

§ 11.5

#2  $f \in C^1(B_r(0)) \Rightarrow f$  is conti. on  $B_r(0)$

In particular,  $f$  is conti. at 0.

$$\therefore |f(0)| = \left| \lim_{x \rightarrow 0} f(x) \right| = \left| \lim_{k \rightarrow \infty} f(x_k) \right| \leq \overline{\lim}_{k \rightarrow \infty} \|x_k\|^{\alpha} = 0$$

$$\therefore f(0) = 0$$

$\bar{E} \subset B_r(0) \Rightarrow \bar{E}$  is compact  $\Rightarrow \|x\| \leq \|x_0\| \equiv r_0 < r \quad \forall x \in E$  for some  $x_0 \in E$ .

$$\therefore \bar{E} \subset \overline{B_{r_0}(0)}$$

$f \in C^1(\overline{B_{r_0}(0)})$  &  $\overline{B_{r_0}(0)}$  is compact  $\Rightarrow \|Df(x)\| \leq M \quad \forall x \in \overline{B_{r_0}(0)}$  for some  $M > 0$ .

By Taylor's formula on  $\mathbb{R}^n$ , for each  $x \in E$ ,  $\exists c = c(x) \in L(x; 0) \subseteq \overline{B_{r_0}(0)}$  st.

$$f(x) - f(0) = D^{(1)} f(c; x-0) = Df(c) \cdot x$$

..  
||

$f(x)$

$$\therefore |f(x)| \leq \|Df(c)\| \|x\| \leq M \|x\|.$$

#4 It's easy to show that

$$D^{(k)} f(a; h) = \sum_{j=0}^k \binom{k}{j} \frac{\partial^k f}{\partial x^j \partial y^{k-j}}(a) h_1^j h_2^{k-j}$$

by induction on  $k$ .

Then, just apply Taylor's formula on  $\mathbb{R}^n$  with  $V = B_r(x_0, y_0)$ ,  $a = (x_0, y_0)$ ,  $\mathbf{x} = (x, y)$ ,  $\mathbf{c} = (c, d)$ .

#5(a) Note that

$$\begin{aligned} & [(tx + (1-t)a) - a]^2 + (y - b)^2 \\ &= t^2(x-a)^2 + (y-b)^2 \leq (x-a)^2 + (y-b)^2 < r \quad \text{for } t \in [0, 1]. \end{aligned}$$

$\Rightarrow (tx + (1-t)a, y) \in B_r(a, b)$  for  $t \in [0, 1]$ .

Similarly,  $(a, ty + (1-t)b) \in B_r(a, b)$  for  $t \in [0, 1]$ .

By chain rule,  $g$  is differentiable for  $0 < t < 1$ , and

$$g'(x) = f_x(tx + (1-t)a, y)(x-a) + f_y(a, ty + (1-t)b)(y-b).$$

(b)  $f$  is differentiable on  $B_r(a, b) \Rightarrow f$  is conti. on  $B_r(a, b)$

$\Rightarrow g$  is conti. on  $[0, 1]$ .

By (a),  $g$  is differentiable on  $(0, 1)$

Then by mean value thm,  $\exists \theta \in (0, 1)$  s.t.

$$g(1) - g(0) = g'(\theta)$$

$$\begin{aligned} &= f_x(\underline{\theta x + (1-\theta)a}, y)(x-a) + f_y(a, \underline{\theta y + (1-\theta)b})(y-b) \\ &\quad \text{c between } a \text{ & } x \quad \text{d between } b \text{ & } y \end{aligned}$$

$$f(x, y) + f(a, y) - f(a, y) - f(a, b)$$

$$\begin{matrix} & \parallel \\ f(x, y) - f(a, b). \end{matrix}$$

#6. As in the proof of Thm 11.37, let  $F(t) = f(a+th)$ , then

$$F^{(k)}(0) = D^{(k)}f(a; h)$$

and

$$F^{(p)}(t) = D^{(p)}f(a+th; h)$$

for  $k=1, 2, \dots, p-1$ ,  $t \in I_8$ .

Then by Thm 7.52,

$$F(1) - F(0) = \sum_{k=1}^{p-1} \frac{F^{(k)}(0)}{k!} + \frac{1}{(p-1)!} \int_0^1 (1-t)^{p-1} F^{(p)}(t) dt$$

$$\begin{matrix} & \parallel \\ f(x) - f(a) &= \sum_{k=1}^{p-1} \frac{1}{k!} D^{(k)}f(a; h) + \frac{1}{(p-1)!} \int_0^1 (1-t)^{p-1} D^{(p)}f(a+th; h) dt \end{matrix}$$

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#8.  $V$  is open,  $(a, b) \in V \Rightarrow \exists R > 0$  s.t.  $\overline{B_R(a, b)} \subset V$ .

$\Rightarrow (a + r\cos\theta, b + r\sin\theta) \in \overline{B_R(a, b)} \subset V \quad \forall r \in [0, R], \theta \in [0, 2\pi]$

Since  $f \in C^3(V)$  and  $\overline{B_R(a, b)}$  is compact, there exists  $M > 0$  s.t. all third order partial derivatives of  $f$  are bounded by  $M$  on  $\overline{B_R(a, b)}$ .

$f \in C^3(V)$ . Apply Taylor's formula on  $\mathbb{R}^n$ , for each  $r \in [0, R], \theta \in [0, 2\pi]$

$\exists (c, d) \in L((a + r\cos\theta, b + r\sin\theta); (a, b))$  s.t.

$$\begin{aligned} & f(a + r\cos\theta, b + r\sin\theta) \\ &= f(a, b) + f_x(a, b)r\cos\theta + f_y(a, b)r\sin\theta + \frac{1}{2}f_{xx}(a, b)r^2\cos^2\theta + f_{xy}(a, b)r^2\cos\theta\sin\theta \\ & \quad + \frac{1}{2}f_{yy}(a, b)r^2\sin^2\theta + \frac{1}{6}f_{xxx}(c, d)r^3\cos^3\theta + \frac{1}{2}f_{xxy}(c, d)r^3\cos^2\theta\sin\theta \\ & \quad + \frac{1}{2}f_{xyy}(c, d)r^3\cos\theta\sin^2\theta + \frac{1}{6}f_{yyy}(c, d)r^3\sin^3\theta \end{aligned}$$

Note that

$$\int_0^{2\pi} \cos 2\theta d\theta = \int_0^{2\pi} \cos\theta \cos 2\theta d\theta = \int_0^{2\pi} \sin\theta \cos 2\theta d\theta = \int_0^{2\pi} \cos\theta \sin\theta \cos 2\theta d\theta = 0$$

$$\text{and } \int_0^{2\pi} \cos^2\theta \cos 2\theta d\theta = \frac{\pi}{2}, \quad \int_0^{2\pi} \sin^2\theta \cos 2\theta d\theta = -\frac{\pi}{2}$$

$$\begin{aligned} & \therefore \frac{4}{\pi r^2} \int_0^{2\pi} f(a + r\cos\theta, b + r\sin\theta) \cos 2\theta d\theta \\ &= f_{xx}(a, b) - f_{yy}(a, b) + \frac{4r}{\pi} \left\{ \int_0^{2\pi} \left[ \frac{1}{6}f_{xxx}(c, d)\cos^3\theta + \frac{1}{2}f_{xxy}(c, d)\cos^2\theta\sin\theta \right. \right. \\ & \quad \left. \left. + \frac{1}{2}f_{xyy}(c, d)\cos\theta\sin^2\theta + \frac{1}{6}f_{yyy}(c, d)\sin^3\theta \right] \cos 2\theta d\theta \right\} \end{aligned}$$

$$\begin{aligned} \text{But } & \left| \frac{4r}{\pi} \left\{ \int_0^{2\pi} \left[ \frac{1}{6}f_{xxx}(c, d)\cos^3\theta + \frac{1}{2}f_{xxy}(c, d)\cos^2\theta\sin\theta + \frac{1}{2}f_{xyy}(c, d)\cos\theta\sin^2\theta + \frac{1}{6}f_{yyy}(c, d)\sin^3\theta \right] \cos 2\theta d\theta \right\} \right| \\ & \leq \frac{4r}{\pi} \int_0^{2\pi} \left( \frac{M}{6} + \frac{M}{2} + \frac{M}{2} + \frac{M}{6} \right) d\theta = \frac{16M}{3\pi}r \rightarrow 0 \text{ as } r \rightarrow 0 \end{aligned}$$

$$\therefore \lim_{r \rightarrow 0} \frac{4}{\pi r^2} \int_0^{2\pi} f(a + r\cos\theta, b + r\sin\theta) \cos 2\theta d\theta = f_{xx}(a, b) - f_{yy}(a, b).$$

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#4. Let  $F_1(u, v, x, y) = xu^2 + yv^2 + xy - 9$

$$F_2(u, v, x, y) = xv^2 + yu^2 - xy - 7$$

$$\frac{\partial(F_1, F_2)}{\partial(u, v)} = \det \begin{bmatrix} 2xu & 2yv \\ 2yu & 2xv \end{bmatrix} = 4uv(x^2 - y^2)$$

At  $(x_0, y_0, u_0, v_0)$  s.t.  $4u_0v_0(x_0^2 - y_0^2) \neq 0$  and  $(F_1, F_2)(x_0, y_0, u_0, v_0) = (0, 0)$ ,

The Implicit Function Thm can be applied. i.e.  $u, v$  can be represented as  $C^1$  functions of  $x, y$  near  $(x_0, y_0)$  with  $(F_1, F_2)(x, y, u(x, y), v(x, y)) = 0$

i.e.

$$\begin{aligned} xu(x, y)^2 + yv(x, y)^2 + xy &= 9 \\ xv(x, y)^2 + yu(x, y)^2 - xy &= 7 \end{aligned} \quad \text{near } (x_0, y_0)$$

Add up above two equations, we get

$$(x+y)[u(x, y)^2 + v(x, y)^2] = 16 \quad \text{near } (x_0, y_0)$$

$$\Rightarrow u(x, y)^2 + v(x, y)^2 = \frac{16}{x+y}$$

#5. Define  $F = (F_1, F_2, F_3, F_4): \mathbb{R}^6 \rightarrow \mathbb{R}^4$  by

$$F_1(x, y, u, v, s, t) = u^2 + sx + ty, \quad F_2(x, y, u, v, s, t) = v^2 + tx + sy$$

$$F_3(x, y, u, v, s, t) = 2sx^2 + 2t^2y - 1, \quad F_4(x, y, u, v, s, t) = s^2x - t^2y$$

$$\frac{\partial(F_1, F_2, F_3, F_4)}{\partial(u, v, s, t)}(x_0, y_0, u_0, v_0, s_0, t_0) = \det \begin{bmatrix} 2u_0 & 0 & x_0 & y_0 \\ 0 & 2v_0 & y_0 & x_0 \\ 0 & 0 & 4s_0x_0 & 4t_0y_0 \\ 0 & 0 & 2s_0x_0 & -2t_0y_0 \end{bmatrix} = -32u_0v_0x_0y_0s_0t_0 \neq 0$$

∴ By Implicit Function Thm,  $\exists$  an open ball  $B$  containing  $(x_0, y_0)$  s.t.

$u, v, s, t$  are  $C^1$  and satisfy (\*) on  $B$ , and  $u(x_0, y_0) = u_0, v(x_0, y_0) = v_0, s(x_0, y_0) = s_0, t(x_0, y_0) = t_0$ .

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#6. (a). 1-1: Suppose  $(x_1, y_1), (x_2, y_2) \in E$  s.t.  $f(x_1, y_1) = f(x_2, y_2)$

i.e.  $\begin{cases} x_1 + y_1 = x_2 + y_2 \\ x_1 y_1 = x_2 y_2 = x_2 (x_1 + y_1 - x_2) \end{cases}$

$$\Rightarrow (x_1 - x_2)(y_1 - x_2) = 0$$

$$\Rightarrow x_1 = x_2 \vee y_1 = x_2$$

$$\Rightarrow \begin{cases} x_1 = x_2 \\ y_1 = y_2 \end{cases} \vee \begin{cases} y_1 = x_2 > y_2 = x_1 > y_1 \text{ (不合)} \\ y_2 = x_1 \end{cases}$$

$$\Rightarrow (x_1, y_1) = (x_2, y_2) \quad \text{i.e. } f \text{ is 1-1.}$$

Onto: For each  $(x, y) \in E$ ,  $f(x, y) = (x+y, xy)$

$$\begin{cases} x+y > 2\sqrt{xy} \\ xy > 0 \end{cases}$$

$$\therefore f(x, y) \in \{(s, t) : s > 2\sqrt{t}, t > 0\} := R$$

For each  $(s, t) \in R$ , let  $x = \frac{s+\sqrt{s^2-4t}}{2}$ ,  $y = \frac{s-\sqrt{s^2-4t}}{2}$ .

Note that  $(s, t) \in R \therefore s^2 > s^2 - 4t > 0$

$$\therefore x > y > 0 \quad \text{i.e. } (x, y) \in E.$$

Moreover, by simple computation,  $f(x, y) = (s, t)$ .

$\therefore f$  is 1-1 from  $E$  onto  $R$ , and  $f^{-1}(s, t) = \left( \frac{s+\sqrt{s^2-4t}}{2}, \frac{s-\sqrt{s^2-4t}}{2} \right)$ .

(b).  $Df(x, y) = \begin{pmatrix} 1 & 1 \\ y & x \end{pmatrix} \quad \text{For } (x, y) \in E, \det(Df(x, y)) = x-y > 0$

$\therefore Df(x, y)$  is invertible on  $E$  and  $[Df(x, y)]^{-1} = \frac{1}{x-y} \begin{pmatrix} x & -1 \\ -y & 1 \end{pmatrix}$

$$I = D(f^{-1})(f(x, y)) Df(x, y). \quad \therefore D(f^{-1})(f(x, y)) = [Df(x, y)]^{-1} = \frac{1}{x-y} \begin{pmatrix} x & -1 \\ -y & 1 \end{pmatrix}$$

(c).  $D(f^{-1})(s, t) = \begin{bmatrix} \frac{\partial}{\partial s} \left( \frac{s+\sqrt{s^2-4t}}{2} \right) & \frac{\partial}{\partial t} \left( \frac{s+\sqrt{s^2-4t}}{2} \right) \\ \frac{\partial}{\partial s} \left( \frac{s-\sqrt{s^2-4t}}{2} \right) & \frac{\partial}{\partial t} \left( \frac{s-\sqrt{s^2-4t}}{2} \right) \end{bmatrix} = \begin{bmatrix} \frac{s+\sqrt{s^2-4t}}{2\sqrt{s^2-4t}} & \frac{-1}{\sqrt{s^2-4t}} \\ \frac{-s+\sqrt{s^2-4t}}{2\sqrt{s^2-4t}} & \frac{1}{\sqrt{s^2-4t}} \end{bmatrix}$

By (b),  $D(f^{-1})(s, t) = \frac{1}{\frac{s+\sqrt{s^2-4t}}{2} - \frac{s-\sqrt{s^2-4t}}{2}} \begin{bmatrix} \frac{s+\sqrt{s^2-4t}}{2} & -1 \\ \frac{s-\sqrt{s^2-4t}}{2} & 1 \end{bmatrix}$

$$= \frac{1}{\sqrt{s^2-4t}} \begin{bmatrix} \frac{s+\sqrt{s^2-4t}}{2\sqrt{s^2-4t}} & -1 \\ \frac{-s+\sqrt{s^2-4t}}{2\sqrt{s^2-4t}} & 1 \end{bmatrix}$$

### §11.6

#9. (a)  $\nabla f(t_0) = \begin{pmatrix} u'(t_0) \\ v'(t_0) \end{pmatrix} \neq 0 \Leftrightarrow u'(t_0) \neq 0 \vee v'(t_0) \neq 0.$

(b). By (a),  $u'(t_0) \neq 0$  or  $v'(t_0) \neq 0$ .

Case  $u'(t_0) \neq 0$ :

Define  $F: \mathbb{R}^2 \rightarrow \mathbb{R}$  by  $F(t, x) = u(t) - x$ .

Then  $\frac{\partial F}{\partial t}(t_0, x_0) = u'(t_0) \neq 0$ ,  $F(t_0, x_0) = u(t_0) - x_0 = 0$

Hence by Implicit Function Thm,  $\exists$  an open set  $W \ni x_0$ ,  
a unique  $C^1$  function  $g: W \rightarrow \mathbb{R}$  s.t.  $g(x_0) = t_0$   
and  $F(g(x), x) = u(g(x)) - x = 0 \quad \forall x \in W$ . (i.e.  $u(g(x)) = x$ )

Case  $v'(t_0) \neq 0$ : Similar to the previous case.

#5. By considering  $-f$  if necessary, we may assume that  $f_{xy}(a, b) \equiv M > 0$ .

$f_{xx}, f_{xy}, f_{yy}$  are conti. at  $(a, b)$

$\Rightarrow \exists r > 0$  s.t.  $B_r(a, b) \subset V$  and

$$|f_{xx}| < \frac{M}{4}, |f_{yy}| < \frac{M}{4}, f_{xy} > \frac{M}{2} \text{ on } B_r(a, b) \equiv B$$

Note that  $f$  has all 2<sup>nd</sup>-order partial derivative  $\Rightarrow$   
 $f(x, y), f_x(x, y), f_y(x, y)$  are conti. and differentiable w.r.t.  $x$   
for each  $y$  fixed, w.r.t.  $y$  for each  $x$  fixed on  $V$ .

$\therefore$  By MVT, for each  $x < a, (x, b) \in B$ ,

$$\begin{aligned} f_x(a, b) - f_x(x, b) &= f_{xx}(c_1(x), b)(a-x) \text{ for some } c_1(x) \in (x, a) \\ &\quad // && < \frac{M}{4}(a-x) \quad (\because (c_1(x), b) \in B) \\ -f_x(x, b) \end{aligned}$$

$$\therefore f_x(x, b) > -\frac{M}{4}(a-x) \text{ for each } x < a, (x, b) \in B. \quad \textcircled{1}$$

Again by MVT, for each  $x < a, y > b, (x, y) \in B$ ,

$$\begin{aligned} f_x(x, y) - f_x(x, b) &= f_{xy}(x, c_2(y))(y-b) \text{ for some } c_2(y) \in (b, y) \\ &> \frac{M}{2}(y-b) \quad (\because (x, c_2(y)) \in B) \end{aligned}$$

$$\Rightarrow \text{By } \Phi, f_x(x, y) > f_x(x, b) + \frac{M}{2}(y-b) > -\frac{M}{4}(a-x) + \frac{M}{2}(y-b)$$

$$\text{for each } x < a, y > b, (x, y) \in B \quad \textcircled{2}$$

MVT  $\Rightarrow$  for each  $y > b, (a, y) \in B$ ,

$$-\frac{M}{4}(y-b) < f_y(a, y) - f_y(a, b) = f_{yy}(a, c_3(y))(y-b) \text{ for some } c_3(y) \in (b, y)$$

$$f_y(a, y)'' < \frac{M}{4}(y-b) \quad ((a, c_3(y)) \in B)$$

$$\Rightarrow -\frac{M}{4}(y-b) < f_y(a, y) < \frac{M}{4}(y-b) \quad \forall y > b, (a, y) \in B. \quad \textcircled{3}$$

MVT  $\Rightarrow$  for each  $y > b, (a, y) \in B$ ,

$$f(a, y) - f(a, b) = f_y(a, c_4(y))(y-b) \text{ for some } c_4(y) \in (b, y)$$

$$\Rightarrow \text{By } \textcircled{3} \quad -\frac{M}{4}(y-b)^2 + f(a, b) < f(a, y) < f(a, b) + \frac{M}{4}(y-b)^2 \text{ for each } y > b, (a, y) \in B \quad \textcircled{4}$$

For  $(x, y) \in B$  with  $x < a$ ,  $y > b$ , MVT  $\Rightarrow$

$$(by \text{ } ④) \wedge f(a, y) - f(x, y) = f_x(c_s(x), y)(a-x) \quad \text{for some } c_s(x) \in (x, a)$$

$$> -\frac{M}{4}(a-x)^2 + \frac{M}{2}(a-x)(y-b) \quad \text{by } ②$$

$$\Rightarrow f(x,y) < f(a,b) + \frac{M}{4} [(y-b) - (a-x)]^2 \text{ for each } (x,y) \in B, x < a, y > b$$

Let  $(x_k, y_k) = (a - \frac{1}{k}, b + \frac{1}{k})$  for each  $k \in \mathbb{N}$  and  $\frac{\sqrt{2}}{k} < r$ ,

then  $(x_k, y_k) \in B$ ,  $x_k < a$ ,  $y_k > b$ , hence

$$f(x_k, y_k) < f(a, b) + \frac{M}{4} \left[ \frac{1}{k} - \frac{1}{K} \right]^2 = f(a, b)$$

∴  $(a, b)$  is not a local minimum of  $f$ .

Similarly, by MVT, we can show that

$$f_x(x, b) > f_x(a, b) - \frac{M}{4}(x-a) = -\frac{M}{4}(x-a) \quad \text{for } x > a, (x, b) \in B.$$

$$\Rightarrow f_x(x,y) > f_x(x,b) + \frac{M}{2}(y-b) > -\frac{M}{4}(x-a) + \frac{M}{2}(y-b) \quad \text{for } x>a, y>b, (x,y) \in E$$

$$\Rightarrow f(x,y) > f(a,y) - \frac{M}{4}(x-a)^2 + \frac{M}{2}(x-a)(y-b)$$

$$f(a,b) - \frac{M}{4}(y-b)^2 - \frac{M}{4}(x-a)^2 + \frac{M}{2}(x-a)(y-b)$$

$$= f(a, b) - \frac{M}{4} [(y-b) - (x-a)]^2 \quad \text{for } x>a, y>b, (x, y) \in B.$$

Choose  $(\tilde{x}_k, \tilde{y}_k) = (a + \frac{1}{k}, b + \frac{1}{k})$  for each  $k \in \mathbb{N}$  and  $\frac{\sqrt{2}}{k} < r$ ,

then  $(\tilde{x}_k, \tilde{y}_k) \in B$ ,  $\tilde{x}_k > a$ ,  $\tilde{y}_k > b$ ,  $(\tilde{x}_k, \tilde{y}_k) \rightarrow (a, b)$  as  $k \rightarrow \infty$ ,

$$\text{and } f(\tilde{x}_B, \tilde{y}_B) > f(a, b) - \frac{M}{4} \left[ \frac{1}{k} - \frac{1}{\theta} \right]^2 = f(a, b)$$

$\Rightarrow (a, b)$  is not a local maximum of  $f$ .

$\therefore (a,b)$  is a saddle point of  $f$ .

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#7 (a) Case  $cD > 0$ :  $DE > 0 \Rightarrow cE > 0$

$DE > 0 \Rightarrow cE > 0$

Subject the constraint  $\mathcal{Z} = Dx^2 + Ey^2$ ,

$$ax + by + c\mathcal{Z} = ax + by + cDx^2 + cEy^2$$

$\rightarrow \infty$  as  $(x, y) \rightarrow \infty$ .

Hence there are no maxima.

$$ax + by + c\mathcal{Z} = ax + by + cDx^2 + cEy^2$$

$$= cD(x^2 - \frac{a}{cD}x + \frac{a^2}{4cD^2}) + cE(y^2 - \frac{b}{cE}y + \frac{b^2}{4cE^2})$$

$$- \frac{a^2}{4cD} - \frac{b^2}{4cE}$$

$$= cD(x - \frac{a}{2cD})^2 + cE(y - \frac{b}{2cE})^2 - \frac{a^2}{4cD} - \frac{b^2}{4cE}$$

$$\geq - \frac{a^2}{4cD} - \frac{b^2}{4cE}$$

Therefore, there exists just one minimum at  $(\frac{a}{2cD}, \frac{b}{2cE})$ .

Case  $cD < 0$ :

Just consider the problem  $-ax - by - c\mathcal{Z}$  subject to the constraint  $\mathcal{Z} = Dx^2 + Ey^2$  to get a minimum, which

implies  $ax + by + c\mathcal{Z}$  has a maximum at  $(\frac{a}{2cD}, \frac{b}{2cE})$ .

(b) When  $DE < 0$ , subject to the constraint  $\mathcal{Z} = Dx^2 + Ey^2$ ,

$$ax + by + c\mathcal{Z} = ax + by + cDx^2 + cEy^2$$

$$\begin{cases} \rightarrow (\text{sgn } cD)\infty & \text{as } x \rightarrow \infty, y=0 \\ \rightarrow (\text{sgn } cE)\infty & \text{as } y \rightarrow \infty, x=0 \end{cases}$$

But  $(\text{sgn } cD)(\text{sgn } cE) < 0$  ( $\because DE < 0$ )

$\therefore$  There are no extrema.

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#8 (a) The Statement is false.

For example, define  $g: \mathbb{R}^3 \rightarrow \mathbb{R}$  by

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

Then  $g$  is differentiable at  $(0, 0, 0)$ ,  $Dg(0, 0, 0) = (1, 0, 0)$  &  $g(x, y, z) = 0 \Leftrightarrow (x, y, z) = (0, 0, 0)$ . (Check it!.)

Hence, there is only one point  $(0, 0, 0)$  s.t.  $g(x, y, z) = 0$ .

$\therefore$  Subject to the constraint  $g(x, y, z) = 0$ ,  $f$  has an extremum at  $(0, 0, 0)$  for any  $f$ . Just choose  $f$  s.t.

$Df(0, 0, 0) \neq (1, 0, 0)$ , then it's a counter example.

Choose  $f(x, y, z) = z$ ,  $f$  is diff on  $\mathbb{R}^3$  and  $Df(0, 0, 0) = (0, 0, 1)$ .

$$\frac{\partial f}{\partial x}(0, 0, 0) \frac{\partial g}{\partial x}(0, 0, 0) - \frac{\partial f}{\partial x}(0, 0, 0) \frac{\partial g}{\partial x}(0, 0, 0) = -1 \neq 0.$$

(b). For each  $n \in \mathbb{N}$ , let  $x_n = (n, n, \frac{16}{n^2})$ ,  $y_n = (n, -n, -\frac{16}{n^2})$ , then  $x_n, y_n$  are on  $xyz = 16$  but

$$f(x_n) = 4n^2 + \frac{64}{n} \geq 4n^2 \rightarrow \infty \quad \text{as } n \rightarrow \infty$$

$$f(y_n) = -4n^2 \rightarrow -\infty \quad \text{as } n \rightarrow \infty$$

Hence, there are no absolute extrema of  $f$  subject to the constraint  $xyz = 16$ .

But by Lagrange multiplier, it's easy to find out that  $(2, 2, 4)$  is a local minimum of  $f$  subject to  $xyz = 16$  at  $(2, 2, 4)$ .