

1. Let  $\phi : \mathbb{R}^n \rightarrow \mathbb{R}$  be such that  $\phi(x) = 0 \Leftrightarrow x = 0$  and  $\phi(\lambda x) = |\lambda|\phi(x), \forall x \in \mathbb{R}^n, \forall \lambda \in \mathbb{R}$ . Show that if the set  $B = \{x \in \mathbb{R}^n | \phi(x) \leq 1\}$  is convex, then  $\phi$  defines a norm on  $\mathbb{R}^n$ .

**Solution:** Non-degeneracy and scalar linearity are given from the description of  $\phi$ . So all that is left to prove is the triangle inequality and non-negativity.

2. Let  $E$  be a compact set in  $\mathbb{R}^n$  and let  $F$  be a closed set in  $\mathbb{R}^n$  such that  $E \cap F = \emptyset$ . a. Show that there exists  $d > 0$  such that  $\|x - y\| > d, \forall x \in E$  and  $\forall y \in F$ . b. Does the result you proved in the previous question remain true if  $E$  and  $F$  are closed, but neither is compact? Justify your answer.
3. Let  $E = \{(x, y) | y = \sin(\frac{1}{x}), x > 0\}$ . Is  $E$  open? Is it closed? What are the accumulation points of  $E$ ?
4. Let  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  be a function in  $C^1(\mathbb{R}^n)$ , i.e.,  $f, \partial_{x_1}f, \dots, \partial_{x_n}f$  are continuous in  $\mathbb{R}^n$ . Suppose  $f(tx) = tf(x), \forall x \in \mathbb{R}^n, \forall t \in \mathbb{R}$ . Show that  $f$  is a linear function.
5. Given  $u : \mathbb{R} \rightarrow \mathbb{R}$  a function in  $C^2(\mathbb{R})$ , define  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  by  $f(x, y) = \begin{cases} u(y) - u(x) & \text{if } y \neq x \\ u'(x) & \text{if } y = x \end{cases}$ . Show that  $f$  is differentiable at any point  $(a, a)$ .
6. Let  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  be a function that is defined in an open set  $\Omega$  in  $\mathbb{R}^2$ . Show that if  $\partial_x f(x, y), \partial_y f(x, y)$  and  $\partial_{xy} f(x, y)$  are continuous in  $\Omega$ , then  $\partial_{yx} f(x, y)$  exists in  $\Omega$  and we have  $\partial_{yx} f(x, y) = \partial_{xy} f(x, y), \forall (x, y) \in \Omega$ . Hint: Consider the expression  $\Delta(s, t) = f(a + s, b + t) - f(a + s, b) - f(a, b + t) + f(a, b)$ .
7. Compute the degree 3 Taylor polynomial  $T_3(x, x_2)$  of the function  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ , defined by  $f(x_1, x_2) = \frac{4x_1 + 6x_2 - 1}{2x_1 + 3x_2}$  at the point  $(-1, 1)$ .