

Analysis-III

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Spivak's Calculus on Manifolds, Chapter II

2-1. Let $\lim_{h \rightarrow 0} \frac{|f(a+h)-f(a)|}{|h|} = |Df(a)| \implies \lim_{h \rightarrow 0} |f(a+h) - f(a)| = \lim_{h \rightarrow 0} |hDf(a)| \leq \lim_{h \rightarrow 0} |hM|$ (for some $M \in \mathbb{R}$) $\implies \lim_{h \rightarrow 0} |f(a+h) - f(a)| = 0$. Hence, proved.

2-2. If f is independent of the second variable, we can define $g(x) = f(x, 0)$. Conversely, if $f(x, y_1) = g(x) = f(x, y_2)$, f is independent of the second variable.
 $f'(a, b) = (g'(a), 0)$.

2-3. f is independent of the first variable if $f'(a, b) = (0, g'(b))$, where $g : \mathbb{R} \rightarrow \mathbb{R}$. If f is independent of both variables, it must be the constant function.

2-4.

1. $h(t) = f(tx) = |tx|g(\frac{tx}{||tx||}) = tf(x)$, since g is an odd function. Thus, $h'(t) = f(x)$.

2. $\lim_{h \rightarrow 0} \frac{|f(h, 0) - f(0, 0)|}{|(h, 0)|} = \lim_{h \rightarrow 0} g(\frac{(h, 0)}{|h|}) = g(\pm 1, 0) = 0$ (given). Similarly, $g(0, \pm 1) = 0 \implies \lim_{k \rightarrow 0} \frac{|f(0, k) - f(0, 0)|}{|(0, k)|} = 0$. Thus, if it exists, $Df(0, 0) = 0$.

However, $\lim_{(h, k) \rightarrow 0} \frac{|f(h, k) - f(0, 0)|}{|(h, k)|} = \lim_{x \rightarrow 0} g(\frac{x}{||x||})$ (replacing (h, k) with x). Since g is an odd function, this limit exists only if $g = 0$. Hence, proved.

2-5. Defining $g(\frac{(x, y)}{||(x, y)||}) = \frac{x|y|}{|(x, y)|^2}$ shows the required.

2-6. It is clear that $\lim_{x \rightarrow 0} \frac{|f(x, 0)|}{|x|} = \lim_{y \rightarrow 0} \frac{|f(0, y)|}{|y|} = 0$. Thus, if it exists, the derivative is 0.

However, $\lim_{h \rightarrow 0} \frac{|f(h, h)|}{|(h, h)|} = \frac{1}{\sqrt{2}} \neq 0$. Thus, the derivative does not exist.

2-7. Note that $f(0) = 0$. Thus, $\lim_{h \rightarrow 0} \frac{|f(h) - f(0)|}{|h|} \leq \lim_{h \rightarrow 0} |h| = 0$. Thus, $Df(0) = 0$.

2-8. First, suppose f is differentiable. Note that $f_j = p_j \circ f$, where p is the projection map onto the first component. Being a linear map, p_j is differentiable. Thus, being the composition of two differentiable functions, f_j is differentiable.

Conversely, suppose each f_j is differentiable. Then, for $\lambda = (Df_1(a), \dots, Df_n(a))$, $\lim_{h \rightarrow 0} \frac{||f(a+h) - f(a) - \lambda h||}{||h||} \leq \sum_{j=1}^n \lim_{h \rightarrow 0} \frac{|f_j(a+h) - f_j(a) - Df_j(a)h|}{||h||} = 0$ (using problem 1-1 and interchanging limit and finite sum).

2-9.

1. If f is differentiable, we can define the function as $g(x) = f(a) + f'(a)(x - a)$.

Alternatively, we have $\lim_{h \rightarrow 0} \frac{f(a+h) - a_0}{h} = a_1$; but also, $f(a) = g(a) = a_0$. Thus, this gives $f'(a) = a_1$, and we are done.

2. By Taylor's theorem, $f(x) = \frac{f^n(y)}{n!}(x-a)^n + \sum_{i=1}^{n-1} \frac{f^i(x)}{i!}(x-a)^i$, $y \in (x, a)$. Thus, $\lim_{x \rightarrow a} \frac{f(x) - g(x)}{(x-a)^n} = \lim_{x \rightarrow a} \frac{f^n(y)(x-a)^n - f^n(x)(x-a)^n}{(x-a)^n} = 0$.

2-10.

1. $(yx^{y-1} \quad x^y \ln(x) \quad 0)$
2. $\begin{pmatrix} yx^{y-1} & x^y \ln x & 0 \\ 0 & 0 & 1 \end{pmatrix}$
3. $(\sin(y)\cos(x\sin(y)) \quad x\cos(y)\cos(x\sin(y)))$
4. $\cos(x(\sin(y\sin(z))))((\sin(y\sin(z)) \quad x\cos(y\sin(z))\sin(z) \quad xy\cos(y\sin(z))\cos(z))$
5. $(y^z x^{y^z-1} \quad zy^{z-1} x^y \ln(x) \quad y(x^{y^z}) \ln(x))$
6. $((y+z)x^{y+z-1} \quad x^{y+z} \ln(x) \quad x^{y+z} \ln(x))$
7. $(z(x+y)^{z-1} \quad z(x+y)^{z-1} \quad (x+y)^z \ln(x+y))$
8. $(y\cos(xy) \quad x\cos(xy))$
9. $(\cos(3)x\cos(xy)\sin^{\cos(3)-1}(xy) \quad \cos(3)y\cos(xy)\sin^{\cos(3)-1}(xy))$
10. By 1, 3 and 8, we have: $\begin{pmatrix} y\cos(xy) & x\cos(xy) \\ \sin(y)\cos(x\sin(y)) & x\cos(y)\cos(x\sin(y)) \\ yx^{y-1} & x^y \ln(x) \end{pmatrix}$

2-11. Let $h(t) = \int_a^t g$. We know that $h'(x) = g(x)$.

1. $f(x, y) = h(x+y) \implies Df(x, y) = (g(x+y), g(x+y))$.
2. $f(x, y) = h(xy) \implies Df(x, y) = (yg(xy), xg(xy))$.
3. $f(x, y, z) = h(\sin(x\sin(y\sin(z)))) = h(r) \implies Df(x, y) = (a_1g(r), a_2g(r), a_3g(r))$, where a_1, a_2, a_3 are the components of the matrix in 2-10 4.

2-12.

1. We shall first show that $|f(h, k)| \leq M|h||k|$, where $M = \sum_{i,j} |f(e_i, e_j)|$, where $\{e_i\}$ are the basis vectors for \mathbb{R}^n and $\{e_j\}$ for \mathbb{R}^m .
Let $h = \sum_i a_i e_i, k = \sum_j b_j e_j$. Then, $|f(h, k)| = |f(\sum_i a_i e_i, \sum_j b_j e_j)| = |\sum_{i,j} a_i b_j f(e_i, e_j)| \leq |\max\{a_i\} \max\{b_j\}| M \leq M|h||k|$.
Now, note that $\frac{|h||k|}{|(h,k)|} = \frac{|h||k|}{\sqrt{h^2+k^2}} \leq \sqrt{h^2+k^2}$, since $(|h|-|k|)^2 \geq 0 \implies |h|^2 + |k|^2 \geq |h||k| \implies |h||k| \leq h^2 + k^2$.
Thus, $0 \leq \lim_{(h,k) \rightarrow 0} \frac{|f(h,k)|}{|(h,k)|} \leq \lim_{(h,k) \rightarrow 0} \frac{M|h||k|}{|(h,k)|} \leq \lim_{(h,k) \rightarrow 0} M\sqrt{h^2+k^2} = 0$. Hence, proved.
2. Let $\lambda(h, k) = f(a, k) + f(h, b)$. Note that this is linear: $\lambda(c(h, k) + (x, y)) = f(a, ck+y) + f(ch+x, b) = cf(a, k) + f(a, y) + cf(h, b) + f(x, b) = c\lambda(h, k) + \lambda(x, y)$. Then, $\lim_{(h,k) \rightarrow 0} \frac{f(a+h, b+k) - f(a, b) - \lambda(h, k)}{|(h,k)|} = \lim_{(h,k) \rightarrow 0} \frac{f(a, b) + f(a, k) + f(h, b) + f(h, k) - f(a, b) - \lambda(h, k)}{|(h,k)|} = \lim_{(h,k) \rightarrow 0} \frac{f(a, k) + f(h, b) - \lambda(h, k)}{|(h,k)|} = 0$.
Thus, $Df(a, b)(x, y) = f(a, y) + f(x, b)$.
3. It is easy to check that $p(a, b) = ab$ is bilinear: $p(ca, b) = cab = cp(a, b) = p(a, cb)$; $p(a+c, b) = ab+cb = p(a, b) + cb$; $p(a, b+d) = ab+ad = p(a, b) + p(a, d)$. Setting $f(h, k) = hk$, we obtain $Df(a, b)(x, y) = f(a, y) + f(x, b) = ay + bx$.

2-13.

1. From the above, we have $D(IP)(a, b)(x, y) = \langle a, y \rangle + \langle x, b \rangle$.
 $(IP)'(a, b) = (b, a)$, since $(b, a)(x, y)^t = \langle b, x \rangle + \langle a, y \rangle$.

2. Let $h(t) = IP(u(t)), u(t) = (f(t), g(t))$. Then $h'(a) = [DIP(f(a), g(a))][Du(a)] = (g(a), f(a)) * (f'_1(a), \dots, f'_n(a), g'_1(a), \dots, g'_n(a))^t = \langle f'(a)^t, g(a) \rangle + \langle f(a), g'(a)^t \rangle$.
3. Put $h(t) = \langle f(t), f(t) \rangle = 1$ in the previous problem. Since $h(t)$ is a constant function, $\frac{dh}{dt} = 0 \implies \langle f'(t)^t, f(t) \rangle + \langle f(t), f'(t)^t \rangle = 2\langle f'(t)^t, f(t) \rangle = 0 \implies \langle f'(t)^t, f(t) \rangle = 0$ for all t .
4. Let $f(t) = t \cdot |t|$ is not differentiable at 0.

2-14.

1. Let $g : E_i \times E_j \rightarrow \mathbb{R}^p, g(x, y) = f(a_1 \dots a_{i-1}, x, a_{i+1}, \dots, a_{j-1}, y, a_{j+1}, \dots, a_k)$. This is clearly a bilinear map. Thus, $0 \leq \lim_{(h_i, h_j) \rightarrow 0} \frac{|g(h_i, h_j)|}{|h|} \leq \lim_{(h_i, h_j) \rightarrow 0} \frac{|g(h_i, h_j)|}{|(h_i, h_j)|} = 0$ (from 2-13, i) $\implies \lim_{h \rightarrow 0} \frac{f(a_1, \dots, h_i, \dots, h_j, \dots, a_k)}{|h|} = 0$.
2. $f(a_1 + h_1, a_2 + h_2, \dots, a_k + h_k) = f(a_1, \dots, a_k) + \sum_{i=1}^k f(a_1, \dots, h_i, \dots, a_k) + \sum_{1 \leq j_1 < j_2 \leq k} f(a_1, \dots, h_{j_1}, \dots, h_{j_2}, \dots, a_k) +$ other terms. The last set of other terms will each have three or more entries of h_i in the function's argument. We denote them collectively by $R(h)$.
We claim that $\lim_{h \rightarrow 0} \frac{|f(a_1 + h_1, \dots, a_k + h_k) - f(a_1, \dots, a_k) - \sum_{i=1}^k f(a_1, \dots, h_i, \dots, a_k)|}{|h|} = 0$. This will show that $\lambda(h_1, \dots, h_k) = \sum_{i=1}^k f(a_1, \dots, h_i, \dots, a_k)$. From the above, we have $0 = \lim_{h \rightarrow 0} \frac{|f(a_1 + h_1, \dots, a_k + h_k) - f(a_1, \dots, a_k) - \sum_{i=1}^k f(a_1, \dots, h_i, \dots, a_k) - \sum_{1 \leq j_1 < j_2 \leq k} f(a_1, \dots, h_{j_1}, \dots, h_{j_2}, \dots, a_k) - R(h)|}{|h|} \geq \lim_{h \rightarrow 0} \frac{|f(a_1 + h_1, \dots, a_k + h_k) - f(a_1, \dots, a_k) - \sum_{i=1}^k f(a_1, \dots, h_i, \dots, a_k)|}{|h|} - \lim_{h \rightarrow 0} \sum_{1 \leq i < j \leq k} \frac{|f(a_1, \dots, h_i, \dots, h_j, \dots, a_k)|}{|h|} - \lim_{h \rightarrow 0} \frac{|R(h)|}{|h|}$.
The second term vanishes, by the previous part of this exercise. We can argue similarly for the third grouping of terms by holding one of the h_i components constant. Thus, $Df(a_1, \dots, a_k)(x_1, \dots, x_k) = \sum_{i=1}^k f(a_1, \dots, x_i, \dots, a_k)$.

2-15.

1. We know that the determinant is a multilinear map. Thus, this result follows immediately from the above.

$$2. \text{ From the chain rule, we have } f'(t) = [Ddet(a_{ij}(t))]o[Da_{ij}(t)] = \sum_{i=1}^n \det \begin{pmatrix} a_1 \\ \vdots \\ a'_i \\ \vdots \\ a_n \end{pmatrix}$$

where $a'_i = (a'_{i1}, \dots, a'_{in})$.

3. Let $A = (a_{ji}), s = s_i = b = b_i$, where s, b are column vectors. Then, we have $As = b$. Cramer's rule yields $s_i = \frac{\det A_i}{\det A} = \frac{g_i(t)}{f(t)}$ (say). Then, $s'_i(t) = \frac{f(t)g'_i(t) - f'(t)g_i(t)}{(f(t))^2}$

2-16. Define $h : \mathbb{R}^n \rightarrow \mathbb{R}^n, h(x) = x$. Clearly, $f \circ f^{-1} = h$. Thus, $D(f \circ f^{-1})(a) = Dh(a) = f'(f^{-1}(a)) * (f^{-1})'(a)$. But $Dh(a) = I \implies (f^{-1})'(a) = [f'(f^{-1}(a))]^{-1}$.

2-17.

1. $\frac{\partial f}{\partial x} = yx^{y-1}, \frac{\partial f}{\partial y} = x^y \ln(x)$
2. $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = 0, \frac{\partial f}{\partial z} = 1$.
3. $\frac{\partial f}{\partial x} = \sin(y)\cos(x\sin(y)), \frac{\partial f}{\partial y} = x\cos(y)\cos(x\sin(y))$
4. $\frac{\partial f}{\partial x} = (\sin(y\sin(z))\cos(x(\sin(y\sin(z))))), \frac{\partial f}{\partial y} = \cos(x(\sin(y\sin(z))))x\cos(y\sin(z))\sin(z),$
 $\frac{\partial f}{\partial z} = \cos(x(\sin(y\sin(z))))xy\cos(y\sin(z))\cos(z)$
5. $\frac{\partial f}{\partial x} = y^z x^{y^z-1}, \frac{\partial f}{\partial y} = zy^{z-1}x^y \ln(x), \frac{\partial f}{\partial z} = x^{y+z} \ln(x)$

6. $\frac{\partial f}{\partial x} = (y+z)x^{y+z-1}, \frac{\partial f}{\partial y} = \frac{\partial f}{\partial z} = x^{y+z} \ln(x)$
7. $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = z(x+y)^{z-1}, \frac{\partial f}{\partial z} = (x+y)^z \ln(x+y)$
8. $\frac{\partial f}{\partial x} = y \cos(xy), \frac{\partial f}{\partial y} = x \cos(xy)$
9. $\frac{\partial f}{\partial x} = \cos(3)x \cos(xy) \sin^{\cos(3)-1}(xy), \frac{\partial f}{\partial y} = \cos(3)y \cos(xy) \sin^{\cos(3)-1}(xy)$

2-18.

1. $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = g(x+y).$
2. $\frac{\partial f}{\partial x} = g(x), \frac{\partial f}{\partial y} = -g(y).$
3. $\frac{\partial f}{\partial x} = yg(x, y), \frac{\partial f}{\partial y} = xg(x, y).$
4. $\frac{\partial f}{\partial x} = 0, \frac{\partial f}{\partial y} = g(\int_a^y g(y)).$

2-19. Note that $f(1, y) = 1$ everywhere. Since it is constant, we have $D_2 f(1, y) = 0$.

2-20.

1. $f(x, y) = p(u, v) = uv, u = g(x), v = h(y).$
 $\frac{\partial f}{\partial x} = \frac{\partial p}{\partial u} \frac{dg}{dx} + \frac{\partial p}{\partial v} \frac{dh}{dx} = vg'(x) + u \cdot 0 = g'(x)h(y).$ By symmetry, we can also say $\frac{\partial f}{\partial y} = g(x)h'(y).$
2. $f(x, y) = p(u, v) = u^v, u = g(x), v = h(y).$
 $\frac{\partial f}{\partial x} = \frac{\partial p}{\partial u} \frac{dg}{dx} + \frac{\partial p}{\partial v} \frac{dh}{dx} = vu^{v-1}g'(x) + 0 = g(x)^{h(y)-1}g'(x)h(y).$
 $\frac{\partial f}{\partial y} = \frac{\partial p}{\partial u} \frac{dg}{dy} + \frac{\partial p}{\partial v} \frac{dh}{dy} = 0 + u^v \ln(u)h'(y) = g(x)^{h(y)}h'(y) \ln(g(x)).$
3. $\frac{\partial f}{\partial x} = g'(x), \frac{\partial f}{\partial y} = 0.$
4. $\frac{\partial f}{\partial y} = g'(y), \frac{\partial f}{\partial x} = 0.$
5. $f(x, y) = g(p), p = p(x, y) = x + y.$
 $\frac{\partial f}{\partial x} = \frac{dg}{dp} \frac{dp}{dx} = g'(x+y).$ Similarly, $\frac{\partial f}{\partial y} = g'(x+y).$

2-21.

1. $\frac{\partial f(x, y)}{\partial y} = \frac{\partial \int_0^x g_1(t, 0) dt}{\partial y} + \frac{\partial \int_0^y g_2(x, t) dt}{\partial y} = D_2 g(x, y)$ (fundamental theorem of calculus).
2. $f(x, y) = \int_0^x g_1(t, y) dt + \int_0^y g_2(0, t) dt.$
3. $f(x, y) = \frac{x^2+y^2}{2}, f(x, y) = xy.$

2-22. We apply the mean value theorem on one variable. So, $f(x, y_1) - f(x, y_2) = \frac{\partial f}{\partial y}(x, y_0)(y_1 - y_2)$ for some $y_0 \in [y_2, y_1]$. But we know that $\frac{\partial f}{\partial y} = 0 \forall (x, y) \implies f(x, y_1) = f(x, y_2) \forall x, y_1, y_2$. This shows that f is independent of the second variable. A similar argument can be used in case $D_1 f = 0$ to show that it is independent of the first variable; and if it is independent of both variables, it is just the constant function.

2-23.

1. Note that any two points in A can be connected by a sequence of lines parallel to one of the axes. Consider the endpoints of any one of the lines (parallel to the y-axis, without loss of generality) joining two arbitrary points in A. Applying the mean value theorem on it, we have $f(x_1, y) = f(x_2, y)$. Since this holds true for all the lines, the functional value will be equal at the two arbitrary points. Thus, f is constant.

2. Consider the function $f(x, y) = 0$ on the second and third quadrants, x^2 on the first and $-x^2$ on the fourth. This is continuous on A (in fact, if defined on \mathbb{R}^2 , it is discontinuous just on $\mathbb{R}^2 \setminus A$) but clearly not independent of the second variable.

2-24.

1. $\frac{\partial f}{\partial y} = \frac{\partial(xy \frac{x^2-y^2}{x^2+y^2})}{\partial y} = -\frac{x(y^4+4x^2y^2-x^4)}{(x^2+y^2)^2}$. Evaluating at $(x, y) = (x, 0)$, we have $\frac{\partial f}{\partial y} = x$. Also, $\lim_{h \rightarrow 0} \frac{f(h, 0) - f(0, 0)}{h} = 0$.
 $\frac{\partial f}{\partial x} = \frac{\partial(xy \frac{x^2-y^2}{x^2+y^2})}{\partial x} = \frac{y(x^4+4x^2y^2-y^4)}{(x^2+y^2)^2}$. Evaluating at $(x, y) = (0, y)$, we have $\frac{\partial f}{\partial x} = -y$. Also, $\lim_{h \rightarrow 0} \frac{f(0, h) - f(0, 0)}{h} = 0$.
2. $D_{1,2}f(0, 0) = \frac{\partial D_2f(x, 0)(0)}{x} = 1 \neq -1 = \frac{\partial D_1f(0, y)(0)}{\partial y} = D_{2,1}f(0, 0)$.

2-25. Clearly, for $x \neq 0$, $f'(x) = \frac{2e^{-x^{-2}}}{x^3}$. Its higher order derivatives will be of the form $\frac{p(x)e^{-x^{-2}}}{x^n}$. Now, $f'(0) = \lim_{h \rightarrow 0} \frac{f(h) - f(0)}{h} = \lim_{h \rightarrow 0} \frac{e^{-h^{-2}}}{h} = \lim_{h \rightarrow 0} \frac{1}{e^{\frac{1}{h^2}}} = \lim_{h \rightarrow 0} \frac{h}{2e^{\frac{1}{h^2}}} = 0$, using L'Hospital's rule. $f''(0) = \lim_{h \rightarrow 0} \frac{f'(h)}{h} = \lim_{h \rightarrow 0} \frac{1}{2e^{\frac{1}{h^2}}} = 0$. For higher order derivatives, we need only to apply L'Hospital's rule again.

2-27. Note that $A = \{x \in \mathbb{R}^2 : |x| \leq 1\}$, $B = \{x \in \mathbb{R}^3 : |x| = 1\} \implies B = g(A) \cup h(A)$. This completes the proof.

2-28.

1. $D_1F(x, y) = D_1f(u, v)k(y)g'(x) + D_2f(u, v)g'(x)$
 $D_2F(x, y) = D_1f(u, v)k'(y)g(x) + D_2f(u, v)k'(y)$
2. $D_1F(x, y, z) = D_1f(u, v)k(y)g'(x + y)$
 $D_2F(x, y, z) = D_1f(u, v)k(y)(x + y) + D_2f(u, v)h'(y + z)$
 $D_3F(x, y, z) = D_2f(u, v)h'(y + z)$
3. $D_1F(x, y, z) = D_1f(u, v, w)yx^{-1} + D_3f(u, v, w)\ln(z)z^x$
 $D_2F(x, y, z) = D_1f(u, v, w)\ln(y)x^y + D_2f(u, v, w)zy^{z-1}$
 $D_3F(x, y, z) = D_2f(u, v, w)\ln(y)y^z + D_3f(u, v, w)xz^{x-1}$
4. $D_1F(x, y) = D_1f(u, v, w) + D_2f(u, v, w)g'(x) + D_3f(u, v, w)D_1h(x, y)$
 $D_2F(x, y) = D_3f(u, v, w)D_2h(x, y)$

2-29.

1. Follows from definition.
2. $D_{tx}f(a) = \lim_{h \rightarrow 0} \frac{f(a+htx) - f(a)}{h}$. Substituting $u = ht$, we have $D_{tx}(a) = \lim_{u \rightarrow 0} \frac{f(a+ux) - f(a)}{(\frac{u}{t})} = tD_xf(a)$.
3. $\lim_{h \rightarrow 0} \left| \frac{f(a+h) - f(a) - Df(a)h}{h} \right| = 0$. Replacing h with tx , we have $\lim_{t \rightarrow 0} \left| \frac{f(a+tx) - f(a) - tDf(a)x}{tx} \right| = 0 \implies D_xf(a) = Df(a)x$. Linearity follows from linearity of the derivative.

2-30. $D_xf(0, 0) = \lim_{t \rightarrow 0} \left| \frac{f(tx)}{t} \right| = \frac{|tx|g(\frac{tx}{|tx|})}{|t|} = f(x)$. Thus, it exists.

If we let $x = (1, 0)$, $y = (0, 1)$, then $D_xf(0, 0) = f(1, 0) = 0$, $D_yf(0, 0) = f(0, 1) = 0$, but $D_{x+y}f(0, 0) = f(1, 1) = \sqrt{2}g(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) \neq 0$ necessarily.

2-32.

1. $\lim_{h \rightarrow 0} \frac{f(h) - f(0)}{h} = \lim_{h \rightarrow 0} \frac{h^2 \sin(\frac{1}{h})}{h} = \lim_{h \rightarrow 0} h \sin(\frac{1}{h}) = 0$. Thus, f is differentiable at 0 and $f'(0) = 0$.

Elsewhere, $f'(x) = 2x \sin(\frac{1}{x}) - \cos(\frac{1}{x})$, which has no limit as $x \rightarrow 0$. Thus, f' is not continuous at 0.

2. Rewriting $\sqrt{x^2 + y^2} = |z|$, the argument runs unchanged.

2-33. Continuity of $D_j f$ at a is used to infer that, as $h \rightarrow 0 \equiv c_j \rightarrow a$, $D_j f(c_j) \rightarrow D_j f(a)$.

Supposing $D_1 f$ is not continuous at a , we may still apply the same argument for the remaining components. Then we have $\lim_{h \rightarrow 0} \frac{|f(a+h) - f(a) - \sum_{j=1}^n \frac{\partial f}{\partial x_j}(a) h_j|}{\|h\|} \leq \lim_{h \rightarrow 0} \frac{|f(a+h_1) - f(a) - D_1 f(a) h_1|}{\|h\|} + \sum_{j=2}^n \frac{|D_j f(c_j) - D_j f(a)| |h_j|}{\|h\|} = \lim_{h \rightarrow 0} |Df_1(a) - Df_1(a)| \frac{|h_1|}{\|h\|} = 0$, and we are done.

2-36. The inverse function theorem tells us that for any a , there is an open set $V \subset f(A)$ containing $f(a)$. Thus, we have found an open ball around every point $x \in f(A)$ such that $B \subset f(A)$. It follows that $f(A)$ is open. The same argument on the restriction of f to B works to show that $f(B)$ is open. It follows from the inverse function theorem that an inverse exists and is differentiable at each point $y \in f(A)$. Since we are given the existence of a global inverse, the result follows.

2-38.

1. Suppose $f(x_1) = f(x_2)$, $x_1 \neq x_2$. We know that f is continuous on $[x_1, x_2]$ and differentiable on (x_1, x_2) . Thus, from the mean value theorem, $f(x_2) - f(x_1) = f'(a)(x_2 - x_1) = 0 \implies f'(a) = 0$ for some $a \in (x_1, x_2)$, contradicting the fact that $f'(x) \neq 0 \forall x \in \mathbb{R}$. Hence, proved.

2. $Df(a, b) = \begin{pmatrix} e^x \cos(y) & -e^x \sin(y) \\ e^x \sin(y) & e^x \cos(y) \end{pmatrix}$

$$\det f'(x, y) = e^{2x}(\cos^2 y + \sin^2 y) = e^{2x} \neq 0 \forall (x, y) \in \mathbb{R}^2.$$

That f is not injective is clear from the fact that $f(x, y) = f(x, y + 2n\pi)$.

2-39. For $x \neq 0$, $f'(x) = \frac{1}{2} + 2x \sin(\frac{1}{x}) - \cos(\frac{1}{x})$. Note that its limit as x tends to 0 does not exist due to the fluctuating cosine. However, $f'(0) = \lim_{h \rightarrow 0} \frac{\frac{h}{2} + h^2 \sin(\frac{1}{h})}{h} = \frac{1}{2}$. The function is differentiable everywhere, but its derivative is not continuous at $x = 0$.

This is not invertible around $x = 0$ because in any neighbourhood around the origin, we can find a point at which the derivative vanishes.

2-40. Let $f : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n : f^i(t, \mathbf{s}) = \sum_{j=1}^n a_{ji}(t) s_j - b_i(t) = 0$. Note that $\frac{\partial f^i}{\partial x_j} = a_{ij}(t)$

Thus, by the implicit function theorem, there is a function $s(t)$ such that $f(t, s(t)) = 0$, and $s(t)$ is differentiable.

2-41.

1. Note that $g'_x(y) = \frac{\partial f(x, y)}{\partial y}$. Thus, $\frac{\partial f(x, y)}{\partial y} = 0$ at $(x, c(x))$. Also, $\frac{\partial^2 f(x, y)}{\partial y^2} \neq 0$. Thus, we can apply the implicit function theorem on $D_2 f(x, y)$ to get differentiability of c . By the chain rule, we have $D_1(D_2 f(x, c(x))) = D_1(D_2 f(x, c(x))) + D_2(D_2 f(x, c(x)))c'(x) = 0 \implies c'(x) = \frac{-D_{2,1} f(x, c(x))}{D_{2,2} f(x, c(x))}$.
2. The first follows from the above result, with $y = c(x)$. Also, by definition, $y = c(x) \implies D_2 f(x, y) = 0$.
3. $\frac{\partial f(x, y)}{\partial y} = x \log y - \log x = 0 \implies y = x^{\frac{1}{x}}$. $D_{2,2} = \frac{x}{y} > 0 \implies$ this is the minima we want. However, $\frac{1}{3} \leq x^{\frac{1}{x}} \leq 1$ only in the range $[a, 1]$ for some $a > \frac{1}{2}$.

- In the range $[\frac{1}{2}, a)$, the quantity will be minimized by $y = \frac{1}{3}$. $f(x, \frac{1}{3}) = -x(\frac{1+\ln 3}{3}) - \frac{1}{3}\ln x$ is maximized at $x = \frac{1}{2}$. $f(\frac{1}{2}, \frac{1}{3}) = \frac{\ln(\frac{4}{3e})}{6}$.
- In the range $[a, 1)$, we wish to maximize $f(x, x^{\frac{1}{x}}) = -x^{1+\frac{1}{x}}$, clearly maximized at $x = a$. It equals $-\frac{a}{3}$.
- In $[1, 2]$, it will be minimized by $y = 1$. $f(x, 1) = -x - \ln x$. This is a decreasing function, maximum at $x = 1$. $f(1, 1) = -1$.

Comparing the three, we see that the required point is $(\frac{1}{2}, \frac{1}{3})$.