

Homework 4

Math 20400-Section 51

Due: Monday February 3rd

Exercise 1. *Counter-example to Schwarz's theorem.* We define the function $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ by

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

We saw in the last homework that the function f was $C^1(\mathbb{R})$. Prove that f is not C^2 .

Exercise 2. *The converse of Schwarz's theorem is not true.* We define the function $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ by

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

1. Prove that $\partial_{12}f(0, 0) = \partial_{21}f(0, 0) = 0$.
2. Show that the function f does not follow the assumptions from Schwarz's theorem at $(0, 0)$.

Exercise 3. Compute the Taylor polynomial of degree 3 for the following functions at the specified point in an arbitrary direction $h \in \mathbb{S}^2$,

1. $f(x, y, z) = \frac{1}{xyz}$ at $(1, 1, 1)$

2. $f(x, y, z) = e^{xy+yz}$ at $(0, 0, 0)$.

Exercise 4. *A follow-up on homogeneous functions.* We suppose that f is a homogeneous function of degree r as in the last homework (and we can use the results from the last homework):

$$\forall (x, y) \in \mathbb{R}^2, \quad \forall t > 0, \quad f(tx, ty) = t^r f(x, y).$$

Prove that if f is $C^2(\mathbb{R}^2)$ then for all $(x, y) \in \mathbb{R}^2$,

$$x^2 \partial_1^2 f(x, y) + 2xy \partial_{12} f(x, y) + y^2 \partial_2^2 f(x, y) = r(r-1)f(x, y).$$

Exercise 5. *On harmonic functions.* A function $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ is called *harmonic* if we have for all $(x, y) \in \mathbb{R}^2$,

$$\partial_1^2 f(x, y) + \partial_2^2 f(x, y) = 0.$$

Let f be an harmonic function.

1. We suppose that f is $C^3(\mathbb{R}^2)$. Show that $\partial_1 f$, $\partial_2 f$ and $(x, y) \mapsto x\partial_1 f(x, y) + y\partial_2 f(x, y)$ are harmonic functions.
2. We suppose that f is a radial function: there exists $\varphi : \mathbb{R} \rightarrow \mathbb{R}$ a C^2 function such that $f(x, y) = \varphi(x^2 + y^2)$ for all $(x, y) \in \mathbb{R}^2$. Show that for $t > 0$ we have

$$\varphi'(t) + t\varphi''(t) = 0.$$

3. We admit that the only solutions to the differential equation $xy'(x) + y(x) = 0$ are functions of the form $y(x) = \frac{A}{x}$. Find all radial harmonic functions.



Hermann Amandus Schwarz
(1843–1921)



Alexis Claude Clairaut
(1713–1765)