

— Reading —

1. Read quickly Sect. 8.3.

— Exercises —

2. **Differentiable and homogeneous of degree 1 implies linear.** Let  $f$  be a differentiable function on  $\mathbb{R}^n$  such that for every  $h \neq 0$  and  $\lambda > 0$ , we have  $f(\lambda h) = \lambda f(h)$ . Check that  $f(0) = 0$ . Show that  $f$  is linear. *Hint: apply  $f(0 + t) = f(0) + df(0).t + \|t\|\varepsilon(t)$  for  $t = h$  and for  $t = \lambda h$ .*
3. **A function such that  $\frac{\partial f}{\partial x} = 0$  but is not constant with respect to  $x$ .** Let

$$U = \mathbb{R}^2 \setminus \{(x, y) \mid x = 0, y \geq 0\}$$

$$\text{and } f \text{ the function defined on } U \text{ by } f(x, y) = \begin{cases} 0, & y < 0 \\ y^2, & y \geq 0, x > 0 \\ -y^2, & y \geq 0, x < 0 \end{cases} .$$

Show that  $f$  is  $C^1$  and  $\frac{\partial f}{\partial x}(x, y) = 0$  in any point of  $U$ .

— Problems —

4. **Another expression of the tangent space of a graph.** Let  $\phi$  be the function defined on  $\mathbb{R}^3$  by  $\phi(x, y, z) = x^2 + y^2 + z^2 - 1$ . We note  $A$  the set  $\phi^{-1}(\{0\}) \subset \mathbb{R}^3$ .
  - (a) We put  $B$  for the set  $B = \{(x, y, z) \in A \mid z > 0\}$ . Show that there exists a function  $f$  defined on some subset of  $\mathbb{R}^2$  such that  $B = \{(x, y, z) \mid z = f(x, y)\}$ . Verify that  $f$  and  $\phi$  are differentiable in any point.
  - (b) Give an equation of the tangent space  $T_{(a,b,c)}B$  of  $B$  at any point  $(a, b, c)$  in  $B$ .
  - (c) Check that  $T_{(a,b,c)}B$  can also be expressed as  $T_{(a,b,c)}B = (a, b, c) + \ker D\phi(a, b, c)$ .
  - (d) If  $z$  is equal to 0, is it possible to define the tangent space of  $(x, y, z) \in B$ ?
5. **Differentiability and eigenvectors of a self-adjoint map.** Let  $\langle, \rangle$  be the usual inner product on  $\mathbb{R}^n$ . Let  $u : \mathbb{R}^n \rightarrow \mathbb{R}^n$  be a self-adjoint linear map, i.e.,

$$\forall x, y, \langle u(x), y \rangle = \langle x, u(y) \rangle .$$

- (a) Show that the map  $f : x \mapsto \langle u(x), x \rangle$  is differentiable and  $df(x).t = 2 \langle u(x), t \rangle$ . *Hint: write  $f$  as the composition of  $g : x \mapsto (u(x), x)$  and the bilinear map  $h : (x, y) \mapsto \langle x, y \rangle$ .*
- (b) We put  $\phi(x) = \frac{\langle u(x), x \rangle}{\langle x, x \rangle}$  for every  $x \neq 0$ . Justify that  $\phi$  is differentiable on  $\mathbb{R}^n \setminus \{0\}$ . Compute  $d\phi$  and show that  $d\phi(a) = 0$  if and only if  $a$  is an eigenvector of  $u$ .