Math 2280 Problem Set 8

Tannon Warnick

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Question 1

Let f be a function on \mathbb{R}^2 defined by

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

Prove that

- (i) f is not continuous at (0,0);
- (ii) The first partial derivatives of f exist at every point of \mathbb{R}^2 . Is f differentiable at (0,0)? Explain your answer!
- (i) Looking at the limit of f from different paths we find:

Let x = 0

$$f(0,y) = \frac{0}{y^2} = 0 \implies \lim_{(x,y)\to(0,0)} f(x,y) = 0$$

Let x = y

$$f(x,x) = \frac{x^2}{2x^2} = \frac{1}{2} \implies \lim_{(x,y)\to(0,0)} f(x,y) = \frac{1}{2}$$

The limits are different on these paths so the limit does not exist so f is not continuous at (0,0) even though it is well defined.

(ii) Taking partial derivatives of f we get:

$$\frac{\partial f}{\partial y} = \frac{x^3 - y^2 x}{x^4 + 2x^2 y^2 + y^4}$$
$$\frac{\partial f}{\partial x} = \frac{y^3 - x^2 y}{x^4 + 2x^2 y^2 + y^4}$$

These are functions that are defined for all $x^2 + y^2 > 0$ and at $x^2 + y^2 = 0$ the derivatives are 0 because of the inputted point at (0,0), so they are defined on \mathbb{R}^2 . Looking at continuity of the partials we get that

for x = 0

$$\frac{\partial f}{\partial x}(0,y) = \frac{y^3}{y^4} = \frac{1}{y}$$

$$\implies \lim_{(x,y)\to(0,0)^+} f(x,y) = +\infty \quad \lim_{(x,y)\to(0,0)^-} f(x,y) = -\infty$$

The same is for y = 0 on the other partial. This tells us that ∂f is not continuous. So f is not differentiable at that discontinuous point (i.e. (0,0)).

Question 2

If *F* is a differentiable real function defined in a convex open set $U \subset \mathbb{R}^n$, such that $\partial_1 F(x) = 0$ for every $x \in U$, prove that *F* depends only on x_2, \ldots, x_n .

We first define

$$\gamma(t) = (t, x_2, \dots, x_n), \text{ for } t \in I$$

Where $I \subset \mathbb{R}$ such that $\gamma(t) \in U \ \forall t \in I, I$ is a connected interval since U is convex. We now look at

$$h(t) = f(\gamma(t))$$

h(t) is a differentiable function from $I \to \mathbb{R}$. How we have constructed h lets us know that h'(t) = 0 because $\partial_1 F = 0$. Thus h(t) is constant for all $t \in I$. Thus there exists G such that:

$$F(x_1, x_2, ..., x_n) = G(x_2, ..., x_n)$$

Question 3

Let $F : \mathbb{R}^2 \longrightarrow \mathbb{R}^2$ be a map given by $F = (F_1, F_2)$ where

$$F_1(x, y) = e^x \cos(y)$$
 and $F_2(x, y) = e^x \sin(y)$

for any $(x, y) \in \mathbb{R}^2$. Then:

- (i) Find the image of F.
- (ii) Calculate the derivative F'(x, y) and show that it is invertible at any point in \mathbb{R}^2 .

Thus, by the inverse function theorem, F is locally invertible, i.e., for any $(x, y) \in \mathbb{R}^2$ there are open neighborhoods U of (x, y) and V of F(x, y) such that $F: U \longrightarrow V$ is a bijection.

Show that F is not a bijection globally, i.e, F is not a bijection of \mathbb{R}^2 onto the image of F.

Question 4

Let f be a function on \mathbb{R} defined by

$$f(x) = x + 2x^2 \sin\left(\frac{1}{x}\right)$$

for $x \neq 0$ and f(0) = 0. Show that

- (i) f is continuous on \mathbb{R} ;
- (*ii*) f is differentiable on \mathbb{R} ;
- (iii) the derivative f' is not continuous at 0;
- (*iv*) f'(0) = 1;
- (v) for any $\epsilon > 0$, the restriction of f to $(-\epsilon, \epsilon)$ is not injective.

This shows that, even for n = 1, the conclusions of inverse function theorem do not hold if f' is not continuous.

Note:-

Hint: To prove (v), first show that a continuous function f cannot be injective in neighborhoods of local maxima and minima.

These must be critical points of f, i.e. zeros of f'.

Then show that for every $\epsilon > 0$ the interval $(-\epsilon, \epsilon)$ contains infinitely many critical points of f.

A critical point x of f is a maximum or minimum if $f''(x) \neq 0$.

Therefore, it is enough to show that there is an $\epsilon > 0$ such that there are no $x \in (-\epsilon, \epsilon)$ such that f'(x) = 0 and f''(x) = 0.

To prove this observe that the derivatives f' and f'' are linear functions in $A = \sin\left(\frac{1}{x}\right)$ and $B = \cos\left(\frac{1}{x}\right)$ with coefficients which are rational functions in x. Therefore, the equations f'(x) = 0 and f''(x) = 0 are a linear system of two equations for A and B with rational function coefficients.

Explicitly solve this system for A and B. Then calculate $A^2 + B^2$. From the result you should see that for small x this expression cannot be 1, contradicting the choice of A and B. Therefore, for small x, f' and f'' cannot simultaneously vanish at x.