

Math 3113 - Multivariable Calculus

Homework #8 - 2006.04.05

Due Date - 2006.04.12

Solutions

A function $f(x, y)$ is said to be homogeneous of degree n if $f(tx, ty) = t^n f(x, y)$ for all t . Here n is a positive integer. Homogeneous functions are very important in the study of elliptic curves and cryptography.

1. Show that the function $r(x, y) = 4xy^6 - 2x^3y^4 + x^7$ is homogeneous of degree 7.

$$r(tx, ty) = 4txt^6y^6 - 2t^3x^3t^4y^4 + t^7x^7 = 4t^7xy^6 - 2t^7x^3y^4 + t^7x^7 = t^7r(x, y).$$

2. Give a nontrivial example of a function $g(x, y)$ which is homogeneous of degree 9.

Answers will vary.

3. Show that if $f(x, y)$ is homogeneous of degree n and sufficiently differentiable, then $f(x, y)$ satisfies the equation

$$x \frac{\partial f}{\partial x} + y \frac{\partial f}{\partial y} = nf(x, y).$$

(Hint: let $X = tx$ and $Y = ty$ and take the derivative with respect to t of the equation $f(tx, ty) = t^n f(x, y)$ and consider the case of $t = 1$.)

Using the hint, we have

$$\frac{\partial}{\partial t} f(X, Y) = \frac{\partial}{\partial t} t^n f(x, y),$$

where

$$\frac{\partial}{\partial t} f(X, Y) = \frac{\partial f(X, Y)}{\partial X} \frac{\partial X}{\partial t} + \frac{\partial f(X, Y)}{\partial Y} \frac{\partial Y}{\partial t} = \frac{\partial f(X, Y)}{\partial X} x + \frac{\partial f(X, Y)}{\partial Y} y$$

and

$$\frac{\partial}{\partial t} t^n f(x, y) = nt^{n-1} f(x, y).$$

Setting these two equal gives

$$\frac{\partial f(X, Y)}{\partial X} x + \frac{\partial f(X, Y)}{\partial Y} y = nt^{n-1} f(x, y).$$

Notice that if $t = 1$, then $X = x$ and $Y = y$, therefore

$$\frac{\partial f(x, y)}{\partial x} x + \frac{\partial f(x, y)}{\partial y} y = nt^{n-1} f(x, y).$$

4. Using the assumptions in problem 3, show that $f(x, y)$ also satisfies

$$x^2 \frac{\partial^2 f}{\partial x^2} + 2xy \frac{\partial^2 f}{\partial x \partial y} + y^2 \frac{\partial^2 f}{\partial y^2} = n(n-1)f(x, y).$$

Here we simply take another time derivative:

$$\frac{\partial}{\partial t} \left(\frac{\partial f(X, Y)}{\partial X} x + \frac{\partial f(X, Y)}{\partial Y} y \right) = \frac{\partial}{\partial t} nt^{n-1} f(x, y),$$

where

$$\begin{aligned} \frac{\partial}{\partial t} \left(x \frac{\partial f(X, Y)}{\partial X} \right) &= x \left[\frac{\partial^2 f(X, Y)}{\partial X^2} \frac{\partial X}{\partial t} + \frac{\partial^2 f(X, Y)}{\partial X \partial Y} \frac{\partial Y}{\partial t} \right] \\ &= x \left[\frac{\partial^2 f(X, Y)}{\partial X^2} x + \frac{\partial^2 f(X, Y)}{\partial X \partial Y} y \right] \\ &= x^2 \frac{\partial^2 f(X, Y)}{\partial X^2} + xy \frac{\partial^2 f(X, Y)}{\partial X \partial Y}. \end{aligned}$$

Similarly,

$$\begin{aligned} \frac{\partial}{\partial t} \left(y \frac{\partial f(X, Y)}{\partial Y} \right) &= y \left[\frac{\partial^2 f(X, Y)}{\partial Y^2} \frac{\partial Y}{\partial t} + \frac{\partial^2 f(X, Y)}{\partial Y \partial X} \frac{\partial X}{\partial t} \right] \\ &= y \left[\frac{\partial^2 f(X, Y)}{\partial Y^2} y + \frac{\partial^2 f(X, Y)}{\partial Y \partial X} x \right] \\ &= y^2 \frac{\partial^2 f(X, Y)}{\partial Y^2} + xy \frac{\partial^2 f(X, Y)}{\partial Y \partial X}. \end{aligned}$$

But notice that

$$\frac{\partial^2 f(X, Y)}{\partial X \partial Y} = \frac{\partial^2 f(X, Y)}{\partial Y \partial X},$$

therefore,

$$\frac{\partial}{\partial t} \left(\frac{\partial f(X, Y)}{\partial X} x + \frac{\partial f(X, Y)}{\partial Y} y \right) = x^2 \frac{\partial^2 f(X, Y)}{\partial X^2} + 2xy \frac{\partial^2 f(X, Y)}{\partial X \partial Y} + y^2 \frac{\partial^2 f(X, Y)}{\partial Y^2}.$$

Next, the left hand side:

$$\frac{\partial}{\partial t} nt^{n-1} f(x, y) = n(n-1)t^{n-2} f(x, y).$$

Setting these equal we have

$$x^2 \frac{\partial^2 f(X, Y)}{\partial X^2} + 2xy \frac{\partial^2 f(X, Y)}{\partial X \partial Y} + y^2 \frac{\partial^2 f(X, Y)}{\partial Y^2} = n(n-1)t^{n-2} f(x, y).$$

Once again, when $t = 1$, one arrives at

$$x^2 \frac{\partial^2 f}{\partial x^2} + 2xy \frac{\partial^2 f}{\partial x \partial y} + y^2 \frac{\partial^2 f}{\partial y^2} = n(n-1)f(x, y).$$