Problems marked with a $\left(^{*}\right)$ are a bit more complex and can be skipped at a first read. If you don't have a lot of time focus on the Problems marked with ( $\odot$ ).

### 5.1. BONUS PROBLEM.

(a) Consider $f(x, y):=x y^{2} e^{-x^{2}-y^{2}}$ for $(x, y) \in \mathbb{R}^{2}$. Find all the critical points of $f$, that is all the points where the gradient of $f$ vanishes. (The point will be given if and only if all the numerical values you find are correct... so check your computations twice).
(b) We want to find a function $g \in C^{1}\left(\mathbb{R}^{2}\right)$ with the following directional derivative:

$$
\partial_{v} g(x, y)=2 \cos \left(x^{2} y\right) x v_{2}+\cos \left(x^{2} y\right) v_{1}^{2} y \quad \text { for all }(x, y) \text { and }\left(v_{1}, v_{2}\right) \in \mathbb{R}^{2} .
$$

Give an explicit example of such a function $g$ or prove that a function with these properties cannot exist.
5.2. Lagrange multipliers ( () . Consider the ball $U:=\left\{(x, y, z): x^{2}+y^{2}+z^{2}<1\right\}$ and the function

$$
f(x, y, z):=1-x^{2}-y^{2}+4 x .
$$

1. Motivate rigorously why $f$ attains its absolute maximum and minimum in $\bar{U}$.
2. Find all the critical points of $f$ which lie in the interior of $U$. Say whether $\sup _{U} f$ (or $\inf _{U} f$ ) is attained at some point in $U$.
3. Say whether $\max _{\partial U} f$ and $\min _{\partial U}$ exist.
4. With the method of Lagrange multipliers, find the possible critical points for the constrained problem

$$
\max \{f(x, y, z):(x, y, z) \in \partial U\}
$$

and same for min.
5. Among all the points you have found clarify at which points the maximum/minimum of $f$ is attained.
5.3. Multiple choice ( $\odot$ ). Mark all and only the statements which are true
(a) As $|x| \rightarrow 0$, if $f(x)=x_{2} x_{1}^{2}+O\left(x_{1}^{2}\right)$, then $f(x)=O\left(|x|^{2}\right)$.
(b) As $x \rightarrow 0$, if $f(x)=x_{2} x_{1}^{2}+O\left(x_{1}^{3}\right)$, then $f(x)=O\left(x_{1}^{3}\right)$.
(c) As $|x| \rightarrow 0$, if $f(x)=x_{2} x_{1}+O\left(|x|^{2}\right)$, then $f$ is differentiable at $x=0$.
(d) As $x \rightarrow 0$, if $f(x)=x_{2} x_{1}+O\left(|x|^{2}\right)$, then $f$ is twice differentiable around $x=0$.
(e) As $|x| \rightarrow 0$, if $f(x)=x_{2} x_{1}+O\left(|x|^{3}\right)$, then $f$ is twice differentiable around $x=0$ and $\partial_{11} f(0)=0$.
5.4. Computation of derivatives . For each of the following functions compute the directional derivative in the general direction $v$ at a general point $x$, that is $\partial_{v} f(x)$. Then, say where the function is differentiable and give the size of its Jacobi matrix.

1. (()) $x_{1} / x_{2}, e^{-x_{1} / x_{2}}, e^{x_{1} x_{2}} \sin \left(x_{1}+x_{2}^{2}\right), \frac{x_{1}^{2}}{x_{1}^{2}+x_{2}^{2}}, \frac{x_{1}^{2} x_{2}}{x_{1}^{2}+x_{2}^{2}}, \frac{x_{1}^{2} x_{2}}{x_{1}^{2}+x_{2}^{4}}$ for $x \in \mathbb{R}^{2} \backslash\{0\}$.
2. ( $\bigcirc$ ) $|x|,|x|^{\alpha}, x /|x|, g(|x|), x \cdot e, g(x \cdot e)$ for $x \in \mathbb{R}^{n} \backslash\{0\}, \alpha \in \mathbb{R}, e \in \mathbb{R}^{n}$ and $g \in C^{1}(\mathbb{R})$.
3. $a x, x^{T}, \operatorname{Tr}(x), x^{2}, x^{3}, \operatorname{Tr}\left(x^{2}\right)$ for $x, a \in \mathbb{R}^{n \times n}$,
4. $\left(^{*}\right) x^{-1}, x^{-2}$ for $x \in \mathbb{R}^{n \times n}$ with $\operatorname{det} x \neq 0$.
5.5. Multiple choice. Assume $g \in C^{\infty}(\mathbb{R})$ and $f \in C^{\infty}\left(\mathbb{R}^{n}\right)$ is such that

$$
f(x)=x_{1}+x_{2} x_{1}+O\left(|x|^{4}\right) \text { as } x \rightarrow 0 .
$$

We want to compute the Taylor expansion of $(g \circ f)$ at $x=0$ of the highest possible order with the information we have.

We can ask for the value $g^{(k)}(t)$ for arbitrary $k \in \mathbb{N}, t \in \mathbb{R}$, but we have to pay 5 CHF each time.

For a general $g$, which is the degree of the best (i.e., highest-order) Taylor polynomial we can compute? How expensive will it be to compute it?
(a) degree 3 and 20 CHF
(b) degree 2 and 15 CHF
(c) degree 2 and 10 CHF
(d) degree 3 and 15 CHF
5.6. Polynomials. Let $P, Q \in \mathbb{R}\left[x_{1}, \ldots, x_{n}\right]$ be polynomials of $n$ variables, assume that there are positive numbers $M, \sigma$ such that

$$
|P(x)-Q(x)| \leq M|x|^{\sigma} \text { for all }|x| \leq 1
$$

Show that $P$ and $Q$ have the same coefficients of order smaller than $\sigma$. That is, if we write

$$
P(X)=\sum_{\alpha \in \mathbb{N}^{n}} a_{\alpha} X^{\alpha}, \quad Q(X)=\sum_{\alpha \in \mathbb{N}^{n}} b_{\alpha} X^{\alpha},
$$

then $a_{\alpha}=b_{\alpha}$ for all $|\alpha|<\sigma$.

## Hints:

5.3 Revise Corollary 10.33.
5.4 In order to prove that a function is differentiable at 0 you have two tools

- the Definition of differentiability;
- the sufficient condition of Theorem 10.11.

In order to prove that a function is not differentiable at 0 you have two tools

- Show that the necessary condition of Proposition 10.9 does not hold;
- Show that for some $C^{1}$ curve $\gamma:(-\delta, \delta) \rightarrow \mathbb{R}^{n}$ the function $(f \circ \gamma)(t)$ is not differentiable at $t=0$. This could be simpler as you have to study a function of only one variable.
5.4.3 These functions are $C^{\infty}$ so try to compute them on $x+t v$ and find an expansion in powers of $t \ldots$ If you find something it must be the Taylor polynomial by Corollary 10.33. From the Taylor polynomial it is immediate to read off the derivatives. For example

$$
(x+t v)^{2}=(x+t v)(x+t v)=x^{2}+t x v+t v x+t^{2}=x^{2}+(x v+v x) t+O\left(t^{2}\right) \ldots
$$

## 5. Solutions

## Solution of 5.1:

(a) Solving the system

$$
\left\{\begin{array}{l}
0=\partial_{x} f=\left(1-2 x^{2}\right) y^{2} e^{-x^{2}-y^{2}} \\
0=\partial_{y} f=2\left(y-y^{3}\right) x e^{-x^{2}-y^{2}}
\end{array}\right.
$$

we find that critical points are:

$$
\{(s, 0): s \in \mathbb{R}\}, \quad\left(\frac{1}{\sqrt{2}}, 1\right), \quad\left(-\frac{1}{\sqrt{2}}, 1\right), \quad\left(\frac{1}{\sqrt{2}},-1\right), \quad\left(-\frac{1}{\sqrt{2}},-1\right) .
$$

(b) Such a function cannot exist. By Proposition $10.9, \partial_{v} g(x, y)$ must be a linear function of $v$ when $(x, y)$ are kept fixed, and this is not the case because of the term $v_{1}^{2}$, which is nonlinear.

## Solution of 5.2:

1. Since $f$ is continuous and $\bar{U}$ is compact (closed and bounded), it must take within $\bar{U}$ its maximum and minimum value.
2. We are asked to find all $(x, y, z) \in U$ such that $\nabla f(x, y, z)=0$, this is equivalent to solve the system

$$
\left\{\begin{array}{l}
0=\partial_{x} f=4-2 x \\
0=\partial_{y} f=-2 y \\
0=\partial_{z} f=0 \\
x^{2}+y^{2}+z^{2}<1
\end{array}\right.
$$

which has no solutions since the first equation gives $x=2$, contradicting the last condition. Not having critical points in $U$, by Proposition 11.4 we infer that $f$ does not attain inside $U$ its sup nor inf.
3. Since $\partial U$ is compact, they must exist by the same reasoning of point 1 .
4. Let's call $g(x, y, z):=x^{2}+y^{2}+z^{2}-1$. By Proposition 11.5, any critical point (relative to the minimization problem constrained to the boundary) solves the system

$$
\left\{\begin{array}{l}
0=\lambda_{0} \partial_{x} f(x, y, z)+\lambda_{1} \partial_{x} g(x, y, z) \\
0=\lambda_{0} \partial_{y} f(x, y, z)+\lambda_{1} \partial_{y} g(x, y, z) \\
0=\lambda_{0} \partial_{z} f(x, y, z)+\lambda_{1} \partial_{z} g(x, y, z) \\
\lambda_{0}^{2}+\lambda_{1}^{2}=1 \\
g(x, y, z)=0
\end{array}\right.
$$

which becomes

$$
\left\{\begin{array}{l}
0=\lambda_{0}(4-2 x)+2 \lambda_{1} x \\
0=\lambda_{0}(-2 y)+2 \lambda_{1} y \\
0=2 \lambda_{1} z \\
\lambda_{0}^{2}+\lambda_{1}^{2}=1 \\
x^{2}+y^{2}+z^{2}=1
\end{array},\right.
$$

Notice that if $\lambda_{0}=0$ then we would get $x=y=z=0$ which does not lie on $\partial U$, so setting $\lambda:=\lambda_{1} / \lambda_{0}$ we have the equivalent system

$$
\left\{\begin{array}{l}
0=2-x+\lambda x=2+(\lambda-1) x \\
0=-y+\lambda y=(\lambda-1) y \\
0=\lambda z \\
x^{2}+y^{2}+z^{2}=1
\end{array}\right.
$$

observe that if $\lambda=0$ then we would have $x=-2$ which contradicts $(x, y, z) \in \partial U$. So we find $z=0$ and the equivalent system:

$$
\left\{\begin{array}{l}
0=2+(\lambda-1) x \\
0=(\lambda-1) y \\
x^{2}+y^{2}=1
\end{array}\right.
$$

which forces $(x, \lambda) \in\{(-1,3),(1,-1)\}$ and $y=0$. Summing up the critical $(x, y, z, \lambda)$ are

$$
(1,0,0,-1) \quad(-1,0,0,3) .
$$

5. Since we showed that $\max _{\bar{U}}$ is attained at some point $P \in \bar{U}$ and that $P \notin U$, we must have $P \in \partial U$ and, by Proposition 11.5, that $P$ is critical for the constrained problem

$$
\max _{\partial U} f .
$$

Same reasoning for $\min _{\bar{U}} f$. So the only two candidates are

$$
(1,0,0) \quad(-1,0,0) .
$$

We check:

$$
f(1,0,0)=+4 \quad f(-1,0,0)=-4 .
$$

So the point $(1,0,0)$ is an absolute maximum for $\left.f\right|_{\bar{U}}$ and the point $(-1,0,0)$ is an absolute minimum for $\left.f\right|_{\bar{U}}$.

## Solution of 5.3:

(a) True. As $x \rightarrow 0$, we have $x_{2} x_{1}^{2}=O\left(|x|^{3}\right) \leq O\left(|x|^{2}\right)$ and $O\left(x_{1}^{2}\right) \leq O\left(|x|^{2}\right)$.
(b) False. The function $x_{2} x_{1}^{2}$ is not $O\left(x_{1}^{3}\right)$, in fact the ratio

$$
\frac{x_{2} x_{1}^{2}}{x_{1}^{3}}=\frac{x_{2}}{x_{1}}
$$

is unbounded in any neighbourhood of the origin.
(c) True. Just apply the definition of differentiability with $D f(0)=0$.
(d) False. Take for example $f(x)=\max \left\{0, x_{1}\right\}^{2}$. Notice that saying that $f(x)=$ $x_{2} x_{1}+O\left(|x|^{2}\right)$, is exactly the same as saying that $f(x)=O\left(|x|^{2}\right)$.
(e) False. This would be true if we had the a priori assumption that $f \in C^{2}$ in a small ball around the origin. Without this assumptions it is easy to construct counterexamples as in Analysis I, for example

$$
f(x)=x_{1} x_{2}+|x|^{4} \sin \left(|x|^{-100}\right)
$$

in such a way that $\left|\partial_{1} f(x)\right| \rightarrow \infty$ as $|x| \rightarrow 0$, so $\partial_{1} f(x)$ is not even continuous at $x=0$, let alone differentiable.

## Solution of 5.4:

1. To compute the directional derivatives of the given functions with respect to the direction vector $v=\left(v_{1}, v_{2}\right)$, we use the definition of directional derivative:

$$
\partial_{v} f(x)=v \cdot \nabla f(x)=v_{1} \partial_{1} f(x)+v_{2} \partial_{2} f(x),
$$

where $\nabla f(x)$ is the gradient of the function $f(x)$.

- $f(x)=\frac{x_{1}}{x_{2}}$. The gradient of $f$ is $\nabla f(x)=\left(\frac{1}{x_{2}},-\frac{x_{1}}{x_{2}^{2}}\right)$, so, the directional derivative is

$$
\partial_{v} f(x)=\frac{v_{1}}{x_{2}}-\frac{v_{2} x_{1}}{x_{2}^{2}} .
$$

This function is differentiable outside the origin by Theorem 10.11. This function is not continuous at the origin, so it cannot be differentiable there.

- $f(x)=e^{-\frac{x_{1}}{x_{2}}}$. The gradient of $f$ is $\nabla f(x)=\left(\frac{1}{x_{2}} e^{-\frac{x_{1}}{x_{2}}}, \frac{x_{1}}{x_{2}^{2}} e^{-\frac{x_{1}}{x_{2}}}\right)$, so, the directional derivative is

$$
D_{\mathbf{v}} f(x)=\frac{v_{1}}{x_{2}} e^{-\frac{x_{1}}{x_{2}}}+\frac{v_{2} x_{1}}{x_{2}^{2}} e^{-\frac{x_{1}}{x_{2}}}
$$

So $f$ is differentiable outside the origin by Theorem 10.11. Since $f$ is not continuous at the origin, so it cannot be differentiable there.

- $f(x)=e^{x_{1} x_{2}} \sin \left(x_{1}+x_{2}^{2}\right)$. The gradient of $f$ is

$$
\nabla f(x)=\left(x_{2} e^{x_{1} x_{2}} \sin \left(x_{1}+x_{2}^{2}\right), x_{1} e^{x_{1} x_{2}} \sin \left(x_{1}+x_{2}^{2}\right)+2 x_{2} e^{x_{1} x_{2}} \cos \left(x_{1}+x_{2}^{2}\right)\right) .
$$

So, the directional derivative is:

$$
\begin{aligned}
\partial_{v} f(x) & =v_{1} x_{2} e^{x_{1} x_{2}} \sin \left(x_{1}+x_{2}^{2}\right) \\
& +v_{2}\left(x_{1} e^{x_{1} x_{2}} \sin \left(x_{1}+x_{2}^{2}\right)+2 x_{2} e^{x_{1} x_{2}} \cos \left(x_{1}+x_{2}^{2}\right)\right)
\end{aligned}
$$

So $f$ is differentiable everywhere by Theorem 10.11.

- $f(x)=\frac{x_{1}^{2}}{x_{1}^{2}+x_{2}^{2}}$. The gradient of $f$ is $\nabla f(x)=\left(\frac{2 x_{1}}{x_{1}^{2}+x_{2}^{2}}, \frac{-2 x_{1} x_{2}}{\left(x_{1}^{2}+x_{2}^{2}\right)^{2}}\right)$, so, the directional derivative is:

$$
\partial_{v} f(x)=\frac{2 x_{1} v_{1}}{x_{1}^{2}+x_{2}^{2}}-\frac{2 x_{1} x_{2} v_{2}}{\left(x_{1}^{2}+x_{2}^{2}\right)^{2}} .
$$

So $f$ is differentiable outside the origin by Theorem 10.11. Since $f$ is not continuous at the origin, so it cannot be differentiable there.

- $f(x)=\frac{x_{1}^{2} x_{2}}{x_{1}^{2}+x_{2}^{2}}$. The gradient of $f$ is $\nabla f(x)=\left(\frac{2 x_{1} x_{2}}{x_{1}^{2}+x_{2}^{2}}, \frac{x_{1}^{3}-x_{1} x_{2}^{2}}{\left(x_{1}^{2}+x_{2}^{2}\right)^{2}}\right)$, so, the directional derivative is:

$$
\partial_{v} f(x)=\frac{2 x_{1} x_{2} v_{1}}{x_{1}^{2}+x_{2}^{2}}+\frac{\left(x_{1}^{3}-x_{1} x_{2}^{2}\right) v_{2}}{\left(x_{1}^{2}+x_{2}^{2}\right)^{2}} .
$$

So $f$ is differentiable outside the origin by Theorem 10.11. Since $f$ is not continuous at the origin, so it cannot be differentiable there.

- $f(x)=\frac{x_{1}^{2} x_{2}}{x_{1}^{1}+x_{2}^{4}}$. The gradient of $f$ is $\nabla f(x)=\left(\frac{2 x_{1} x_{2}}{x_{1}^{1}+x_{2}^{4}}, \frac{x_{1}^{3}-3 x_{1} x_{2}^{4}}{\left(x_{1}^{2}+x_{2}^{4}\right)^{2}}\right)$, so, the directional derivative is:

$$
\partial_{v} f(x)=\frac{2 x_{1} x_{2} v_{1}}{x_{1}^{2}+x_{2}^{4}}+\frac{\left(x_{1}^{3}-3 x_{1} x_{2}^{4}\right) v_{2}}{\left(x_{1}^{2}+x_{2}^{4}\right)^{2}} .
$$

So $f$ is differentiable outside the origin by Theorem 10.11. Since $f$ is not continuous at the origin, so it cannot be differentiable there.
2. We denote with $\langle\cdot, \cdot\rangle$ the standard scalar product of $\mathbb{R}^{n}$.

- $|x|$ : We compute

$$
\partial_{v}|x|=\sum_{i=1}^{n} v_{i} \partial_{i}\left(\sqrt{|x|^{2}}\right)=\sum_{i=1}^{n} \frac{v_{i}}{2|x|} \partial_{i}\left(|x|^{2}\right)=\sum_{i=1}^{n} \frac{v_{i} x_{i}}{|x|}=\frac{\langle x, v\rangle}{|x|} .
$$

$|x|$ is differentiable outside the origin. It is not differentiable at $x=0$ as can be seen by contradiction. Assume that for some $\xi \in \mathbb{R}^{n}$ we had

$$
|x|=\langle x, \xi\rangle+o(|x|) \text { as }|x| \rightarrow 0
$$

Then testing this along the lines $x= \pm t \xi$ for $t \downarrow 0$ we find that necessarily $\xi=0$, so $|x|=o(|x|)$, which is impossible.

- $|x|^{\alpha}$ : We compute

$$
\begin{aligned}
\frac{\partial|x|^{\alpha}}{\partial v} & =\frac{\partial}{\partial v}\left(|x|^{\alpha}\right)=\frac{\partial}{\partial v}\left(\left(x_{1}^{2}+x_{2}^{2}+\ldots+x_{n}^{2}\right)^{\alpha / 2}\right) \\
& =\frac{\alpha}{2}\left(x_{1}^{2}+x_{2}^{2}+\ldots+x_{n}^{2}\right)^{\alpha / 2-1} \frac{\partial}{\partial v}\left(x_{1}^{2}+x_{2}^{2}+\ldots+x_{n}^{2}\right)=\alpha|x|^{\alpha-2}\langle x, v\rangle
\end{aligned}
$$

For $\alpha>1$ we have

$$
\lim _{|x| \rightarrow 0}\left|\frac{\partial|x|^{\alpha}}{\partial v}\right|=\lim _{|x| \rightarrow 0} O\left(|x|^{\alpha-1}\right)=0
$$

so by Theorem $10.11,|x|^{\alpha}$ is of class $C^{1}\left(\mathbb{R}^{n}\right)$. In the case $\alpha \leq 1$ we do not have differentiability at the origin.

- $\frac{x}{|x|}$ : using Leibnitz and the previous identity

$$
\partial_{v}(x /|x|)=\partial_{v}(x)|x|^{-1}+x \partial_{v}\left(|x|^{-1}\right)=\frac{v|x|^{2}-\langle x, v\rangle x}{|x|^{3}} .
$$

Since $x /|x|$ is not continuous at $x=0$ it will not be differentiable either.

- $g(|x|)$ : By chain rule

$$
\partial_{v} g(|x|)=g^{\prime}(x) \partial_{v}|x|=g^{\prime}(|x|) \frac{\langle x, v\rangle}{|x|}
$$

A reasoning similar to the first two above gives that $g$ is differentiable at $x=0$ if and only if $\lim _{t \rightarrow 0^{+}} g^{\prime}(t)=0$.

- $x \cdot e$, being a linear function, it coincides with its differential. Let's check it:

$$
\frac{\partial(x \cdot e)}{\partial v}=\frac{\partial}{\partial v}\left(x_{1} e_{1}+x_{2} e_{2}+\ldots+x_{n} e_{n}\right)=e \cdot v
$$

- $g(x \cdot e)$ : By the chain rule:

$$
\frac{\partial g(x \cdot e)}{\partial v}=g^{\prime}(x) \frac{\partial(x \cdot e)}{\partial v}=g^{\prime}(x \cdot e)(e \cdot v)
$$

and it is of class $C^{1}$ being a composition of $C^{1}$ functions.
3. The maps $a x, a^{T}$ and $\operatorname{Tr}(x)$ are linear so their differential is easily computed using the definition

$$
\partial_{v}(a x)=a v, \quad \partial_{v}\left(x^{T}\right)=v^{T} \text { and } \partial_{v}(\operatorname{Tr}(x))=\operatorname{Tr}(v) .
$$

For $x^{2}$ it is convenient to use Proposition 10.33 (it is of class $C^{2}$ since the entries of $x^{2}$ are polynomials of the entries of $x$ ).

$$
\begin{equation*}
(x+t v)^{2}=(x+t v)(x+t v)=x^{2}+t x v+t v x+t^{2}=x^{2}+(x v+v x) t+O\left(t^{2}\right) \tag{1}
\end{equation*}
$$

and so we must have

$$
\partial_{v} x^{2}=x v+v x \quad(\text { which is not } 2 x v \text { in general!!!!). }
$$

Similarly for $x^{3}$ one finds

$$
\partial_{v} x^{3}=x^{2} v+x v x+v x^{2} .
$$

If we apply the trace we can commute it with the derivative, so one can guess

$$
\partial_{v} \operatorname{Tr}\left(x^{2}\right)=\operatorname{Tr}(x v+v x)=2 \operatorname{Tr}(x v)
$$

one can also check it tracing (1)

$$
\operatorname{Tr}\left((x+t v)^{2}\right)=\operatorname{Tr}\left(x^{2}\right)+2 t \operatorname{Tr}(x v)+t^{2} \operatorname{Tr}\left(v^{2}\right)=\operatorname{Tr}\left(x^{2}\right)+2 t \operatorname{Tr}(x v)+O\left(t^{2}\right)
$$

4. Define $U:=\left\{x \in \mathbb{R}^{n \times n}: \operatorname{det}(x) \neq 0\right\}$ and notice that it is open (why?). We start observing that the function $\iota: x \mapsto x^{-1}$ is smooth (i.e., $C^{\infty}$ ) from $U$ in itself, indeed the formula for the entries of the inverse matrix is explicit and algebraic as long as we are in $U^{1}$ Thus we known that there is some $\partial_{v} \iota(x) \in \mathbb{R}^{n \times n}$ such that

$$
(x+t v)^{-1}=x^{-1}+t \partial_{v} \iota(x)+O\left(t^{2}\right), \quad \text { as } t \rightarrow 0 .
$$

We use again the algebraic properties of the inverse:

$$
\begin{aligned}
\mathbf{1}_{n \times n} & =(x+t v)^{-1}(x+t v)=(x+t v)\left(x^{-1}+t \partial_{v} \iota(x)+O\left(t^{2}\right)\right) \\
& =\mathbf{1}_{n \times n}+t v x^{-1}+t x \partial_{v} \iota(x)+O\left(t^{2}\right) .
\end{aligned}
$$

Simplifying we find

$$
v x^{-1}+x \partial_{v} \iota(x)=O(t),
$$

so the only possibility is that

$$
v x^{-1}+x \partial_{v} \iota(x)=0,
$$

which finally leads to

$$
\partial_{v} \iota(x)=\partial_{v}\left(x^{-1}\right)=-x^{-1} v x^{-1} .
$$

Now we can compute $\partial_{v}\left(x^{-2}\right)$. We call $\sigma: U \rightarrow U$ the map $x \mapsto x^{2}$ and so that $x^{-2}=\sigma \circ \iota(x)$. Recall that we showed $\partial_{w} \sigma(y)=y w+w y$. We apply the chain rule

$$
\partial_{v}(\sigma \circ \iota)(x)=\partial_{\partial_{v} \iota(x)} \sigma(\iota(x))=\iota(x) \cdot \partial_{v} \iota(x)+\partial_{v} \iota(x) \cdot \iota(x)=-x^{-2} v x^{-1}-x^{-1} v x^{-2} .
$$

Solution of 5.5: The answer is (a). Since $f$ is given up to a $O\left(|x|^{4}\right)$ error, there is no hope to find any Taylor polynomial of degree larger than 3 (for example $g$ could be the identity). Now Taylor expanding $(g \circ f)(x)$ we find

$$
\begin{aligned}
(g \circ f)(x)= & g\left(x_{1}+x_{1} x_{2}+O\left(|x|^{4}\right)\right) \\
= & g(0)+g^{\prime}(0)\left(x_{1}+x_{1} x_{2}+O\left(|x|^{4}\right)\right)+\frac{g^{\prime \prime}(0)}{2}\left(x_{1}+x_{1} x_{2}+O\left(|x|^{4}\right)\right)^{2} \\
& +\frac{g^{\prime \prime \prime}(0)}{6}\left(x_{1}+x_{1} x_{2}+O\left(|x|^{4}\right)\right)^{3}+O\left(\left(x_{1}+x_{1} x_{2}+O\left(|x|^{4}\right)\right)^{4}\right) \\
= & g(0)+g^{\prime}(0)\left(x_{1}+x_{1} x_{2}\right)+\frac{g^{\prime \prime}(0)}{2}\left(x_{1}^{2}+2 x_{1}^{2} x_{2}\right)+\frac{g^{\prime \prime \prime}(0)}{6} x_{1}^{3}+O\left(|x|^{4}\right) .
\end{aligned}
$$

So we need the numbers $g(0), g^{\prime}(0), g^{\prime \prime}(0), g^{\prime \prime \prime}(0)$ for which we need to pay 20 CHF. Notice that it would have been cheaper if we had the different assumption

$$
f(x)=x_{2} x_{1}+O\left(|x|^{4}\right) \text { as } x \rightarrow 0 .
$$

[^0]Solution of 5.6: Without loss of generality, we can assume $Q=0$ and that $P$ has degree $N<\sigma$. Then we must have

$$
\lim _{r \downarrow 0} \frac{|P(r x)|}{r^{m}} \leq \limsup _{r \downarrow 0} M r^{\sigma-m}=0 \text { for all } m \leq N .
$$

Assume that $P$ is nonzero and take the shortest multiindex $\gamma \in \mathbb{N}^{n}$ such that there is $a_{\gamma} \neq 0$, so we have

$$
\begin{aligned}
|P(r x)| & \geq r^{|\gamma|}\left|\sum_{\alpha \in \mathbb{N}^{n},|\alpha|=|\gamma|} a_{\alpha} x^{\alpha}\right|-r^{|\gamma|+1}\left|\sum_{\alpha \in \mathbb{N}^{n}, N \geq|\alpha|>|\gamma|} a_{\alpha} r^{|\alpha|-|\gamma|-1} x^{\alpha}\right| \\
& \geq r^{|\gamma|}\left|\sum_{\alpha \in \mathbb{N}^{n},|\alpha|=|\gamma|} a_{\alpha} x^{\alpha}\right|-C r^{|\gamma|+1} .
\end{aligned}
$$

Since $|\gamma| \leq N$, (??) entails $\left|\sum_{\alpha \in \mathbb{N}^{n},|\alpha|=|\gamma|} a_{\alpha} x^{\alpha}\right|=0$. But $x$ was arbitrary and this means that all the $a_{\alpha}$ with $|\alpha|=|\gamma|$ are zero, which contradicts the choice of $\gamma$.


[^0]:    ${ }^{1}$ That formula is complicated and we do not want to use it directly, but it is useful to known that it exists and that is it is of the form

    $$
    \left(x^{-1}\right)_{i j}=\frac{\text { polynomial in the entries of } x}{\operatorname{det} x}
    $$

    thus it is smooth as long as $\operatorname{det}(x) \neq 0$, that is to say $x \in U$.

