad b = (6, -8, 2)$$

$$a \cdot b = -30 - 24 + 14 = -40 \neq 0$$

So  $a$  and  $b$  are not orthogonal.

**Example: (Exercise 4a)**

Let  $P$  be a point not on the line  $L$  that passes through the points  $Q$  and  $R$ . Show that the distance  $d$  from the point  $P$  to the line  $L$  is:

$$d = \frac{\|a \times b\|}{\|a\|}$$

$$\text{Let } a = R - Q, \quad b = P - Q$$

$$\text{Then } d = \frac{\|a \times b\|}{\|a\|}$$

$$\text{Area of parallelogram} = \|a \times b\| = \|a\| \cdot d$$

**Example: (Exercise 4b)**

Use the formula in part (a) to find the distance from the point  $P(1, 1, 1)$  to the line through  $Q(0, 6, 8)$  and  $R(-1, 4, 7)$ .

$$\mathbf{a} = \overrightarrow{QR} = R - Q = (-1 - 0, 4 - 6, 7 - 8) = (-1, -2, -1)$$

$$\mathbf{b} = \overrightarrow{QP} = P - Q = (1 - 0, 1 - 6, 1 - 8) = (1, -5, -7)$$

$$\mathbf{a} \times \mathbf{b} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ -1 & -2 & -1 \\ 1 & -5 & -7 \end{vmatrix} = \mathbf{i} \begin{vmatrix} -2 & -1 \\ -5 & -7 \end{vmatrix} - \mathbf{j} \begin{vmatrix} -1 & -1 \\ 1 & -7 \end{vmatrix} + \mathbf{k} \begin{vmatrix} -1 & -2 \\ 1 & -5 \end{vmatrix}$$

$$\mathbf{a} \times \mathbf{b} = (9, -8, 7)$$

$$\|\mathbf{a} \times \mathbf{b}\| = \sqrt{9^2 + (-8)^2 + 7^2} = \sqrt{81 + 64 + 49} = \sqrt{194}$$

$$\|\mathbf{a}\| = \sqrt{(-1)^2 + (-2)^2 + (-1)^2} = \sqrt{1 + 4 + 1} = \sqrt{6}$$

$$d = \frac{\|\mathbf{a} \times \mathbf{b}\|}{\|\mathbf{a}\|} = \frac{\sqrt{194}}{\sqrt{6}} = \sqrt{\frac{194}{6}} = \sqrt{\frac{97}{3}}$$

**Example: (Exercise 5)**

Calculate the volume of the parallelepiped with edges adjacent to  $\overrightarrow{PQ}$ ,  $\overrightarrow{PR}$ , and  $\overrightarrow{PS}$ , where

$$P(1, 1, 1), \quad Q(2, 0, 3), \quad R(4, 1, 7), \quad S(3, -1, -2).$$

The volume of the parallelepiped can be calculated using the scalar triple product of the vectors  $\overrightarrow{PQ}$ ,  $\overrightarrow{PR}$ , and  $\overrightarrow{PS}$ .

$$\overrightarrow{PQ} = Q - P = (2 - 1, 0 - 1, 3 - 1) = (1, -1, 2)$$

$$\overrightarrow{PR} = R - P = (4 - 1, 1 - 1, 7 - 1) = (3, 0, 6)$$

$$\overrightarrow{PS} = S - P = (3 - 1, -1 - 1, -2 - 1) = (2, -2, -3)$$

$$\begin{aligned} \overrightarrow{PR} \times \overrightarrow{PS} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 3 & 0 & 6 \\ 2 & -2 & -3 \end{vmatrix} = \mathbf{i}(0 \cdot (-3) - 6 \cdot (-2)) - \mathbf{j}(3 \cdot (-3) - 6 \cdot 2) + \mathbf{k}(3 \cdot (-2) - 0 \cdot 2) \\ &= \mathbf{i}(0 + 12) - \mathbf{j}(-9 - 12) + \mathbf{k}(-6 - 0) \\ &= 12\mathbf{i} + 21\mathbf{j} - 6\mathbf{k} \\ &= (12, 21, -6) \end{aligned}$$

$$\begin{aligned} \overrightarrow{PQ} \cdot (\overrightarrow{PR} \times \overrightarrow{PS}) &= (1, -1, 2) \cdot (12, 21, -6) \\ &= 1 \cdot 12 + (-1) \cdot 21 + 2 \cdot (-6) \\ &= 12 - 21 - 12 \\ &= -21 \end{aligned}$$

The volume of the parallelepiped is the absolute value of this scalar triple product:

$$\text{Volume} = |-21| = 21$$

**Example: (Exercise 6)**

Use the scalar product to check if the following vectors are coplanar:  $a = 2i + 3j + k$ ,  $b = i - j$  and  $c = 7i + 3j + 2k$ .

The vectors are coplanar if the scalar triple product of the vectors is zero.

$$\mathbf{b} \times \mathbf{c} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 1 & -1 & 0 \\ 7 & 3 & 2 \end{vmatrix} = (-2, -2, 10)$$

$$\begin{aligned} \mathbf{a} \cdot (-2, -2, 10) &= (2 \times -2) + (3 \times -2) + (1 \times 10) \\ &= -4 - 6 + 10 = 0 \end{aligned}$$

Since the scalar triple product is zero, the vectors are coplanar.

**5 Functions of several variables**

A function  $f : A \rightarrow B$  is a correspondence between two sets  $A$  and  $B$  such that each element in  $A$  is associated with exactly one element in  $B$ .



**Example:**

$$\begin{aligned} f(x, y) &= x^2 + y^2, \text{ where} \\ f &: \mathbb{R}^2 \rightarrow \mathbb{R} \\ (x, y) &\rightarrow f(x, y) = x^2 + y^2 \end{aligned}$$

The formula for that function:

$$z = x^2 + y^2$$

The graph results in a paraboloid (surface).

### 5.1 Domain for a function $f$

The domain is the set of points where the function is well defined.

### 5.2 Image of a function $f$

The image is the set of points in  $B$  that are associated with points in  $A$ .

**Example: (Exercise 8)**

- The function

$$x^2 + 2z^2 = 1$$

is a cylinder with an ellipse section.

- The function

$$x^2 - y^2 + z^2 = 1$$

- If  $y = k$ , then  $x^2 + z^2 = 1 + k^2$  is a circle.
- If  $z = 0$ , then  $x^2 - y^2 = 1$  is a hyperbola.
- If  $x = 0$ , then  $z^2 - y^2 = 1$  is a hyperbola.

### 5.3 Types of functions

- Scalar functions:  $f : \mathbb{R}^n \rightarrow \mathbb{R}$ ,  $f(x_1, \dots, x_n) \in \mathbb{R}$ .
- Vector functions:  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ ,  $f(x_1, \dots, x_n) \in \mathbb{R}^m$ .  
If  $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ , then  $f$  is a vector field.

**Example:**

Parametric equations for a line in  $\mathbb{R}^3$ :

$$\begin{cases} x = x_0 + at \\ y = y_0 + bt \\ z = z_0 + ct \end{cases}$$

### 5.4 Level curves

The level curves of a function  $f : \mathbb{R}^N \rightarrow \mathbb{R}$  are the curves in the domain of  $f$  where  $f(x, y) = k$  for some constant  $k$ .

$$\begin{aligned} (x_1, \dots, x_N) &\rightarrow f(x_1, \dots, x_N) \in \mathbb{R} \\ f(x, y) &= c, \quad c \in \mathbb{R} \end{aligned}$$

The graph of a scalar function  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  is a surface in  $\mathbb{R}^3$ .

**Example:**

$$f(x, y) = x^2 + y^2$$
$$x^2 + y^2 = c, \quad c \in \mathbb{R}$$

The level curves are circles centered at the origin. They can be seen as the projection of the surface onto the  $xy$ -plane (from above).

### 5.5 Remark

In  $\mathbb{R}^3$ , the level curves of a function  $f : \mathbb{R}^3 \rightarrow \mathbb{R}$  are the curves in the domain of  $f$  where  $f(x, y, z) = c$  for some constant  $c \in \mathbb{R}$ .

They allow us to visualize a 3D graph of a function in 2D.

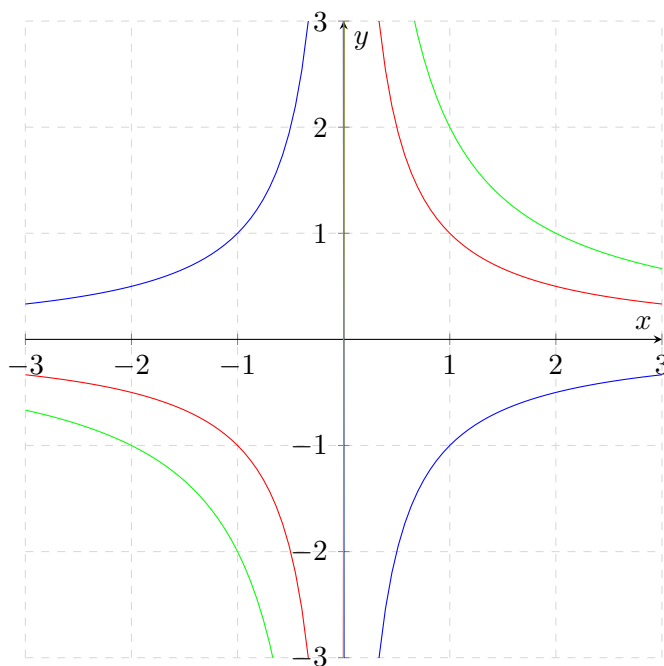
If the level curves are very close to each other, then the function is steep.

Two level curves never touch.

**Example:**

Find the level curves of the function  $f(x, y) = xy$ .

$$xy = c, \quad c = 1, -1, 2.$$



The level curves are a family of hyperbolas.

**Example:**

Find the level curves of the function  $f(x, y) = \log(x - y)$ .

$$\log(x - y) = c, \quad c = 1, -1, 0.$$



The level curves are a family of straight lines.

### Example:

Find the level curves of the functions

$$f(x, y, z) = x^2 + y^2 + z^2 \quad \text{and} \quad g(x, y, z) = \frac{x^2}{25} + \frac{y^2}{16} + \frac{z^2}{9}$$

The level curves for  $f$  are spheres centered at the origin.

The level curves for  $g$  are ellipsoids centered at the origin.





## 5.6 Graph of a function

$$\{(x, f(x)), x \in \text{Dom}(f)\}, \quad \text{where } f = 9y^2 + 4z^2 = x^2 + 36$$

Intersection with the  $x, y, z$ -planes:

$$\text{If } z = 0, \quad 9y^2 - x^2 = 36 \rightarrow \text{Hyperbola}$$

$$\text{If } y = 0, \quad 4z^2 - x^2 = 36 \rightarrow \text{Hyperbola}$$

$$\text{If } x = 0, \quad 9y^2 + 4z^2 = 36 \rightarrow \text{Ellipse}$$

### Example:

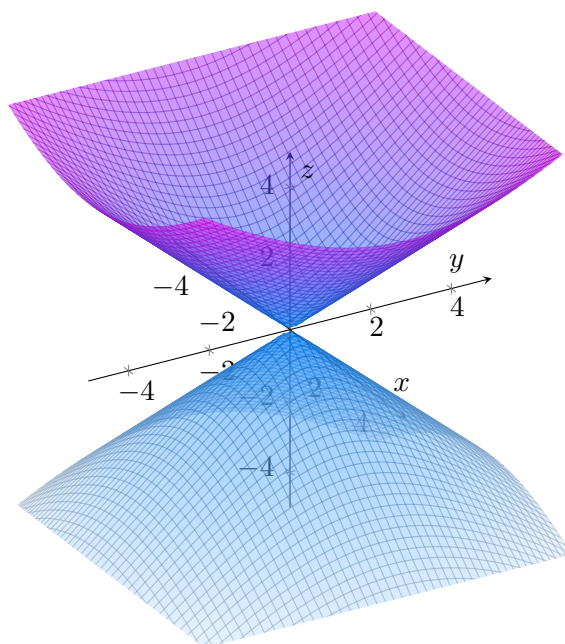
Plot the function  $f = x^2 + 4y^2 = z^2$ .

$$\text{If } z = 0, \quad x^2 + 4y^2 = 0 \rightarrow x = 0, y = 0$$

$$\text{If } y = 0, \quad x^2 = z^2 \rightarrow x = z, x = -z$$

$$\text{If } x = 0, \quad 4y^2 = z^2 \rightarrow y = z/2, y = -z/2$$

$$\text{If } z = k, \quad x^2 + 4y^2 = k^2 \rightarrow \text{Ellipses}$$



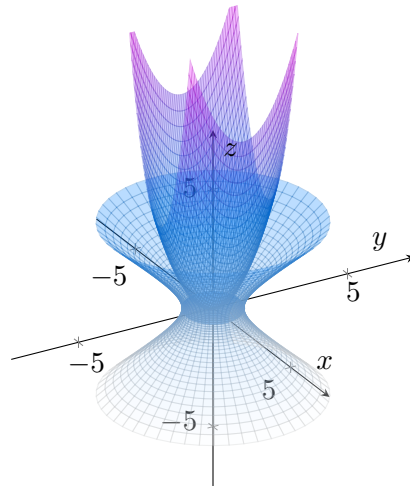
The graph is a cone.

### Problem 8

$$x^2 + y^2 + 9z^2 = 1 \rightarrow \text{Ellipsoid}$$

$$x^2 - y^2 + z^2 = 1 \rightarrow \text{Hyperboloid of one sheet}$$

$$y = 2x^2 + z^2 \rightarrow \text{Paraboloid}$$



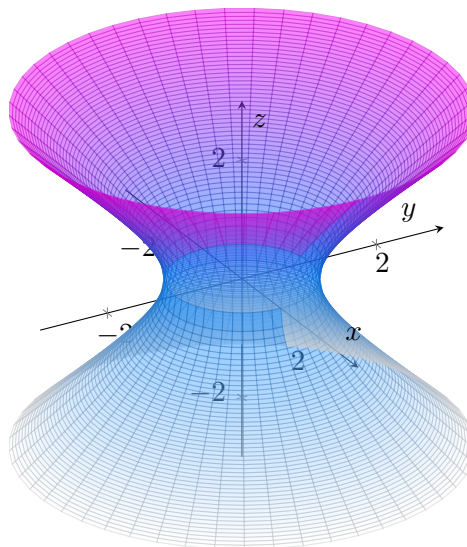
### Example:

$$-x^2 + y^2 - z^2 = 1 \rightarrow \text{Hyperboloid}$$

If  $z = 0$ ,  $-x^2 + y^2 = 1 \rightarrow \text{Hyperbola}$

If  $y = 0$ ,  $-x^2 - z^2 = 1 \rightarrow \text{No solution}$

If  $x = 0$ ,  $y^2 - z^2 = 1 \rightarrow \text{Hyperbola}$



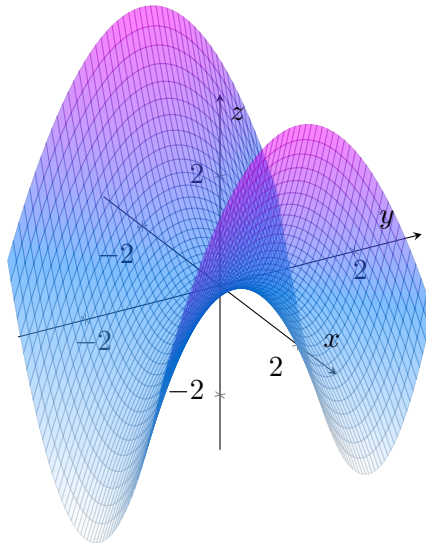
### Example:

$$z = x^2 - y^2 \rightarrow \text{Paraboloid}$$

If  $z = 0$ ,  $x^2 - y^2 = 0 \rightarrow \text{Hyperbola}$

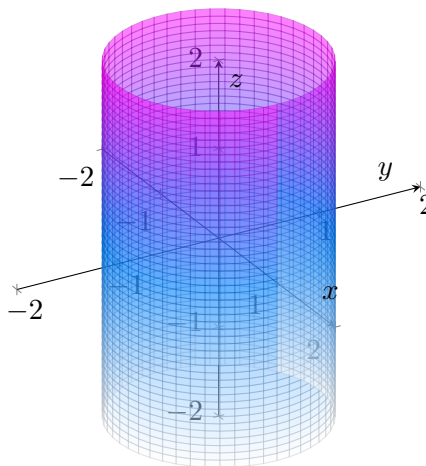
If  $z = k$ ,  $x^2 = y^2 + k \rightarrow \text{Hyperbola}$

If  $y = 0$ ,  $z = x^2 \rightarrow$  Parabola  
 If  $x = 0$ ,  $z = -y^2 \rightarrow$  Parabola



**Example:**

Plot the function  $x^2 + y^2 = 1$ .



## 6 Cartesian coordinates in $\mathbb{R}^N$

In  $\mathbb{R}^2$ , the Cartesian coordinates are  $(x, y)$ .

In  $\mathbb{R}^3$ , the Cartesian coordinates are  $(x, y, z)$ .

### 6.1 Polar coordinates in $\mathbb{R}^2$

$$x = r \cos(\theta), \quad y = r \sin(\theta), \quad r \geq 0, \quad 0 \leq \theta < 2\pi$$

Inverse transformation:

$$r = \sqrt{x^2 + y^2}, \quad \theta = \arctan\left(\frac{y}{x}\right)$$

**Lemma** Let  $A = (0, \infty) \times (0, 2\pi)$ .

The function  $g : A \rightarrow \mathbb{R}^2$  defined by  $g(r, \theta) = (r \cos(\theta), r \sin(\theta))$  is a bijection, continuous in a ball  $B(0, \alpha)$  such that  $\{g(r, \theta), 0 < r < \alpha, 0 \leq \theta < 2\pi\}$  is a subset of  $B(0, \alpha)$ . To see if the function is one-to-one, assume that  $g(r_1, \theta_1) = g(r_2, \theta_2)$  for  $r_1, r_2 \geq 0$  and  $0 \leq \theta_1, \theta_2 < 2\pi$ .

Then  $r_1 \cos(\theta_1) = r_2 \cos(\theta_2)$  and  $r_1 \sin(\theta_1) = r_2 \sin(\theta_2)$ . This implies that  $r_1 = r_2$ , since  $r_1 \geq 0$  and  $0 \leq \theta_1, \theta_2 < 2\pi$ .

As a consequence  $\theta_1 = \theta_2$  so that  $g$  is one-to-one.

Now taking  $(x, y) \in B(0, \alpha)$ , and  $r = \sqrt{x^2 + y^2} > 0$ .

Then, the point  $(\frac{x}{r}, \frac{y}{r})$  is in  $B(0, 1)$ .

Therefore, there exists  $\theta \in [0, 2\pi)$  such that  $\cos(\theta) = \frac{x}{r}$  and  $\sin(\theta) = \frac{y}{r}$ .

Which implies that  $x = r \cos(\theta)$  and  $y = r \sin(\theta)$ . So  $g$  is onto.

## 6.2 Cylindrical coordinates in $\mathbb{R}^3$

$$x = r \cos(\theta), \quad y = r \sin(\theta), \quad z = z$$



**Example:**

Transform into cartesian coordinates:

$$(3, \frac{\pi}{2}, 1) = (3 \cos(\frac{\pi}{2}), 3 \sin(\frac{\pi}{2}), 1) = (0, 3, 1)$$

**Example:**

Transform into cartesian coordinates:

$$(4, -\frac{\pi}{3}, 5) = (4 \cos(-\frac{\pi}{3}), 4 \sin(-\frac{\pi}{3}), 5) = (2, -2\sqrt{3}, 5)$$

## 6.3 Spherical coordinates in $\mathbb{R}^3$

$$x = \rho \sin(\phi) \cos(\theta), \quad y = \rho \sin(\phi) \sin(\theta), \quad z = \rho \cos(\phi), \quad \rho \geq 0, \quad 0 \leq \phi \leq \pi, \quad 0 \leq \theta < 2\pi$$

$\rho$  is the distance from the origin,  $\phi$  is the angle from the  $z$ -axis, and  $\theta$  is the angle from the  $x$ -axis.



### Example: (Problem 6)

Transform from spherical coordinates to cartesian coordinates:

$$(1, 0, 0) = (1 \sin(0) \cos(0), 1 \sin(0) \sin(0), 1 \cos(0)) = (0, 0, 1)$$

$$(2, \frac{\pi}{3}, \frac{\pi}{4}) = (2 \sin(\frac{\pi}{4}) \cos(\frac{\pi}{3}), 2 \sin(\frac{\pi}{4}) \sin(\frac{\pi}{3}), 2 \cos(\frac{\pi}{4})) = (\sqrt{3}, 1, \sqrt{2})$$

### 6.4 Parametric equation of a line in $\mathbb{R}^3$

Having two points  $P_1(x_1, y_1, z_1)$  and  $P_2(x_2, y_2, z_2)$ , the parametric equation of the line passing through  $P_1$  and  $P_2$  is:

$$\begin{cases} x = x_1 + t(x_2 - x_1) \\ y = y_1 + t(y_2 - y_1) \\ z = z_1 + t(z_2 - z_1) \end{cases}$$

### Example: (Problem 14)

Find the parametric equation of the line passing through  $P(1, 0, 1)$  and  $Q(2, 3, 1)$ .

$$\begin{cases} x = 1 + t(2 - 1) = 1 + t \\ y = 0 + t(3 - 0) = 3t \\ z = 1 + t(1 - 1) = 1 \end{cases}$$

### 6.5 Parametric equation of a plane in $\mathbb{R}^3$

For a plane in parametric form:

$$\begin{cases} x = x_0 + a_1t + a_2s \\ y = y_0 + b_1t + b_2s \\ z = z_0 + c_1t + c_2s \end{cases}$$

**Remark** A line in  $\mathbb{R}^3$  is a manifold of dimension 1.  
A plane in  $\mathbb{R}^3$  is a manifold of dimension 2.



**Example: (Problem 9)**

Write  $x^2 + y^2 + z^2 = 4$  (Sphere) in parametric form.

$$\begin{cases} x = \lambda \\ y = \mu \\ z = \sqrt{4 - \lambda^2 - \mu^2} \end{cases} \quad \text{where } \lambda^2 + \mu^2 \leq 4$$

Using spherical coordinates:

$$\begin{cases} x = \rho \sin(\phi) \cos(\theta) \\ y = \rho \sin(\phi) \sin(\theta) \\ z = \rho \cos(\phi) \end{cases} \quad \text{where } 0 \leq \phi \leq \pi, \quad 0 \leq \theta < 2\pi, \quad \rho = 2$$

$$\rho^2 \cos^2(\theta) \sin^2(\phi) + \rho^2 \sin^2(\theta) \sin^2(\phi) + \rho^2 \cos^2(\phi) = 4$$

$$\rho^2 \sin^2(\phi)(\cos^2(\theta) + \sin^2(\theta)) + \rho^2 \cos^2(\phi) = 4$$

$$\rho^2 \sin^2(\phi) + \rho^2 \cos^2(\phi) = 4$$

$$\rho^2 = 4 \rightarrow \rho = 2$$

**Example: (Problem 11)**

A solid above the cone  $z = \sqrt{x^2 + y^2}$  and below the sphere  $x^2 + y^2 + z^2 = z$ .

Because the solid is inside the cone, we have  $z \geq \sqrt{x^2 + y^2}$

Because the solid is below the sphere, we have  $x^2 + y^2 + z^2 \leq z$

$$\begin{cases} x = \rho \sin(\phi) \cos(\theta) \\ y = \rho \sin(\phi) \sin(\theta) \\ z = \rho \cos(\phi) \end{cases} \quad \text{where } 0 \leq \phi \leq \pi, \quad 0 \leq \theta < 2\pi$$

$$\sqrt{\rho^2 \cos^2(\theta) \sin^2(\phi) + \rho^2 \sin^2(\theta) \sin^2(\phi)} \leq \rho \cos(\phi)$$

$$\rho \sin(\phi) \leq \rho \cos(\phi) \rightarrow \tan(\phi) \leq 1 \rightarrow \phi \leq \frac{\pi}{4}$$

$$\rho^2 \sin^2(\phi)(\cos^2(\theta) + \sin^2(\theta)) + \rho^2 \cos^2(\phi) \leq \rho \cos(\phi)$$

$$\rho^2 \sin^2(\phi) + \rho^2 \cos^2(\phi) \leq \rho \cos(\phi)$$

$$\rho^2 \leq \rho \cos(\phi) \rightarrow \rho \leq \cos(\phi)$$



Solid in cartesian coordinates:

$$\begin{cases} z \geq \sqrt{x^2 + y^2} \\ x^2 + y^2 + z^2 \leq z \end{cases}$$

In spherical coordinates:

$$\begin{cases} \rho \leq \cos(\phi) \\ \phi \leq \frac{\pi}{4} \\ \theta \in [0, 2\pi) \end{cases}$$

## 6.6 Intersection of two bodies

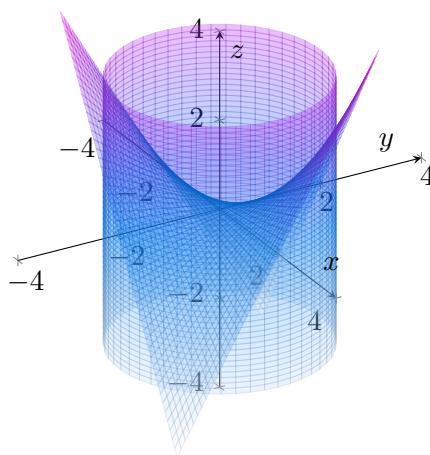
The intersection of two bodies gives (in general) a curve.

### Example: (Problem 12)

Parametrize the intersection (a curve  $\gamma(t) = (\gamma_1(t), \gamma_2(t), \gamma_3(t))$ ) of the two bodies:

$$\begin{cases} \text{Cylinder: } x^2 + y^2 = 4 \\ \text{Surface: } z = xy \end{cases}$$

$$\begin{cases} x = 2 \cos(t) = \gamma_1(t) \\ y = 2 \sin(t) = \gamma_2(t) \\ z = 4 \cos(t) \sin(t) = \gamma_3(t) \end{cases} \quad \text{where } t \in [0, 2\pi)$$



$$\begin{cases} \text{Paraboloid: } z = 4x^2 + y \\ \text{Cylinder: } y = x^2 \end{cases} \implies \begin{cases} x = t \\ y = t^2 \\ z = 4t^2 + t^2 = 5t^2 \end{cases}$$



## 7 Limit of functions

Assume a scalar  $f : \mathbb{R}^N \rightarrow \mathbb{R}$ . We say that the limit of  $f(x)$  as  $x$  approaches  $x_0$  is  $L$  and we denote it by:

$$\lim_{x \rightarrow x_0} f(x) = L \quad \in \mathbb{R}, \quad x, x_0 \in \mathbb{R}^N$$

### 7.1 Definition of the limit

We say that  $\lim_{x \rightarrow x_0} f(x) = L$  if for every  $\epsilon > 0$  there exists  $\delta > 0$  such that:

$$\forall x \in \mathbb{R}^N, \quad 0 < \|x - x_0\| < \delta \implies |f(x) - L| < \epsilon$$

**Theorem** If the limit of  $f(x)$  as  $x$  approaches  $x_0$  exists, then the limit is unique.

**Proof** Argue by contradiction. Assume that there are two limits  $L_1$  and  $L_2$  such that  $L_1 \neq L_2$ .

Actually, we can say that:

$$B(L_1, r_1) \cap B(L_2, r_2) = \emptyset$$

Where  $B(L_1, r_1)$  is the ball of radius  $r_1$  centered at  $L_1$  and  $B(L_2, r_2)$  is the ball of radius  $r_2$  centered at  $L_2$ .

$$\lim_{x \rightarrow x_0} f(x) = L_1, \quad \text{for any } \epsilon_1 > 0, \quad \exists \delta_1 > 0 \text{ such that } |f(x) - L_1| < \epsilon_1 \text{ for } 0 < \|x - x_0\| < \delta_1$$

$$\lim_{x \rightarrow x_0} f(x) = L_2, \quad \text{for any } \epsilon_2 > 0, \quad \exists \delta_2 > 0 \text{ such that } |f(x) - L_2| < \epsilon_2 \text{ for } 0 < \|x - x_0\| < \delta_2$$

Indeed,

$$\begin{cases} |f(x) - L_1| < r_1 = \epsilon_1 \\ |f(x) - L_2| < r_2 = \epsilon_2 \end{cases} \implies \text{However, taking } \delta = \min(\delta_1, \delta_2) \text{ so that } \|x - x_0\| < \delta$$

$$\text{such that } \begin{cases} |f(x) - L_1| < \min(r_1, r_2) \\ |f(x) - L_2| < \min(r_1, r_2) \end{cases} \implies L_1 = L_2, \text{ which is a contradiction}$$

## 7.2 Computing limits

Using the definition of the limit, we can compute the limit of a function  $f(x)$  as  $x$  approaches  $x_0$ . To do so we must choose the value of  $L$  towards the function is going. The process is as follows:

$$\text{For example in } \mathbb{R}^2, \quad \begin{cases} f : \mathbb{R}^2 \rightarrow \mathbb{R} \\ (x, y) \rightarrow f(x, y) \end{cases}$$

Then:

$$0 < \sqrt{(x - x_0)^2 + (y - y_0)^2} < \delta \implies |f(x, y) - L| < \epsilon$$

Hence, we must find  $\delta \cong \delta(\epsilon)$ .

### Example:

Prove that

$$\lim_{(x,y) \rightarrow (0,0)} \sqrt{x^2 + y^2} \sin\left(\frac{1}{x^2 + y^2}\right) = 0$$

$$\text{Let } \epsilon > 0, \quad \text{we must find } \delta > 0 \text{ such that } \left| \sqrt{x^2 + y^2} \sin\left(\frac{1}{x^2 + y^2}\right) \right| < \epsilon$$

$$\text{Since } \left| \sin\left(\frac{1}{x^2 + y^2}\right) \right| \leq 1 \text{ and } \sqrt{x^2 + y^2} \geq 0$$

$$\text{We have } \left| \sqrt{x^2 + y^2} \sin\left(\frac{1}{x^2 + y^2}\right) \right| \leq \sqrt{x^2 + y^2} < \epsilon$$

Therefore, we can choose  $\delta = \epsilon$

### Example:

Prove that

$$\lim_{(x,y) \rightarrow (a,b)} y = b$$

$$\text{Let } \epsilon > 0, \quad \text{we must find } \delta > 0 \text{ such that } ||f(x) - b|| = |y - b| < \epsilon$$

$$\text{when } ||(x, y) - (a, b)|| = \sqrt{(x - a)^2 + (y - b)^2} < \delta$$

$$\text{We start from } |y - b| \leq \sqrt{(x - a)^2 + (y - b)^2} < \delta$$

Therefore, we can choose  $\delta = \epsilon$

## 7.3 Iterative limits

In 2D,

$$\lim_{x \rightarrow a} \left( \lim_{y \rightarrow b} f(x, y) \right) = \lim_{y \rightarrow b} \left( \lim_{x \rightarrow a} f(x, y) \right)$$

However, this technique only gives us negative answers (non-existence of the limit). Since we are just following one direction.

## 7.4 Approach following families of functions

They might be straight lines, parabolas, etc. around the point of approach.

**Example:**

Compute the limit:

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x}{\sqrt{x^2 + y^2}}$$

Let  $y = \lambda x$ ,  $\lambda \in \mathbb{R}$ . Then

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x}{\sqrt{x^2 + y^2}} = \lim_{x \rightarrow 0} \frac{x}{\sqrt{x^2 + \lambda^2 x^2}} = \lim_{x \rightarrow 0} \frac{x}{|x| \sqrt{1 + \lambda^2}} = \frac{1}{\sqrt{1 + \lambda^2}}$$

This limit depends on  $\lambda$ . Therefore, the limit does not exist.

**Example:**

Compute the limit:

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^3}{x^2 + y^2}$$

Let  $y = \lambda x$ ,  $\lambda \in \mathbb{R}$ . Then

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^3}{x^2 + y^2} = \lim_{x \rightarrow 0} \frac{x^3}{x^2 + \lambda^2 x^2} = \lim_{x \rightarrow 0} \frac{x}{1 + \lambda^2} = 0$$

Following the family of functions  $y = \lambda x$ , the limit is 0. However, we cannot confirm that the value of the limit is 0 or that the limit exists using this method.

This method is necessary but not sufficient. It is a good way to check if the limit does not exist.

**Problem 1a**

Taking  $y = \lambda x$  and knowing that  $\sin x \approx x$  for  $x \approx 0$ :

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 + \sin^2 y}{2x^2 + y^2} = \lim_{x \rightarrow 0} \frac{x^2 + \sin^2(\lambda x)}{2x^2 + \lambda^2 x^2} = \lim_{x \rightarrow 0} \frac{x^2 + \lambda^2 x^2}{2x^2 + \lambda^2 x^2} = \frac{1 + \lambda^2}{2 + \lambda^2}$$

This limit depends on  $\lambda$ . Therefore, the limit does not exist.

**Problem 1d**

Taking  $y = \lambda x$ :

$$\lim_{(x,y) \rightarrow (0,0)} \frac{xy}{\sqrt{x^2 + y^2}} = \lim_{x \rightarrow 0} \frac{x \lambda x}{\sqrt{x^2 + \lambda^2 x^2}} = \lim_{x \rightarrow 0} \frac{\lambda x^2}{\sqrt{x^2(1 + \lambda^2)}} = \lim_{x \rightarrow 0} \frac{\lambda x}{\sqrt{1 + \lambda^2}} = 0$$

This limit does not depend on  $\lambda$ . Therefore, the limit exists and is 0.

Using polar coordinates:

$$\lim_{(x,y) \rightarrow (0,0)} \frac{xy}{\sqrt{x^2 + y^2}} = \lim_{r \rightarrow 0} \frac{r^2 \cos(\theta) \sin(\theta)}{r} = \lim_{r \rightarrow 0} r \cos(\theta) \sin(\theta) = 0$$

**7.5 Polar coordinates**

In  $\mathbb{R}^2$ , the polar coordinates are  $(r, \theta)$ .

$$x = r \cos(\theta), \quad y = r \sin(\theta), \quad r \geq 0, \quad 0 \leq \theta < 2\pi$$

**Theorem** Let us consider two functions  $f$  and  $g$  such that

$$\lim_{x \rightarrow x_0} f(x) = 0, \quad \text{and } g \text{ is bounded for } \|x - x_0\| < \delta$$

Then

$$\lim_{x \rightarrow x_0} f(x)g(x) = 0$$

### Problem 1e

Taking  $y = \lambda x$ :

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y e^y}{x^4 + 4y^2} = \lim_{x \rightarrow 0} \frac{x^2 \lambda x e^{\lambda x}}{x^4 + 4\lambda^2 x^2} = \lim_{x \rightarrow 0} \frac{\lambda x^3 e^{\lambda x}}{x^2(x^2 + 4\lambda^2)} = \lim_{x \rightarrow 0} \frac{\lambda x e^{\lambda x}}{x^2 + 4\lambda^2} = 0$$

Now taking  $y = x^2$ :

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y e^y}{x^4 + 4y^2} = \lim_{x \rightarrow 0} \frac{x^2 x^2 e^{x^2}}{x^4 + 4x^4} = \lim_{x \rightarrow 0} \frac{x^4 e^{x^2}}{5x^4} = \lim_{x \rightarrow 0} \frac{e^{x^2}}{5} = \frac{1}{5}$$

This limit depends on the direction of approach. Therefore, the limit does not exist.

### Problem 1f

Applying generalized spherical coordinates:

$$\begin{cases} x = r \sin(\phi) \cos(\theta) \\ y = \frac{1}{2} r \sin(\phi) \sin(\theta) \\ z = \frac{1}{3} r \cos(\phi) \end{cases}$$

$$\lim_{(x,y,z) \rightarrow (0,0,0)} \frac{yz}{x^2 + 4y^2 + 9z^2} = \lim_{r \rightarrow 0} \frac{\frac{1}{2} r \sin(\phi) \sin(\theta) \frac{1}{3} r \cos(\phi)}{r^2} = \lim_{r \rightarrow 0} \frac{1}{6} \sin(\phi) \cos(\phi) \sin(\theta)$$

This limit depends on  $\phi$  and  $\theta$ . Therefore, the limit does not exist.

## 8 Continuity of functions

A function  $f : \mathbb{R}^N \rightarrow \mathbb{R}$  is continuous at  $x_0 \in \mathbb{R}^N$  if:

1.  $f(x_0)$  is defined.
2.  $\lim_{x \rightarrow x_0} f(x)$  exists.
3.  $\lim_{x \rightarrow x_0} f(x) = f(x_0)$

**Theorem** Consider  $A$  a subset in  $\mathbb{R}^N$  and  $f : A \rightarrow \mathbb{R}^M$  a vector function.

$$F(x) = (f_1(x), f_2(x), \dots, f_M(x))$$

If  $f_1, f_2, \dots, f_M$  are continuous at  $x_0 \in A$ , then  $F$  is continuous at  $x_0$ .

**Theorem** Assume that  $f$  and  $g$  are continuous at  $x_0 \in \mathbb{R}^N$  and  $f(x_0)$  respectively. Then, the composition  $g \circ f$  is continuous at  $x_0$ .

$$\text{For example: } f(x) = x^2 y \sin(x + y), \quad f : \mathbb{R}^2 \rightarrow \mathbb{R}$$

Since  $f$  is a composite function and  $x^2, y, \sin(x + y)$  are continuous, then  $f$  is continuous.

### Problem 2a

Prove the continuity:

$$f(x, y) = \begin{cases} \frac{x^2 y^3}{2x^2 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 1 & \text{if } (x, y) = (0, 0) \end{cases}$$

If  $(x, y) \neq (0, 0)$ , then  $f(x, y)$  is a composition of continuous functions. So that

$$\text{for any } (x_0, y_0) \neq (0, 0), \quad \lim_{(x, y) \rightarrow (0, 0)} f(x, y) = f(x_0, y_0) = \frac{x_0^2 y_0^3}{2x_0^2 + y_0^2}$$

At  $(0, 0)$ , the function is well defined:  $f(0, 0) = 1$ , so we must check that the limit exists.

$$\lim_{(x, y) \rightarrow (0, 0)} f(x, y) = \lim_{(x, y) \rightarrow (0, 0)} \frac{x^2 y^3}{2x^2 + y^2} =$$

Using polar coordinates:

$$\begin{cases} x = \frac{1}{\sqrt{2}} r \cos(\theta) \\ y = r \sin(\theta) \end{cases}$$

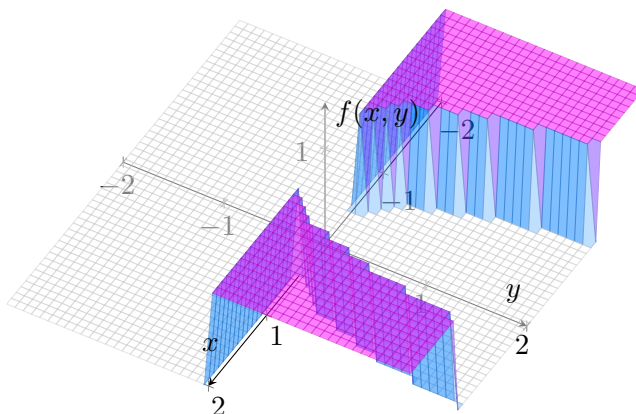
$$= \lim_{r \rightarrow 0} \frac{\frac{1}{2} r^3 \cos^2(\theta) \sin^3(\theta)}{r^2} = \lim_{r \rightarrow 0} \frac{1}{2} r \cos^2(\theta) \sin^3(\theta) = 0$$

The limit exists and is equal to 0. However,  $f(0, 0) = 1 \neq 0$ . Therefore, the function is not continuous at  $(0, 0)$ .

### Problem 3

$$f(x, y) = \begin{cases} 0 & \text{if } y \leq 0 \text{ or } y \geq x^4 \\ 1 & \text{if } 0 < y < x^4 \end{cases}$$

a)  $\lim_{(x, y) \rightarrow (0, 0)} f(x, y) = 0$  along any path going through  $y = mx^\alpha$ .  $0 < \alpha < 4$



Let  $\alpha = 1$ :  $y = mx$ . Then

$$\lim_{(x, y) \rightarrow (0, 0)} f(x, y) = \lim_{x \rightarrow 0} f(x, mx) = \lim_{x \rightarrow 0} f(x, mx) = 0$$

In this case, the limit exists and is equal to 0.

b) Despite (a), prove that the function is not continuous.

Take any point  $(a, 0)$ ,  $a \in \mathbb{R}$ . Then:

$$\lim_{(x,y) \rightarrow (a,0)} f(x,y) = \begin{cases} 0 & \text{if } y \rightarrow 0^- \\ 1 & \text{if } y \rightarrow 0^+ \end{cases}$$

The limit depends on the direction of approach. Therefore, the function is not continuous.

c)  $f$  discontinuous on two entire curves:  $\begin{cases} y = x^4 \\ y = 0 \end{cases}$

Take any point  $(a, a^4)$  on  $y = x^4$ ,  $a \in \mathbb{R}$ . Then:

$$\lim_{(x,y) \rightarrow (a,a^4)} f(x,y) =$$

$$\|(x,y) - (a,a^4)\| < \delta \implies \begin{cases} 0 < |f(x,y)| = 1 < \epsilon & \text{if } y < x^4 \\ 0 < |f(x,y)| = 0 < \epsilon & \text{if } y > x^4 \end{cases}$$

The limit depends on the direction of approach. Therefore, the function is not continuous.

### Example:

Consider the function:

$$f(x,y) = \begin{cases} \frac{x^3 y}{x^6 + y^2} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

Let  $y = \lambda x$ ,  $\lambda \in \mathbb{R}$ . Then

$$a) \lim_{(x,y) \rightarrow (0,0)} \frac{x^3 y}{x^6 + y^2} = \lim_{x \rightarrow 0} \frac{x^3 \lambda x}{x^6 + \lambda^2 x^2} = \lim_{x \rightarrow 0} \frac{\lambda x^2}{x^4 + \lambda^2} = 0$$

Now taking  $y = x^3$ :

$$b) \lim_{(x,y) \rightarrow (0,0)} \frac{x^3 y}{x^6 + y^2} = \lim_{x \rightarrow 0} \frac{x^3 x^3}{x^6 + x^6} = \lim_{x \rightarrow 0} \frac{x^6}{2x^6} = \frac{1}{2}$$

Therefore the function is not continuous at  $(0,0)$ , since the limit depends on the direction of approach.

## 9 Differentiability of functions

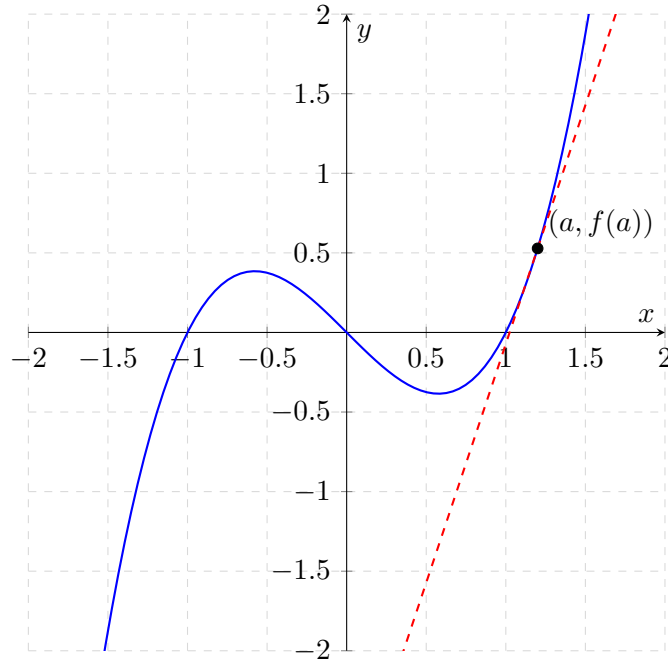
In 1D when we consider a function  $f : \mathbb{R} \rightarrow \mathbb{R}$ , the derivative of  $f$  at  $a \in \mathbb{R}$  describes the ratio of the change of the function  $f$  at  $x = a$  and is denoted by:

$$f'(a) = \lim_{t \rightarrow 0} \frac{f(a+t) - f(a)}{t} = \frac{df(a)}{dt}$$

Geometrically, the derivative of a function at a point is the slope of the tangent line to the curve at that point. And this tangent line is defined as:

$$y = f(a) + f'(a)(x - a)$$





A way of seeing this is written by the Taylor polynomial:

$$f(x) = f(a) + M(x - a) + r(|x - a|)$$

Where  $M = f'(a)$  is the slope of the tangent line and  $r(|x - a|)$  is the remainder.

If  $x \rightarrow a$ , then  $r(|x - a|) \rightarrow 0$  but this only guarantees that the function is continuous at  $a$ .

However, if

$$\lim_{x \rightarrow a} \frac{r(|x - a|)}{|x - a|} = 0$$

we actually find the existence of the tangent line at  $a$ .

$$\frac{f(x) - f(a)}{x - a} = f'(a) + \frac{r(|x - a|)}{x - a}$$

## 9.1 Generalizing to several variables

$$z = f(x, y)$$

We would like to understand the derivative with respect to each variable.

To do so, we use the knowledge of derivatives in 1 variable.

## 9.2 Partial derivatives

Let  $f : A \subset \mathbb{R}^N \rightarrow \mathbb{R}$  be a scalar function. And let  $x_0 \in A$ . The partial derivative of  $f$  with respect to the variable  $x_i$  at  $x_0$  is defined as:

$$\frac{\partial f}{\partial x_i}(x_0) = \lim_{t \rightarrow 0} \frac{f(x_0 + te_i) - f(x_0)}{t}$$

Where  $e_i$  is the unit vector in the direction of  $x_i$ .

Somehow, we are computing the ratio of the change of the function  $f$  in the direction of  $x_i$ , in other words, of the vector  $e_i$ .

$$e_i = (0, \dots, 0, 1, 0, \dots, 0)$$

$$B = \{e_1, e_2, \dots, e_N\} \text{ is the standard basis of } \mathbb{R}^N$$

If  $F : \mathbb{R}^N \rightarrow \mathbb{R}^M$  is a vector function, then the partial derivative of  $F$  with respect to the variable  $x_i$  at the point  $x$  is defined as:

$$\frac{\partial F(x)}{\partial x_i} = \left( \frac{\partial f_1}{\partial x_i}, \frac{\partial f_2}{\partial x_i}, \dots, \frac{\partial f_M}{\partial x_i} \right)$$

**Example:**

$$f(x, y) = xy + x - y \quad \text{at } (0, 0)$$

$$\frac{\partial f}{\partial x}(0, 0) = \lim_{t \rightarrow 0} \frac{f(0 + te_1) - f(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{f(t, 0) - f(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{t \cdot 0 + t - 0}{t} = 1$$

Where  $t$  is the norm of the vector  $te_1$ :

$$t = t||e_1|| = t \cdot 1 = t$$

Now,

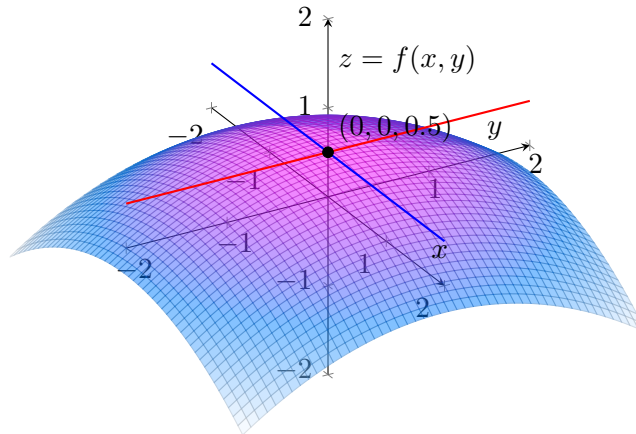
$$\frac{\partial f}{\partial y}(0, 0) = \lim_{k \rightarrow 0} \frac{f(0, k) - f(0, 0)}{k} = \lim_{k \rightarrow 0} \frac{0 \cdot k + 0 - k}{k} = -1$$

### 9.3 Geometrical interpretation of the partial derivative

The partial derivative of a function  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  at a point  $(x_0, y_0)$  is the slope of the tangent line to the curve  $z = f(x, y)$  at the point  $(x_0, y_0)$  in the direction of the variable  $x_i$ .

$$\frac{\partial f}{\partial x}(x_0, y_0) = \text{slope of the tangent line in the direction of } x$$

$$\frac{\partial f}{\partial y}(x_0, y_0) = \text{slope of the tangent line in the direction of } y$$



Obviously, we can apply the rules for derivatives:

$$\frac{\partial f}{\partial x}(x, y) = y + 1, \quad \frac{\partial f}{\partial y}(x, y) = x - 1$$

### 9.4 Directional derivative

Let  $f : \mathbb{R}^N \rightarrow \mathbb{R}$  be a scalar function and  $P \in A \subset \mathbb{R}^N$  and  $v \in \mathbb{R}^N$  be a vector. The directional derivative of  $f$  at  $P$  in the direction of  $v$  is defined as:

$$D_v f(P) = \lim_{t \rightarrow 0} \frac{f(P + tv) - f(P)}{t||v||} = \frac{df(P + tv)}{dt}$$

**Example:**

$$f(x, y) = \sqrt{|xy|} \quad \text{at } (0, 0) \quad \text{in the direction of } v = (1, 1)$$

$$D_{(1,1)}f(0,0) = \lim_{t \rightarrow 0} \frac{f(0+t, 0+t) - f(0,0)}{t\|(1,1)\|} = \lim_{t \rightarrow 0} \frac{\sqrt{|t^2|} - 0}{t\|(1,1)\|} = \lim_{t \rightarrow 0} \frac{|t|}{t\sqrt{2}} = \begin{cases} \frac{1}{\sqrt{2}} & \text{if } t \rightarrow 0^+ \\ -\frac{1}{\sqrt{2}} & \text{if } t \rightarrow 0^- \end{cases}$$

Therefore, the directional derivative does not exist.

## 9.5 Remark

Existence of all directional derivatives at a point  $P$  does not guarantee the continuity of the function at  $P$ .

$$\text{For example: } f(x, y) = \begin{cases} 1 & \text{if } x = 0 \text{ or } y = 0 \\ 0 & \text{otherwise} \end{cases}$$

$$\frac{\partial f}{\partial x}(0,0) = 0 = \frac{\partial f}{\partial y}(0,0)$$

$$\lim_{(x,y) \rightarrow (0,0)} f(x, y) \text{ does not exist.}$$

**Example:**

$$f(x, y) = x^{1/3}y^{1/3} \quad \text{at } (0,0)$$

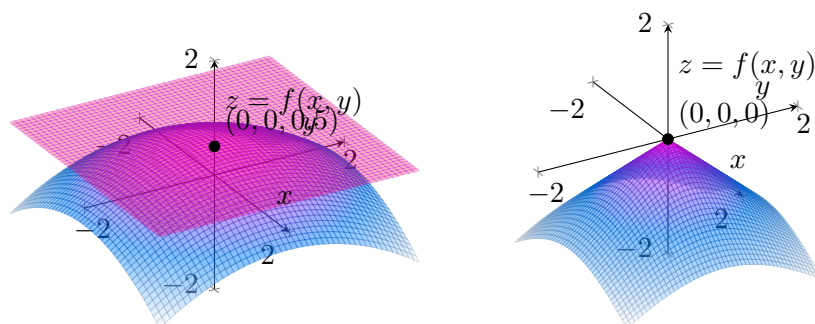
$$\frac{\partial f}{\partial x}(0,0) = \lim_{t \rightarrow 0} \frac{f(t,0) - f(0,0)}{t} = \lim_{t \rightarrow 0} \frac{t^{1/3} \cdot 0^{1/3} - 0}{t} = 0$$

$$\frac{\partial f}{\partial y}(0,0) = \lim_{t \rightarrow 0} \frac{f(0,t) - f(0,0)}{t} = \lim_{t \rightarrow 0} \frac{0 \cdot t^{1/3} - 0}{t} = 0$$

Derivatives exist and the function is also continuous at  $(0,0)$ . However, there is no tangent plane at  $(0,0)$ .

## 9.6 Differentiability

Heuristically it means the construction of a tangent plane.



Let  $A \subset \mathbb{R}^2$  be an open subset in  $\mathbb{R}^2$  such that  $(x, y) \in A$ , with  $f : A \rightarrow \mathbb{R}$  a scalar function. We say that  $f$  is differentiable at  $(x_0, y_0)$  if:

1.  $\frac{\partial f}{\partial x}(x_0, y_0)$  and  $\frac{\partial f}{\partial y}(x_0, y_0)$  exist.

$$2. \lim_{(x,y) \rightarrow (x_0,y_0)} \frac{f(x,y) - f(x_0,y_0) - \frac{\partial f}{\partial x}(x_0,y_0)(x-x_0) - \frac{\partial f}{\partial y}(x_0,y_0)(y-y_0)}{\sqrt{(x-x_0)^2 + (y-y_0)^2}} = 0$$

To be differentiable we say that there exists a tangent plane at  $(x_0, y_0)$ :

$$z = f(x_0, y_0) + A(x - x_0) + B(y - y_0)$$

Following similar ideas to the 1D case, we can write:

$$f(x, y) = f(x_0, y_0) + A(x - x_0) + B(y - y_0) + r(\|(x, y) - (x_0, y_0)\|)$$

If  $\|(x, y) - (x_0, y_0)\| \rightarrow 0$  then  $r(\|(x, y) - (x_0, y_0)\|) \rightarrow 0$ , and the function is continuous at  $(x_0, y_0)$ .

However if we have:

$$\frac{f(x, y) - f(x_0, y_0) - A(x - x_0) - B(y - y_0)}{\|(x - x_0) + (y - y_0)\|} = \frac{r(\|(x, y) - (x_0, y_0)\|)}{\|(x - x_0) + (y - y_0)\|} \rightarrow 0$$

Then the function is differentiable at  $(x_0, y_0)$  if:

$$A = \frac{\partial f}{\partial x}(x_0, y_0), \quad B = \frac{\partial f}{\partial y}(x_0, y_0)$$

**Remark** Taylor's polynomial around  $(x_0, y_0)$  of degree 1 is:

$$f(x, y) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0)(x - x_0) + \frac{\partial f}{\partial y}(x_0, y_0)(y - y_0) + r(\|(x, y) - (x_0, y_0)\|)$$

Where  $\frac{\partial f}{\partial x}(x_0, y_0)$  and  $\frac{\partial f}{\partial y}(x_0, y_0)$  form  $L((x - x_0), (y - y_0))$ , the linearity function.

$$\|f(x, y) - L((x - x_0), (y - y_0))\| < \varepsilon \text{ as } \|(x, y) - (x_0, y_0)\| < \delta$$

We can write  $L$  in terms of the derivative of the scalar function  $f$ :

$$f : \mathbb{R}^2 \rightarrow \mathbb{R}$$

We define such a derivative as the gradient of  $f$ :

$$D(f(x, y)) = \nabla f(x, y) = \left( \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right)$$

The gradient provides us with the direction of the maximum increase of the function  $f$  at  $(x, y)$ .

**Problem 4a**

$$f(x, y) = xy, \quad \frac{\partial f}{\partial x} = y, \quad \frac{\partial f}{\partial y} = x$$

**Problem 4c**

$$f(x, y) = \sqrt{2 + y^2}, \quad \frac{\partial f}{\partial x} = \frac{x}{\sqrt{x^2 + y^2}}, \quad \frac{\partial f}{\partial y} = \frac{y}{\sqrt{x^2 + y^2}}$$

**Problem 5a**

$$\begin{aligned} f(x, y, z) &= (x + z)e^{x-y}, \quad \text{gradient at } (1, 1, 1) \\ \nabla f(x, y, z) &= \left( \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right) = (e^{x-y} + (x + z)e^{x-y}, -(x + z)e^{x-y}, e^{x-y}) \\ \nabla f(1, 1, 1) &= (e^0 + 2e^0, -2e^0, e^0) = (3, -2, 1) \end{aligned}$$

## 10 Differentiability in $\mathbb{R}^N$

$$A \subset \mathbb{R}^N, \quad x_0 \in A, \quad f : A \rightarrow \mathbb{R}^M$$

We say that  $f$  is differentiable at  $x_0$  if:

1.  $\frac{\partial f_i}{\partial x_j}(x_0)$  exists for  $i = 1, 2, \dots, M$  and  $j = 1, 2, \dots, N$ .
2.  $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0) - Jf(x_0)(x - x_0)}{\|x - x_0\|} = 0$

Where  $Jf(x_0)$  is the Jacobian matrix of  $f$  at  $x_0$ :

$$Jf(x_0) = Df(x_0) = \begin{pmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \cdots & \frac{\partial f_1}{\partial x_N} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \cdots & \frac{\partial f_2}{\partial x_N} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f_M}{\partial x_1} & \frac{\partial f_M}{\partial x_2} & \cdots & \frac{\partial f_M}{\partial x_N} \end{pmatrix}$$

### Problem 6a

Compute the jacobian matrix:

$$F(x, y) = (y, x, xy, y^2 - x^2), \quad F : \mathbb{R}^2 \rightarrow \mathbb{R}^4$$

$$JF(x, y) = \begin{pmatrix} \frac{\partial y}{\partial x} & \frac{\partial y}{\partial y} \\ \frac{\partial x}{\partial x} & \frac{\partial x}{\partial y} \\ \frac{\partial xy}{\partial x} & \frac{\partial xy}{\partial y} \\ \frac{\partial (y^2 - x^2)}{\partial x} & \frac{\partial (y^2 - x^2)}{\partial y} \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \\ y & x \\ -2x & 2y \end{pmatrix}$$

Now at  $(1, 2)$ :

$$JF(1, 2) = \begin{pmatrix} 0 & 1 \\ 1 & 0 \\ 2 & 1 \\ -2 & 4 \end{pmatrix}$$

### Problem 6c

$$F(x, y, z) = z^2 e^x \cos(y), \quad \text{at } (0, \frac{\pi}{2}, -1) \quad F : \mathbb{R}^3 \rightarrow \mathbb{R}$$

$$\begin{aligned} JF(x, y, z) &= \begin{pmatrix} \frac{\partial z^2 e^x \cos(y)}{\partial x} & \frac{\partial z^2 e^x \cos(y)}{\partial y} & \frac{\partial z^2 e^x \cos(y)}{\partial z} \end{pmatrix} = \\ &= (z^2 e^x \cos(y) \quad -z^2 e^x \sin(y) \quad 2ze^x \cos(y)) \end{aligned}$$

$$JF(0, \frac{\pi}{2}, -1) = (0 \quad -1 \quad 0)$$

**Example:**

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

$f$  is not differentiable at  $(0, 0)$ , the partial derivatives exist at  $(0, 0)$ .

$$\frac{\partial f}{\partial x}(0, 0) = \lim_{t \rightarrow 0} \frac{f(t, 0) - f(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{2t \cdot 0}{t \cdot 0} = 0$$

$$\frac{\partial f}{\partial y}(0, 0) = \lim_{t \rightarrow 0} \frac{f(0, t) - f(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{2 \cdot 0 \cdot t}{t \cdot 0} = 0$$

However, the limit of the difference quotient does not exist:

$$\begin{aligned} \lim_{(x, y) \rightarrow (0, 0)} \frac{f(x, y) - f(0, 0) - \frac{\partial f}{\partial x}(0, 0)x - \frac{\partial f}{\partial y}(0, 0)y}{\sqrt{x^2 + y^2}} &= \\ &= \lim_{(x, y) \rightarrow (0, 0)} \frac{\frac{2xy}{\sqrt{x^2 + y^2}} - 0 - 0 \cdot x - 0 \cdot y}{\sqrt{x^2 + y^2}} = \lim_{(x, y) \rightarrow (0, 0)} \frac{2xy}{x^2 + y^2} \end{aligned}$$

If we use polar coordinates:

$$\begin{aligned} &\begin{cases} x = r \cos(\theta) \\ y = r \sin(\theta) \end{cases} \\ &= \lim_{r \rightarrow 0} \frac{2r^2 \cos(\theta) \sin(\theta)}{r^2} = \lim_{r \rightarrow 0} 2 \cos(\theta) \sin(\theta) = 2 \cos(\theta) \sin(\theta) \end{aligned}$$

The limit depends on  $\theta$ . Therefore, the function is not differentiable at  $(0, 0)$ .

### Problem 7

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

The partial derivatives exist at  $(0, 0)$ :

$$\frac{\partial f}{\partial x}(0, 0) = \lim_{t \rightarrow 0} \frac{f(t, 0) - f(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{0 - 0}{t} = 0$$

$$\frac{\partial f}{\partial y}(0, 0) = \lim_{t \rightarrow 0} \frac{f(0, t) - f(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{0 - 0}{t} = 0$$

Take the limit:

$$\lim_{(x, y) \rightarrow (0, 0)} f(x, y) = \lim_{(x, y) \rightarrow (0, 0)} \frac{xy^2}{x^2 + y^4} = \lim_{r \rightarrow 0} \frac{r^3 \cos(\theta) \sin^2(\theta)}{r^2 \cos^2(\theta) + r^4 \sin^4(\theta)}$$

The limit does not exist, therefore the function is not continuous at  $(0, 0)$ . The function is not differentiable at  $(0, 0)$ , due to it not being continuous at that point.

Direction of any vector at  $(0, 0)$ :

$$D_{(u, v)} f(0, 0) = \lim_{t \rightarrow 0} \frac{f(tu, tv) - f(0, 0)}{t \|(u, v)\|}$$

Assume  $\|(u, v)\| = 1$ :

$$= \lim_{t \rightarrow 0} \frac{f(tu, tv)}{t} = \lim_{t \rightarrow 0} \frac{t^3 uv^2}{t(t^2 u^2 + t^4 v^4)} = \lim_{t \rightarrow 0} \frac{uv^2}{u^2 + t^2 v^4} = \frac{v^2}{u}$$

Where  $\frac{v^2}{u}$  is the slope of the tangent line in the direction of  $(u, v)$ .

### 10.1 Proposition:

$$A \subset \mathbb{R}^N, \quad x_0 \in A, \quad f : A \rightarrow \mathbb{R}$$

$f$  is a scalar function, differentiable at  $x_0$  and  $v \in \mathbb{R}^N \setminus \{0\}$  a vector. Then:

$$D_v f(x_0) = \langle \nabla f(x_0), v \rangle$$

#### Remark

$$\langle \nabla f(x_0), \alpha v \rangle = \alpha \langle \nabla f(x_0), v \rangle \neq \langle \nabla f(x_0), v \rangle$$

Using the properties of the scalar product:

$$D_v f(x_0) = \langle \nabla f(x_0), v \rangle = \|\nabla f(x_0)\| \cdot \|v\| \cdot \cos(\theta) = \|\nabla f(x_0)\| \cdot \cos(\theta)$$

Where  $\theta$  is the angle between  $\nabla f(x_0)$  and  $v$ , and we assume  $\|v\| = 1$ .

The directional derivative is maximum in the direction of  $\nabla f(x_0)$  and minimum in the direction of  $-\nabla f(x_0)$ .

### 10.2 Proposition:

Let  $f : \mathbb{R}^3 \rightarrow \mathbb{R}$  be a scalar function and let  $(x_0, y_0, z_0) \in \mathbb{R}^3$  be a point on the level surface  $\{f(x, y, z) = k \in \mathbb{R}\} = S$ .

Then,  $\nabla f(x_0, y_0, z_0) \perp v = 0$  where  $v$  is the tangent vector to the trajectory  $c(t)$  at  $t = 0$  over the surface  $S$ .

#### Proof

Since  $c(t) \subset S$ , we have  $f(c(t)) = k$ .

By construction,  $v = c'(0)$ .

Now, applying the chain rule, we get:

$$\left. \frac{d}{dt} f(c(t)) \right|_{t=0} = \nabla f(c(0)) \cdot c'(0) = \nabla f(c(0)) \cdot v = 0$$

This proves the orthogonality between  $\nabla f$  and the tangent vector to the curve (to the level curve).

#### Remark

Take  $P^*(p_1, p_2, p_3)$  as a point and  $(x, y, z)$  as any point on the tangent plane.

Then,

$$n \cdot (x - p_1, y - p_2, z - p_3) = 0$$

where  $n = \nabla f(P^*)$ .

### 10.3 Tangent Plane to a Surface

The tangent plane to  $f(x, y, z) = k$  at  $p_0$  is given by

$$\nabla f(p_0) \cdot \begin{pmatrix} x - p_1 \\ y - p_2 \\ z - p_3 \end{pmatrix} = 0$$

### Example

**Tangent plane of  $3xy + z^2 = 4$  at  $(1, 1, 1)$ :**

- **Gradient:**

$$\nabla f(x, y, z) = (3x, 3y, 2z)$$

- **Gradient at  $(1, 1, 1)$ :**

$$\nabla f(1, 1, 1) = (3, 3, 2)$$

- **Tangent Plane:**

$$\nabla f(1, 1, 1) \cdot \begin{pmatrix} x-1 \\ y-1 \\ z-1 \end{pmatrix} = 0$$

- **Equation:**

$$3(x-1) + 3(y-1) + 2(z-1) = 0$$

$$3x + 3y + 2z = 8$$

### Problem 11c

**Find the tangent plane of  $z = \frac{x}{y^2}$  at  $(-2, 2, 1)$ :**

- **Gradient:**

$$\nabla f(x, y, z) = \left( \frac{1}{y^2}, -\frac{2x}{y^3}, -1 \right)$$

- **Gradient at  $(-2, 2, 1)$ :**

$$\nabla f(-2, 2, 1) = \left( \frac{1}{4}, \frac{1}{2}, -1 \right)$$

- **Tangent Plane:**

$$\nabla f(-2, 2, 1) \cdot \begin{pmatrix} x+2 \\ y-2 \\ z-1 \end{pmatrix} = 0$$

- **Equation:**

$$\frac{1}{4}(x+2) - \frac{1}{2}(y-2) - (z-1) = 0$$

$$\frac{1}{4}x - \frac{1}{2}y - z = -\frac{1}{2}$$

## 10.4 Theorems

Let  $A \subseteq \mathbb{R}^n$ ,  $x_0 \in A$ , and  $f : A \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^m$ . If  $f$  is differentiable at  $x_0$ ,  $f$  is continuous at  $x_0$ .

Let  $A \subseteq \mathbb{R}^n$ ,  $x_0 \in A$ , and  $f : A \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$ . For  $x = (x_1, \dots, x_n)$ :

- a)  $\frac{\partial f}{\partial x_i}$  exists for any  $i$ .
- b)  $\frac{\partial f}{\partial x_i}$  is continuous at  $x_0$  for any  $i$ .

Then,  $f$  is differentiable at  $x_0$ .

### Problem 9

Given  $f(x, y) = e^{\left(\frac{1}{x^2 + y^2}\right)}$  for  $(x, y) \neq (0, 0)$  and  $f(0, 0) = 0$ :

- a) Show that  $f$  is differentiable at  $(0, 0)$ .
- b) Prove the existence of the tangent plane at  $(0, 0)$ .

To show  $f$  is differentiable at  $(0, 0)$ , we need to check the limit:

$$\lim_{(x,y) \rightarrow (0,0)} \frac{f(x, y) - f(0, 0) - \frac{\partial f}{\partial x}(0, 0)x - \frac{\partial f}{\partial y}(0, 0)y}{\sqrt{x^2 + y^2}} = 0$$

$$\frac{\partial f}{\partial x}(0, 0) = \lim_{t \rightarrow 0} \frac{f(t, 0) - f(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{e^{\left(\frac{-1}{t^2}\right)}}{t} = 0 = \frac{\partial f}{\partial y}(0, 0)$$

Thus,  $f$  is differentiable at  $(0, 0)$ .



## 10.5 Properties

Let  $A, B \subseteq \mathbb{R}^n$ ,  $x_0 \in A$ , and  $f, g : A \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^m$  be differentiable functions.

1.  $\lambda f(x)$  is differentiable at  $x_0$ , where  $\lambda \in \mathbb{R}$ . The derivative is given by:

$$D(\lambda f(x_0)) = \lambda D(f(x_0))$$

2.  $f(x) + g(x)$  is differentiable at  $x_0$ . The derivative is given by:

$$D(f(x_0) + g(x_0)) = D(f(x_0)) + D(g(x_0))$$

3.  $f(x) \cdot g(x)$  is differentiable at  $x_0$ . The derivative is given by:

$$D(f(x_0) \cdot g(x_0)) = D(f(x_0)) \cdot g(x_0) + f(x_0) \cdot D(g(x_0))$$

4.  $\frac{f(x)}{g(x)}$  is differentiable at  $x_0$ , provided  $g(x_0) \neq 0$ . The derivative is given by:

$$D\left(\frac{f(x_0)}{g(x_0)}\right) = \frac{D(f(x_0)) \cdot g(x_0) - f(x_0) \cdot D(g(x_0))}{(g(x_0))^2}$$

## 10.6 Chain Rule

Let  $f : \mathbb{R}^m \rightarrow \mathbb{R}^n$  and  $g : \mathbb{R}^n \rightarrow \mathbb{R}^k$ . If  $x_0 \in \mathbb{R}^m$  and  $f(x_0) \in \mathbb{R}^n$ , then  $(g \circ f)(x) = g(f(x))$  is differentiable at  $x_0$ . The derivative is given by:

$$D(g \circ f)(x_0) = Dg(f(x_0)) \cdot Df(x_0)$$

### Example

Given  $g(x, y) = (x^2 + y, y^2)$  and  $F(u, v) = (u + v, u, v^2)$ , find  $D(F \circ g)(1, 1)$ .

$$\begin{aligned} g : \mathbb{R}^2 &\rightarrow \mathbb{R}^2 \\ f : \mathbb{R}^2 &\rightarrow \mathbb{R}^3 \end{aligned}$$

$$g(x, y) = (x^2 + 1, y^2)$$

$$f(x, y) = (u + v, u, v^2)$$

$$(x, y) \rightarrow (g_1(x, y), g_2(x, y)) \rightarrow (f_1(g_1, g_2), f_2(g_1, g_2), f_3(g_1, g_2))$$

$$f(g_1(x, y), g_2(x, y)) = (x^2 + 1 + y^2, x^2 + 1, y^4) \rightarrow Df(x, y) = Jf(x, y)$$

$$Dg(x, y) = Jg(x, y) = \begin{pmatrix} 2x & 0 \\ 0 & 2y \end{pmatrix}$$

$$Df(u, v) = Jf(u, v) = \begin{pmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 2v \end{pmatrix}$$

$$D(f \circ g)(x, y) = D(f(g(x, y))) \cdot Dg(x, y) = \begin{pmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 2v \end{pmatrix} \cdot \begin{pmatrix} 2x & 0 \\ 0 & 2y \end{pmatrix}$$

$$D(F \circ g)(1, 1) = \begin{pmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 2 \end{pmatrix} \cdot \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$$

$$D(F \circ g)(1, 1) = \begin{pmatrix} 2 & 2 \\ 2 & 0 \\ 0 & 4 \end{pmatrix}$$

### Example

$$f(x, y) = \left( \tan \frac{y}{x} - x + y, \log \frac{y+1}{x} \right), g(s, t) = (t \cdot \cos s, e^t, s - 2t) \text{ and } h(u, v, w) = uv^2 \cdot e^w$$

$$F = h \circ g \circ f$$

$$DF(x, y) = D(h(g(f)(x, y))) \cdot D(g(f(x, y))) \cdot D(f(x, y))$$

$$Df(x, y) = \begin{pmatrix} -\frac{\sec^2 \frac{y}{x} \cdot y}{x^2} - 1 & \frac{\sec^2 \frac{y}{x}}{x} + 1 \\ -\frac{1}{x} & \frac{1}{y+1} \end{pmatrix}$$

$$Dg(s, t) = \begin{pmatrix} -t \cdot \sin s & \cos s \\ 0 & e^t \\ 1 & -2 \end{pmatrix}$$

$$Dh(u, v, w) = (v^2 \cdot e^w \quad 2uv \cdot e^w \quad uv^2 \cdot e^w)$$

### Example

Particle of mass  $m$  following a trajectory  $s(t) \in \mathbb{R}^3$

According to Newton's law, the field force satisfies

$$F = -\nabla V \quad \text{with} \quad V = \text{potential function}$$

Prove that the total energy is constant  $E(t) = E_k + E_p = c$

Following  $s(t)$  we find  $F(s(t)) = -\nabla V(s(t))$

Taking the arbitrary times  $t_1, t_2$

$$\begin{aligned} \int_{t_1}^{t_2} F(s(t)) \cdot d(s(t)) &= - \int_{t_1}^{t_2} \nabla V(s(t)) \cdot s'(t) dt \quad (\text{chain rule}) \\ &= -(V(s(t_2)) - V(s(t_1))) \end{aligned}$$

Thanks to Newton's second law

$$F = m s''(t)$$

$$\begin{aligned} \int_{t_1}^{t_2} F(s(t)) \cdot s'(t) dt &= \int_{t_1}^{t_2} m s''(t) \cdot s'(t) dt = \left[ \frac{m \|s'(t)\|^2}{2} \right]_{t_1}^{t_2} \\ &= \frac{m \|s'(t_2)\|^2}{2} - \frac{m \|s'(t_1)\|^2}{2} \\ E(t) &= \frac{m \|s'(t)\|^2}{2} + V(s(t)) \end{aligned}$$

### Example

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

Partial Derivatives:

$$\begin{aligned} \frac{\partial f(x, y)}{\partial x} &= \lim_{t \rightarrow 0} \frac{f(t, 0) - f(0, 0)}{t} = 0 \\ \frac{\partial f(x, y)}{\partial y} &= \lim_{k \rightarrow 0} \frac{f(0, k) - f(0, 0)}{k} = 0 \end{aligned}$$

Differentiability at  $(0, 0)$ :

$$\lim_{(x, y) \rightarrow (0, 0)} \frac{\frac{2xy}{2x^2 + y^2}}{\sqrt{x^2 + y^2}} = \lim_{(x, y) \rightarrow (0, 0)} \frac{2xy}{\sqrt{x^2 + y^2} (2x^2 + y^2)}$$

$$\begin{cases} x = r \cos \theta \\ y = r \sin \theta \end{cases}$$

$$\lim_{r \rightarrow 0} \frac{2 \cos \theta \sin \theta}{r (2 \cos^2 \theta + \sin^2 \theta)} = \infty \quad f \text{ is not differentiable at } (0, 0)$$

Directional derivative following  $v = \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right)$ :

$$\text{Using } D_v f(0, 0) = \langle \nabla f(0, 0), v \rangle = \left\langle (0, 0), \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right) \right\rangle = 0$$

$$D_v f(0, 0) = \lim_{t \rightarrow 0} \frac{f(0, 0) + tv - f(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{f(tv) - f(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{\frac{2t^2}{2} - 0}{\frac{2t^2}{2} + \frac{t^2}{2}} = \frac{2}{3}$$

### Problem 17

Use a tree diagram to write out the Chain Rule for the given case. Assume all functions are differentiable.

$$\mathbf{a)} \quad u = f(x, y), \quad x = x(r, s, t), \quad y = y(r, s, t)$$

$$(r, s, t) \rightarrow (x(r, s, t), y(r, s, t)) \rightarrow f(x(r, s, t), y(r, s, t))$$

$$\mathbb{R}^3 \rightarrow \mathbb{R}^2 \rightarrow \mathbb{R}$$

$$D(f \circ g)(r, s, t) = D(f(g(r, s, t))) \cdot Dg(r, s, t)$$

$$D(f \circ g)(r, s, t) = Df(x(r, s, t), y(r, s, t)) \cdot \begin{pmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial s} & \frac{\partial x}{\partial t} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial s} & \frac{\partial y}{\partial t} \end{pmatrix}$$

$$D(f \circ g)(r, s, t) = \begin{pmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \end{pmatrix} \cdot \begin{pmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial s} & \frac{\partial x}{\partial t} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial s} & \frac{\partial y}{\partial t} \end{pmatrix}$$

$$D(f \circ g)(r, s, t) = \left( \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial r} \quad \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial s} \quad \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial t} \right)$$

$$\begin{aligned} \mathbf{b)} \quad w &= f(x, y, z), \quad x = x(u, v), \quad y = y(u, v), \quad z = z(u, v) \\ (u, v) &\rightarrow (x(u, v), y(u, v), z(u, v)) \rightarrow f(x(u, v), y(u, v), z(u, v)) \\ \mathbb{R}^2 &\rightarrow \mathbb{R}^3 \rightarrow \mathbb{R} \end{aligned}$$

$$D(f \circ g)(u, v) = D(f(g(u, v))) \cdot Dg(u, v)$$

$$D(f \circ g)(u, v) = Df(x(u, v), y(u, v), z(u, v)) \cdot \begin{pmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} \end{pmatrix}$$

$$D(f \circ g)(u, v) = \begin{pmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \end{pmatrix} \cdot \begin{pmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} \end{pmatrix}$$

$$D(f \circ g)(u, v) = \begin{pmatrix} \frac{\partial f}{\partial x}|_{g(u, v)} \cdot \frac{\partial x}{\partial u} + \frac{\partial f}{\partial y}|_{g(u, v)} \cdot \frac{\partial y}{\partial u} + \frac{\partial f}{\partial z}|_{g(u, v)} \cdot \frac{\partial z}{\partial u} \\ \frac{\partial f}{\partial x}|_{g(u, v)} \cdot \frac{\partial x}{\partial v} + \frac{\partial f}{\partial y}|_{g(u, v)} \cdot \frac{\partial y}{\partial v} + \frac{\partial f}{\partial z}|_{g(u, v)} \cdot \frac{\partial z}{\partial v} \end{pmatrix}^t$$

## Problem 12

Let  $f : \mathbb{R}^3 \rightarrow \mathbb{R}$  be differentiable. Making the transformation to spherical coordinates, compute  $\frac{\partial f}{\partial \rho}$ ,  $\frac{\partial f}{\partial \theta}$ , and  $\frac{\partial f}{\partial \phi}$  in terms of  $\frac{\partial f}{\partial x}$ ,  $\frac{\partial f}{\partial y}$ , and  $\frac{\partial f}{\partial z}$ .

The transformation to spherical coordinates is given by:

$$\begin{cases} x = \rho \sin(\phi) \cos(\theta) \\ y = \rho \sin(\phi) \sin(\theta) \\ z = \rho \cos(\phi) \end{cases}$$

$$(\rho, \theta, \phi) \rightarrow (x(\rho, \theta, \phi), y(\rho, \theta, \phi), z(\rho, \theta, \phi)) \rightarrow f(x(\rho, \theta, \phi), y(\rho, \theta, \phi), z(\rho, \theta, \phi))$$

$$\frac{\partial f}{\partial \rho} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial \rho} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial \rho} + \frac{\partial f}{\partial z} \cdot \frac{\partial z}{\partial \rho} = \frac{\partial f}{\partial x} \cdot \sin(\phi) \cos(\theta) + \frac{\partial f}{\partial y} \cdot \sin(\phi) \sin(\theta) + \frac{\partial f}{\partial z} \cdot \cos(\phi)$$

$$\frac{\partial f}{\partial \theta} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial \theta} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial \theta} + \frac{\partial f}{\partial z} \cdot \frac{\partial z}{\partial \theta} = -\frac{\partial f}{\partial x} \cdot \rho \sin(\phi) \sin(\theta) + \frac{\partial f}{\partial y} \cdot \rho \sin(\phi) \cos(\theta)$$

$$\frac{\partial f}{\partial \phi} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial \phi} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial \phi} + \frac{\partial f}{\partial z} \cdot \frac{\partial z}{\partial \phi} = \frac{\partial f}{\partial x} \cdot \rho \cos(\phi) \cos(\theta) + \frac{\partial f}{\partial y} \cdot \rho \cos(\phi) \sin(\theta) - \frac{\partial f}{\partial z} \cdot \rho \sin(\phi)$$

## 11 Linearization

Recall: if  $\exists \frac{\partial f}{\partial x}$ , then  $\exists \frac{\partial f}{\partial y}$

$$\lim_{(h_1, h_2) \rightarrow (x_0, y_0)} \frac{f(x, y) - f(x_0, y_0) - \frac{\partial f}{\partial x}|_{(x_0, y_0)} h_1 - \frac{\partial f}{\partial y}|_{(x_0, y_0)} h_2}{\sqrt{h_1^2 + h_2^2}} = 0$$

With  $h_1 = x - x_0$  and  $h_2 = y - y_0$ , we have:

$$\lim_{(x, y) \rightarrow (x_0, y_0)} \frac{f(x, y) - f(x_0, y_0) - \frac{\partial f}{\partial x}|_{(x_0, y_0)}(x - x_0) - \frac{\partial f}{\partial y}|_{(x_0, y_0)}(y - y_0)}{\sqrt{(x - x_0)^2 + (y - y_0)^2}} = 0$$

$f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is differentiable at  $x_0 \in \mathbb{R}^n$

$$\lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0) - Df|_{x_0} \cdot h}{\|h\|} = 0$$

With  $h \in \mathbb{R}^n$ ,  $h = t \cdot v$ ,  $t \rightarrow 0 \implies h \rightarrow 0$

$$\lim_{t \rightarrow 0} \frac{f(x_0 + t \cdot v) - f(x_0) - Df|_{x_0} \cdot t \cdot v}{t} = 0$$

With  $\|v\| = 1$  and  $\|h\| = t$

### 11.1 Proposition

If  $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}^m$ ,  $U$  open in  $\mathbb{R}^n$  is differentiable at  $x_0 \in U$ , then  $f$  is continuous at  $x_0$ , then all the directional derivatives exist at  $x_0$ .

$$D_v f(x_0) = Df \cdot v = Jf \cdot v$$

**Proof**

$$v \in \mathbb{R}^n, \quad D_v f = \lim_{t \rightarrow 0} \frac{f(x_0 + t \cdot v) - f(x_0)}{t} = \lim_{t \rightarrow 0} \frac{Df|_{x_0} \cdot t \cdot v}{t} = Df|_{x_0} \cdot v$$

### 11.2 Special cases

$f : \mathbb{R}^n \rightarrow \mathbb{R}$ , differentiable at  $x_0$ , scalar function

$$D_v f = \nabla f = \begin{pmatrix} \frac{\partial f}{\partial x_1} \\ \vdots \\ \frac{\partial f}{\partial x_n} \end{pmatrix} \cdot \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix} = \frac{\partial f}{\partial x_1} \cdot v_1 + \dots + \frac{\partial f}{\partial x_n} \cdot v_n = \langle \nabla f, v \rangle$$

$f : \mathbb{R}^2 \rightarrow \mathbb{R}$

$$D_{(1,0)} f = \begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \frac{\partial f}{\partial x}$$

$$D_{(0,1)} f = \begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \frac{\partial f}{\partial y}$$

$$D_{v_1, v_2} f = \begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{pmatrix}^t \cdot \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \frac{\partial f}{\partial x} \cdot v_1 + \frac{\partial f}{\partial y} \cdot v_2$$

$$v_1 + v_2 = 1$$

$$f : \mathbb{R}^n \rightarrow \mathbb{R}^m$$

$$D_{(1,0,\dots,0)} f = \begin{pmatrix} \frac{\partial f_1}{\partial x_1} \\ \vdots \\ \frac{\partial f_m}{\partial x_1} \end{pmatrix}^t \cdot \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} = \begin{pmatrix} \frac{\partial f_1}{\partial x_1} \\ \vdots \\ \frac{\partial f_m}{\partial x_1} \end{pmatrix}$$

$$D_{(0,1,\dots,0)} f = \begin{pmatrix} \frac{\partial f_1}{\partial x_1} \\ \vdots \\ \frac{\partial f_m}{\partial x_1} \end{pmatrix}^t \cdot \begin{pmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{pmatrix} = \begin{pmatrix} \frac{\partial f_1}{\partial x_2} \\ \vdots \\ \frac{\partial f_m}{\partial x_2} \end{pmatrix}$$

### 11.3 Mean Value Theorem

$$f(b) - f(a) = f'(c) \cdot (b - a)$$

In vectorial calculus, the mean value theorem is only for scalar functions.

**Theorem** Let  $U \subset \mathbb{R}^n$  be open,  $f : U \rightarrow \mathbb{R}$  be differentiable, and  $[a, b] \subset U$ . Then,  $\forall x \in (a, b)$ ,  $\exists c \in (a, b)$  such that

$$f(b) - f(a) = Df|_c \cdot (b - a) = \nabla f|_c \cdot (b - a)$$

**Proof** We need to use the chain rule:

$$(1 - t) \cdot a + t \cdot b, \quad t \in [0, 1], \quad [0, 1] \rightarrow U$$

$$g(t) = f((1 - t) \cdot a + t \cdot b)$$

We apply the mean value theorem for one variable in  $[0, 1]$ :

$$g(1) - g(0) = g'(t_0) \cdot (1 - 0)$$

$$g'(c) = Df|_{(1-t_0) \cdot a + t_0 \cdot b} \cdot (b - a)$$

Let  $c = (1 - t_0) \cdot a + t_0 \cdot b$ , then:

$$f(b) - f(a) = Df|_c \cdot (b - a) = \nabla f|_c \cdot (b - a)$$

### 11.4 Theorem

If  $U \subset \mathbb{R}^n$  is open,  $f : U \rightarrow \mathbb{R}^m$  and all the partial derivatives exist and are continuous on a point  $a$ , then  $f$  is differentiable at  $a$  and  $Df|_a = Jf|_a$ .

### Example

$$f(x, y) = \begin{cases} (x^4 + y^4) \cdot \sin\left(\frac{1}{x^4 + y^4}\right) & (x, y) \neq (0, 0) \\ 0 & (x, y) = (0, 0) \end{cases}$$

Is  $f$  continuous at  $(0, 0)$ ?

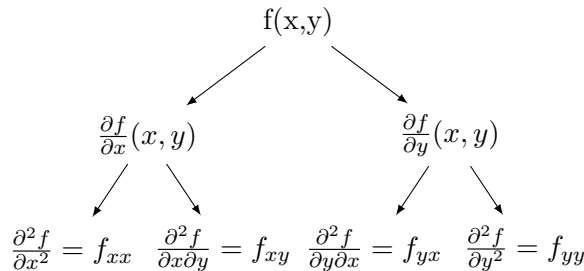
$$\begin{aligned} & \left| \sin\left(\frac{1}{x^4 + y^4}\right) \right| \leq 1, \quad \text{is bounded} \\ \implies & \exists \lim_{(x, y) \rightarrow (0, 0)} (x^4 + y^4) \cdot \sin\left(\frac{1}{x^4 + y^4}\right) = 0 \\ \frac{\partial f}{\partial x} \Big|_{(0, 0)} &= \lim_{h \rightarrow 0} \frac{f(h, 0) - f(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{h^4 \cdot \sin\left(\frac{1}{h^4}\right)}{h} = 0 \\ \frac{\partial f}{\partial y} \Big|_{(0, 0)} &= \lim_{k \rightarrow 0} \frac{f(0, k) - f(0, 0)}{k} = \lim_{k \rightarrow 0} \frac{k^4 \cdot \sin\left(\frac{1}{k^4}\right)}{k} = 0 \\ \implies & f \text{ is continuous at } (0, 0) \end{aligned}$$

Is  $f$  differentiable at  $(0, 0)$ ?

$$\begin{aligned} & \lim_{(x, y) \rightarrow (0, 0)} \frac{f(x, y) - f(0, 0) - \frac{\partial f}{\partial x} \Big|_{(0, 0)} x - \frac{\partial f}{\partial y} \Big|_{(0, 0)} y}{\sqrt{x^2 + y^2}} = \\ &= \lim_{(x, y) \rightarrow (0, 0)} \frac{(x^4 + y^4) \cdot \sin\left(\frac{1}{x^4 + y^4}\right) - 0 - 0 \cdot x - 0 \cdot y}{\sqrt{x^2 + y^2}}, \quad \text{where } \sin\left(\frac{1}{x^4 + y^4}\right) \text{ is bounded} \\ & \lim_{(x, y) \rightarrow (0, 0)} \frac{(x^4 + y^4)}{\sqrt{x^2 + y^2}} = \lim_{(x, y) \rightarrow (0, 0)} \frac{x^4 + y^4}{\sqrt{x^2 + y^2}} = \lim_{(x, y) \rightarrow (0, 0)} \frac{x^4}{\sqrt{x^2 + y^2}} + \lim_{(x, y) \rightarrow (0, 0)} \frac{y^4}{\sqrt{x^2 + y^2}} \\ & \frac{x^4}{\sqrt{x^2 + y^2}} = \frac{x}{\sqrt{x^2 + y^2}} \cdot x^3 = 0, \quad \text{because } \left| \frac{x}{\sqrt{x^2 + y^2}} \right| \leq 1 \\ & \frac{y^4}{\sqrt{x^2 + y^2}} = \frac{y}{\sqrt{x^2 + y^2}} \cdot y^3 = 0, \quad \text{because } \left| \frac{y}{\sqrt{x^2 + y^2}} \right| \leq 1 \\ \implies & \lim_{(x, y) \rightarrow (0, 0)} \frac{(x^4 + y^4)}{\sqrt{x^2 + y^2}} = 0 \implies f \text{ is differentiable at } (0, 0) \end{aligned}$$

## 11.5 Higher Order Partial Derivatives

Let  $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}$ , then:



$$\nabla f = \begin{pmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \end{pmatrix}$$

**Hessian Matrix**

$$H = \begin{pmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{pmatrix}$$

## 11.6 Partial Differential Equations (PDEs)

### Problem 2

$$u(x, y, z) = \frac{1}{\sqrt{x^2 + y^2 + z^2}}, \quad (x, y, z) \neq (0, 0, 0)$$

Where  $u$  satisfies the PDE:

$$u_{xx} + u_{yy} + u_{zz} = 0, \quad \text{which is } \Delta u = 0, \quad \textbf{Laplace's equation}$$

$$u = (x^2 + y^2 + z^2)^{-\frac{1}{2}}$$

$$u_x = -\frac{1}{2} \cdot (x^2 + y^2 + z^2)^{-\frac{3}{2}} \cdot 2x$$

$$u_{xx} = \frac{3}{4} \cdot (x^2 + y^2 + z^2)^{-\frac{5}{2}} \cdot 2x^2 - \frac{1}{2} \cdot (x^2 + y^2 + z^2)^{-\frac{3}{2}}$$

$$u_{yy} = \frac{3}{4} \cdot (x^2 + y^2 + z^2)^{-\frac{5}{2}} \cdot 2y^2 - \frac{1}{2} \cdot (x^2 + y^2 + z^2)^{-\frac{3}{2}}$$

$$u_{zz} = \frac{3}{4} \cdot (x^2 + y^2 + z^2)^{-\frac{5}{2}} \cdot 2z^2 - \frac{1}{2} \cdot (x^2 + y^2 + z^2)^{-\frac{3}{2}}$$

$$u_{xx} + u_{yy} + u_{zz} = \frac{6}{4} \left( 3(x^2 + y^2 + z^2)^{-5} - (x^2 + y^2 + z^2)^{-\frac{3}{2}} \right) = 0$$

### Problem 1

$$u_t = \alpha^2 u_{xx}, \quad \text{where } \alpha^2 \text{ is known as the diffusion coefficient in the } \textbf{heat equation}$$

$$u(x, t) = e^{-\alpha k^2 t} \cdot \sin(kx)$$

$$u_t = -\alpha k^2 e^{-\alpha k^2 t} \cdot \sin(kx)$$

$$u_x = e^{-\alpha k^2 t} \cdot k \cdot \cos(kx)$$

$$u_{xx} = -e^{-\alpha k^2 t} \cdot k^2 \cdot \sin(kx)$$

### Problem 4c

$$u(x, t) = (x - at)^6 + (x + at)^6$$

$$u_{tt} = a^2 u_{xx} \quad \text{is known as the } \textbf{Wave equation}$$

## 11.7 Cross Derivatives

$$\text{When it is true that } \frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$$



**Theorem: Equality of Crossed Partial Derivatives**

Let  $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}$  be defined on an open set  $U$  and such that the partial derivatives  $\frac{\partial f}{\partial x_i}$  and  $\frac{\partial f}{\partial x_j}$  exist and are differentiable at  $a \in U$ . Then,  $\forall x_i, x_j \in U$ , it is true that:

$$\frac{\partial^2 f}{\partial x_i \partial x_j} = \frac{\partial^2 f}{\partial x_j \partial x_i}, \quad \text{at } a$$

**Example**

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

$$\frac{\partial}{\partial x} \left( \frac{\partial}{\partial y} f \right) \Big|_{(0,0)} \neq \frac{\partial}{\partial y} \left( \frac{\partial}{\partial x} f \right) \Big|_{(0,0)}$$

$$\frac{\partial f}{\partial x} = \begin{cases} \frac{4x^2y^3 + x^4y - y^5}{(x^2 + y^2)^2} & (x, y) \neq (0, 0) \\ \lim_{t \rightarrow 0} \frac{f(t, 0) - f(0, 0)}{t} = 0 & (x, y) = (0, 0) \end{cases}$$

$$\frac{\partial f}{\partial y} = \begin{cases} \frac{x^5 - 4x^3y^2 - xy^4}{(x^2 + y^2)^2} & (x, y) \neq (0, 0) \\ \lim_{t \rightarrow 0} \frac{f(0, t) - f(0, 0)}{t} = 0 & (x, y) = (0, 0) \end{cases}$$

$$\frac{\partial^2 f}{\partial x \partial y} \Big|_{(0,0)} = \lim_{t \rightarrow 0} \frac{\frac{\partial f}{\partial x}(t, 0) - \frac{\partial f}{\partial x}(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{\frac{h^5}{h^4} - 0}{h} = 1$$

$$\frac{\partial^2 f}{\partial y \partial x} \Big|_{(0,0)} = \lim_{t \rightarrow 0} \frac{\frac{\partial f}{\partial y}(0, t) - \frac{\partial f}{\partial y}(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{-\frac{h^5}{h^4} - 0}{h} = -1$$

**11.8 Theorem**

Let  $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}$  be defined on an open set  $U$  and such that all the partial derivatives exist and are continuous at  $a \in U$ . Then,  $f$  is differentiable at  $a$  and its differential is given by the Jacobian matrix  $Jf|_a$ .

**Proof**

$$\lim_{h \rightarrow 0} \frac{f(a + h) - f(a) - Jf|_a \cdot h}{\|h\|} = 0$$

$$a = \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix}, \quad h = \begin{pmatrix} h_1 \\ h_2 \\ \vdots \\ h_n \end{pmatrix}$$

$$a + h = \begin{pmatrix} a_1 + h_1 \\ a_2 + h_2 \\ \vdots \\ a_n + h_n \end{pmatrix} = \begin{pmatrix} a_1 \\ a_2 + h_2 \\ \vdots \\ a_n + h_n \end{pmatrix} + \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n + h_n \end{pmatrix} + \dots - \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n + h_n \end{pmatrix} + \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n + h_n \end{pmatrix}$$

$$f(a+h) = f \begin{pmatrix} a_1+h_1 \\ a_2+h_2 \\ \vdots \\ a_n+h_n \end{pmatrix} = f \begin{pmatrix} a_1 \\ a_2+h_2 \\ \vdots \\ a_n+h_n \end{pmatrix} + f \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n+h_n \end{pmatrix} + \dots - f \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n+h_n \end{pmatrix} + f \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix}$$

$$f(a+h) - f(a) = f \begin{pmatrix} a_1+h_1 \\ a_2+h_2 \\ \vdots \\ a_n+h_n \end{pmatrix} - f \begin{pmatrix} a_1 \\ a_2+h_2 \\ \vdots \\ a_n+h_n \end{pmatrix} + f \begin{pmatrix} a_1 \\ a_2+h_2 \\ \vdots \\ a_n+h_n \end{pmatrix} - \dots - f \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n+h_n \end{pmatrix} + f \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n+h_n \end{pmatrix} - f \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix}$$

$$f(a+h) - f(a) = D_{v_1}f \cdot h_1 + D_{v_2}f \cdot h_2 + \dots + D_{v_n}f \cdot h_n$$

$$\text{Where } v_i = \begin{pmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{pmatrix} \text{ is the } i\text{th unit vector}$$

$$f(a+h) - f(a) = \begin{pmatrix} \frac{\partial f_1}{\partial x_1} \\ \vdots \\ \frac{\partial f_m}{\partial x_1} \end{pmatrix} \cdot h_1 + \begin{pmatrix} \frac{\partial f_1}{\partial x_2} \\ \vdots \\ \frac{\partial f_m}{\partial x_2} \end{pmatrix} \cdot h_2 + \dots + \begin{pmatrix} \frac{\partial f_1}{\partial x_n} \\ \vdots \\ \frac{\partial f_m}{\partial x_n} \end{pmatrix} \cdot h_n$$

So:

$$\begin{pmatrix} \frac{\partial f_1}{\partial x_1} \big|_{x_1} & \frac{\partial f_1}{\partial x_2} \big|_{x_2} & \cdots & \frac{\partial f_1}{\partial x_n} \big|_{x_n} \\ \frac{\partial f_2}{\partial x_1} \big|_{x_1} & \frac{\partial f_2}{\partial x_2} \big|_{x_2} & \cdots & \frac{\partial f_2}{\partial x_n} \big|_{x_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_1} \big|_{x_1} & \frac{\partial f_m}{\partial x_2} \big|_{x_2} & \cdots & \frac{\partial f_m}{\partial x_n} \big|_{x_n} \end{pmatrix} \begin{pmatrix} h_1 \\ h_2 \\ \vdots \\ h_n \end{pmatrix}$$

Finally:

$$\lim_{h \rightarrow 0} \frac{f(a+h) - f(a) - Jf|_a \cdot h}{\|h\|} = \frac{Jfh - Jf|_a h}{\|h\|} = \frac{(Jf - Jf|_a) \cdot h}{\|h\|} = 0$$

$$Jf|_h \rightarrow Jf|_a \text{ as } h \rightarrow 0$$

## 11.9 Proof of the Chain Rule

Let  $U \subseteq \mathbb{R}^m, V \subseteq \mathbb{R}^n$  be open sets. Let  $g : U \rightarrow V$  and  $f : V \rightarrow \mathbb{R}^p$  be mappings, and let  $a$  be a point in  $U$ . If  $g$  is differentiable at  $a$  and  $f$  is differentiable at  $g(a)$ , then  $f \circ g$  is differentiable at  $a$  and

$$D(f \circ g)(a) = Df(g(a)) \cdot Dg(a).$$

We define two "remainder" functions,  $r$  and  $s$ :

- $r$ : difference between the increment to  $g$  and its linear approximation at  $a$ ,
- $s$ : difference between the increment to  $f$  and its linear approximation at  $g(a)$ .

We know that  $g$  is differentiable at  $a$ :

$$g(a+h) = g(a) + Dg|_a h + r(h),$$

where

$$r(h) = g(a+h) - g(a) - Dg|_a h.$$

This represents the increase to  $g$  relative to its linear approximation at  $a$ . Then,

$$\lim_{h \rightarrow 0} \frac{r(h)}{\|h\|} = 0.$$

We know that  $f$  is differentiable at  $g(a)$ :

$$f(g(a)+k) = f(g(a)) + Df|_{g(a)} k + s(k),$$

where

$$s(k) = f(g(a)+k) - f(g(a)) - Df|_{g(a)} k.$$

This represents the increase to  $f$  relative to its linear approximation at  $g(a)$ . Then,

$$\lim_{k \rightarrow 0} \frac{s(k)}{\|k\|} = 0,$$

we have:

$$f(g(a+h)) = f(g(a) + Dg|_a h + r(h)),$$

where we treat  $Dg|_a h + r(h)$  as  $k$ .

Expanding further:

$$\begin{aligned} f(g(a+h)) &= f(g(a)) + Df|_{g(a)}[Dg|_a h + r(h)] + s(Dg|_a h + r(h)), \\ &= f(g(a)) + Df|_{g(a)} Dg|_a h + [Df|_{g(a)} r(h) + s(Dg|_a h + r(h))]. \end{aligned}$$

Subtract  $f(g(a))$ :

$$f(g(a+h)) - f(g(a)) = Df|_{g(a)} Dg|_a h + \text{remainder}.$$

Thus, the linear approximation of the composition is:

$$Df|_{g(a)} Dg|_a h,$$

with the remainder terms:

$$Df|_{g(a)} r(h) + s(Dg|_a h + r(h)).$$

Now, we need to prove that:

$$\lim_{h \rightarrow 0} \frac{f(g(a+h)) - f(g(a)) - Df|_{g(a)} Dg|_a h}{\|h\|} = 0,$$

since:

$$\lim_{h \rightarrow 0} \frac{Df|_{g(a)} r(h) + s(Dg|_a h + r(h))}{\|h\|} = 0.$$

For the first term:

$$\|Df|_{g(a)} r(h)\| \leq \|Df|_{g(a)}\| \|r(h)\|,$$

and:

$$\lim_{h \rightarrow 0} \frac{\|Df|_{g(a)} r(h)\|}{\|h\|} \leq \|Df|_{g(a)}\| \lim_{h \rightarrow 0} \frac{\|r(h)\|}{\|h\|} = 0.$$

For the second part:

$$\lim_{h \rightarrow 0} \frac{s(Dg|_a h + r(h))}{\|h\|} = 0.$$

There exists  $\delta > 0$  such that  $\|r(h)\| \leq \|h\|$  when  $\|h\| \leq \delta$ . Thus:

$$\|Dg|_a h + r(h)\| \leq \|Dg|_a h\| + \|r(h)\| \leq (\|Dg|_a\| + 1)\|h\|.$$

Also, for any  $\epsilon > 0$ , there exists  $0 < \delta' \leq \delta$  such that when  $\|k\| \leq \delta'$ :

$$\frac{\|s(h)\|}{\|k\|} \leq \epsilon.$$

$$\|Dg|_a h + r(h)\| \leq \delta'$$

Substitute for  $\|k\|$  in the equation:

$$\|s(k)\| \leq \epsilon \|k\|$$

$$\|s(Dg|_a h + r(h))\| \leq \epsilon \|Dg|_a h + r(h)\|$$

where  $\|s(Dg|_a h + r(h))\| = s(k)$

$$s(k) \leq \epsilon (\|Dg|_a\| + 1) \|h\|$$

Divide by  $\|h\|$ :

$$\frac{\|s(Dg|_a h + r(h))\|}{\|h\|} \leq \epsilon (\|Dg|_a\| + 1)$$

since this is true for all  $\epsilon > 0$ , we have:

$$\lim_{h \rightarrow 0} \frac{\|s(Dg|_a h + r(h))\|}{\|h\|} = 0$$

$$\lim_{h \rightarrow 0} \frac{Df|_{g(a)} r(h) + s(Dg|_a h + r(h))}{\|h\|} = 0$$

$$\lim_{h \rightarrow 0} \frac{f(g(a+h)) - f(g(a)) - Df|_{g(a)} Dg|_a h}{\|h\|} = 0$$

$$Df|_{g(a)} Dg|_a = D(f \circ g)|_a$$

### 11.10 Induced Norm

A matrix  $A$  is a linear operator, because

$$A(x + \alpha y) = A(x) + \alpha A(y)$$

The induced norm of a matrix  $A$  is defined as:

$$\|A\| = \sup_{\|x\|=1} \|A(x)\|$$

$$\|x\| = \left( \sum_{i=1}^n x_i^2 \right)^{\frac{1}{2}} \implies \|A\| = \rho(AA^t)$$

### 11.11 Inverse Function Theorem for One Variable

Let  $f : [a, b] \rightarrow [c, d]$  be a continuous function.  $f(a) = c$  and  $f(b) = d$ . If  $f$  is strictly increasing or decreasing in  $[a, b]$ , then  $f$  is invertible and there exists  $g : [c, d] \rightarrow [a, b]$  such that  $g(f(x)) = x$  and  $f(g(y)) = y$ .

If  $f$  is differentiable at  $x_0 \in (a, b)$  and  $f'(x_0) \neq 0$ , then  $f$  is invertible in a neighborhood of  $x_0$  and the inverse function  $f^{-1}$  is differentiable at  $f(x_0)$ :

$$(f^{-1})'(y) = \frac{1}{f'(x)} \quad \text{where } y = f(x)$$

### 11.12 Inverse Function Theorem for Higher Dimensions

#### 11.12.1 Preliminary Definitions

**Lipschitz Condition** A function  $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}^m$  differentiable in  $U$  satisfies the Lipschitz condition in a subset  $V \subset U$  if there exists a constant known as the Lipschitz ratio  $M > 0$  for all  $x, y \in V$ :

$$\forall x, y \in V, \quad \exists M > 0 \text{ such that } \|Df(x) - Df(y)\| \leq M\|x - y\|$$

#### Example

$$f(x, y) = (x - y^2 \quad x^2 + y)$$

$$Df = \begin{pmatrix} 1 & -2y \\ 2x & 1 \end{pmatrix}$$

$$Df \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} - Df \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} = \begin{pmatrix} 1 & -2y_1 \\ 2x_1 & 1 \end{pmatrix} - \begin{pmatrix} 1 & -2y_2 \\ 2x_2 & 1 \end{pmatrix} = \begin{pmatrix} 0 & -2(y_1 - y_2) \\ 2(x_1 - x_2) & 0 \end{pmatrix}$$

$$A_{ij} \Big|_{\substack{1 \leq i \leq n \\ 1 \leq j \leq m}}, \quad |A| = \left( \sum_{i=1}^n \sum_{j=1}^m A_{ij}^2 \right)^{\frac{1}{2}}$$

$$\left| Df \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} - Df \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} \right| = 2\sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2} = 2 \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} - \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} = 2x - y$$

#### Example

$$f(x, y) = \begin{pmatrix} x - y^3 \\ x^3 - y \end{pmatrix}$$

$$Df = \begin{pmatrix} 1 & -3y^2 \\ 3x^2 & -1 \end{pmatrix}$$

$$Df \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} - Df \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} = \begin{pmatrix} 1 & -3y_1^2 \\ 3x_1^2 & -1 \end{pmatrix} - \begin{pmatrix} 1 & -3y_2^2 \\ 3x_2^2 & -1 \end{pmatrix} = \begin{pmatrix} 0 & -3(y_1^2 - y_2^2) \\ 3(x_1^2 - x_2^2) & 0 \end{pmatrix}$$

$$\left| Df \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} - Df \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} \right| = 3\sqrt{(x_1^2 - x_2^2)^2 + (y_1^2 - y_2^2)^2}$$

If  $(y_1 y_2)^2 \leq A^2$  and  $(x_1 + x_2)^2 \leq A^2$ , then:  $M = 3A$ .

**Best Constant for the Lipschitz Condition** The best constant for the Lipschitz condition  $M^*$  is defined as:

$$M^* = \inf M$$

If we pick  $x \in U \subset V, y \in U \subset V \implies x, y \in V$ .

$$\|Df(x) - Df(y)\| \leq M_V \|x - y\| \implies M_U < M_V$$

$$B_{R_1}(x_0, x_1) \subset B_{R_2}(x_0, x_1) \implies M_{R_1} < M_{R_2}$$

### 11.12.2 Inverse Function Theorem for Higher Dimensions

Given a function  $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$  and an image  $y$ , we need to obtain an  $x$  such that  $f(x) = y$ . If  $y$  is fixed, then we say  $x$  is a root of the function  $f_y(x) = f(x) - y = 0$ .

**Theorem** If  $f$  is continuously differentiable in an open set  $U \subset \mathbb{R}^n$  and  $Df(x)$  is invertible in  $x_0 \in U$ , then  $f$  is locally invertible, with differentiable inverse in some neighborhood of  $f(x_0)$ .

$$Df|_{x_0}, \quad \exists (Df|_{x_0})^{-1}$$

$$D(f^{-1}) = (Df)^{-1}$$

**Example**

$$f(x, y) = (\sin(x + y) \quad x^2 - y^2)$$

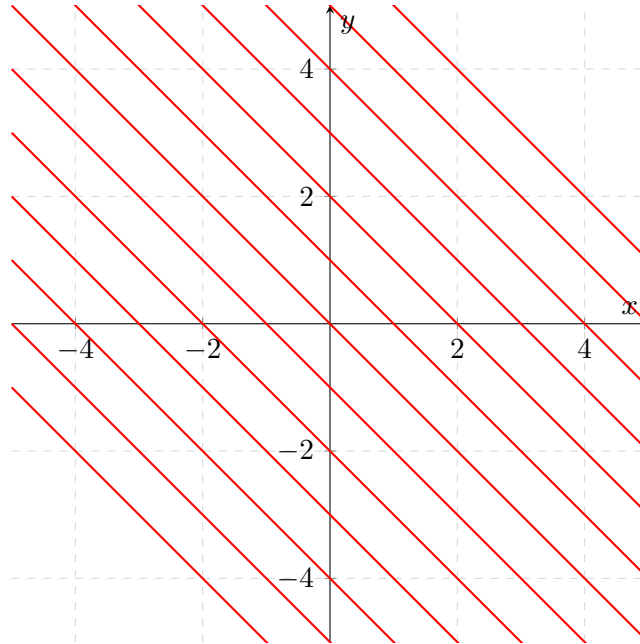
$$Df = \begin{pmatrix} \cos(x + y) & \cos(x + y) \\ 2x & -2y \end{pmatrix}$$

If  $\det(Df)|_{(x_0, y_0)} \neq 0$ , then  $f$  is invertible at  $(x_0, y_0)$  and there exists  $(Df|_{(x_0, y_0)})^{-1}$

$$\det(Df|_{(x_0, y_0)}) = \cos(x_0 + y_0) \cdot (-2y_0) - 2x_0 \cdot \cos(x_0 + y_0) = -2\cos(x_0 + y_0)(x_0 + y_0) \neq 0$$

$$\implies x_0 + y_0 \neq \frac{\pi}{2} + k\pi, \quad k \in \mathbb{Z}$$

$$x_0 + y_0 \neq 0$$



The function  $f$  is invertible in the region  $x + y \neq \frac{\pi}{2} + k\pi, k \in \mathbb{Z}, x + y \neq 0$ , anywhere outside the red lines.

### 11.13 Newton Method

$$x_{n+1} = x_n - (Df|_{x_n})^{-1}f(x_n)$$

$x_n \rightarrow \alpha$ ,  $f(\alpha) = 0$ , where  $\alpha$  is the solution of the application

### 11.14 Theorem (Kontorovich, Nobel Prize Economics 1975)

Let  $a_0$  be a point in  $\mathbb{R}^n$ ,  $\tilde{U}$  be an open neighborhood of  $a_0$ , and  $f : \tilde{U} \rightarrow \mathbb{R}^n$  be a continuously differentiable function with its derivative  $Df|_{a_0}$  invertible. Define

$$h_0 = -(Df|_{a_0})^{-1}f(a_0), \quad a_1 = a_0 + h_0$$

Let  $U_0 = B(a_1)$ . If  $U_0 \subset U$ , and the derivative  $Df$  satisfies the Lipschitz condition:

$$\|Df(u_1) - Df(u_2)\| \leq M\|u_1 - u_2\|, \quad \forall u_1, u_2 \in U$$

and

$$\|f(a_0)\| \cdot \|(Df|_{a_0})^{-1}\| \cdot M < \frac{1}{2}$$

is satisfied, the equation  $f(x) = 0$  has a unique solution in  $U$ .

### 11.15 Inverse Function Theorem

Let  $W \subset \mathbb{R}^n$  be an open neighborhood of  $x_0$  and  $f : W \rightarrow \mathbb{R}^n$  be a continuously differentiable function. If  $Df(x_0)$  is invertible, then  $f$  is invertible, with a continuously differentiable inverse in a neighborhood of  $f(x_0)$ .

To clarify this statement, we will specify the radius  $R$  of a ball  $V$  centered at  $x_0$ , in which the inverse of the function  $f$  is defined.

Setting  $L = Df|_{x_0}$ , now we will define the following conditions:

1. The ball  $W_0$  of radius  $2R\|L^{-1}\|$  centered at  $x_0$  is contained in  $W$ .
2. In the ball  $W_0$ , the derivative of  $f$  satisfies the Lipschitz condition:

$$\|Df(u) - Df(v)\| \leq \frac{1}{2R\|L^{-1}\|^2}\|u - v\|, \quad \forall u, v \in W_0$$

Then,

1. There exists a unique continuous differentiable function  $g : V \rightarrow W$  such that  $f(g(y)) = y$  for all  $y \in V$ . By the chain rule,

$$Df(g(y)) \cdot Dg(y) = I \implies Dg(y) = (Df(g(y)))^{-1}$$

2. The image of  $g$  contains the ball of radius  $R_1$  centered at  $x_0$ :

$$R_1 = 2R\|L^{-1}\|^2 \left( \sqrt{\|L\|^2 + \frac{1}{\|L^{-1}\|^2}} - \|L\| \right)$$