Klausur zur Analysis II (Lösungen)

Bearbeitungszeit: 8:30 – 10:30

Aufgabe 1   (10 Punkte)

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

Wegen $f(x,y) \to \infty$ für $\|x\| \to \infty$ 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

$$H_f(x,y) = \begin{pmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{pmatrix} = \begin{pmatrix} 4(x^2-4) + 8x^2 & 0 \\ 0 & 2 \end{pmatrix}.$$

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

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

(iii) $\underline{(x,y) = (-2,-1)}$: 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 $f_1 : \mathbb{R}^n_{>0} \to \mathbb{R}$, $f_1(x_1,\cdots,x_n) := \sum_{k=1}^{n} x_k^2$ unter der Nebenbedingung $g_1(x) := x_1 \cdots x_n - 1 = 0$.

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

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

Alle x_k sind also gleich, was auf Grund der Nebenbedingung zu $x_k = 1$ für alle k führt. $(1,\cdots,1)$ ist also der einzige Kandidat und $f_1(1,\cdots,1) = n$. Es handelt sich um das (globale) Minimum von f_1 unter der NB $g_1 = 0$. Geht 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:
$$1 = x_1 \cdots x_n \le \left(\frac{\sum_{k=1}^{n} x_k}{n} \right)^n \Rightarrow \sum_{k=1}^{n} x_k \ge n; \text{ für unser } (1,\cdots,1) \text{ gilt hier die Gleichheit 0.}$$

Analysis Ii

Jiri Lebl

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   Basic Analysis Jiri Lebl,2017-03-22 Also issued as free online textbook continuously updated Volume I started its life as lecture notes in 2012 and was thoroughly revised in 2016 version 4 0 volume II version 1 0 continues the inquiry with continuous chapter numbering Introduction to volume 2   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 analisi 2 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 <u>Text Book Of Analysis-Ii</u> 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 R2

Analysis II. Serge Lang,1969 *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 *Basic Analysis II* James K. Peterson,2020-07-19 Basic Analysis II A Modern Calculus in Many Variables focuses on differentiation in Rn and important concepts about mappings from Rn to Rm 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 <u>Advanced Analysis-Ii</u> A.K. Sharma,2004 Contents Power Series Fourier Series The Riemann Stieltjes Integral Integral on R3 Series of Arbitrary Terms and Double Series The Lebesgue Integral Functions of Two and Three Variable

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Table of Contents Analysis Ii

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