

Auxiliar Extra: Preparación Control 2

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P1 [C2 2016-1 - Daniilidis]

Considere $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ y $g : \mathbb{R} \rightarrow \mathbb{R}^2$ dos funciones definidas por:

$$f(x, y) = \begin{cases} \frac{x^3 y}{x^4 + y^2} & \text{si } (x, y) \neq (0, 0) \\ 0 & \text{si } (x, y) = (0, 0) \end{cases} \quad g(t) = \begin{cases} (t, t^2 \sin(\frac{1}{t})) & \text{si } t \neq 0 \\ (0, 0) & \text{si } t = 0 \end{cases}$$

- Determine para qué direcciones existe la derivada direccional de f en $(x, y) = (0, 0)$.
- Encuentre las derivadas parciales de f donde existan.
- Muestre que g es diferenciable en $t = 0$.
- Estudie la diferenciabilidad de $(f \circ g)$ en $t = 0$. Concluya acerca de la diferenciabilidad de f en $(x, y) = (0, 0)$.

P2 [C2 2010-1 - Correa]

Considere las funciones $f : \mathbb{R}^3 \rightarrow \mathbb{R}^2$, $g : \mathbb{R}^2 \rightarrow \mathbb{R}$, $h : U \subset \mathbb{R}^2 \rightarrow \mathbb{R}$ definidas por

$$f(x, y, z) = (x \sin(z), y \cos(z)), \quad g(x, y) = y^2 \cos(x)$$

$$h(x, y) = -y \ln(\cos(x))$$

A partir de estas funciones, se define $\varphi : V \subset \mathbb{R}^2 \rightarrow \mathbb{R}^2$ por

$$\varphi(x, y) = f(x + y, g(x, y), h(y, x)).$$

Calcule $D\varphi(x, y)$ y en particular concluya que

$$D\varphi(0, 1) = \begin{bmatrix} -\ln(\cos(1)) & 0 \\ 0 & 2 \end{bmatrix}$$

P3 [C2 2015-2 - Soto]

Sea $u : \mathbb{R}^2 \setminus \{(0, 0)\} \rightarrow \mathbb{R}$ una función de clase C^2 y sea $v : \mathbb{R}^2 \setminus \{(0, 0)\} \rightarrow \mathbb{R}$ definida por

$$v(x, y) = u\left(\frac{x}{x^2 + y^2}, \frac{y}{x^2 + y^2}\right).$$

Decimos que u es armónica si satisface la *ecuación de Laplace* en su dominio, en este caso

$$\Delta u = 0 \text{ en } \mathbb{R}^2 \setminus (0, 0)$$

donde $\Delta u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$. Demuestre que u es armónica en $\mathbb{R}^2 \setminus \{(0, 0)\}$ si y solamente si v es armónica en $\mathbb{R}^2 \setminus \{(0, 0)\}$.

P4 [Ecuación de Ondas] [C2 2016-1 - Del Pino]

Suponga que $\varphi : \mathbb{R}^2 \rightarrow \mathbb{R}$, $\varphi = \varphi(x, t)$ es una función de clase C^2 en $\mathbb{R}^2$ que para $c > 0$ satisface

$$\frac{\partial^2 \varphi}{\partial t^2} = c^2 \frac{\partial^2 \varphi}{\partial x^2} \quad \forall (x, t) \in \mathbb{R}^2 \quad (1)$$

Definimos la función auxiliar $\psi(u, v) = \varphi\left(\frac{u+v}{2}, \frac{u-v}{2c}\right)$, buscamos resolver (1), para ello se proponen los siguientes pasos

(a) Demuestre que

$$\frac{\partial^2 \psi}{\partial u \partial v}(u, v) = 0 \quad \forall (u, v) \in \mathbb{R}^2.$$

(b) Deduzca que existen $f, g : \mathbb{R} \rightarrow \mathbb{R}$ de clase C^2 tales que

$$\varphi(x, t) = f(x + ct) + g(x - ct).$$

(c) Suponiendo además que $\varphi(x, 0) = \varphi_0(x)$ y que $\frac{\partial \varphi}{\partial t}(x, 0) = \varphi_1(x)$, muestre que

$$\varphi(x, t) = \frac{1}{2} \left[\varphi_0(x + ct) + \varphi_0(x - ct) + \frac{1}{c} \int_{x-ct}^{x+ct} \varphi_1(s) ds \right]$$

P5 [Propuesto] [C2 2011-1 - Coordinado]

Sea $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ una función de clase C^2 una solución de la *ecuación de Laplace*

$$\frac{\partial^2 f}{\partial u^2}(u, v) + \frac{\partial^2 f}{\partial v^2}(u, v) = 0.$$

Sean $u(x, y), v(x, y)$ funciones diferenciables que satisfacen las *ecuaciones de Cauchy-Riemann*

$$\frac{\partial u}{\partial x}(x, y) = \frac{\partial v}{\partial y}(x, y), \quad \frac{\partial v}{\partial x}(x, y) = -\frac{\partial u}{\partial y}(x, y) \quad (2)$$

Demuestre que la función definida por

$$g(x, y) = f(u(x, y), v(x, y))$$

también satisface la *ecuación de Laplace*:

$$\frac{\partial^2 g}{\partial x^2}(x, y) + \frac{\partial^2 g}{\partial y^2}(x, y) = 0.$$

P6 [Propuesto] [C2 2017-1 - Daniilidis] Sea $f : \mathbb{R}^n \rightarrow \mathbb{R}$ una función diferenciable. Se definen las funciones $G : \mathbb{R} \rightarrow \mathbb{R}$ $h : \mathbb{R}^n \rightarrow \mathbb{R}$ por:

$$G(t) = f(t, t, \dots)$$

$$h(x_1, \dots, x_n) = G\left(\frac{x_1 + \dots + x_n}{n}\right)$$

(a) Calcule $G'(t)$ y $\nabla h(x_1, \dots, x_n)$ en términos de las derivadas parciales de f .

(b) Demuestre que

$$\forall x \in \mathbb{R}, \quad \sum_{i=1}^n \frac{\partial (f - h)}{\partial x_i}(x, \dots, x) = 0$$

P1 [C2 2016-1 - Daniilidis]

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$$f(x, y) = \begin{cases} \frac{x^3 y}{x^4 + y^2} & \text{si } (x, y) \neq (0, 0) \\ 0 & \text{si } (x, y) = (0, 0) \end{cases} \quad g(t) = \begin{cases} (t, t^2 \sin(\frac{1}{t})) & \text{si } t \neq 0 \\ (0, 0) & \text{si } t = 0 \end{cases}$$

- Determine para qué direcciones existe la derivada direccional de f en $(x, y) = (0, 0)$.
- Encuentre las derivadas parciales de f donde existan.
- Muestre que g es diferenciable en $t = 0$.
- Estudie la diferenciabilidad de $(f \circ g)$ en $t = 0$. Concluya acerca de la diferenciabilidad de f en $(x, y) = (0, 0)$.

(e) Estudiamos la derivada de f en dirección $d = (d_1, d_2)$ en $(0, 0)$

$$\begin{aligned} \mathcal{D}f((0, 0); d) &= \lim_{t \rightarrow 0} \frac{f((0, 0) + td) - f((0, 0))}{t} \\ &= \lim_{t \rightarrow 0} \frac{f(td_1, td_2)}{t} = \lim_{t \rightarrow 0} \frac{(td_1)^{\frac{3}{2}} (td_2)}{(td_1)^4 + (td_2)^2} \\ &= \lim_{t \rightarrow 0} \frac{1}{t} \cdot \frac{t^4 d_1^3 d_2}{t^2 (t^2 d_1^4 + d_2^2)} = \lim_{t \rightarrow 0} \frac{t d_1^3 d_2}{t^2 (d_1)^2 + (d_2)^2} \end{aligned}$$

Notamos que si $d_2 = 0 \Rightarrow \mathcal{D}f((0, 0), d) = 0$ (el numerador se anula)

Si $d_2 \neq 0$, vemos que

$$\lim_{t \rightarrow 0} \left| \frac{t d_1^3 d_2}{t^2 (d_1)^2 + (d_2)^2} \right| = \lim_{t \rightarrow 0} \left| \underbrace{t}_{\rightarrow 0} \underbrace{\frac{d_1^3 d_2}{t^2 (d_1)^2 + (d_2)^2}}_{\rightarrow \text{converge}} \right| = 0$$

Dado vemos que $\frac{d_1^3 d_2}{t^2 d_1^2 + d_2^2} \rightarrow \frac{d_1^3 d_2}{d_2^2} \in \mathbb{R}$ ($d_2 \neq 0$)

Entonces, en cualquier caso,

$$\mathcal{D}f((0, 0), d) = 0 \quad \forall d \in \mathbb{R}^2$$

(b) Estudiamos por separado los casos $(x,y) \neq 0$ y $(x,y) = (0,0)$

• Caso 1: $(x,y) \neq 0$

$$\begin{aligned} \bullet) \quad \frac{\partial f}{\partial x}(x,y) &= \frac{\partial}{\partial x} \left[\frac{x^3 y}{x^4 + y^2} \right] = \frac{3x^2 y (x^4 + y^2) - x^3 y (4x^3)}{(x^4 + y^2)^2} \\ &= \frac{3x^2 y^3 - x^6 y}{(x^4 + y^2)^2} \end{aligned}$$

$$\begin{aligned} \bullet) \quad \frac{\partial f}{\partial y}(x,y) &= \frac{\partial}{\partial y} \left[\frac{x^3 y}{x^4 + y^2} \right] = \frac{x^3 \cdot (x^4 + y^2) - x^3 y \cdot 2y}{(x^4 + y^2)^2} \\ &= \frac{x^7 - x^3 y^2}{(x^4 + y^2)^2} \end{aligned}$$

• Caso 2: $(x,y) = (0,0)$

$$\begin{aligned} \bullet) \quad \frac{\partial f}{\partial x}(0,0) &= \lim_{t \rightarrow 0} \frac{f((0,0) + (t,0)) - f(0,0)}{t} \\ &= \lim_{t \rightarrow 0} \frac{t^3 \cdot 0}{t^4 + 0^2} \cdot \frac{1}{t} = 0 \end{aligned}$$

$$\begin{aligned} \bullet) \quad \frac{\partial f}{\partial y}(0,0) &= \lim_{t \rightarrow 0} \frac{f((0,0) + (0,t)) - f(0,0)}{t} \\ &= \lim_{t \rightarrow 0} \frac{1}{t} \cdot \frac{0 \cdot t}{0^4 + t^2} = 0 \end{aligned}$$

Por lo que $\frac{\partial f}{\partial x}$ y $\frac{\partial f}{\partial y}$ existen en todo $\mathbb{R}^2$

c) Calculamos la derivada de g en $t=0$

$$\begin{aligned} g'(0) &= \lim_{t \rightarrow 0} \frac{g(0+t) - g(0)}{t} = \lim_{t \rightarrow 0} \frac{1}{t} \cdot (t, t^2 \sin(\frac{1}{t})) \\ &= \lim_{t \rightarrow 0} (1, t \sin(\frac{1}{t})) = (1, 0) \end{aligned}$$

luego g es diff en $t=0$ con $g'(0) = (1, 0)$

d) **Importante**: No sabemos si f es diff en $(0,0)$, luego no podemos usar regla de la cadena para $(f \circ g)$ en $t=0$

Veamos la forma que tiene $(f \circ g)(t)$.

$$\begin{aligned} \text{Si } t \neq 0, (f \circ g)(t) &= f(t, t^2 \sin(\frac{1}{t})) \\ &= \frac{t^3 \cdot t^2 \sin(\frac{1}{t})}{t^4 + t^4 \sin^2(\frac{1}{t})} = \frac{t \sin(\frac{1}{t})}{1 + \sin^2(\frac{1}{t})} \end{aligned}$$

Si $t=0$, $(f \circ g)(0) = f(0,0) = 0$

Veamos $(f \circ g)'(0)$ (si existe)

$$= \lim_{t \rightarrow 0} \frac{(f \circ g)(t) - (f \circ g)(0)}{t}$$

$$= \lim_{t \rightarrow 0} \frac{t \sin(\frac{1}{t})}{1 + \sin^2(\frac{1}{t})} \cdot \frac{1}{t} = \lim_{t \rightarrow 0} \frac{\sin(\frac{1}{t})}{1 + \sin^2(\frac{1}{t})}$$

Notemos que $\lim_{t \rightarrow 0} \frac{\sin\left(\frac{1}{t}\right)}{1 + \sin^2\left(\frac{1}{t}\right)}$ no existe, por ello

Considerando $(t_n) = \frac{1}{2\pi n} \xrightarrow{n \rightarrow +\infty} 0$

$$\frac{\sin(2\pi n)}{1 + \sin^2(2\pi n)} = 0 \xrightarrow{n \rightarrow +\infty} 0$$

Considerando $(t_n) = \frac{1}{2\pi n + \frac{\pi}{2}} \xrightarrow{n \rightarrow +\infty} 0$

$$\frac{\sin\left(2\pi n + \frac{\pi}{2}\right)}{1 + \sin^2\left(2\pi n + \frac{\pi}{2}\right)} = \frac{1}{2} \xrightarrow{n \rightarrow +\infty} \frac{1}{2}$$

luego $\lim_{t \rightarrow 0} \frac{\sin\left(\frac{1}{t}\right)}{1 + \sin^2\left(\frac{1}{t}\right)}$ no existe.

Respecto de esto último, concluimos que f no puede ser diff en $(0,0)$, pero si lo fuera, entonces por regla de la cadena

$$(f \circ g)'(0) = Df(0,0)g'(0)$$

Pero $(f \circ g)'(0)$ no existe.

Concluimos que f no es diff en $(0,0)$

P2 [C2 2010-1 - Correa]

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$$f(x, y, z) = (x \sin(z), y \cos(z)), \quad g(x, y) = y^2 \cos(x)$$

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A partir de estas funciones, se define $\varphi: V \subset \mathbb{R}^2 \rightarrow \mathbb{R}^2$ por

$$\varphi(x, y) = f(x + y, g(x, y), h(y, x)).$$

Calcule $D\varphi(x, y)$ y en particular concluya que

$$D\varphi(0, 1) = \begin{bmatrix} -\ln(\cos(1)) & 0 \\ 0 & 2 \end{bmatrix}$$

Dem: Buscamos resolver usando regla de la Cadena

Consideremos $\gamma(x, y) = (x + y, g(x, y), h(y, x))$

$$= \left(\underbrace{\begin{bmatrix} 1 & 1 \end{bmatrix}}_{l_1(x, y)}(x, y), g(x, y), h\left(\underbrace{\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}}_{l_2(x, y)}(x, y)\right) \right)$$

$$= \left(\underbrace{l_1(x, y)}_{\gamma_1}, \underbrace{g(x, y)}_{\gamma_2}, \underbrace{(h \circ l_2)(x, y)}_{\gamma_3} \right)$$

luego, $\ell(x, y) = (\ell \circ \gamma)(x, y)$, encontremos ahora

$D\ell(x, y, z)$ y $D\gamma(x, y)$ Para usar la regla de la Cadena

Recordemos que Para toda función lineal ℓ en $\mathbb{R}^n$
 $D\ell(x) = \ell \quad \forall x \in \mathbb{R}^n$.

luego, Calculando $D\gamma(x, y)$

$$D\gamma(x, y) = \begin{bmatrix} D\gamma_1(x, y) \\ D\gamma_2(x, y) \\ D\gamma_3(x, y) \end{bmatrix} = \begin{bmatrix} Dl_1(x, y) \\ Dg(x, y) \\ D(h \circ l_2)(x, y) \end{bmatrix}$$

Entonces,

$$\mathcal{D}\mathcal{F}(x,y) = \begin{bmatrix} \mathcal{D}l_1(x,y) \\ \mathcal{D}g(x,y) \\ \mathcal{D}(h \circ l_2)(x,y) \end{bmatrix} = \begin{bmatrix} l_1 \\ \mathcal{D}g(x,y) \\ \mathcal{D}h(l_2(x,y)) \mathcal{D}l_2(x,y) \end{bmatrix}$$
$$= \begin{bmatrix} 1 & 1 \\ \frac{\partial g}{\partial x}(x,y) & \frac{\partial g}{\partial y}(x,y) \\ \mathcal{D}h(y,x) l_2 \end{bmatrix}$$

Recuerdo:
 $l_2 = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$

Calculando los datos faltantes

$$\bullet) \frac{\partial g}{\partial x}(x,y) = \frac{\partial}{\partial x} [y^2 \cos(x)] = -y^2 \sin(x)$$

$$\bullet) \frac{\partial g}{\partial y}(x,y) = \frac{\partial}{\partial y} [y^2 \cos(x)] = 2y \cos(x)$$

$$\bullet) \frac{\partial h}{\partial x}(x,y) = \frac{\partial}{\partial x} [-y \ln(\cos(x))] = y \frac{\sin x}{\cos x} = y \tan(x)$$

$$\bullet) \frac{\partial h}{\partial y}(x,y) = \frac{\partial}{\partial y} [-y \ln(\cos(x))] = -\ln(\cos(x))$$

$$\text{Entonces, } \mathcal{D}h(y,x) = \begin{pmatrix} \frac{\partial h}{\partial x}(y,x) & \frac{\partial h}{\partial y}(y,x) \end{pmatrix} = (x \tan(y) - \ln(\cos(y)))$$

$$\text{luego } \mathcal{D}h(y,x) l_2 = (x \tan(y) - \ln(\cos(y))) \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = (-\ln(\cos(y)) \ x \tan(y))$$

Por lo tanto

$$D\gamma(x,y) = \begin{bmatrix} -y^2 \sin(x) & 2y \cos(x) \\ -\ln(\cos(y)) & x \tan(y) \end{bmatrix}$$

Calculamos ahora $Df(x,y,z)$, recordando que

$$f(x,y,z) = (\underbrace{x \sin(z)}_{f_1}, \underbrace{y \cos(z)}_{f_2})$$

$$Df(x,y,z) = \begin{bmatrix} Df_1(x,y,z) \\ Df_2(x,y,z) \end{bmatrix}$$

Calculando ,

$$\frac{\partial f_1}{\partial x} = \sin(z), \quad \frac{\partial f_1}{\partial y} = 0, \quad \frac{\partial f_1}{\partial z} = x \cos(z)$$

$$\frac{\partial f_2}{\partial x} = 0, \quad \frac{\partial f_2}{\partial y} = \cos(z), \quad \frac{\partial f_2}{\partial z} = -y \sin(z)$$

Por lo tanto ,

$$Df(x,y,z) = \begin{bmatrix} \sin(z) & 0 & x \cos(z) \\ 0 & \cos(z) & -y \sin(z) \end{bmatrix}$$

luego , por regla de la cadena

$$D\varphi(x,y) = D(f \circ \gamma)(x,y)$$

$$= Df(\gamma(x,y)) D\gamma(x,y)$$

$$= \underline{Df(x+y, g(x,y), h(y,x)) D\gamma(x,y)}$$

Finalmente, encontremos $D\varphi(0,1)$, tenemos

$$D\varphi(0,1) = Df(1,1,0) D\gamma(0,1)$$

$$= \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 2 \\ -\ln(\cos(1)) & 0 \end{bmatrix}$$

$$\text{luego, } D\varphi(0,1) = \begin{bmatrix} -\ln(\cos(1)) & 0 \\ 0 & 2 \end{bmatrix}$$

P3 [C2 2015-2 - Soto]

Sea $u : \mathbb{R}^2 \setminus \{(0,0)\} \rightarrow \mathbb{R}$ una función de clase C^2 y sea $v : \mathbb{R}^2 \setminus \{(0,0)\} \rightarrow \mathbb{R}$ definida por

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Decimos que u es armónica si satisface la ecuación de Laplace en su dominio, en este caso

$$\Delta u = 0 \text{ en } \mathbb{R}^2 \setminus \{(0,0)\}$$

donde $\Delta u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$. Demuestre que u es armónica en $\mathbb{R}^2 \setminus \{(0,0)\}$ si y solamente si v es armónica en $\mathbb{R}^2 \setminus \{(0,0)\}$.

Regla de la Cadena:

$$F = g \circ f \Rightarrow \frac{\partial F_i}{\partial x_j}(x) = \sum_{k=1}^m \frac{\partial g_i}{\partial y_k}(f(x)) \frac{\partial f_k}{\partial x_j}(x)$$

Dem: Consideramos $\varphi(x,y) = \left(\frac{x}{x^2+y^2}, \frac{y}{x^2+y^2} \right)$

Entonces $v(x,y) = (u \circ \varphi)(x,y)$, luego

$$\frac{\partial v}{\partial x} = \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial \varphi_1}{\partial x} + \frac{\partial u}{\partial y} \circ \varphi \cdot \frac{\partial \varphi_2}{\partial x}$$

$$\frac{\partial v}{\partial y} = \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial \varphi_1}{\partial y} + \left(\frac{\partial u}{\partial y} \circ \varphi \right) \frac{\partial \varphi_2}{\partial y}$$

luego

$$\begin{aligned}
 \frac{\partial^2 v}{\partial x^2} &= \frac{\partial}{\partial x} \left[\left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial \varphi_1}{\partial x} + \frac{\partial u}{\partial y} \circ \varphi \cdot \frac{\partial \varphi_2}{\partial x} \right] \\
 &= \left(\frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial \varphi_1}{\partial x} + \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial^2 \varphi_1}{\partial x^2} \right) \\
 &\quad + \left(\frac{\partial}{\partial x} \left(\frac{\partial u}{\partial y} \circ \varphi \right) \frac{\partial \varphi_2}{\partial x} + \left(\frac{\partial u}{\partial y} \circ \varphi \right) \frac{\partial^2 \varphi_2}{\partial x^2} \right) \\
 &= \left(\frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) \circ \varphi \frac{\partial \varphi_1}{\partial x} + \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} \right) \frac{\partial \varphi_2}{\partial x} \right) \frac{\partial \varphi_1}{\partial x} + \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial^2 \varphi_1}{\partial x^2} \\
 &\quad + \left(\frac{\partial}{\partial x} \left(\frac{\partial u}{\partial y} \right) \circ \varphi \frac{\partial \varphi_1}{\partial x} + \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial y} \right) \frac{\partial \varphi_2}{\partial x} \right) \frac{\partial \varphi_2}{\partial x} + \left(\frac{\partial u}{\partial y} \circ \varphi \right) \frac{\partial^2 \varphi_2}{\partial x^2} \\
 &= \left(\frac{\partial^2 u}{\partial x^2} \circ \varphi \cdot \frac{\partial \varphi_1}{\partial x} + \frac{\partial^2 u}{\partial y \partial x} \circ \varphi \cdot \frac{\partial \varphi_2}{\partial x} \right) \frac{\partial \varphi_1}{\partial x} + \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial^2 \varphi_1}{\partial x^2} \\
 &\quad + \left(\left(\frac{\partial^2 u}{\partial x \partial y} \circ \varphi \right) \frac{\partial \varphi_1}{\partial x} + \left(\frac{\partial^2 u}{\partial y^2} \circ \varphi \right) \cdot \frac{\partial \varphi_2}{\partial x} \right) \frac{\partial \varphi_2}{\partial x} + \left(\frac{\partial u}{\partial y} \circ \varphi \right) \frac{\partial^2 \varphi_2}{\partial x^2} \\
 &= \left(\frac{\partial^2 u}{\partial x^2} \circ \varphi \right) \left(\frac{\partial \varphi_1}{\partial x} \right)^2 + \left(\frac{\partial^2 u}{\partial y \partial x} \circ \varphi \right) \left(\frac{\partial \varphi_1}{\partial x} \frac{\partial \varphi_2}{\partial x} \right) + \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial^2 \varphi_1}{\partial x^2} \\
 &\quad + \left(\frac{\partial^2 u}{\partial x \partial y} \circ \varphi \right) \left(\frac{\partial \varphi_1}{\partial x} \frac{\partial \varphi_2}{\partial x} \right) + \left(\frac{\partial^2 u}{\partial y^2} \circ \varphi \right) \left(\frac{\partial \varphi_2}{\partial x} \right)^2 + \left(\frac{\partial u}{\partial y} \circ \varphi \right) \frac{\partial^2 \varphi_2}{\partial x^2}
 \end{aligned}$$

Por lo tanto,

$$\begin{aligned} \frac{\partial^2 W}{\partial x^2} = & \left(\frac{\partial^2 u}{\partial x^2} \circ \varphi \right) \left(\frac{\partial \varphi_1}{\partial x} \right)^2 + 2 \left(\frac{\partial^2 u}{\partial x \partial y} \circ \varphi \right) \left(\frac{\partial \varphi_1}{\partial x} \frac{\partial \varphi_2}{\partial x} \right) \\ & + \left(\frac{\partial^2 u}{\partial x} \circ \varphi \right) \frac{\partial^2 \varphi_1}{\partial x^2} + \left(\frac{\partial^2 u}{\partial y^2} \circ \varphi \right) \left(\frac{\partial \varphi_2}{\partial x} \right)^2 + \left(\frac{\partial^2 u}{\partial y} \circ \varphi \right) \frac{\partial^2 \varphi_2}{\partial x^2} \end{aligned}$$

Análogamente,

$$\begin{aligned} \frac{\partial^2 W}{\partial y^2} = & \frac{\partial}{\partial y} \left[\left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial \varphi_1}{\partial y} + \left(\frac{\partial u}{\partial y} \circ \varphi \right) \frac{\partial \varphi_2}{\partial y} \right] \\ = & \left(\frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial \varphi_1}{\partial y} + \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial^2 \varphi_1}{\partial y^2} \right) \\ & + \left(\frac{\partial}{\partial y} \left(\frac{\partial u}{\partial y} \circ \varphi \right) \frac{\partial \varphi_2}{\partial y} + \left(\frac{\partial u}{\partial y} \circ \varphi \right) \frac{\partial^2 \varphi_2}{\partial y^2} \right) \\ = & \left(\left(\frac{\partial}{\partial x} \frac{\partial u}{\partial x} \right) \circ \varphi \cdot \frac{\partial \varphi_1}{\partial y} + \left(\frac{\partial}{\partial y} \frac{\partial u}{\partial x} \right) \circ \varphi \cdot \frac{\partial \varphi_2}{\partial y} \right) \frac{\partial \varphi_1}{\partial y} + \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial^2 \varphi_1}{\partial y^2} \\ & + \left(\left(\frac{\partial}{\partial x} \frac{\partial u}{\partial y} \right) \circ \varphi \cdot \frac{\partial \varphi_1}{\partial y} + \left(\frac{\partial}{\partial y} \frac{\partial u}{\partial y} \right) \circ \varphi \cdot \frac{\partial \varphi_2}{\partial y} \right) \frac{\partial \varphi_2}{\partial y} + \left(\frac{\partial u}{\partial y} \circ \varphi \right) \frac{\partial^2 \varphi_2}{\partial y^2} \\ = & \frac{\partial^2 u}{\partial x^2} \circ \varphi \cdot \left(\frac{\partial \varphi_1}{\partial y} \right)^2 + \frac{\partial^2 u}{\partial y \partial x} \circ \varphi \cdot \frac{\partial \varphi_2}{\partial y} \frac{\partial \varphi_1}{\partial y} + \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial^2 \varphi_1}{\partial y^2} \\ & + \frac{\partial^2 u}{\partial x \partial y} \circ \varphi \cdot \frac{\partial \varphi_1}{\partial y} \frac{\partial \varphi_2}{\partial y} + \frac{\partial^2 u}{\partial y^2} \circ \varphi \cdot \left(\frac{\partial \varphi_2}{\partial y} \right)^2 + \left(\frac{\partial u}{\partial y} \circ \varphi \right) \left(\frac{\partial^2 \varphi_2}{\partial y^2} \right) \end{aligned}$$

luego

$$\frac{\partial^2 v}{\partial y^2} = \frac{\partial^2 u}{\partial x^2} \circ \varphi \cdot \left(\frac{\partial \varphi_1}{\partial y} \right)^2 + 2 \frac{\partial^2 u}{\partial x \partial y} \circ \varphi \cdot \frac{\partial \varphi_1}{\partial y} \frac{\partial \varphi_2}{\partial y} + \left(\frac{\partial u}{\partial x} \circ \varphi \right) \frac{\partial^2 \varphi_1}{\partial y^2} + \frac{\partial^2 u}{\partial y^2} \circ \varphi \cdot \left(\frac{\partial \varphi_2}{\partial y} \right)^2 + \left(\frac{\partial u}{\partial y} \circ \varphi \right) \left(\frac{\partial^2 \varphi_2}{\partial y^2} \right)$$

$$\text{Por lo tanto } \Delta v = \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2}$$

$$\begin{aligned} &= \left(\frac{\partial^2 u}{\partial x^2} \circ \varphi \right) \left(\left(\frac{\partial \varphi_1}{\partial x} \right)^2 + \left(\frac{\partial \varphi_1}{\partial y} \right)^2 \right) \\ &\quad + \left(\frac{\partial^2 u}{\partial y^2} \circ \varphi \right) \cdot \left(\left(\frac{\partial \varphi_2}{\partial x} \right)^2 + \left(\frac{\partial \varphi_2}{\partial y} \right)^2 \right) \\ &\quad + 2 \frac{\partial^2 u}{\partial y \partial x} \circ \varphi \cdot \left(\frac{\partial \varphi_1}{\partial x} \frac{\partial \varphi_2}{\partial x} + \frac{\partial \varphi_1}{\partial y} \frac{\partial \varphi_2}{\partial y} \right) \\ &\quad + \left(\frac{\partial u}{\partial x} \circ \varphi \right) \left(\frac{\partial^2 \varphi_1}{\partial x^2} + \frac{\partial^2 \varphi_1}{\partial y^2} \right) + \frac{\partial u}{\partial y} \left(\frac{\partial^2 \varphi_2}{\partial x^2} + \frac{\partial^2 \varphi_2}{\partial y^2} \right) \end{aligned}$$

$$\text{Por otro lado, } \frac{\partial \varphi_1}{\partial x} = \frac{y^2 - x^2}{(x^2 + y^2)^2}, \quad \frac{\partial \varphi_1}{\partial y} = \frac{-2xy}{(x^2 + y^2)^2}$$

$$\frac{\partial^2 \varphi_1}{\partial y \partial x} = \frac{2y(3x^2 - y^2)}{(x^2 + y^2)^3}, \quad \frac{\partial^2 \varphi_1}{\partial x^2} = \frac{2x(x^2 - 3y^2)}{(x^2 + y^2)^3}$$

$$\frac{\partial^2 \varphi_1}{\partial y^2} = \frac{2x(3y^2 - x^2)}{(x^2 + y^2)^3}$$

Y también $\frac{\partial \varphi_2}{\partial x} = \frac{-2xy}{(x^2+y^2)^2}$, $\frac{\partial \varphi_2}{\partial y} = \frac{x^2-y^2}{(x^2+y^2)^2}$

$$\frac{\partial^2 \varphi_2}{\partial x \partial y} = \frac{2x(3y^2 - x^2)}{(x^2+y^2)^3}, \quad \frac{\partial^2 \varphi_2}{\partial x^2} = \frac{2y(3x^2 - y^2)}{(x^2+y^2)^3}$$

$$\frac{\partial^2 \varphi_2}{\partial y^2} = \frac{2y(y - 3x^2)}{(x^2+y^2)^3}$$

luego

$$\begin{aligned} \Delta v &= \left(\frac{\partial^2 u}{\partial x^2} \circ \varphi \right) \left(\left(\frac{\partial \varphi_1}{\partial x} \right)^2 + \left(\frac{\partial \varphi_1}{\partial y} \right)^2 \right) \\ &\quad + \left(\frac{\partial^2 u}{\partial y^2} \circ \varphi \right) \cdot \left(\left(\frac{\partial \varphi_2}{\partial x} \right)^2 + \left(\frac{\partial \varphi_2}{\partial y} \right)^2 \right) \\ &\quad + 2 \frac{\partial^2 u}{\partial y \partial x} \circ \varphi \cdot \left(\frac{\partial \varphi_1}{\partial x} \frac{\partial \varphi_2}{\partial x} + \frac{\partial \varphi_1}{\partial y} \frac{\partial \varphi_2}{\partial y} \right) \\ &\quad + \left(\frac{\partial u}{\partial x} \circ \varphi \right) \left(\frac{\partial^2 \varphi_1}{\partial x^2} + \frac{\partial^2 \varphi_1}{\partial y^2} \right) + \frac{\partial u}{\partial y} \left(\frac{\partial^2 \varphi_2}{\partial x^2} + \frac{\partial^2 \varphi_2}{\partial y^2} \right) \end{aligned}$$

$$= \left(\underbrace{\left(\frac{y^2 - x^2}{(x^2+y^2)^2} \right)^2 + \left(\frac{-2xy}{(x^2+y^2)^2} \right)^2}_{\psi(x,y) > 0} \right) \Delta u \circ \varphi$$

Finalmente, obtenemos que

$$\Delta v = \underbrace{\psi(x,y)}_{=0} \Delta u \circ \varphi$$

Por lo tanto, $\Delta u = 0 \Rightarrow \Delta v = 0$, Por otro lado,

$$\Delta v = 0 \Rightarrow \Delta u(\varphi(x,y)) = 0 \quad \forall (x,y) \in \mathbb{R}^2 \setminus \{(0,0)\}$$

Puesto que $\varphi(x,y) = \left(\frac{x}{x^2+y^2}, \frac{y}{x^2+y^2} \right) = \frac{(x,y)}{\|(x,y)\|^2}$, notamos que $\varphi(\mathbb{R}^2) = \mathbb{R}^2$ pues

$$\|\varphi(x,y)\| = \frac{\|(x,y)\|}{\|(x,y)\|^2} = \frac{1}{\|(x,y)\|}$$

luego podemos tomar cualquier dirección y reescalar su norma

Entonces

$$\Delta u(\varphi(x,y)) = 0 \quad \forall (x,y) \in \mathbb{R}^2 \setminus \{(0,0)\}$$

$$\Rightarrow \Delta u = 0 \quad \forall (x,y) \in \mathbb{R}^2 \setminus \{(0,0)\}$$

Por lo tanto

$$\underline{\Delta u = 0 \text{ en } \mathbb{R}^2 \setminus \{(0,0)\} \Leftrightarrow \Delta v = 0 \text{ en } \mathbb{R}^2 \setminus \{(0,0)\}}$$

P4 [Ecuación de Ondas] [C2 2016-1 - Del Pino]

Suponga que $\varphi : \mathbb{R}^2 \rightarrow \mathbb{R}$, $\varphi = \varphi(x, t)$ es una función de clase C^2 en $\mathbb{R}^2$ que para $c > 0$ satisface

$$\frac{\partial^2 \varphi}{\partial t^2} = c^2 \frac{\partial^2 \varphi}{\partial x^2} \quad \forall (x, t) \in \mathbb{R}^2 \quad (1)$$

Definimos la función auxiliar $\psi(u, v) = \varphi\left(\frac{u+v}{2}, \frac{u-v}{2c}\right)$, busamos resolver (1), para ello se proponen los siguientes pasos

(a) Demuestre que

$$\frac{\partial^2 \psi}{\partial u \partial v}(u, v) = 0 \quad \forall (u, v) \in \mathbb{R}^2.$$

(b) Deduzca que existen $f, g : \mathbb{R} \rightarrow \mathbb{R}$ de clase C^2 tales que

$$\varphi(x, t) = f(x + ct) + g(x - ct).$$

(c) Suponiendo además que $\varphi(x, 0) = \varphi_0(x)$ y que $\frac{\partial \varphi}{\partial t}(x, 0) = \varphi_1(x)$, muestre que

$$\varphi(x, t) = \frac{1}{2} \left[\varphi_0(x + ct) + \varphi_0(x - ct) + \frac{1}{c} \int_{x-ct}^{x+ct} \varphi_1(s) ds \right]$$

(a) Consideramos $\chi(u, v) = \frac{u+v}{2}$, $\tau(u, v) = \frac{u-v}{2c}$

luego

$$\begin{aligned} \frac{\partial \psi}{\partial u} &= \frac{\partial \varphi}{\partial \chi}(x, y) \frac{\partial \chi}{\partial u} + \frac{\partial \varphi}{\partial \tau}(x, y) \frac{\partial \tau}{\partial u} \\ &= \frac{1}{2} \frac{\partial \varphi}{\partial \chi}(x, y) + \frac{1}{2c} \frac{\partial \varphi}{\partial \tau}(x, y) \end{aligned}$$

luego

$$\begin{aligned} \frac{\partial^2 \psi}{\partial u \partial v} &= \frac{\partial}{\partial v} \left[\frac{1}{2} \frac{\partial \varphi}{\partial \chi}(x, y) + \frac{1}{2c} \frac{\partial \varphi}{\partial \tau}(x, y) \right] \\ &= \frac{1}{2} \left(\frac{\partial}{\partial \tau} \left(\frac{\partial \varphi}{\partial \chi} \right)(x, \tau) \cdot \frac{\partial \chi}{\partial v} + \frac{\partial}{\partial \tau} \left(\frac{\partial \varphi}{\partial \tau} \right)(x, \tau) \cdot \frac{\partial \tau}{\partial v} \right) \\ &\quad + \frac{1}{2c} \left(\frac{\partial}{\partial \chi} \left(\frac{\partial \varphi}{\partial \tau} \right)(x, \tau) \cdot \frac{\partial \chi}{\partial v} + \frac{\partial}{\partial \tau} \left(\frac{\partial \varphi}{\partial \tau} \right)(x, y) \cdot \frac{\partial \tau}{\partial v} \right) \end{aligned}$$

De lo anterior,

$$\begin{aligned}\frac{\partial^2 \psi}{\partial v \partial u} &= \frac{1}{2} \left(\frac{1}{2} \frac{\partial^2 \varphi}{\partial x^2} - \frac{1}{2c} \frac{\partial^2 \varphi}{\partial t \partial x} \right) \\ &\quad + \frac{1}{2c} \left(\frac{1}{2} \frac{\partial^2 \varphi}{\partial x \partial t} - \frac{1}{2c} \frac{\partial^2 \varphi}{\partial t^2} \right) \\ &= \frac{1}{4} \frac{\partial^2 \varphi}{\partial x^2} - \frac{1}{4c^2} \frac{\partial^2 \varphi}{\partial t^2} = \frac{1}{4} \underbrace{\left(\frac{\partial^2 \varphi}{\partial x^2} - \frac{1}{c^2} \frac{\partial^2 \varphi}{\partial t^2} \right)}_0\end{aligned}$$

Usando que φ satisface la ecuación de ondas, deducimos que

$$\boxed{\frac{\partial^2 \psi}{\partial v \partial u} = 0}$$

(6) Puesto que $\frac{\partial}{\partial v} \left[\frac{\partial \psi}{\partial u} \right] = 0$, $\frac{\partial \psi}{\partial u}$ no depende de v

$$\Rightarrow \frac{\partial \psi}{\partial u}(u, v) = \tilde{f}(u) \rightsquigarrow \begin{pmatrix} \tilde{f} \in C^1 \text{ pres} \\ \psi \in C^2 \end{pmatrix}$$

Sea f una primitiva de $\tilde{f}$, luego de igual forma

$$\frac{\partial}{\partial u} [\psi - f] = 0 \quad (f \in C^2)$$

$$\Rightarrow \underbrace{\psi(u, v)}_{\in C^2} - \underbrace{f(u)}_{\in C^2} = g(v) \quad (\Rightarrow g \in C^2)$$

$$\Rightarrow \psi(u, v) = f(u) + g(v)$$

Como $x(u,v) = \frac{u+v}{2}$, $t(u,v) = \frac{u-v}{2c}$

$$\Rightarrow u = x+ct, \quad v = x-ct$$

Y puesto que $\Psi(u,v) = \varphi(x,t)$, deducimos que existen $f, g: \mathbb{R} \rightarrow \mathbb{R}$ de clase C^2 tales que

$$\underline{\varphi(x,t) = f(x+ct) + g(x-ct)}$$

(c) Suponiendo $\varphi(x,0) = \varphi_0(x)$, $\frac{\partial \varphi}{\partial t}(x,0) = \varphi_1(x)$
Tenemos

$$\varphi(x,0) = f(x) + g(x) = \varphi_0(x)$$

$$\begin{aligned} \frac{\partial \varphi}{\partial t}(x,0) &= (cf'(x+ct) - cg'(x-ct))|_{t=0} \\ &= c(f'(x) - g'(x)) = \varphi_1(x) \end{aligned}$$

$$\Rightarrow f(x) - g(x) = \frac{1}{c} \int_0^x \varphi_1(s) ds + \frac{k}{2c}$$

Tenemos

$$\begin{cases} f(x) + g(x) = \varphi_0(x) \\ f(x) - g(x) = \frac{1}{c} \int_0^x \varphi_1(s) ds + \frac{k}{2c} \end{cases}$$

$$\Rightarrow \begin{cases} f(x) = \frac{1}{2} \varphi_0(x) + \frac{1}{2c} \int_0^x \varphi_1(s) ds + \frac{k}{2} \\ g(x) = \frac{1}{2} \varphi_0(x) - \frac{1}{2c} \int_0^x \varphi_1(s) ds - \frac{k}{2} \end{cases}$$

Por lo tanto, puesto que

$$\varphi(x,t) = f(x+ct) + g(x-ct)$$

Deducimos que

$$\varphi(x,t) = \frac{\varphi_0(x+ct) - \varphi_0(x-ct)}{2} + \frac{1}{2c} \int_{x-ct}^{x+ct} \varphi_1(s) ds$$