Homework 8 of Introduction to Analysis(II)

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- 1. $f_x(0,0) = \lim_{x\to 0} \frac{f(x,0) f(0)}{x} = \lim_{x\to 0} \frac{x \cdot 0(x^2 0^2)/(x^2 + 0^2)}{x} = 0$ exists. Also, we can esaily get that $f_y(0,0) = 0$. Then, $f_{xy}(0,0) = \frac{\partial f_x}{\partial y}(0,0) = \lim_{y\to 0} \frac{y(0^4 + 4 \cdot 0^2 y^2 y^4)/(0^2 + y^2)^2}{y} = \lim_{y\to 0} \frac{-y^4}{y^4} = -1$. And, $f_{yx}(0,0) = 1$. Therefore, $f_{xy}(0,0) \neq f_y(0,0)$.
- 2. Since Df is continuous on S, for any $\varepsilon > 0$, there exists $\delta > 0$ s.t. $||f(x) f(y)|| < \frac{\varepsilon}{||b a||}$ if $||x y|| < \delta$. And since S is a closed line in R^p , we can find a sequence $\{x_k\}_{k=1}^n$ s.t. $D(x_k, \frac{\delta}{2}) \supseteq S$ and $||x_k + 1 a|| > ||x_k a||$. Let $x_0 = a$ and $x_{n+1} = b$. Then, by MCT, $Df(x_1) Df(a) = Df(c_1)(x_1 a)$ for c_1 on the line between a, x_1 and c_k on the line between $x_k, x_k 1$.

Thus,

$$|f(b) - f(a) - \int_{0}^{1} Df(tb + (1-t)a)(b-a) dt| \leq \sum_{k=1}^{n+1} ||f(x_{k}) - f(x_{k-1}) - \int_{0}^{1} Df(tx_{k} + (1-t)x_{k-1})(b-a) dt||$$

$$= \sum_{k=1}^{n+1} ||\int_{0}^{1} Df(c_{k})(x_{k} - x_{k-1}) dt$$

$$- \int_{0}^{1} Df(tx_{k} + (1-t)x_{k-1})(b-a) dt||$$

$$< \frac{\varepsilon}{b-a}(b-a)$$

$$= \varepsilon$$

Therefore,
$$f(b) = f(a) = \int_0^1 Df(tb + (1-t)a)(b-a) dt$$
.

3.
$$\lim_{u \to 0} \frac{\|g(x+u) - g(x) - Dg(x)(u)\|}{\|u\|} = \lim_{u \to 0} \frac{\|g(x) + g(u) + B(x,u) + B(u,x) - g(x) - Dg(x)(u)\|}{\|u\|} = 0.$$