Inlämningsuppgifter

Differential Calculus

starred exercises are meant for the curious

1 Let g(x) be a function on the unit circle (|x|=1) satisfying

- i) g(0,1) = g(1,0) = 0
- ii) g(-x) = -g(x)
- a) Give an example of such a function

Define a function f(x) on the whole plane as follows

$$f(x) = |x|g(\frac{x}{|x|}) \quad x \neq 0$$
$$f(0,0) = 0$$

- b) Show that f is continuous at (0,0) iff g is bounded
- c) Show that f is continous everywhere iff g is continous.
- d) Show that f has directional derivatives for every direction, regardless of g. (Thus in particular even if f is not even continous!)
- e) Show that f is not differerentiable at (0,0) unless g is identically equal to zero!
 - **2** Find the derivatives of the following functions
 - a) $f(x, y, z) = x^{y}$
 - b) $f(x, y, z) = x^{y^z}$
 - c) $f(x,y) = (\sin(xy), \sin(x\sin(y)), x^y)$ d) $f(x,y) = \int_a^{xy} g(t)dt$
- **3** Find the partial derivatives of f in terms of the derivatives of g and h of the following
 - a) f(x, y) = g(x + h(y))
 - b) f(x, y) = g(x)h(y)
 - **4** Define $f: \mathbb{R}^2 \to \mathbb{R}$ by

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

Compute $\frac{\partial f}{\partial x}$ and $\frac{\partial f}{\partial y}$ at the co-ordinate axis and use that to compare the two mixed partials $\frac{\partial^2 f}{\partial x \partial y}$ and $\frac{\partial^2 f}{\partial y \partial x}$

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5 A function $f: \mathbb{R}^n \to \mathbb{R}$ is said to be homogenous of degree m if $f(tx) = t^m f(x)$. Show that a differentiable homogenous funtion of degree m satisfies the Euler identity

$$\sum_{i+1}^{n} x_i \frac{\partial f}{\partial x_i} = mf(x)$$

- **6** Let F(x,y)=(x+y,xy) Compute its derivative at each point (x,y) and express it as a map $DF: \mathbb{R}^2 \to \mathbb{R}^4$ then compute D^2F
- 7 Let A, B be $n \times n$ matrices. Show that the map $(A, B) \mapsto AB$ is a differentiable map from R^{2n^2} to R^{n^2} and compute its matrix!
- **8** Let A, B be skew-symmetric 3×3 matrices, (i.e. $A^T = -A$) show that $(A, B) \mapsto AB BA$ maps pairs of skew-symmetric matrics to skewsymmetric matrices and can be considered as a map from $\mathbb{R}^3 \times \mathbb{R}^3 \to \mathbb{R}^3$ and is differentiable. Compute the derivative!
- **9** * If you are familiar with the quaternions $\mathbb{H} \cong \mathbb{R}^4$ note that the left multiplications $x \mapsto ax$ form a 4-dimensional subspace $L \cong \mathbb{H}$ of $\operatorname{Hom}_{\mathbb{R}}(\mathbb{H}, \mathbb{H})$ (this is simply the space of all 4×4 matrices). Say that a differentiable map $f : \mathbb{H} \to \mathbb{H}$ is left-quaternionic iff $Df \in L$.
 - a) Show that the sum of two left-quaternionic maps is left- quaternionic.
 - b) What about the product?