

12. Exercise sheet Analysis II for MCS Summer Term 2006.

(G12.1) Solution.

Since A is continuous we know that also T is continuous. We have

$$\frac{A(x) - A(a) - T(x-a)}{\|x - a\|} =$$

$$\frac{T(x) + c - T(a) - c - T(x) + T(a)}{\|x - a\|} = 0.$$

Thus $A'(x) = T$.

□

(G12.2) Solution.

(i) Let $g_i: f(U) \rightarrow \mathbb{R}$ be defined by

$g_1(x, y) := \sqrt{x^2 + y^2}$. Then g_1 is continuous. Let $g_2: f(U) \rightarrow \mathbb{R}$ be defined by for example

$$g_2(x, y) := \begin{cases} \arctan\left(\frac{y}{x}\right) & \text{if } x > 0, y > 0 \\ \frac{\pi}{2} & \text{if } x = 0, y > 0 \\ \pi + \arctan\left(\frac{y}{x}\right) & \text{if } x < 0, y > 0 \\ \pi + \arctan\left(\frac{y}{x}\right) & \text{if } x < 0, y \leq 0 \\ \frac{3\pi}{2} & \text{if } x = 0, y < 0 \\ 2\pi + \arctan\left(\frac{y}{x}\right) & \text{if } x > 0, y < 0 \end{cases}$$

Then g_2 is continuous, since \arctan and $(x, y) \mapsto \frac{y}{x} : \mathbb{R}^2 \setminus \{(0, y) : y \in \mathbb{R}\} \rightarrow \mathbb{R}$ are continuous ^{and} $\lim_{t \rightarrow \infty} \arctan t = \frac{\pi}{2}$, $\lim_{t \rightarrow -\infty} \arctan t = -\frac{\pi}{2}$. Furthermore,

$$(g_1(f_1(r, \varphi), f_2(r, \varphi)), g_2(f_1(r, \varphi), f_2(r, \varphi))) = (r, \varphi).$$

So $f^{-1} : f(U) \rightarrow \mathbb{R}^2$ defined by

$$f^{-1} = \begin{pmatrix} g_1 \\ g_2 \end{pmatrix}$$

is continuous and the inverse of f .

(ii) The partial derivatives of f are as follows:

$$\frac{\partial f_1}{\partial r}(r, \varphi) = \cos \varphi, \quad \frac{\partial f_1}{\partial \varphi}(r, \varphi) = -r \sin \varphi$$

$$\frac{\partial f_2}{\partial r}(r, \varphi) = \sin \varphi, \quad \frac{\partial f_2}{\partial \varphi}(r, \varphi) = r \cos \varphi.$$

(by Proposition 9.32)

Since U is open and the partial derivatives are all continuous on U it follows that f is differentiable and that

$$J_f(r, \varphi) = \begin{pmatrix} \cos \varphi & -r \sin \varphi \\ \sin \varphi & r \cos \varphi \end{pmatrix}.$$

(Blurring the distinction between the function $f'(r, \varphi)$ and the associated matrix $J_f(r, \varphi)$ we will sometimes write e.g.

$$f'(r, \varphi) = \begin{pmatrix} \cos \varphi & -r \sin \varphi \\ \sin \varphi & r \cos \varphi \end{pmatrix}.)$$

(iii) The matrix in (ii) is invertible, with

$$\begin{pmatrix} \cos \varphi & -r \sin \varphi \\ \sin \varphi & r \cos \varphi \end{pmatrix}^{-1} = \begin{pmatrix} \cos \varphi & \sin \varphi \\ -\frac{1}{r} \sin \varphi & \frac{1}{r} \cos \varphi \end{pmatrix}$$

$$= \begin{pmatrix} \frac{x}{\sqrt{x^2+y^2}} & \frac{y}{\sqrt{x^2+y^2}} \\ \frac{-y}{x^2+y^2} & \frac{x}{x^2+y^2} \end{pmatrix} =: B$$

(This follows from linear algebra:

If $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ and $ad - bc \neq 0$ then

$$A^{-1} = \frac{1}{ad-bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}.$$

Thus by Proposition 9.11 we know that

f^{-1} is differentiable (since f^{-1} is

continuous, U and $f(U)$ are open, and

$f'(r, \varphi)$ is invertible for $(r, \varphi) \in U$) with

$$(f^{-1})'(x, y) = (f'(r, \varphi))^{-1}$$

$$\text{so } J_{(f^{-1})}(x, y) = B.$$

□
4.