

Klausur zur Analysis II (Lösungen)

Bearbeitungszeit: 9:30 - 10:30

Aufgabe 1 (10 Punkte)

Man untersuche die Funktion $f: \mathbb{R}^2 \rightarrow \mathbb{R}$, $f(x, y) := (x^2 - 4)^2 + (y + 1)^2$ auf lokale und globale Extrema.

Wegen $f(x, y) \rightarrow \infty$ für $\|x\| \rightarrow \infty$ gibt es kein globales Maximum, jedoch ein globales Minimum, natürlich bei $(\pm 2, -1)$ mit dem Funktionswert 0. Alle lokalen Extremstellen sind unter den Nullstellen des Gradienten von f zu finden.

$$(0, 0) = \nabla f(x, y) = (f_x(x, y), f_y(x, y)) = (4x(x^2 - 4), 2(y + 1)) \iff (x, y) \in \{(0, -1), (2, -1), (-2, -1)\}.$$

Diese kritischen Stellen untersuchen wir weiter mit der Hesse-Matrix

$$H_f(x, y) = \begin{pmatrix} f_{xx} & f_{xy} \\ f_{xy} & f_{yy} \end{pmatrix} = \begin{pmatrix} 4(x^2 - 4) + 6x^2 & 0 \\ 0 & 2 \end{pmatrix}.$$

(i) $(x, y) = (0, -1)$: $H_f(0, -1) = \begin{pmatrix} -16 & 0 \\ 0 & 2 \end{pmatrix}$. Diese Matrix ist indefinit. Also liegt kein lokaler Extremwert vor.

(ii) $(x, y) = (2, -1)$: $H_f(2, -1) = \begin{pmatrix} 32 & 0 \\ 0 & 2 \end{pmatrix}$. Diese Matrix ist positiv definit. Also liegt ein lokales Minimum vor.

(iii) $(x, y) = (-2, -1)$: Da $f(x, y) = f(-x, y)$, liegt hier ebenfalls ein lokales Minimum (mit dem gleichen Funktionswert) vor.

Auf (ii) und (iii) kann man hier nat. verzichten (siehe oben).

Aufgabe 2 (je 5 Punkte)

a) Man bestimme das Minimum der Funktion $f_1: \mathbb{R}_{>0}^n \rightarrow \mathbb{R}$, $f_1(x_1, \dots, x_n) := \sum_{k=1}^n x_k^2$ unter der Nebenbedingung $g_1(x) := x_1 \cdots x_n - 1 = 0$.

Zunächst suchen wir mit Lagrange Kandidaten für Extremwerte. Die Lagrangebedingung lautet:

$$\begin{aligned} \nabla f_1(x) = 2x &= \lambda \nabla g_1(x) = (\lambda x_2 \cdots x_n, \lambda x_1 x_3 \cdots x_n, \dots, \lambda x_1 \cdots x_{n-1}) \iff \\ 2x_k^2 &= \lambda x_1 \cdots x_n = \lambda \text{ für } k = 1, \dots, n. \end{aligned}$$

Alle x_k sind also gleich, was auf Grund der Nebenbedingung zu $x_k = 1$ für alle k führt. $(1, \dots, 1)$ ist also der einzige Kandidat und $f_1(1, \dots, 1) = n$. Es handelt sich um das (globale) Minimum von f_1 unter der NB $g_1 = 0$. Gels nämlich ein x_k gegen 0, so muss auf Grund der Nebenbedingung wenigstens ein x_j und damit auch $f_1(x)$ gegen unendlich gehen. Präziser: (auch als vollständige Lösung brauchbar)

Die Ungleichung zwischen den arithmetischen und geometrischen Mitteln liefert:

$$1 = x_1 \cdots x_n \leq \left(\frac{\sum_{k=1}^n x_k^2}{n} \right)^n \Rightarrow \sum_{k=1}^n x_k^2 \geq n; \text{ für unser } (1, \dots, 1) \text{ gilt hier die Gleichheit } \square.$$

Analysis Ii

Claudio Canuto, Anita Tabacco



Analysis II:

Analysis II Terence Tao, 2016-08-22 This is part two of a two volume book on real analysis and is intended for senior undergraduate students of mathematics who have already been exposed to calculus The emphasis is on rigour and foundations of analysis Beginning with the construction of the number systems and set theory the book discusses the basics of analysis limits series continuity differentiation Riemann integration through to power series several variable calculus and Fourier analysis and then finally the Lebesgue integral These are almost entirely set in the concrete setting of the real line and Euclidean spaces although there is some material on abstract metric and topological spaces The book also has appendices on mathematical logic and the decimal system The entire text omitting some less central topics can be taught in two quarters of 25-30 lectures each The course material is deeply intertwined with the exercises as it is intended that the student actively learn the material and practice thinking and writing rigorously by proving several of the key results in the theory

Analysis II Terence Tao, 2023-02-22 This is the second book of a two volume textbook on real analysis Both the volumes Analysis I and Analysis II are intended for honors undergraduates who have already been exposed to calculus The emphasis is on rigor and foundations The material starts at the very beginning the construction of number systems and set theory Analysis I Chaps 1-5 then on to the basics of analysis such as limits series continuity differentiation and Riemann integration Analysis I Chaps 6-11 on Euclidean spaces and Analysis II Chaps 1-3 on metric spaces through power series several variable calculus and Fourier analysis Analysis II Chaps 4-6 and finally to the Lebesgue integral Analysis II Chaps 7-8 There are appendices on mathematical logic and the decimal system The entire text omitting some less central topics is taught in two quarters of twenty five to thirty lectures each

Mathematical Analysis II Vladimir A. Zorich, 2004-01-22 This work by Zorich on Mathematical Analysis constitutes a thorough first course in real analysis leading from the most elementary facts about real numbers to such advanced topics as differential forms on manifolds asymptotic methods Fourier Laplace and Legendre transforms and elliptic functions

Mathematical Analysis II Claudio Canuto, Anita Tabacco, 2015-02-07 The purpose of the volume is to provide a support textbook for a second lecture course on Mathematical Analysis The contents are organised to suit in particular students of Engineering Computer Science and Physics all areas in which mathematical tools play a crucial role The basic notions and methods concerning integral and differential calculus for multivariable functions series of functions and ordinary differential equations are presented in a manner that elicits critical reading and prompts a hands on approach to concrete applications The pedagogical layout echoes the one used in the companion text Mathematical Analysis I The book's structure has a specifically designed modular nature which allows for great flexibility in the preparation of a lecture course on Mathematical Analysis The style privileges clarity in the exposition and a linear progression through the theory The material is organised on two levels The first reflected in this book allows students to grasp the essential ideas familiarise with the corresponding key techniques and find the proofs of the main

results The second level enables the strongly motivated reader to explore further into the subject by studying also the material contained in the appendices Definitions are enriched by many examples which illustrate the properties discussed A host of solved exercises complete the text at least half of which guide the reader to the solution This new edition features additional material with the aim of matching the widest range of educational choices for a second course of Mathematical Analysis

Basic Analysis II Jiri Lebl, 2018-05-09 Version 2.0 The second volume of Basic Analysis a first course in mathematical analysis This volume is the second semester material for a year long sequence for advanced undergraduates or masters level students This volume started with notes for Math 522 at University of Wisconsin Madison and then was heavily revised and modified for teaching Math 4153 5053 at Oklahoma State University It covers differential calculus in several variables line integrals multivariable Riemann integral including a basic case of Green's Theorem and topics on power series Arzel-Ascoli Stone Weierstrass and Fourier Series See <http://www.jirka.org/ra> Table of Contents of this volume II 8 Several Variables and Partial Derivatives 9 One Dimensional Integrals in Several Variables 10 Multivariable Integral 11 Functions as Limits

Mathematical Analysis II Claudio Canuto, Anita Tabacco, 2011-01-01 The purpose of this textbook is to present an array of topics in Calculus and conceptually follow our previous effort Mathematical Analysis I The present material is partly found in fact in the syllabus of the typical second lecture course in Calculus as offered in most Italian universities While the subject matter known as Calculus 1 is more or less standard and concerns real functions of real variables the topics of a course on Calculus 2 can vary a lot resulting in a bigger flexibility For these reasons the Authors tried to cover a wide range of subjects not forgetting that the number of credits the current programme specifications confers to a second Calculus course is not comparable to the amount of content gathered here The reminders disseminated in the text make the chapters more independent from one another allowing the reader to jump back and forth and thus enhancing the versatility of the book On the website <http://calvino.polito.it/canuto/tabacco/analisi2/> the interested reader may find the rigorous explanation of the results that are merely stated without proof in the book together with useful additional material The Authors have completely omitted the proofs whose technical aspects prevail over the fundamental notions and ideas The large number of exercises gathered according to the main topics at the end of each chapter should help the student put his improvements to the test The solution to all exercises is provided and very often the procedure for solving is outlined

Text Book Of Analysis-II A.K. Sharma, 2004 Contents Riemann Integral Functions of a Single Variable Functions of a Complex Variable Improper Integrals Uniform Convergence Metric Spaces Beta and Gamma Functions Differentiation Under Integral Sign Integration on \mathbb{R}^2

Analysis II. Serge Lang, 1969 *Basic Analysis II* James K. Peterson, 2020-07-19 Basic Analysis II A Modern Calculus in Many Variables focuses on differentiation in \mathbb{R}^n and important concepts about mappings from \mathbb{R}^n to \mathbb{R}^m such as the inverse and implicit function theorem and change of variable formulae for multidimensional integration These topics converge nicely with many other important applied and theoretical areas which are no longer

covered in mathematical science curricula Although it follows on from the preceding volume this is a self contained book accessible to undergraduates with a minimal grounding in analysis Features Can be used as a traditional textbook as well as for self study Suitable for undergraduates in mathematics and associated disciplines Emphasises learning how to understand the consequences of assumptions using a variety of tools to provide the proofs of propositions *Introduction to Calculus and Analysis II/1* Richard Courant,Fritz John,2012-12-06 From the reviews These books Introduction to Calculus and Analysis Vol I II are very well written The mathematics are rigorous but the many examples that are given and the applications that are treated make the books extremely readable and the arguments easy to understand These books are ideally suited for an undergraduate calculus course Each chapter is followed by a number of interesting exercises More difficult parts are marked with an asterisk There are many illuminating figures Of interest to students mathematicians scientists and engineers Even more than that Newsletter on Computational and Applied Mathematics 1991 one of the best textbooks introducing several generations of mathematicians to higher mathematics This excellent book is highly recommended both to instructors and students Acta Scientiarum Mathematicarum 1991 **Advanced Analysis-II** A.K. Sharma,2004 Contents Power Series Fourier Series The Riemann Stieltjes Integral Integral on \mathbb{R}^3 Series of Arbitrary Terms and Double Series The Lebesgue Integral Functions of Two and Three Variable *Mathematical Analysis II* V. A. Zorich,2008-11-15 The second volume expounds classical analysis as it is today as a part of unified mathematics and its interactions with modern mathematical courses such as algebra differential geometry differential equations complex and functional analysis The book provides a firm foundation for advanced work in any of these directions **Mathematical Analysis II** Vladimir A. Zorich,2008-11-21 The second volume expounds classical analysis as it is today as a part of unified mathematics and its interactions with modern mathematical courses such as algebra differential geometry differential equations complex and functional analysis The book provides a firm foundation for advanced work in any of these directions **Analysis II** Claus Gerhardt,2006 The second and last part of an introduction to analysis The book covers Elements of functional analysis differentiation in Banach spaces the fundamental existence theorems in analysis ordinary differential equations Lebesgue s theory of integration tensor analysis and the theory of submanifolds in semi Riemannian spaces *Analysis II* Herbert Amann,Joachim Escher,2008-07-31 The second volume of this introduction into analysis deals with the integration theory of functions of one variable the multidimensional differential calculus and the theory of curves and line integrals The modern and clear development that started in Volume I is continued In this way a sustainable basis is created which allows the reader to deal with interesting applications that sometimes go beyond material represented in traditional textbooks This applies for instance to the exploration of Nemytskii operators which enable a transparent introduction into the calculus of variations and the derivation of the Euler Lagrange equations *ANALYSIS II*. TERENCE. TAO,2022 **Mathematical Analysis I** V. A. Zorich,2018-04-25 This second edition of a very popular two volume work presents a thorough first course in analysis leading

from real numbers to such advanced topics as differential forms on manifolds asymptotic methods Fourier Laplace and Legendre transforms elliptic functions and distributions Especially notable in this course are the clearly expressed orientation toward the natural sciences and the informal exploration of the essence and the roots of the basic concepts and theorems of calculus Clarity of exposition is matched by a wealth of instructive exercises problems and fresh applications to areas seldom touched on in textbooks on real analysis The main difference between the second and first editions is the addition of a series of appendices to each volume There are six of them in the first volume and five in the second The subjects of these appendices are diverse They are meant to be useful to both students in mathematics and physics and teachers who may be motivated by different goals Some of the appendices are surveys both prospective and retrospective The final survey establishes important conceptual connections between analysis and other parts of mathematics The first volume constitutes a complete course in one variable calculus along with the multivariable differential calculus elucidated in an up to date clear manner with a pleasant geometric and natural sciences flavor

Combinatory Analysis Percy Alexander MacMahon, 1916

Complex Networks & Their Applications VI Chantal Cherifi, Hocine Cherifi, Márton Karsai, Mirco Musolesi, 2017-11-24

This book highlights cutting edge research in the field of network science offering scientists researchers students and practitioners a unique update on the latest advances in theory and a multitude of applications It presents the peer reviewed proceedings of the VI International Conference on Complex Networks and their Applications COMPLEX NETWORKS 2017 which took place in Lyon on November 29 December 1 2017 The carefully selected papers cover a wide range of theoretical topics such as network models and measures community structure network dynamics diffusion epidemics and spreading processes resilience and control as well as all the main network applications including social and political networks networks in finance and economics biological and ecological networks and technological networks

Analysis II Revaz V.

Gamkrelidze, 2012-12-06 Intended for a wide range of readers this book covers the main ideas of convex analysis and approximation theory The author discusses the sources of these two trends in mathematical analysis develops the main concepts and results and mentions some beautiful theorems The relationship of convex analysis to optimization problems to the calculus of variations to optimal control and to geometry is considered and the evolution of the ideas underlying approximation theory from its origins to the present day is discussed The book is addressed both to students who want to acquaint themselves with these trends and to lecturers in mathematical analysis optimization and numerical methods as well as to researchers in these fields who would like to tackle the topic as a whole and seek inspiration for its further development

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