

Series N°4 : Functions of several variables

Exercise 1 :

Give the domain of definition of the following functions then represent it geometrically.

$$f(x, y) = \frac{1}{x} - \frac{1}{y+1}, \quad g(x, y) = \sqrt{1-xy}, \quad h(x, y) = \ln(xy),$$

$$e(x, y) = \ln[(x^2 + y^2 - 4)(9 - x^2 - y^2)]$$

Exercise 2 :

Calculate the following limits if there exists

$$\lim_{(x,y) \rightarrow (0,5)} \frac{1}{x} \sin(xy), \quad \lim_{(x,y) \rightarrow (0,0)} \frac{1+x^2+y^2}{y} \sin(y), \quad \lim_{(x,y) \rightarrow (\infty,2)} \left(1 + \frac{y}{x}\right).$$

Exercise 3 :

Verify if the following functions are continuous at $(0, 0)$

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

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

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

Exercise 4 :

Let f function defined by

$$f(x, y) = \begin{cases} \frac{xy^3}{x^2 + y^2}, & (x, y) \neq (0, 0) \\ 0, & (x, y) = (0, 0). \end{cases}$$

Calculate

1. $\frac{\partial f}{\partial x}(0, 0)$ and $\frac{\partial f}{\partial y}(0, 0)$.
2. $\frac{\partial f}{\partial x}(x, y)$ and $\frac{\partial f}{\partial y}(x, y)$ at $(x, y) \neq (0, 0)$.
3. $\frac{\partial^2 f}{\partial x \partial y}(0, 0)$ and $\frac{\partial^2 f}{\partial y \partial x}(0, 0)$.
4. What do you conclude?

Solution

Exercise 1

We determine the domain of definition of each function and describe it geometrically.

1. **Function** $f(x, y) = \frac{1}{x} - \frac{1}{y+1}$

The function is defined when the denominators are nonzero :

$$x \neq 0 \quad \text{and} \quad y+1 \neq 0 \iff y \neq -1.$$

Hence, the domain is

$$D_f = \{(x, y) \in \mathbb{R}^2 : x \neq 0, y \neq -1\}.$$

Geometric representation : the plane $\mathbb{R}^2$ without the vertical line $x = 0$ and the horizontal line $y = -1$.

2. **Function** $g(x, y) = \sqrt{1 - xy}$

The square root requires

$$1 - xy \geq 0 \iff xy \leq 1.$$

Thus,

$$D_g = \{(x, y) \in \mathbb{R}^2 : xy \leq 1\}.$$

Geometric representation : the region of the plane defined by $xy \leq 1$, i.e., all points on and below the hyperbola $xy = 1 \implies y = \frac{1}{x}$.

3. *Function* $h(x, y) = \ln(xy)$

The logarithm is defined only for strictly positive arguments :

$$xy > 0.$$

Hence,

$$D_h = \{(x, y) \in \mathbb{R}^2 : xy > 0\}.$$

Geometric representation : the union of the first and third quadrants (excluding the axes).

4. **Function** $e(x, y) = \ln [(x^2 + y^2 - 4)(9 - x^2 - y^2)]$

We require

$$(x^2 + y^2 - 4)(9 - x^2 - y^2) > 0.$$

This product is positive when both factors have the same sign :

$$\left\{ \begin{array}{l} x^2 + y^2 - 4 > 0 \quad \text{and} \quad 9 - x^2 - y^2 > 0 \end{array} \right.$$

which gives

$$4 < x^2 + y^2 < 9.$$

Thus,

$$D_e = \{(x, y) \in \mathbb{R}^2 : 4 < x^2 + y^2 < 9\}.$$

Geometric representation : the open annulus centered at the origin, between the circles of radius 2 and 3.

Remark 1 *If*

$$\left\{ \begin{array}{l} x^2 + y^2 - 4 < 0 \quad \text{and} \quad 9 - x^2 - y^2 < 0 \end{array} \right.$$

$$D_e = \emptyset$$

Exercise. 02

We compute each limit separately.

1. $\lim_{(x,y) \rightarrow (0,5)} \frac{1}{x} \sin(xy)$

Let $(x, y) \rightarrow (0, 5)$. Then $xy \rightarrow 0$, so we use the standard limit :

$$\lim_{t \rightarrow 0} \frac{\sin t}{t} = 1.$$

Write :

$$\frac{1}{x} \sin(xy) = y \cdot \frac{\sin(xy)}{xy}.$$

Thus,

$$\lim_{(x,y) \rightarrow (0,5)} \frac{1}{x} \sin(xy) = \lim_{(x,y) \rightarrow (0,5)} y \cdot \frac{\sin(xy)}{xy} = 5 \cdot 1 = 5.$$

2. $\lim_{(x,y) \rightarrow (0,0)} \frac{1+x^2+y^2}{y} \sin(y)$

Rewrite :

$$\frac{1+x^2+y^2}{y} \sin(y) = (1+x^2+y^2) \cdot \frac{\sin(y)}{y}.$$

Using :

$$\lim_{y \rightarrow 0} \frac{\sin y}{y} = 1,$$

and $1+x^2+y^2 \rightarrow 1$, we obtain :

$$\lim_{(x,y) \rightarrow (0,0)} \frac{1+x^2+y^2}{y} \sin(y) = 1 \cdot 1 = 1.$$

3. $\lim_{(x,y) \rightarrow (\infty, 2)} \left(1 + \frac{y}{x}\right)$

As $x \rightarrow \infty$ and $y \rightarrow 2$, we have :

$$\frac{y}{x} \rightarrow 0.$$

Therefore,

$$\lim_{(x,y) \rightarrow (\infty, 2)} \left(1 + \frac{y}{x}\right) = 1 + 0 = 1.$$

1. **Continuity of g at $(0,0)$** We compute the limit :

$$\lim_{(x,y) \rightarrow (0,0)} (x^2 + y^2) \sin \left(\frac{1}{x^2 + y^2} \right).$$

Using the inequality $|\sin t| \leq 1$, we obtain

$$\left| (x^2 + y^2) \sin \left(\frac{1}{x^2 + y^2} \right) \right| \leq x^2 + y^2.$$

Since $x^2 + y^2 \rightarrow 0$ as $(x, y) \rightarrow (0, 0)$, by the squeeze theorem,

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

Or by polar coordinates $x = r \cos \theta$, $y = r \sin \theta$.

$$\lim_{(x,y) \rightarrow (0,0)} (x^2 + y^2) \sin \left(\frac{1}{x^2 + y^2} \right) = \lim_{r \rightarrow 0} r^2 \sin \frac{1}{r^2} = 0. \quad \text{bounded times zero}$$

2. Continuity of h at $(0, 0)$

We examine the limit :

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

We use polar coordinates :

$$x = r \cos \theta, \quad y = r \sin \theta.$$

Then

$$(x+y)^2 = r^2(\cos \theta + \sin \theta)^2, \quad x^2 + y^2 = r^2.$$

Thus,

$$h(x, y) = \frac{r^2(\cos \theta + \sin \theta)^2}{r^2} = (\cos \theta + \sin \theta)^2.$$

This expression depends on θ , hence it has no unique limit as $r \rightarrow 0$.

For example :

$$\theta = 0 \Rightarrow h \rightarrow 1, \quad \theta = \frac{\pi}{4} \Rightarrow h \rightarrow 2.$$

Since the limit depends on the path, the limit does not exist. Therefore, h is not continuous at $(0, 0)$.

Exercise 04

1. The first derivatives at $(0, 0)$: we use the definition

$$\frac{\partial f}{\partial x}(0, 0) = \lim_{x \rightarrow 0} \frac{f(x, 0) - f(0, 0)}{x - 0} = 0$$

$$\frac{\partial f}{\partial y}(0, 0) = \lim_{y \rightarrow 0} \frac{f(0, y) - f(0, 0)}{y - 0} = 0$$

2. Calculate the first derivatives at any point $(x, y) \neq (0, 0)$:

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

$$\frac{\partial f}{\partial y}(x, y) = \frac{3x^3y^2 + xy^4}{(x^2 + y^2)^2}$$

3. The second order derivatives at $(0, 0)$: we use the definition

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

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

4. Since $\frac{\partial^2 f}{\partial y \partial x}(0, 0) \neq \frac{\partial^2 f}{\partial x \partial y}(0, 0)$, we conclude that the second order derivatives are not continuous at $(0, 0)$.