

11.1 ③ a) $f_x = \frac{4x^3(x^2+y^2) - 2x(x^4+y^4)}{(x^2+y^2)^2} = \frac{2x^5 + 4x^3y^2 - 2xy^4}{(x^2+y^2)^2} \quad y \neq 0$

$y=0 \Rightarrow f(x,0) = \begin{cases} x^2 & x \neq 0 \\ 0 & x=0 \end{cases} \quad f_x(x,0) = 2x$

$\lim_{y \rightarrow 0} f_x(x,y) = \frac{2x^5}{x^2} = 2x = f_x(x,0) \quad \therefore f_x \text{ is continuous on } \mathbb{R}^2$

b) $y \neq 0 \quad f(x,y) = (x^2-y^2)(x^2+y^2)^{-\frac{1}{3}}$
 $f_x = 2x(x^2+y^2)^{-\frac{1}{3}} - \frac{1}{3}(x^2+y^2)^{-\frac{4}{3}} \cdot 2x(x^2-y^2)$
 $= (x^2+y^2)^{-\frac{4}{3}} [2x(x^2+y^2) - \frac{2}{3}x(x^2-y^2)] = (x^2+y^2)^{-\frac{4}{3}} [\frac{4}{3}x^3 + \frac{8}{3}xy^2]$

$y=0 \quad f(x,0) = \begin{cases} x^{\frac{4}{3}} & \\ 0 & \end{cases} \quad \lim_{y \rightarrow 0} f_x(x,y) = x^{-\frac{2}{3}} \times \frac{4}{3} x^3 = \frac{4}{3} x^{\frac{4}{3}} = f_x(x,0)$
 $f_x(x,0) = \frac{4}{3} x^{\frac{1}{3}} \quad \therefore f_x \text{ is continuous on } \mathbb{R}^2$

④ $f: [a,b] \times [c,d] \rightarrow \mathbb{R}$ is continuous.
 $g: [a,b] \rightarrow \mathbb{R}$ is integrable $\Rightarrow \exists M > 0$ s.t. $|g(x)| \leq M \quad \forall x$
 $\forall \epsilon > 0, \forall y, y_1 \in [c,d] \quad \because f$ is conti, H is compact
 $\therefore f$ is uniformly conti on H
 $\exists \delta > 0$ as $d((x,y), (a,b)) < \delta \Rightarrow |f(x,y) - f(a,b)| < \frac{\epsilon}{M(b-a)}$

as $d((y,y_1)) \leq \delta$

$|F(y) - F(y_1)| = \left| \int_a^b g(x) f(x,y) dx - \int_a^b g(x) f(x,y_1) dx \right|$
 $\leq \int_a^b |g(x)| |f(x,y) - f(x,y_1)| dx$
 $\leq M \int_a^b \frac{\epsilon}{M(b-a)} dx = \epsilon$

$\therefore F(y)$ is conti $\times [c,d]$ closed $\therefore F(y)$ is uniformly continuous

⑥ a) $f(x)$ conti on $[0,1] \quad \therefore f(1-x)$ conti on $[0,2]$

$\text{令 } g(x,y) = e^{x^2+y^2}$ is conti on \mathbb{R}^2

$\text{令 } F(y) = \int_0^2 \underbrace{f(1-x)g(x,y)}_{\text{conti}} dx \quad (\because F(y) \text{ 存在})$

\therefore By Thm 11.4 $\Rightarrow F(y)$ conti

$\therefore \lim_{y \rightarrow 0} F(y) = F(0) = \int_0^2 f(1-x) dx = \int_0^1 f(1-x) dx + \int_1^2 f(x-1) dx$
 $= \int_0^1 f(y) dy + \int_0^1 f(z) dz = 2 \quad \text{ok}$

$\begin{cases} y=1-x \\ z=x-1 \end{cases}$

(b) $\forall F(y) = \int_0^\pi f(x) \cos(yx + \sqrt{y} + \pi) dx$

contd: on $[0, \pi] \times (-1, 1)$

by Thm 11.4 $\Rightarrow F(y)$ contd on $[-1, 1]$

$$\begin{aligned} \therefore \lim_{y \rightarrow 0} F(y) &= F(0) = \int_0^\pi f(x) \cos x dx \\ &= f(x) \sin x \Big|_0^\pi - \int_0^\pi f'(x) \sin x dx \\ &= -e \end{aligned}$$

$\therefore e + \lim_{y \rightarrow 0} F(y) = 0 \neq$

7. (a) First $\forall y \in [0, 1]$, $\frac{x \cos y}{\sqrt{1-x+y}}$ is continuous, thus integrable (locally) on $(0, 1)$

Second, let $M(x) = \frac{x}{\sqrt{1-x}}$ then $|f(x, y)| \leq M(x)$ on $(0, 1) \times [0, 1]$

and $\int_0^1 |M(x)| dx = \int_0^1 \frac{x}{\sqrt{1-x}} dx = \int_0^1 \frac{1-u}{\sqrt{1-u}} du$ which is integrable (absolutely)

So by Thm 11.7 $\int_0^1 \frac{x \cos y}{\sqrt{1-x+y}} dx$ converges uniformly

Thus by Thm 11.8: 原式 $= \int_0^1 \lim_{y \rightarrow 0} \frac{x \cos y}{\sqrt{1-x+y}} dx = \int_0^1 \frac{x}{\sqrt{1-x}} dx = \frac{9}{10}$

(b) Let $f(x, y) = \frac{e^{-xy} \sin x}{x}$ then:

(i) $\forall y \in [1, 2]$ $\because |f(x, y)| < \frac{1}{x^2}$ and $\int_\pi^\infty \frac{1}{x^2} dx$ exists so $\int_\pi^\infty f(x, y) dx$ exists

(ii) $\because \forall y \in [1, 2]$, $\int_\pi^\infty \left| \frac{\partial f}{\partial y} \right| dx \leq \int_\pi^\infty e^{-xy} dx$ exists $\therefore \frac{\partial f}{\partial y}$ is locally integrable on (π, ∞)

又 $\left| \frac{\partial f}{\partial y} \right| \leq e^{-x}$ and $\int_\pi^\infty e^{-x} dx$ exists

So by Thm 11.7 $\int_\pi^\infty \frac{\partial f}{\partial y} dx$ converges uniformly

So by Thm 11.9

原式 $= \int_\pi^\infty \frac{\partial f}{\partial y} dx \Big|_{y=1} = \int_\pi^\infty -e^{-x} \sin x dx = \frac{e^{-\pi}}{2}$

(c) (a) $\left| \frac{\cos(x+y)}{\sqrt{x}} \right| \leq \frac{1}{\sqrt{x}} \quad 0 \leq x \leq 1 \quad y \in \mathbb{R}$

又 $\int_0^1 \frac{1}{\sqrt{x}} = 2\sqrt{x} \Big|_0^1 = 2 < \infty$ by Thm 11.7 原式 converges uniformly on $(-\infty, \infty)$

(b) $|e^{-xy}| \leq e^{-x}$ as $0 \leq x < \infty$ $y \in (1, \infty)$ $\int_0^\infty e^{-x} dx = -e^{-x} \Big|_0^\infty = \frac{1}{e^0} = 1 < \infty$

by Thm 11.7 原式 converges uniformly on $(1, \infty)$

(c) $\int_0^\infty y e^{-xy} dx = -e^{-xy} \Big|_0^\infty = -0 - (-1) = 1$ 积分存在

$\forall a, \alpha, \beta, [a, b] \subset (0, \infty)$ $y \in (a, b)$ $|y e^{-xy}| \leq b e^{-xa}$

$\int_0^\infty b e^{-xa} = \frac{b}{a} e^{-xa} \Big|_0^\infty = \frac{b}{a} < \infty$ by Thm 11.7 -- ok

if $y \in (0, \infty)$

$\int_0^\infty y e^{-xy} dx = -e^{-xy} \Big|_0^\infty = \frac{1}{e^{0y}} - \frac{1}{e^{\infty y}}$

取 $\epsilon = \frac{1}{2} \quad \forall \alpha, \beta, 0 < \alpha < \beta < \infty$

$\exists y \in (0, \infty)$ $y = \frac{1}{\beta}$

$\left| \int_0^\infty y e^{-xy} dx - \int_0^\infty y e^{-x\alpha} dx \right| = \left| 1 - \frac{1}{\alpha\beta} + \frac{1}{\alpha\beta} \right| \geq \left| \frac{1}{\alpha\beta} \right| = \frac{1}{e}$

\therefore not converges uniformly