

Functions of two variables

Consider the function of two variables

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

$$\text{Let } x, y \in \mathbb{R} \Rightarrow (x, y) \in \mathbb{R}^2.$$

If to each point $(x, y) \in \mathbb{R}^2$, there corresponds a real value z according to some rule $f(x, y)$, then $f(x, y)$ is called a real valued function of two variables x and y .

x, y are independent variables and z is dependent variable.

Domain: The set of points (x, y) in the xy -plane for which $f(x, y)$ is defined is called the domain of the function and denoted by D .

Range: The collection of corresponding values of z , is called the range.

Ex: ① $z = \sqrt{1 - x^2 - y^2}$

$$D = 1 - x^2 - y^2 \geq 0 \text{ or } x^2 + y^2 \leq 1, \text{ Range is the set of all positive real numbers. Range} = [0, 1].$$

② $z = \frac{1}{x^2 - y^2}$

$$D = \left\{ (x, y) \in \mathbb{R}^2 : x^2 - y^2 \neq 0 \right\}$$
$$= \left\{ (x, y) \in \mathbb{R}^2 : y \neq \pm x \right\}$$

Range is $\mathbb{R} - \{0\}$

③ $z = \log(x + y)$

$$D = \left\{ (x, y) \in \mathbb{R}^2 : x + y > 0 \right\}$$

Range is \mathbb{R} .

Bdd function

A fn $f(x, y)$ defined in some domain D in \mathbb{R}^2 is bdd if there exists a real finite positive number M s.t. $|f(x, y)| \leq M$ for all $(x, y) \in D$.

$$\log(0.1) = -1$$

Limits

Let $z = f(x, y)$ be a function of two variables defined in domain D .

Let $P(x_0, y_0)$ be any point in Domain D .

Then, the real number L is called the limit of the function $f(x, y)$ as $(x, y) \rightarrow (x_0, y_0)$ if for a given real number $\epsilon > 0$, we can find a real number $\delta > 0$ s.t.

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

s.t = such that

or

$$|f(x, y) - L| < \epsilon \text{ whenever } 0 < |x - x_0| < \delta, 0 < |y - y_0| < \delta.$$

Symbolically, $\lim_{(x, y) \rightarrow (x_0, y_0)} f(x, y) = L.$

Note:

① If $\lim_{(x, y) \rightarrow (x_0, y_0)} f(x, y) = L$ exists, it is unique.

② The limit is path independent.

③ If the limit depends on path, then limit does not exist.

Ex

Find the value of (i) $\lim_{(x, y) \rightarrow (2, 1)} (3x + 4y)$ (ii) $\lim_{(x, y) \rightarrow (1, 1)} x^2 + 2y$

Sol: (i) $\lim_{(x, y) \rightarrow (2, 1)}$

$$3x + 4y = 3(2) + 4(1) = 6 + 4 = 10.$$

(ii) $\lim_{(x, y) \rightarrow (1, 1)}$

$$x^2 + 2y = 1 + 2 = 3.$$

Ex: Determine the following limits, if they exist:

(i) $\lim_{(x,y) \rightarrow (0,0)} \left[\frac{x+y}{x^2+y^2+1} \right]$

(ii) $\lim_{(x,y) \rightarrow (0,1)} \left[\frac{(y-1) \tan^2 x}{x^2(y^2-1)} \right]$

(iii) $\lim_{(x,y) \rightarrow (0,0)} \left[y + x \cos \left(\frac{1}{y} \right) \right]$

Sol: (i) $\lim_{(x,y) \rightarrow (0,0)} \frac{x+y}{x^2+y^2+1} = \frac{0+0}{0+0+1} = \frac{0}{1} = 0.$

since, the limit value = 0, not N.D. we can say the limit is defined at point (0,0) so, limit exists

(ii) $\lim_{(x,y) \rightarrow (0,1)} \left[\frac{(y-1) \tan^2 x}{x^2(y^2-1)} \right]$ if we put (0,1) in this limit then we get N.D. so, will try another method

$= \lim_{x \rightarrow 0} \frac{\tan^2 x}{x^2} \cdot \lim_{y \rightarrow 1} \frac{y-1}{y^2-1}$

$= \lim_{x \rightarrow 0} \left[\frac{\tan x}{x} \right]^2 \lim_{y \rightarrow 1} \frac{y-1}{(y-1)(y+1)}$

$= 1^2 \cdot \frac{1}{1+1} = \frac{1}{2}$

$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$

$\lim_{x \rightarrow 0} \frac{\tan x}{x} = 1$

$\lim_{x \rightarrow 0} \frac{\log(1+x)}{x} = 1.$

just remember

$\therefore \lim_{x \rightarrow 0} \frac{\tan x}{x} = \lim_{x \rightarrow 0} \frac{\sin x}{x} \lim_{x \rightarrow 0} \frac{1}{\cos x}$
 $= 1 \cdot \frac{1}{1} = 1$

$\sin 0 = 0$
 $0/0 = \text{N.D.!!}$

(iii) $\lim_{(x,y) \rightarrow (0,0)} y + x \cos \left(\frac{1}{y} \right)$

$= 0 + 0 = 0.$

$\left| \cos \frac{1}{y} \right| \leq 1$

bdd fn.

$b, g \rightarrow \text{funs.}$

$|b| \rightarrow \text{bdd fn; } g \rightarrow 0$

$\lim_{x \rightarrow c} bg = 0.$

Note: The limit does not exist if it is not finite path dependent or unique.

Ex: Show that the following limits do not exist. (i)

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

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

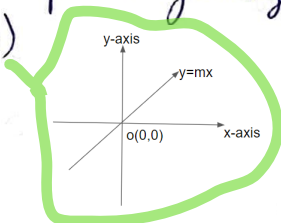
(iii) $\lim_{(x,y) \rightarrow (0,1)} \tan^{-1}\left(\frac{y}{x}\right)$

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

Sol: (i) Consider the path $y=mx$ such that $x \rightarrow 0, y \rightarrow 0$
 $y \rightarrow 0$ as $x \rightarrow 0$.

$$\begin{aligned} \lim_{(x,y) \rightarrow (0,0)} \frac{xy}{x^2+y^2} &= \lim_{x \rightarrow 0} \frac{x(mx)}{x^2+m^2x^2} \\ &= \lim_{x \rightarrow 0} \frac{mx^2}{x^2(1+m^2)} \\ &= \frac{m}{1+m^2}, \text{ which depends on } m. \end{aligned}$$

(A path passing through origin)



For different values of m , we obtain different limits.
Hence, limit does not exist.

Alternative: Let $x = r \cos \theta$, $y = r \sin \theta$ so that $x^2+y^2 = r^2$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{xy}{x^2+y^2} = \lim_{r \rightarrow 0} \frac{r^2 \sin \theta \cos \theta}{r^2} = \sin \theta \cos \theta, \text{ which depends on } \theta.$$

Hence, limit does not exist.

(ii) Consider the path $y = mx^2$ s.t. $y \rightarrow 0$ as $x \rightarrow 0$

$$\begin{aligned} \lim_{(x,y) \rightarrow (0,0)} \frac{x + \sqrt{y}}{x^2 + y} &= \lim_{x \rightarrow 0} \frac{x + \sqrt{mx^2}}{x^2 + mx^2} \\ &= \lim_{x \rightarrow 0} \frac{(1 + \sqrt{m})}{x(1+m)} \\ &= \infty \end{aligned}$$

$\begin{aligned} &(1+rt.m)/0(1+m) \\ &= (1+rt.m)/0 \\ &= N.D./\infty \end{aligned}$

Hence, the limit does not exist.

(iii)

$$\lim_{(x,y) \rightarrow (0,0)} \tan^{-1}\left(\frac{y}{x}\right) = \tan^{-1}(\pm\infty) = \pm \frac{\pi}{2}$$

$\begin{aligned} &1/0 \\ &= \infty \end{aligned}$

Thus, $\lim_{(x,y) \rightarrow (0,0)} \tan^{-1}\left(\frac{y}{x}\right) = \pi, -\frac{\pi}{2}$

Since, limit is not unique. Hence, limit does not exist.

(iv)

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

Let $y = mx$ s.t. $y \rightarrow 0$ as $x \rightarrow 0$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x}{\sqrt{x^2 + y^2}} = \lim_{x \rightarrow 0} \frac{x}{\sqrt{m^2 x^2 + x^2}} = \frac{1}{\sqrt{1+m^2}}, \text{ which depends on } m.$$

Hence, limit does not exist.

Ex:

Using δ - ϵ approach, show that

<https://www.khanacademy.org/math/ap-calculus-ab/ab-limits-new/ab-limits-optional/v/proving-a-limit-using-epsilon-delta-definition>

i) $\lim_{(x,y) \rightarrow (2,1)} 3x+4y = 10$

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

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

Sol: i) $f(x,y) = 3x+4y$

T.P.: $|f(x,y) - 10| < \epsilon$
whenever $0 < |x-2| < \delta$,
 $0 < |y-1| < \delta$.

$$|f(x,y) - 10| = |3x+4y - 10|$$

$$= |3x+4y - 4 - 6|$$

$$= |3(x-2) + 4(y-1)|$$

$$\leq |3(x-2)| + |4(y-1)|$$

$$\leq 3|x-2| + 4|y-1|$$

$$\leq 3\delta + 4\delta = 7\delta, \text{ if we take } |x-2| < \delta, |y-1| < \delta.$$

$$\Rightarrow |f(x,y) - 10| \leq 7\delta$$

Choose $7\delta < \epsilon$ i.e. $\delta < \epsilon/7$.

$$\Rightarrow |f(x,y) - 10| \leq 7\delta < \epsilon$$

$$\Rightarrow |f(x,y) - 10| < \epsilon \text{ whenever } 0 < |x-2| < \delta, 0 < |y-1| < \delta.$$

Hence, $\lim_{(x,y) \rightarrow (2,1)} 3x+4y = 10$.

(ii) $f(x,y) = x^2 + 2y$

$$|f(x,y) - 3| = |x^2 + 2y - 3|$$

$$= |(x-1+1)^2 + 2y - 2 - 1|$$

$$= |(x-1)^2 + 1 + 2(x-1) + 2(y-1) - 1|$$

$$= |(x-1)^2 + 2(x-1) + 2(y-1)|$$

$$\leq |x-1|^2 + 2|x-1| + 2|y-1|$$

Take $|x-1| < \delta$, $|y-1| < \delta$

$$\Rightarrow |f(x,y) - 3| < \delta^2 + 2\delta + 2\delta = \delta^2 + 4\delta.$$

Choose $\delta^2 + 4\delta < \epsilon$

Thus, $|f(x,y) - 3| < \epsilon$ whenever $|x-1| < \delta$, $|y-1| < \delta$.

Hence, $\lim_{(x,y) \rightarrow (1,1)} f(x,y) = 3$.

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

T.P. $|f(x,y) - 0| < \epsilon$
whenever $0 < \sqrt{(x-0)^2 + (y-0)^2} < \delta$.

$$|f(x,y) - 0| = \left| \frac{xy}{\sqrt{x^2+y^2}} - 0 \right|$$

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

$$\begin{aligned} |x-y|^2 &\geq 0 \\ x^2+y^2 - 2xy &\geq 0 \\ x^2+y^2 &\geq 2xy \Rightarrow xy \leq \frac{x^2+y^2}{2} \end{aligned}$$

$$\leq \frac{1}{2} \frac{(x^2+y^2)}{\sqrt{x^2+y^2}}$$

$$= \frac{1}{2} \sqrt{x^2+y^2}$$

Choose $\sqrt{x^2+y^2} < \delta$

$$\Rightarrow |f(x,y) - 0| < \frac{\delta}{2}$$

Take $\frac{\delta}{2} \leq \epsilon$

$$\Rightarrow |f(x,y) - 0| < \epsilon \text{ whenever } 0 < \sqrt{(x-0)^2 + (y-0)^2} < \delta.$$

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



one more question

check notebook-piyush