

## Klausur zur Analysis II (Lösungen)

Bearbeitungszeit: 8:30 - 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:

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

# Analysis Ii

**Terence Tao**



## **Analysis II:**

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* 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

**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 [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

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**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  $\mathbb{R}^2$

[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

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*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

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## **Table of Contents Analysis II**

1. Understanding the eBook Analysis II
  - The Rise of Digital Reading Analysis II
  - Advantages of eBooks Over Traditional Books
2. Identifying Analysis II
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Analysis II
  - User-Friendly Interface
4. Exploring eBook Recommendations from Analysis II
  - Personalized Recommendations
  - Analysis II User Reviews and Ratings
  - Analysis II and Bestseller Lists
5. Accessing Analysis II Free and Paid eBooks
  - Analysis II Public Domain eBooks
  - Analysis II eBook Subscription Services
  - Analysis II Budget-Friendly Options
6. Navigating Analysis II eBook Formats

- ePub, PDF, MOBI, and More
  - Analysis Ii Compatibility with Devices
  - Analysis Ii Enhanced eBook Features
7. Enhancing Your Reading Experience
    - Adjustable Fonts and Text Sizes of Analysis Ii
    - Highlighting and Note-Taking Analysis Ii
    - Interactive Elements Analysis Ii
  8. Staying Engaged with Analysis Ii
    - Joining Online Reading Communities
    - Participating in Virtual Book Clubs
    - Following Authors and Publishers Analysis Ii
  9. Balancing eBooks and Physical Books Analysis Ii
    - Benefits of a Digital Library
    - Creating a Diverse Reading Collection Analysis Ii
  10. Overcoming Reading Challenges
    - Dealing with Digital Eye Strain
    - Minimizing Distractions
    - Managing Screen Time
  11. Cultivating a Reading Routine Analysis Ii
    - Setting Reading Goals Analysis Ii
    - Carving Out Dedicated Reading Time
  12. Sourcing Reliable Information of Analysis Ii
    - Fact-Checking eBook Content of Analysis Ii
    - Distinguishing Credible Sources
  13. Promoting Lifelong Learning
    - Utilizing eBooks for Skill Development
    - Exploring Educational eBooks
  14. Embracing eBook Trends
    - Integration of Multimedia Elements
    - Interactive and Gamified eBooks

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