

Due Monday February 13th 2017 at 2:15 PM in Eric's box

**Section 1.7 (p. 134):** 16(a), 18, 19

**Section 1.8 (p. 143):** 1

**Section 1.9 (p. 151):** 1, 2(a), 3

**Problem A.** Fix a point  $y \in \mathbb{R}^n$  and define a function  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  to be the distance  $f(x) = \|x - y\|$  (cf. Problem A on Homework 3).

- (a) Explain why the partial derivatives  $\frac{\partial f}{\partial x_j}$  do not exist at the point  $y$ .
- (b) Show that all partial derivatives of  $f$  exist *away* from  $y$ , and that for all points  $x \neq y$  the gradient of  $f$  is given by the formula

$$\nabla f(x) = \frac{x - y}{\|x - y\|}.$$

- (c) Verify that  $f$  is continuously differentiable on the complement  $\mathbb{R}^n - \{y\}$ .

**Problem B.** Let  $U \subset \mathbb{R}^n$  be an open convex<sup>1</sup> set, and  $f : U \rightarrow \mathbb{R}$  a continuous function. Fix  $a, b \in U$  and assume  $D_{b-a}f$  exists at all points in  $U$ .

- (a) Use the mean value theorem (in one variable) to prove the existence of a point  $c \in U$  where

$$D_{b-a}f(c) = f(b) - f(a).$$

Can you say more about the location of  $c$ ?

- (b) Suppose  $f$  is differentiable on  $U$  with bounded gradient. (That is, there is a constant  $M$  such that  $\|\nabla f(c)\| \leq M$  for all  $c \in U$ .) Show that  $f$  is uniformly continuous on  $U$ .
- (c) Generalize (b) to vector-valued differentiable functions  $f : U \rightarrow \mathbb{R}^m$  with bounded total derivative. (That is  $\|Df(c)\| \leq M$  for all  $c \in U$ , where  $\|\cdot\|$  here means the matrix norm.)

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<sup>1</sup>I.e., the line segment joining any two points in  $U$  is contained in  $U$ ; balls are convex.