

Differentiation

30.09.16

* Differentiable funⁿ $\Rightarrow$ Let, $A \subseteq \mathbb{R}$. Let $\phi: A \rightarrow \mathbb{R}$ Suppose, A contains a nbd of the point a . We define, the derivative of ϕ at a

$$\phi'(a) = \lim_{t \rightarrow 0} \frac{\phi(a+t) - \phi(a)}{t}$$

provided the limit exist.

In this case, we say that ϕ is differentiable at 'a'.

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* Directional derivative $\Rightarrow$ Let, $A \subseteq \mathbb{R}^m$. Let $f: A \rightarrow \mathbb{R}^n$ Suppose, A contains a ~~neighbourhood~~ nbd of $\bar{a}$. given $\bar{u} \in \mathbb{R}^m$ with $\bar{u} \neq 0$, We define,

$$f'(\bar{a}, \bar{u}) = \lim_{t \rightarrow 0} \frac{f(\bar{a} + t\bar{u}) - f(\bar{a})}{t}$$

provided the limit exist.

This limit depends both on $\bar{a}$ and $\bar{u}$, it is called the directional derivative of f at $\bar{a}$ w.r.t. vector $\bar{u}$.

Ex 3 Let, $f: \mathbb{R}^2 \rightarrow \mathbb{R}$, be given by the eqⁿ,

$f(x_1, x_2) = x_1 x_2$, find the directional derivative of f at $\bar{a} = (a_1, a_2)$ w.r.t. the vector $\bar{u} = (1, 0)$ and $\bar{v} = (1, 2)$.

→ I] The directional derivative of f at $\bar{a} = (a_1, a_2)$ w.r.t. the vector $\bar{u} = (1, 0)$

Here, $f(x_1, x_2) = x_1 x_2$

$$\therefore f(\bar{a}) = f(a_1, a_2) = a_1 a_2$$

Now,

$$\begin{aligned} f(\bar{a} + t\bar{u}) &= f[(a_1, a_2) + t(1, 0)] \\ &= f[(a_1, a_2) + (t, 0)] \\ &= f[(a_1 + t), a_2] \\ &= (a_1 + t) \cdot a_2 \end{aligned}$$

We have,

$$f'(\bar{a}, \bar{u}) = \lim_{t \rightarrow 0} \frac{f(\bar{a} + t\bar{u}) - f(\bar{a})}{t}$$

$$\therefore f'(\bar{a}, \bar{u}) = \lim_{t \rightarrow 0} \frac{(a_1 + t) a_2 - a_1 a_2}{t}$$

$$= \lim_{t \rightarrow 0} \frac{a_1 a_2 + t a_2 - a_1 a_2}{t}$$

$$= \lim_{t \rightarrow 0} \frac{t a_2}{t}$$

$$f'(\bar{a}, \bar{u}) = a_2$$

II] The directional derivative of f at $\bar{a} = (q_1, q_2)$ w.r.t. the vector $\bar{v} = (1, 2)$

$$\text{Here, } f(x_1, x_2) = x_1 \cdot x_2$$

$$f(\bar{a}) = f(q_1, q_2) = q_1 q_2$$

$$f(\bar{a} + t\bar{v}) = f[(q_1, q_2) + t(1, 2)]$$

$$= f[(q_1, q_2) + (t, 2t)]$$

$$= f[q_1 + t, q_2 + 2t]$$

$$= (q_1 + t) \cdot (q_2 + 2t)$$

$$f'(\bar{a}, \bar{v}) = \lim_{t \rightarrow 0} \frac{f(\bar{a} + t\bar{v}) - f(\bar{a})}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(q_1, q_2) - f(q_1, q_2)}{t}$$

$$= \lim_{t \rightarrow 0} \frac{(q_1 + t) \cdot (q_2 + 2t) - q_1 q_2}{t}$$

$$= \lim_{t \rightarrow 0} \frac{q_1 q_2 + 2q_1 t + t q_2 + 2t^2 - q_1 q_2}{t}$$

$$= \lim_{t \rightarrow 0} \frac{2q_1 t + t q_2 + 2t^2}{t} = \lim_{t \rightarrow 0} t(2q_1 + q_2 + 2t)$$

$$f'(\bar{a}, \bar{v}) = 2q_1 + q_2$$

Remark $\Rightarrow$

① Let, $A \subseteq \mathbb{R}$ Let, $\phi: A \rightarrow \mathbb{R}$ suppose A contains a nbd of a .

We say that ϕ is differentiable at 'a', if there is number λ such that

$$\frac{\phi(a+t) - \phi(a) - \lambda t}{t} \rightarrow 0 \text{ as } t \rightarrow 0$$

The number λ which is unique, is called the derivative of ϕ at a and is denoted by, $\phi'(a)$.

② Let, $A \subseteq \mathbb{R}^m$ Let, $f: A \rightarrow \mathbb{R}^n$.

Suppose, A contains a nbd of $\bar{a}$.

We say that, f is differentiable at $\bar{a}$, if there is an $n \times m$ matrix B such that

$$\frac{f(\bar{a} + \bar{h}) - f(\bar{a}) - B\bar{h}}{|\bar{h}|} \rightarrow \bar{0} \text{ as } \bar{h} \rightarrow \bar{0}$$

the matrix B which is unique, is called the derivative of f at $\bar{a}$ and is denoted by, $Df(\bar{a})$.

* Thm $\Rightarrow$ Let, $A \subseteq \mathbb{R}^m$, Let $f: A \rightarrow \mathbb{R}^n$, if f is differentiable at $\bar{a}$ then prove that all the directional derivative of f at $\bar{a}$ exist and,
 $f'(\bar{a}, \bar{u}) = Df(\bar{a})\bar{u}$.

$\rightarrow$ Proof $\Rightarrow$ Given that, f is differentiable at $\bar{a}$, We have.

$$\frac{f(\bar{a} + \bar{h}) - f(\bar{a}) - B\bar{h}}{|\bar{h}|} \rightarrow 0 \text{ as } \bar{h} \rightarrow 0 \quad \text{--- (1)}$$

Let, $B = Df(\bar{a})$, set $\bar{h} = t\bar{u}$

$\therefore$ eqⁿ (1) becomes

$$\frac{f(\bar{a} + t\bar{u}) - f(\bar{a}) - Bt\bar{u}}{|t\bar{u}|} \rightarrow 0 \text{ as } t \rightarrow 0 \quad \text{--- (2)}$$

if, t approaches 0 through +ve values, We multiply eqⁿ (2) by $|\bar{u}|$

eqⁿ (2) becomes,

$$\frac{|\bar{u}| \cdot f(\bar{a} + t\bar{u}) - f(\bar{a}) - Bt\bar{u} |\bar{u}|}{|t\bar{u}|} \rightarrow 0 \text{ as } t \rightarrow 0$$

$$\therefore \frac{f(\bar{a} + t\bar{u}) - f(\bar{a})}{t} - B\bar{u} \rightarrow 0 \text{ as } t \rightarrow 0$$

$$\lim_{t \rightarrow 0} \frac{f(\bar{a} + t\bar{u}) - f(\bar{a})}{t} = B\bar{u}$$

i.e. $f'(\bar{a}, \bar{u}) = Df(\bar{a})(\bar{u})$

if t approaches $\bar{0}$ through $-ve$ values,
We multiply (2) by $-|t|$, to reach
Same conclusion.

Thus,

$$f'(\bar{a}, \bar{u}) = Df(\bar{a}) \cdot \bar{u}.$$

* Remark: The converse of the above theorem does not hold.

Ex: Define, $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ by setting $f(\bar{0}) = 0$
and $f(x, y) = \frac{x^2 y}{x^4 + y^2}$ if $f(x, y) \neq \bar{0}$.

→ To show that, all directional derivative exist at $\bar{0}$ but, that f is not differentiable at $\bar{0}$.

Let, $\bar{u} = (h, k) \neq \bar{0}$

$$\text{consider, } \frac{f(\bar{0} + t\bar{u}) - f(\bar{0})}{t} = \frac{f(t\bar{u}) - f(\bar{0})}{t}.$$

$$= \frac{f(th, tk) - f(0, 0)}{t} = \frac{f(th, tk)}{t}$$

$$= \frac{t^3 h^2 k}{(t^4 h^4 + t^2 k^2) t}$$

$$= \frac{t^3 h^2 k}{t^2(t^2 h^4 + k^2) t} = \frac{h^2 k}{t^2 h^4 + k^2}$$

$$= \frac{kh^2}{k^2(\frac{t^2 h^4}{k^2} + 1)} = \frac{h^2}{k(1 + \frac{t^2 h^4}{k^2})}$$

We have,

$$f'(\bar{0}, \bar{u}) = \lim_{t \rightarrow 0} \frac{f(\bar{0} + t\bar{u}) - f(\bar{0})}{t}$$

$$= \lim_{t \rightarrow 0} \frac{h^2}{k(1 + \frac{t^2 h^4}{k^2})}$$

$$= \frac{h^2}{k}$$

So that,

$$f'(\bar{0}, \bar{u}) = \begin{cases} \frac{h^2}{k} & , \text{ if } k \neq 0 \\ = 0 & , \text{ if } k = 0 \end{cases}$$

Thus,

$f'(\bar{0}, \bar{u})$ exist for all $\bar{u} = (h, k) \neq 0$

Now,

$$\lim_{(x,y) \rightarrow (0,0)} f(x,y) = \lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y}{x^4 + y^2}$$

The limiting value of f along the line $y = x^2$ is given by,

$$\lim_{x \rightarrow 0} \frac{x^4}{x^4 + x^4} = \frac{1}{2} \neq 0$$

Also, $f(\bar{0}) = f(0,0) = 0$.

$\therefore$ The funⁿ $f(x,y)$ is discontinuous and $\bar{0}$

$\therefore$ The given funⁿ is not differentiable at origin.

Thm $\Rightarrow$ Let, $A \subseteq \mathbb{R}^m$, let $f: A \rightarrow \mathbb{R}^n$. if f is differentiable at $\bar{a}$, then p.T. f is continuous at $\bar{a}$.

$\rightarrow$ Given that, the funⁿ f is differentiable at $\bar{a}$.

$$\therefore \frac{f(\bar{a}+\bar{h}) - f(\bar{a}) - B\bar{h}}{|\bar{h}|} \rightarrow 0 \text{ as } \bar{h} \rightarrow 0.$$

$$\text{Let, } B = Df(\bar{a}).$$

for $\bar{h}$ near $\bar{0}$ but different from $\bar{0}$.
We write,

$$f(\bar{a}+\bar{h}) - f(\bar{a}) = |\bar{h}| \left[\frac{f(\bar{a}+\bar{h}) - f(\bar{a}) - B\bar{h}}{|\bar{h}|} \right] + B\bar{h}$$

Taking limit as $\bar{h} \rightarrow \bar{0}$

$$\therefore \lim_{\bar{h} \rightarrow \bar{0}} f(\bar{a}+\bar{h}) - f(\bar{a}) = \lim_{\bar{h} \rightarrow \bar{0}} \left[\frac{f(\bar{a}+\bar{h}) - f(\bar{a}) - B\bar{h}}{|\bar{h}|} + B\bar{h} \right]$$

$$\therefore \lim_{\bar{h} \rightarrow \bar{0}} f(\bar{a}+\bar{h}) - f(\bar{a}) = 0$$

$$\lim_{\bar{h} \rightarrow \bar{0}} f(\bar{a}+\bar{h}) = f(\bar{a})$$

i.e. f is continuous at $\bar{a}$.

* j^{th} partial Derivative $\Rightarrow$

Let, $A \subseteq \mathbb{R}^m$ and let $f: A \rightarrow \mathbb{R}$. We define the j^{th} partial derivative of f at $\bar{a}$ to be the directional derivative of f at $\bar{a}$ w.r.t. the vector $\bar{e}_j$ provided this derivative exist and we denote it by,

$$D_j f(\bar{a}) = \lim_{t \rightarrow 0} \frac{f(\bar{a} + t\bar{e}_j) - f(\bar{a})}{t}$$

$$= f'(\bar{a}, \bar{e}_j)$$

* Remark: $\Rightarrow$ ① If $f: \mathbb{R}^1 \rightarrow \mathbb{R}^3$ is differentiable fun
it's derivative is the column matrix

$$Df(t) = \begin{bmatrix} f'_1(t) \\ f'_2(t) \\ f'_3(t) \end{bmatrix}$$

② If, g is a funⁿ i.e. $g: \mathbb{R}^3 \rightarrow \mathbb{R}^1$, it's derivative is, row matrix.

$$Dg(a) = [D_1 g(a) \quad D_2 g(a) \quad D_3 g(a)]$$

2M
Imp
Ex

Let, $f: \mathbb{R}^2 \rightarrow \mathbb{R}^3$; $f(x, y) = (x^2, x^3y, x^4y^2)$
compute Df .

$$Df(x) = \begin{bmatrix} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} \\ \frac{\partial f_3}{\partial x} & \frac{\partial f_3}{\partial y} \end{bmatrix} = \begin{bmatrix} 2x & 0 \\ 3x^2y & x^3 \\ 4x^3y^2 & 2x^4y \end{bmatrix}$$

Where, $f_1(x, y) = x^2$, $f_2(x, y) = x^3y$, $f_3(x, y) = x^4y^2$

5M
*

Thm $\Rightarrow$ Let $A \subseteq \mathbb{R}^m$, Let $f: A \rightarrow \mathbb{R}$. if f is differentiable at $\bar{a}$ then prove that,

$$Df(\bar{a}) = [D_1 f(\bar{a}) \ D_2 f(\bar{a}) \ \dots \ D_m f(\bar{a})]$$

$\rightarrow$ Given that, the funⁿ f is differentiable at $\bar{a}$.

$\therefore Df(\bar{a})$ exist and is a matrix of order $1 \times m$.

$$\text{Let, } Df(\bar{a}) = [\lambda_1 \ \lambda_2 \ \dots \ \lambda_m] = \lambda_j$$

We know that,

"Let, $A \subseteq \mathbb{R}^m$, let $f: A \rightarrow \mathbb{R}^n$, if f is differentiable at $\bar{a}$ then all ~~then~~ the directional derivative of f at $\bar{a}$ exist and

$$f'(\bar{a}, \bar{u}) = Df(\bar{a}) \bar{u}."$$

it follows that,

$$D_j f(\bar{a}) = f'(\bar{a}, \bar{e}_j) = Df(\bar{a}) \bar{e}_j = \lambda_j \cdot \bar{e}_j = \lambda_j$$

Ex: $\rightarrow$ Let, $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ be defined by setting $f(\vec{0})=0$ and $f(x,y) = \frac{xy}{x^2+y^2}$, if $(x,y) \neq \vec{0}$

(a) for which vectors $\vec{u} \neq \vec{0}$ does $f'(\vec{0}, \vec{u})$ exist? Evaluate if when it exists

(b) Do $D_1 f$ and $D_2 f$ exist at $\vec{0}$?

(c) Is f is differentiable at $\vec{0}$?

(d) Is f is continuous at $\vec{0}$?

$\rightarrow$ (I) Here, $f(x,y) = \frac{xy}{x^2+y^2}$, if $(x,y) \neq \vec{0}$

(a)

and $f(\vec{0})=0$

and Let, $\vec{u} = (1,0) \neq \vec{0}$, We have

$$f'(\vec{0}, \vec{u}) = \lim_{t \rightarrow 0} \frac{f(\vec{0} + t\vec{u}) - f(\vec{0})}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t(1,0))}{t} = \lim_{t \rightarrow 0} \frac{f(t,0)}{t} = 0$$

$$f'(\vec{0}, \vec{u}) = 0$$

Let, $\vec{u} = (0,1) \neq \vec{0}$, We have

$$f'(\vec{0}, \vec{u}) = \lim_{t \rightarrow 0} \frac{f(\vec{0} + t\vec{u}) - f(\vec{0})}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t(0,1))}{t} = \lim_{t \rightarrow 0} \frac{f(0,t)}{t}$$

$$= 0$$

$$f'(\vec{0}, \vec{u}) = 0$$

This shows that the directional derivative of f at $\vec{0}$ exist for only directional vector $\vec{u}$ in particular by setting $\vec{u} = (1,0) \neq \vec{0}$ and $\vec{u} = (0,1) \neq \vec{0}$

② ② We have,

$$D_1 f(\bar{0}) = \lim_{t \rightarrow 0} \frac{f(\bar{0} + t\bar{u}) - f(\bar{0})}{t} = f'(\bar{0}, \bar{u})$$

$$= 0 \text{ if } \bar{u} = (1, 0) \neq 0$$

$$\text{III} \text{y}, D_2 f(\bar{0}) = \lim_{t \rightarrow 0} \frac{f(\bar{0} + t\bar{v}) - f(\bar{0})}{t} = f'(\bar{0}, \bar{v})$$

$$= 0 \text{ if } \bar{v} = (0, 1) \neq 0$$

$\therefore D_1 f$ and $D_2 f$ exist at $\bar{0}$.

④ ④ Now, $f(x, y) = \frac{xy}{x^2 + y^2}$

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

Consider, the line $y = mx$

$$\therefore \lim_{x \rightarrow 0} f(x, mx) = \lim_{x \rightarrow 0} \frac{x \cdot mx}{x^2 + m^2 x^2}$$

$$= \lim_{x \rightarrow 0} \frac{x^2 m}{x^2 (1 + m^2)}$$

$$= \lim_{x \rightarrow 0} \frac{m}{(1 + m^2)}$$

Which depends on m .

$\therefore \lim_{x \rightarrow 0} f(x, mx)$ is not unique

$$\text{Also, } f(\bar{0}) = 0$$

Hence, $\lim_{x, y \rightarrow (0, 0)} f(x, y)$ does not exist.

$\therefore$ The given funⁿ is not continuous at $\bar{0}$.

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③ from ④ the funⁿ f is not differentiable at $\bar{0}$.

* Remark $\Rightarrow$

H.W. ① Is $\bar{u} = (1, 2)$ and $\bar{v} = (2, 1)$, above example is true.

②
$$f(x, y) = \frac{x^2 y^2}{x^2 y^2 + (y - x)^2} \quad \text{if } (x, y) \neq 0$$

$$f(\bar{0}) = 0$$

③
$$f(x, y) = \frac{x^3}{x^2 + y^2} \quad \text{if } (x, y) \neq 0$$

$$f(\bar{0}) = 0$$

* Defⁿ $\Rightarrow$ continuously differentiable funⁿ or ~~continuous~~ of class C^1

Let, A be open in $\mathbb{R}^m$ and suppose that the partial derivative $D_j f_i(\bar{x})$ of the component of A and are continuous ~~on A~~ then funⁿ of f exist at each point of $\bar{x}$ of A and are continuous on A . Then f is differentiable at each point of A . In this case we say that funⁿ continuously differentiable of class C^1 on A .

Ex^m 1) let $f: \mathbb{R}^2 \rightarrow \mathbb{R}^2$, We define by the eqⁿ, $f(r \cos \theta, r \sin \theta)$ calculate, Df and determinant of Df

Here, $f(r, \theta) = (f_1, f_2) = (r \cos \theta, r \sin \theta)$.

We have,

$$Df = \begin{vmatrix} \frac{\partial f_1}{\partial r} & \frac{\partial f_1}{\partial \theta} \\ \frac{\partial f_2}{\partial r} & \frac{\partial f_2}{\partial \theta} \end{vmatrix} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}$$

$$= r \cos^2 \theta$$

$$\det Df = |Df| = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}$$

$$= r \cos^2 \theta + r \sin^2 \theta$$

$$= r$$

Ex: 12} Let, $f: \mathbb{R}^2 \rightarrow \mathbb{R}^2$, We define by the eqn,
 ~~$f(x, y) = (e^x \cos y, e^x \sin y)$~~ calculate
 Df and $|Df|$.

→ Here, $f(x, y) = (e^x \cos y, e^x \sin y) = (f_1, f_2)$.

$$Df = \begin{vmatrix} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} \end{vmatrix} = \begin{vmatrix} e^x \cos y & -e^x \sin y \\ e^x \sin y & e^x \cos y \end{vmatrix}$$

$$\det Df = |Df| = \begin{vmatrix} e^x \cos y & -e^x \sin y \\ e^x \sin y & e^x \cos y \end{vmatrix} = e^x \cos^2 y + e^x \sin^2 y$$

$$= e^x = e^{2x}$$

H.W

1)

Is $\bar{u} = (1, 2)$ and $\bar{v} = (2, 1)$. For $f(x, y) = \frac{xy}{x^2 + y^2}$ → @ Here, $f(x, y) = \frac{xy}{x^2 + y^2}$, if $(x, y) \neq (0, 0)$

$$\text{and } f(\bar{0}) = 0$$

and let, $\bar{u} = (1, 2) \neq 0$ We have

$$f'(\bar{0}, \bar{u}) = \lim_{t \rightarrow 0} \frac{f(\bar{0} + t\bar{u}) - f(\bar{0})}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t(1, 2)) - f(\bar{0})}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t, 2t)}{t}$$

$$= \lim_{t \rightarrow 0} \frac{2}{\frac{5}{t}}$$

$$f'(\bar{0}, \bar{u}) = 0$$

let, $\bar{v} = (2, 1) \neq 0$ We have,

$$f'(\bar{0}, \bar{v}) = \lim_{t \rightarrow 0} \frac{f(\bar{0} + t\bar{v}) - f(\bar{0})}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t(2, 1)) - f(\bar{0})}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(2t, t)}{t}$$

$$= \lim_{t \rightarrow 0} \frac{2}{\frac{5}{t}} = 0$$

$$f'(\bar{0}, \bar{v}) = 0$$

This shows that, the directional derivative of f at $\bar{a}$ exist for only directional vector $\bar{u}$ and $\bar{v}$ inperpendicular by setting $\bar{u} = (1, 2) \neq 0$ and $\bar{v} = (2, 1) \neq 0$.

⑤ We have,

$$D_1 f(\bar{a}) = \lim_{t \rightarrow 0} \frac{f(\bar{a} + t\bar{u}) - f(\bar{a})}{t} = f'(\bar{a}, \bar{u}).$$

$$= 0 \text{ if } \bar{u} = (1, 2) \neq 0$$

$$\text{IIIy, } D_2 f(\bar{a}) = \lim_{t \rightarrow 0} \frac{f(\bar{a} + t\bar{v}) - f(\bar{a})}{t} = f'(\bar{a}, \bar{v}).$$

$$= 0 \text{ if } \bar{v} = (2, 1) \neq 0.$$

$\therefore D_1 f$ and $D_2 f$ exist at $\bar{a}$.

④ Now, $f(x, y) = \frac{xy}{x^2 + y^2}$

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

consider the line $y = mx$.

$$\therefore \lim_{x \rightarrow 0} f(x, mx) = \lim_{x \rightarrow 0} \frac{x \cdot mx}{x^2 + m^2 x^2} = \lim_{x \rightarrow 0} \frac{x^2 m}{x^2 (1 + m^2)} = \lim_{x \rightarrow 0} \frac{m}{1 + m^2}$$

$$\lim_{x \rightarrow 0} \frac{m}{1 + m^2}$$

Which depends on m .

$\therefore \lim_{x \rightarrow 0} f(x, mx)$ is not unique.

$$\text{Also, } f(\bar{a}) = 0$$

Hence, $\lim_{(x, y) \rightarrow (0, 0)} f(x, y)$ does not exist.

$\therefore$ The given funⁿ is not continuous at $\bar{a}$.

①: From ① the funⁿ f is not differentiable at $\bar{0}$.

→ ② Here, $f(x,y) = \frac{x^2 y^2}{x^2 y^2 + (y-x)^2}$, if $(x,y) \neq (0,0)$

and $f(\bar{0}) = 0$

and let, $\bar{u} = (0,1) \neq 0$ We have,

$$f'(\bar{0}, \bar{u}) = \lim_{t \rightarrow 0} \frac{f(\bar{0} + t\bar{u}) - f(\bar{0})}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t(0,1))}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(0,t)}{t}$$

$$= 0$$

$$\boxed{f'(\bar{0}, \bar{u}) = 0}$$

let, $\bar{v} = (1,0) \neq 0$ We have,

$$f'(\bar{0}, \bar{v}) = \lim_{t \rightarrow 0} \frac{f(\bar{0} + t\bar{v}) - f(\bar{0})}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t(1,0))}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t,0)}{t}$$

$$\boxed{f'(\bar{0}, \bar{v}) = 0}$$

This shows that, the directional derivative of f at $\bar{0}$ exist for only directional derivative vector $\bar{u}$ and $\bar{v}$ perpendicular by setting $\bar{u} = (0,1) \neq 0$ and $\bar{v} = (1,0) \neq 0$

⑥ We have,

$$D_1 f(\bar{0}) = \lim_{t \rightarrow 0} \frac{f(\bar{0} + t\bar{u}) - f(\bar{0})}{t} = f'(\bar{0}, \bar{u})$$

$$= 0 \quad \text{if } \bar{u} = (0, 1) \neq 0.$$

$$D_2 f(\bar{0}) = \lim_{t \rightarrow 0} \frac{f(\bar{0} + t\bar{v}) - f(\bar{0})}{t} = f'(\bar{0}, \bar{v})$$

$$= 0 \quad \text{if } \bar{v} = (1, 0) \neq 0$$

$\therefore D_1 f$ and $D_2 f$ exist at $\bar{0}$.

⑦ Now, $f(x, y) = \frac{x^2 y^2}{x^2 y^2 + (y - x)^2}$

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

consider the line $y = mx$.

$$\lim_{x \rightarrow 0} f(x, mx) = \lim_{x \rightarrow 0} \frac{x^2 m^2 x^2}{x^2 m^2 x^2 + (mx - x)^2}$$

$$= \lim_{x \rightarrow 0} \frac{x^4 m^2}{x^4 m^2 + (m^2 x^2 - 2mx^2 + x^2)}$$

$$= \lim_{x \rightarrow 0} \frac{x^4 m^2}{mx^2(x^2 m + m - 2)}$$

$$= 1 + \frac{x^4 m^2}{(mx - x)^2}$$

$$\lim_{x \rightarrow 0} f(x, mx) = 1$$

The given funⁿ is not continuous at $\bar{0}$.
 $\therefore$ from ⑦ the funⁿ f is not differentiable at $\bar{0}$.

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→ ③ Here, $f(x,y) = \frac{x^3}{x^2+y^2}$, if $(x,y) \rightarrow (0,0)$

and $f(0,0) = 0$
and let $\bar{u} = (0,1) \neq 0$ We have,

$$f'(0, \bar{u}) = \lim_{t \rightarrow 0} \frac{f(0+t\bar{u}) - f(0)}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t(0,1))}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(0,t)}{t}$$

$$\boxed{f'(0, \bar{u}) = 0}$$

ⓑ $\bar{v} = (1,0) \neq 0$ We have,

$$f'(0, \bar{v}) = \lim_{t \rightarrow 0} \frac{f(0+t\bar{v}) - f(0)}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t(1,0))}{t}$$

$$= \lim_{t \rightarrow 0} \frac{f(t,0)}{t}$$

$$= \lim_{t \rightarrow 0} t$$

$$= 0$$

$$f'(0, \bar{v}) = 0$$

This shows that, the directional derivative of f at $\bar{a}$ exist for only directional derivative vector $\bar{u}$ and $\bar{v}$ in particular by setting $\bar{u} = (0,1) \neq 0$ and $\bar{v} = (1,0) \neq 0$

⑥ We have,

$$D_1 f(\bar{c}) = \lim_{t \rightarrow 0} \frac{f(\bar{c} + t\bar{u}) - f(\bar{c})}{t} = f'(\bar{c}, \bar{u})$$

$$= 0 \quad \text{if } \bar{u} = (0, 1) \neq 0$$

$$D_2 f(\bar{c}) = \lim_{t \rightarrow 0} \frac{f(\bar{c} + t\bar{v}) - f(\bar{c})}{t} = f'(\bar{c}, \bar{v})$$

$$= 0 \quad \text{if } \bar{v} = (1, 0) \neq 0$$

$\therefore D_1 f$ and $D_2 f$ exist at $\bar{c}$.

⑦ Now, $f(x, y) = \frac{x^3}{x^2 + y^2}$

$$\lim_{(x, y) \rightarrow (0, 0)} f(x, y) = \lim_{(x, y) \rightarrow (0, 0)} \frac{x^3}{x^2 + y^2}$$

consider the line $y = mx$

$$\lim_{x \rightarrow 0} f(x, mx) = \lim_{x \rightarrow 0} \frac{x^3}{x^2 + m^2 x^2}$$

$$= \lim_{x \rightarrow 0} \frac{x^3}{x^2(1 + m^2)}$$

$$= \lim_{x \rightarrow 0} \frac{x}{(1 + m^2)}$$

$$= 0$$

The given funⁿ is continuous at $f(\bar{c}) = 0$

⑧ from ⑦ the funⁿ f is differentiable at $\bar{c}$.

- Ex: Define $f: \mathbb{R} \rightarrow \mathbb{R}$ by setting $f(0) = 0$ and $f(t) = t^2 \sin(1/t)$ if $t \neq 0$
- Show that, f is differentiable at 0, calculate $f'(0)$.
 - calculate $f'(t)$ if $t \neq 0$
 - Show that f' is not continuous at 0.
 - conclude that f is differentiable on $\mathbb{R}$ but not of class C^1 .

→ Here, $f(t) = t^2 \sin(\frac{1}{t})$, if $t \neq 0$

diff. w.r.t. 't', we get.

$$f'(t) = 2t \sin(\frac{1}{t}) + t^2 \cos(\frac{1}{t}) \cdot (-\frac{1}{t^2})$$

$$f'(t) = 2t \sin(\frac{1}{t}) - \cos(\frac{1}{t})$$

$\therefore f$ is differentiable at $t \neq 0$.

$$\text{I}] \quad f'(0) = \lim_{h \rightarrow 0} \frac{f(0+h) - f(0)}{h}$$

$$= \lim_{h \rightarrow 0} \frac{f(h)}{h}$$

$$= \lim_{h \rightarrow 0} \frac{h^2 \sin(1/h)}{h}$$

$$= \lim_{h \rightarrow 0} h \sin(1/h)$$

$$= \lim_{h \rightarrow 0} h \sin(1/h)$$

$$\underline{f'(0) = 0}$$

$\therefore f$ is differentiable at 0 with $f'(0)=0$

II] $f'(t) = 2t \sin(\frac{1}{t}) - \cos(\frac{1}{t})$, if $t \neq 0$

III] Here, $f'(t) = 2t \sin(\frac{1}{t}) - \cos(\frac{1}{t})$, if $t \neq 0$

But, $\lim_{t \rightarrow 0} f'(t)$ does not exist.

$\therefore f'$ is not continuous at 0.

iv] so, f is differentiable on $\mathbb{R}$ and its derivative $f'(t)$ is not continuous at 0.

$\therefore f$ is differentiable on $\mathbb{R}$ but not of class C^1

* Chain Rule $\Rightarrow$

Let, A be open in $\mathbb{R}^m$, Let B be open in $\mathbb{R}^n$, let $f: A \rightarrow \mathbb{R}^n$ and

$g: B \rightarrow \mathbb{R}^m$ with $f(A) \subseteq B$. if f and g are of class C^r so,

$$D(g \circ f)(a) = Dg(f(a)) \cdot Df(a).$$

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* Thm $\Rightarrow$ Let, A be open in $\mathbb{R}^n$ and Let $f: A \rightarrow \mathbb{R}$ be differentiable on A if A contains the line segment with n points $\bar{a}$ and $\bar{a} + \bar{h}$ then prove that there is a point $\bar{c} = \bar{a} + \theta \bar{h}$ with $0 < \theta < 1$ of this line segment such that $f(\bar{a} + \bar{h}) - f(\bar{a}) = Df(\bar{c}) \cdot \bar{h}$.

→ proof :> Set $\phi(t) = f(\bar{a} + t\bar{h})$.
 then, ϕ is define for t in an open interval about $[0,1]$ being the composite of differentiable funⁿ, ϕ is differentiable and it's derivative is given by the formula,

$$\phi(t) = f(\bar{a} + t\bar{h})$$

$$\phi'(t) = Df(\bar{a} + t\bar{h}) \cdot \bar{h}$$

The ordinary mean value thm implies that,

$$\phi(1) - \phi(0) = \phi'(t_0)(1-0), \text{ for some } t_0 \text{ with } 0 < t_0 < 1$$

$$\therefore f(\bar{a} + \bar{h}) - f(\bar{a}) = Df(\bar{a} + t_0\bar{h}) \cdot \bar{h}$$

$$\therefore f(\bar{a} + \bar{h}) - f(\bar{a}) = Df(\bar{c}) \cdot \bar{h}$$

$$c : \bar{c} = \bar{a} + t_0\bar{h}$$

Hence the proof.

5m * Thm :> Let, A be open in $\mathbb{R}^m$, let $f : A \rightarrow \mathbb{R}^n$, let, $f(\bar{a}) = \bar{b}$ Suppose that, g maps a neighbourhood of $\bar{b}$ into $\mathbb{R}^n$ that $g(\bar{b}) = \bar{a}$ and $g(f(\bar{x})) = \bar{x}, \forall \bar{x}$ in a nbd of $\bar{a}$. if f is differentiable at $\bar{a}$ and g is differentiable at $\bar{b}$ then p.t. $Dg(\bar{b}) = [Df(\bar{a})]^{-1}$.

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→ proof $\Rightarrow$ Let, $i: \mathbb{R}^n \rightarrow \mathbb{R}^n$ be the identity funⁿ. its derivative is the identity matrix I_n .

We are given that,

$$g(f(\bar{a})) = i(\bar{a}), \text{ for all } \bar{a} \text{ in a nbd of } \bar{a}$$

We know the chain rule,

$$D(g \circ f) = Dg(f(\bar{a})) \cdot Df(\bar{a})$$

$$Dg(f(\bar{a})) \cdot Df(\bar{a}) = Dg(\bar{b}) \cdot Df(\bar{a}) = I$$

$$\Rightarrow Dg(\bar{b}) = [Df(\bar{a})]^{-1}$$

Thus, $Dg(\bar{b})$ is the inverse matrix to $Df(\bar{a})$.

Imp

Ex-1) Let, $f: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ satisfy the condition $f(\bar{0}) = (1, 2)$ and $Df(\bar{0}) = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 1 \end{bmatrix}$

Let, $g: \mathbb{R}^2 \rightarrow \mathbb{R}^2$, We define by the eqⁿ

$$g(x, y) = (x + 2y + 1, 3xy)$$

find, $D(g \circ f)(\bar{0})$

→ We know that,

$$D(g \circ f)(\bar{x}) = Dg(f(\bar{x})) \cdot Df(\bar{x})$$

$$D(g \circ f)(\bar{0}) = Dg(f(\bar{0})) \cdot Df(\bar{0}) \quad \text{--- ①}$$

$$\text{Here, } f(\bar{0}) = (1, 2) \text{ and } Df(\bar{0}) = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 1 \end{bmatrix}$$

We have, $g(x, y) = (x + 2y + 1, 3xy) = (g_1, g_2)$

$$\text{Now, } Dg = \begin{bmatrix} \frac{\partial g_1}{\partial x} & \frac{\partial g_1}{\partial y} \\ \frac{\partial g_2}{\partial x} & \frac{\partial g_2}{\partial y} \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 2 \\ 3y & 3x \end{bmatrix}$$

$$Dg(f(\bar{0})) = Dg(1, 2) = \begin{bmatrix} 1 & 2 \\ 6 & 3 \end{bmatrix}$$

$\therefore$ eqn (1) becomes,

$$D(g \circ f)(\bar{0}) = \begin{bmatrix} 1 & 2 \\ 6 & 3 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 2 & 5 \\ 6 & 12 & 21 \end{bmatrix}$$

Ex: 2) Let, $f: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ and $g: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ We given by the eqn $f(\bar{x}) = (e^{2x_1+x_2}$

$$f(\bar{x}) = (e^{2x_1+x_2}, 3x_2 - \cos x_1, x_1^2 + x_2 + 2)$$

$$g(\bar{y}) = (3y_1 + 2y_2 + y_3^2, y_1^2 - y_3 + 1)$$

i) if $F(\bar{x}) = g(f(\bar{x}))$ find $DF(\bar{0})$

ii) if $G(\bar{y}) = f(g(\bar{y}))$ find $DG(\bar{0})$

Here,

$$f(\vec{x}) = (e^{2x_1+x_2}, 3x_2 - \cos x_1, x_1^2 + x_2 + 2) = (f_1, f_2, f_3) \quad \text{--- (1)}$$

$$g(\vec{y}) = (3y_1 + 2y_2 + y_3^2, y_1^2 - y_3 + 1) = (g_1, g_2)$$

i) $f(\vec{x}) = g(f(\vec{x}))$

$$Df(\vec{x}) = Dg(f(\vec{x})) \cdot Df(\vec{x})$$

$$\Rightarrow Df(\vec{0}) = Dg(f(\vec{0})) \cdot Df(\vec{0}) \quad \text{--- (1)}$$

We have,

$$f(\vec{0}) = (1, -1, 2) \quad \text{put } x=0 \text{ in (1)}$$

so,

$$Df = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \\ \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} \end{bmatrix} = \begin{bmatrix} 2e^{2x_1+x_2} & e^{2x_1+x_2} \\ \sin x_1 & 3 \\ 2x_1 & 1 \end{bmatrix}$$

$$\Rightarrow Df(\vec{0}) = \begin{bmatrix} 2 & 1 \\ 0 & 3 \\ 0 & 1 \end{bmatrix} \quad \text{--- (2)}$$

$$\text{Now, } Dg = \begin{bmatrix} \frac{\partial g_1}{\partial y_1} & \frac{\partial g_1}{\partial y_2} & \frac{\partial g_1}{\partial y_3} \\ \frac{\partial g_2}{\partial y_1} & \frac{\partial g_2}{\partial y_2} & \frac{\partial g_2}{\partial y_3} \end{bmatrix} = \begin{bmatrix} 3 & 2 & 2y_3 \\ 2y_1 & 0 & -1 \end{bmatrix}$$

$$Dg(f(\vec{0})) = Dg(1, -1, 2) = \begin{bmatrix} 3 & 2 & 4 \\ 2 & 0 & -1 \end{bmatrix} \quad \text{--- (3)}$$

using eqⁿ ② and ③ in eqⁿ ①, We get

$$Df(\bar{0}) = Dg(\bar{0}) \cdot Df(\bar{0})$$

$$= \begin{bmatrix} 3 & 2 & 4 \\ 2 & 0 & -1 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 0 & 3 \\ 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 6 & 3+6+4 \\ 2 & 2-1 \end{bmatrix}$$

$$= \begin{bmatrix} 6 & 13 \\ 2 & 1 \end{bmatrix}$$

2) Here, $G(\bar{y}) = f(g(\bar{y}))$

$$DG(\bar{y}) = Df(g(\bar{y})) \cdot Dg(\bar{y}).$$

$$\Rightarrow DG(\bar{0}) = Df(g(\bar{0})) \cdot Dg(\bar{0}). \quad \text{--- (i)}$$

We have, $g(\bar{0}) = (0, 1)^T$

so, $Dg =$

--

We have, $Dg = \begin{bmatrix} \frac{\partial g_1}{\partial y_1} & \frac{\partial g_1}{\partial y_2} & \frac{\partial g_1}{\partial y_3} \\ \frac{\partial g_2}{\partial y_1} & \frac{\partial g_2}{\partial y_2} & \frac{\partial g_2}{\partial y_3} \end{bmatrix}$

$$= \begin{bmatrix} 3 & 2 & 2y_3 \\ 2y_1 & 0 & -1 \end{bmatrix}$$

$$\Rightarrow Dg(\bar{0}) = \begin{bmatrix} 3 & 2 & 0 \\ 0 & 0 & -1 \end{bmatrix} \quad \text{--- (2)}$$

$$\text{Now, } Df = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \\ \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} \end{bmatrix} = \begin{bmatrix} 2e^{2x_1+x_2} & e^{2x_1+x_2} \\ \sin x_1 & 3 \\ 2x_1 & 1 \end{bmatrix}$$

$$\Rightarrow Df(g(\bar{0})) = Df(0,1) = \begin{bmatrix} 2e' & e' \\ 0 & 3 \\ 0 & 1 \end{bmatrix} \quad \text{--- (3)}$$

using eqⁿ (2) and (3) in eqⁿ (1); We get.

$$DG(\bar{0}) = Df(g(\bar{0})) \cdot Dg(\bar{0})$$

$$= \begin{bmatrix} 2e & e \\ 0 & 3 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & 2 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

$$= \begin{bmatrix} 6e & 4e & -e \\ 0 & 0 & -3 \\ 0 & 0 & -1 \end{bmatrix}$$

V. Imp
2m *

The inverse function theorem:

Let A be open in $\mathbb{R}^n$, let $f: A \rightarrow \mathbb{R}^n$ be of class C^r . if $Df(\bar{a})$ is non-singular at the point $\bar{a}$ of A then there is a neighbourhood U of the point $\bar{a}$ such that, f carries U in a one-to-one fashion on to an open set V of $\mathbb{R}^n$ and the inverse f^{-1} is of class C^r .

Ex 2

Let, $f: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be defined by the eqn,
 ~~$f(x,y) = e^x \cos y$~~

$$f(x,y) = (e^x \cos y, e^x \sin y)$$

- Show that f is one-to-one on the set A consisting of all (x,y) with $0 < y < \pi$
- What is the set $B = f(A)$?
- if g is inverse find $Dg(0,1)$?

proof a) We know that,

if $f(x,y) = f(a,b)$ then $\|f(x,y)\| = \|f(a,b)\|$

Here, $f(x,y) = (e^x \cos y, e^x \sin y) = (f_1, f_2)$

$$\therefore (e^x \cos y, e^x \sin y) = (e^a \cos b, e^a \sin b)$$

$$\Rightarrow \|(e^x \cos y, e^x \sin y)\| = \|(e^a \cos b, e^a \sin b)\|$$

$$\Rightarrow \sqrt{e^{2x}(\cos^2 y + \sin^2 y)} = \sqrt{e^{2a}(\cos^2 b + \sin^2 b)}$$

$$\Rightarrow e^x = e^a$$

$$\Rightarrow x = a, y = b$$

Thus, f is one-to-one

(taking log on both side).

b) We have,

$$B = f(A)$$

$$= \{ f(x, y) \in \mathbb{R}^2 / 0 < y < 2\pi \}$$

$$= \{ (e^x \cos y, e^x \sin y) / 0 < y < 2\pi \}$$

$$= \mathbb{R}^2 - \{0\}$$

c) We know that,

$$Dg(y) = [Df(x)]^{-1}$$

$$Dg(y, y_2) = [Df(x, x_2)]^{-1}$$

$$= \begin{bmatrix} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} \end{bmatrix}$$

$$= \begin{bmatrix} e^x \cos y & -\sin y e^x \\ e^x \sin y & e^x \cos y \end{bmatrix}$$

$$= \begin{bmatrix} (e^x \cos y, e^x \sin y) = (0, 1) \\ e^x \cos y = 0, e^x \sin y = 1 \end{bmatrix}$$

$$\Rightarrow x = 0, y = \pi/2$$

$$\therefore Dg(0, 1) = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}^{-1}$$

2) Let, $f: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be defined by the eqn
 $f(x, y) = (x^2 - y^2, 2xy)$

a) Show that f is one-to-one on the set A consisting for all (x, y) with $x > 0$.

b) What is the set $B = f(A)$?

c) if g is inverse funⁿ Find $Dg(0, 1)$?

→ a) We know that,

if $f(x, y) = f(a, b)$ then,

$$\|f(x, y)\| = \|f(a, b)\|$$

Here, $f(x, y) = (x^2 - y^2, 2xy) = (f_1, f_2)$

$$(x^2 - y^2, 2xy) = (a^2 - b^2, 2ab)$$

$$\Rightarrow \|(x^2 - y^2, 2xy)\| = \|(a^2 - b^2, 2ab)\|$$

$$\Rightarrow \sqrt{(x^2 - y^2)^2 + 4x^2y^2} = \sqrt{(a^2 - b^2)^2 + 4a^2b^2}$$

$$\Rightarrow \sqrt{x^4 + y^4 - 2x^2y^2 + 4x^2y^2} = \sqrt{a^4 + b^4 - 2a^2b^2 + 4a^2b^2}$$

$$\Rightarrow \sqrt{(x-y)(x+y))^2 + 4x^2y^2} = \sqrt{(a-b)(a+b))^2 + 4a^2b^2}$$

$$\Rightarrow (x-y)(x+y) + 2xy = (a-b)(a+b) + 2ab$$

$$\Rightarrow (x-y)(x+y) = (a-b)(a+b)$$

$$\Rightarrow x-y = a-b, \quad x+y = a+b$$

$$\Rightarrow x = a, \quad y = b$$

$\Rightarrow$ Thus,

$$\Rightarrow \sqrt{x^4 - 2x^2y^2 + y^4 + 4x^2y^2} = \sqrt{a^4 - 2a^2b^2 + b^4 + 4a^2b^2}$$

$$\Rightarrow \sqrt{x^4 + 2x^2y^2 + y^4} = \sqrt{a^4 + 2a^2b^2 + b^4}$$

$$\Rightarrow (x^2 + y^2) = a^2 + b^2$$

$$\Rightarrow x^2 = a^2, \quad y^2 = b^2$$

$$\Rightarrow x = a, \quad y = b.$$

$\Rightarrow$ Thus, f is one-to-one.

② We have,

$$B = f(A).$$

$$= \{f(x, y) \in \mathbb{R}^2 \mid x > 0\}.$$

$$= \{(x^2 - y^2, 2xy) \mid x > 0\}.$$

$$= \mathbb{R}^2 - \{0\}.$$

③ We know that,

$$Dg(y) = [Df(x)]^{-1}$$

$$Dg(y_1, y_2) = [Df(x_1, x_2)]^{-1}$$

$$= \begin{bmatrix} \partial f_1 / \partial x & \partial f_1 / \partial y \\ \partial f_2 / \partial x & \partial f_2 / \partial y \end{bmatrix}^{-1}$$

$$= \begin{bmatrix} 2x & -2y \\ 2y & 2x \end{bmatrix}^{-1}$$

$$(x^2 - y^2, 2xy) = (0, 1)$$

$$x^2 - y^2 = 0, \quad 2xy = 1$$

$$\Rightarrow x^2 = y^2 \quad \Rightarrow 2x^2 = 1$$

$$\Rightarrow x = y \quad \Rightarrow x^2 = \frac{1}{2}$$

$$\Rightarrow x = \frac{1}{\sqrt{2}}, \quad y = \frac{1}{\sqrt{2}}$$

$$= \begin{bmatrix} \sqrt{2} & -\sqrt{2} \\ \sqrt{2} & \sqrt{2} \end{bmatrix}^{-1}$$

$$= \sqrt{2} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}^{-1} = \sqrt{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$$

2.10 VIMP *

The implicit function theorem is

Statement $\Rightarrow$ Let, A be open in $\mathbb{R}^{k+n}$. Let $f: A \rightarrow \mathbb{R}^n$ be of class C^r . Write f in the form $f(\bar{x}, \bar{y})$ for $\bar{x} \in \mathbb{R}^k$ and $\bar{y} \in \mathbb{R}^n$. Suppose that, $f(\bar{a}, \bar{b})$ is a point of A such that, $f(\bar{a}, \bar{b}) = 0$ and $\det \frac{\partial f}{\partial \bar{y}}(\bar{a}, \bar{b}) \neq 0$.

Then there is a nbd B of $\bar{a}$ in $\mathbb{R}^k$ and a unique continuous funⁿ $g: B \rightarrow \mathbb{R}^n$ such that $g(\bar{a}) = \bar{b}$ and $f(\bar{x}, g(\bar{x})) = 0, \forall \bar{x} \in B$.

The funⁿ g is in fact of class C^r .

ex $\Rightarrow$ 1) Given, $f: \mathbb{R}^5 \rightarrow \mathbb{R}^2$ of class C^1 . Let $\bar{a} = (1, 2, -1, 3, 0)$ suppose $f(\bar{a}) = 0$ and

$$Df(\bar{a}) = \begin{bmatrix} 1 & 3 & 1 & -1 & 2 \\ 0 & 0 & 1 & 2 & 4 \end{bmatrix}$$

1) Show that there is funⁿ $g: B \rightarrow \mathbb{R}^2$ of class C^1 defined on an open set B of $\mathbb{R}^3$ such that, $f(x, g_1(x), g_2(x), x_2, x_3) = 0$ for $\bar{x} = (x_1, x_2, x_3) \in B$ and $g(1, 3, 0) = (2, -1)$
2) find $Dg(1, 3, 0)$

Let, $\bar{a} = (1, 3, 0)$, $\bar{b} = (2, -1)$

We have,

$$\det \frac{\partial f}{\partial y}(\bar{a}, \bar{b}) = \begin{vmatrix} 3 & 1 \\ 0 & 1 \end{vmatrix} = 3 \neq 0$$

By implicit funⁿ thm there is a nbd B of $\bar{a} = (1, 3, 0)$ in $\mathbb{R}^3$ and unique continuous funⁿ $g: B \rightarrow \mathbb{R}^2$ of class C^1 such that, $g(1, 3, 0) = (2, -1)$

$$f(x, g_1(x), g_2(x), x_2, x_3) = 0$$

We know that,

$$\frac{\partial f}{\partial x}(\bar{a}, \bar{b}) + \frac{\partial f}{\partial y}(\bar{a}, \bar{b}) \cdot Dg(\bar{a}) = 0$$

$$\therefore Dg(\bar{a}) = -\frac{\partial f}{\partial x}(\bar{a}, \bar{b}) \left[\frac{\partial f}{\partial y}(\bar{a}, \bar{b}) \right]^{-1}$$

$$= - \begin{bmatrix} 3 & 1 \\ 0 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 1 & -1 & 2 \\ 0 & 2 & 4 \end{bmatrix}$$

$$A^{-1} = \frac{1}{|A|} \cdot \text{adj } A$$

$$= \frac{1}{3} \begin{bmatrix} 1 & -1 \\ 0 & 3 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & -1 & 2 \\ 0 & 2 & 4 \end{bmatrix} \begin{bmatrix} -3 & 0 \\ 1 & -1 \end{bmatrix} = \begin{bmatrix} 1 & -1 & 2 \\ 0 & 2 & 4 \end{bmatrix} \cdot \frac{1}{3} \begin{bmatrix} 1 & -1 \\ 0 & 3 \end{bmatrix}$$

$$= \begin{bmatrix} -3 & 0 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & -1 & 2 \\ 0 & 2 & 4 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 1 & -1 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & -1 & 2 \\ 0 & 2 & 4 \end{bmatrix}$$

$$Dg(1, 3, 0) = \begin{bmatrix} -3 & 3 & -6 \\ 1 & 1 & -2 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 1 & -3 & 2 \\ 0 & 6 & 12 \end{bmatrix}$$

Ex: 2) Let, $f: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ be of class C^1 , write f in the form $f(x, y_1, y_2)$, assume that, $f(3, -1, 2) = 0$ and $Df(3, -1, 2) = \begin{bmatrix} 1 & 2 & 1 \\ 1 & -1 & 1 \end{bmatrix}$

- i) Show there is $\text{fun}^n g: B \rightarrow \mathbb{R}^2$ of class C^1 defined on an open set B of $\mathbb{R}^1$ such that, $f(x, g_1(x), g_2(x)) = 0$, $x \in B$ and $g(3) = (-1, 2)$
 2) Find $Dg(3)$

→ Let, $\bar{a} = 3$, $\bar{b} = (-1, 2)$. We have,

$$\det \frac{\partial f}{\partial y}(\bar{a}, \bar{b}) = \begin{vmatrix} 2 & 1 \\ -1 & 1 \end{vmatrix} = 2 + 1 = 3 \neq 0$$

By implicit funⁿ thm there is a nbd B of $\bar{a} = (3)$ in $\mathbb{R}$ and unique continuous funⁿ $g: B \rightarrow \mathbb{R}^2$ of class C^1 such that,

$$g(3) = (-1, 2)$$

We know that,

$$Dg(\bar{a}) = -\frac{\partial f}{\partial x}(\bar{a}, \bar{b}) \left[\frac{\partial f}{\partial y}(\bar{a}, \bar{b}) \right]^{-1}$$

$$= \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ -1 & 1 \end{bmatrix}^{-1} \frac{\partial f}{\partial x}(\bar{a}, \bar{b})$$

$$= \frac{1}{3} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 2 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$= -\frac{1}{3} \begin{bmatrix} 1 & -1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$= -\frac{1}{3} \begin{bmatrix} 1+1 \\ 1+2 \end{bmatrix}$$

$$= -\frac{1}{3} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$= -\frac{1}{3} \begin{bmatrix} 0 \\ 3 \end{bmatrix}$$

$$= -\frac{1}{3} \begin{bmatrix} 0 \\ 3 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ -1 \end{bmatrix}$$