

1. Suppose that f is a function on \mathbb{R} such that $|f(b) - f(a)| \leq M |b - a|^2$ for all $a, b \in \mathbb{R}$. Prove that f is a constant function. (20)

2. Define *Lipschitz continuous*. (8)

3. Let U be a convex open set in \mathbb{R}^2 and let $f : U \rightarrow \mathbb{R}$ be differentiable on U with $\|Df(x, y)\| \leq 5$ for all $(x, y) \in U$. Prove that f is Lipschitz continuous on U . (17)

4. Let $f(x, y) = \int_0^{x+2y} e^{-t^2} dt$.

(a) Find $Df(x, y)$ (10)

(b) Find the directional derivative of f at $(3, 1)$, $D_\beta f(3, 1)$, where $\beta = (3, 4)/5$. (10)

(c) Find a unit vector β which maximizes $D_\beta f(3, 1)$, and find the maximum value. (10)

5. Suppose f is a C^1 function on an open set U in \mathbb{R}^2 , and $z = f(x, y)$, $Df(x, y) = (p(x, y), T(x, y))$. If $x = g(y, z)$, find $Dg(y, z)$. What simple condition on p and/or T is necessary for this computation? (25)