

## HW 2

1. Let  $F : \mathbb{R}^n \rightarrow \mathbb{R}$  be a homogeneous function of order  $k$ , i.e.,  $F(\lambda x) = \lambda^k F(x)$  for all  $\lambda \in (0, \infty)$ . Then prove Euler's identity:  $x_1 F_{x_1} + x_2 F_{x_2} + \dots + x_n F_{x_n} = kF$ .
2. Let  $F : \text{Mat}_{n \times n} \rightarrow \text{Mat}_{n \times n}$  be defined as  $F(A) = A^3$ . Prove that  $F$  is differentiable and compute its derivative.
3. Let  $a$  be an interior point of  $U \subset \mathbb{R}^m$  and let  $f : U \rightarrow \mathbb{R}$  be a function. If the partials  $D_i f$  exist and are bounded in a neighbourhood of  $a$ , show that  $f$  is continuous at  $a$ .
4. Let  $f : \mathbb{R}^2 \rightarrow \mathbb{R}^3$  and  $g : \mathbb{R}^3 \rightarrow \mathbb{R}^2$  be given by the equations  $f(x) = (e^{2x_1+x_2}, 3x_2 - \cos(x_1), x_1^2 + x_2 + 2)$  and  $g(y) = (3y_1 + 2y_2 + y_3^2, y_1^2 - y_3 + 1)$ . If  $F(x) = g \circ f(x)$ , find  $DF_{x=0}$  and if  $G(y) = f \circ g(y)$ , find  $DG_{y=0}$ .
5. Let  $F(x, y) = f(x, y, g(x, y))$  where  $f : \mathbb{R}^3 \rightarrow \mathbb{R}$  and  $g : \mathbb{R}^2 \rightarrow \mathbb{R}$  are differentiable. Find  $DF$  in terms of the partials of  $f$  and  $g$ . If  $F(x, y) = 0 \forall x, y$ , find  $g_x, g_y$  in terms of the partials of  $f$ .