Math 316 Hwk 5 $\,$

Problem 1. Let $f : \mathbb{R}^2 \longrightarrow \mathbb{R}$ satisfy $f(x, y) = xye^{x+y}$.

- (a). Find the directional derivative of f in the direction $\mathbf{u} = (\frac{3}{5}, \frac{4}{5})$ at the point (1, -1).
- (b). Find the direction in which f is increasing the fastest at (1, -1).

Problem 2. Let $f : \mathbb{R}^2 \longrightarrow \mathbb{R}$ be defined by

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

Show that f is not differentiable at (0,0), but that both partial derivatives exist there.

Problem 3. Let $f : \mathbb{R}^2 \longrightarrow \mathbb{R}$ be defined by

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

Show that f has a directional derivative in every direction at (0,0), but is not differentiable there.

Problem 4. Let $f : \mathbb{R}^2 \longrightarrow \mathbb{R}$ be defined by

$$f(x,y) = \begin{cases} (x^2 + y^2) \sin\left(\frac{1}{\sqrt{x^2 + y^2}}\right) & (x,y) \neq (0,0) \\ 0 & (x,y) = (0,0). \end{cases}$$

Show that f is differentiable at (0,0). Then show that the partial derivatives are bounded near (0,0), but are discontinuous there.

Problem 5. Let $f : \mathbb{R}^2 \longrightarrow \mathbb{R}$ be defined by

$$f(x,y) = \begin{cases} (x^2 + y^2) \sin\left(\frac{1}{x^2 + y^2}\right) & (x,y) \neq (0,0) \\ 0 & (x,y) = (0,0). \end{cases}$$

Show that f is differentiable at (0,0), but has unbounded partial derivatives near (0,0).

Problem 6. Let $A \subset \mathbb{R}^2$ be an open set and $f : A \longrightarrow \mathbb{R}$. If the partial derivatives of f exist and are bounded on A, then prove that f is continuous on A.

Problem 7. Let $A \subset \mathbb{R}^2$ be an open connected set and $f : A \longrightarrow \mathbb{R}$. If for each $a \in A$, we have $D_1f(a) = D_2f(a) = 0$, prove that f is constant on A.

Problem 8. Let $\gamma(t)$ be a smooth curve in \mathbb{R}^3 . If for some smooth functional $F : \mathbb{R}^3 \longrightarrow \mathbb{R}$, we have $F(\gamma(t)) = C$, show that $DF(\gamma(t))^T$ is orthogonal to the tangent vector $\gamma'(t)$.

Problem 9. Let $f : \mathbb{R}^n \longrightarrow \mathbb{R}$ be given by

$$f(\mathbf{x}) = \|A\mathbf{x} - \mathbf{b}\|_2^2$$

where A is an $n \times n$ matrix and $\mathbf{b} \in \mathbb{R}^n$. Find $Df(\mathbf{x}_0)$.

Problem 10. Let $u : \mathbb{R}^2 \longrightarrow \mathbb{R}$ be twice continuously differentiable. If $x = r \cos \theta$ and $y = r \sin \theta$, show that the Laplacian takes the form

$$\frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2}.$$