

last time: Inverse function thm:

If $f: U \rightarrow \mathbb{R}^d$, C^1 ($U \subseteq \mathbb{R}^d$ is open).

$a \in U$, Df_a is invertible.

Then $\exists U' \ni a$ (open) & $V \ni f(a)$ open such that

$f: U' \rightarrow V$ is C^1 , $\boxed{[g_j]}$ & $\underline{f^{-1}}$ is C^1 .

Pf (Mostly done last time): (1) $a=0$, $f(a)=0$, $Df_a = I$.

(2) Intuition: Close to 0, $f(x) \approx x$.

$$\text{Showed } \exists R > 0 \text{ s.t. } \frac{1}{2}|x-y| \leq |f(x) - f(y)| \leq \frac{3}{2}|x-y|$$

$$\forall x, y \in B(0, R). \quad [\text{Idea: } f(x) = f(x) - x]$$

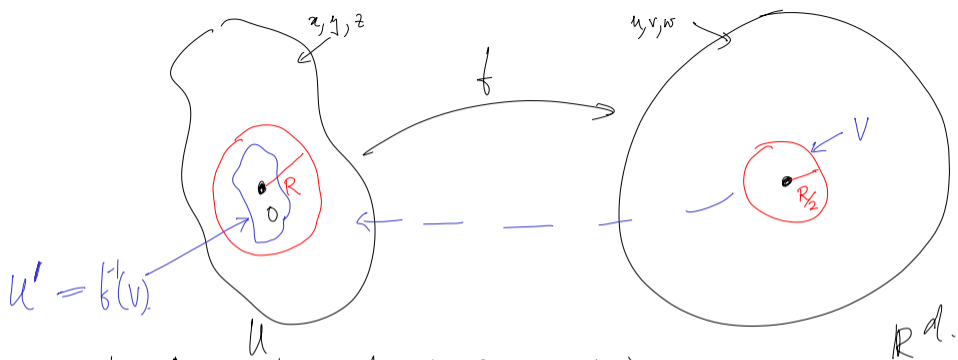
$\Rightarrow f$ is inj on $B(0, R)$

③ Surj: Claim: $\forall u \in B(0, R/2), \exists x \in B(0, R) \text{ s.t. } f(x) = u.$

$$[f(x) = u \Leftrightarrow f(x) - x + x = u \Leftrightarrow x = u - \underbrace{f(x)}_{G(x)}]$$

C. map on G to show $\exists x \uparrow$.

④ Let $U' = f^{-1}(B(0, R/2)) \cap B(0, R).$



Note U' is open! (f cts & V is open).

$f: U' \rightarrow V$ is inj & surj $\Rightarrow f: U' \rightarrow V$ is bij.

\Rightarrow let $g = f^{-1}$, $g: V \rightarrow U'$

⑤ NTS: g is C^1 . First shows g is diff.

Know f is diff.

Know $f(x+h) = f(x) + Df_x h + e(h)$ ($x, y \in U'$)

for some fn e $\neq \lim_{h \rightarrow 0} \frac{e(h)}{|h|} = 0$.

$$\Rightarrow \underbrace{f(y)}_v = \underbrace{f(x)}_u + Df_x (y-x) + e(y-x).$$

Let $u = f(x)$, $v = f(y)$. $\Leftrightarrow y = g(v)$ & $x = g(u)$

$$\Rightarrow v = u + Df_{g(u)} (g(v) - g(u)) + e(g(v) - g(u)).$$

$$\Leftrightarrow g(v) = g(u) + \left(Df_{g(u)} \right)^{-1} (v-u) - \left(Df_{g(u)} \right)^{-1} e(g(v) - g(u)).$$

To show g is diff: guess $Dg_u = \left(Df_{g(u)} \right)^{-1} \leftarrow$ linear transformation.

To show this we only NTS. $\lim_{v \rightarrow u} \frac{\left(Df_{g(u)} \right)^{-1} e(g(v) - g(u))}{|v-u|} = 0$

\Leftrightarrow show $\lim_{v \rightarrow u} \frac{e(g(v) - g(u))}{|v-u|} = 0$

Pf: Knows $\lim_{h \rightarrow 0} \frac{e(h)}{|h|} = 0$

$$\Rightarrow \forall \varepsilon > 0, \exists \delta > 0 \text{ s.t. } |h| < \delta \Rightarrow |e(h)| < \varepsilon |h|$$

Say $|v-u| < \delta/2$

$$|g(v) - g(u)| = |y - x| \leq 2 |f(y) - f(x)| = 2 |v-u| < \delta.$$

$$\Rightarrow |e(g(v) - g(u))| < \varepsilon |g(v) - g(u)| < 2\varepsilon |v-u|$$

$$\Rightarrow \frac{|e(g(v) - g(u))|}{|v-u|} < 2\varepsilon. \Rightarrow \lim_{v \rightarrow u} \frac{e(g(v) - g(u))}{|v-u|} = 0$$

$\Rightarrow g$ is differentiable!

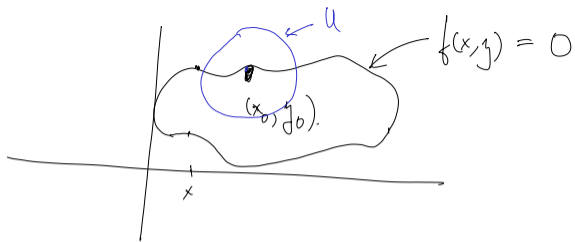
⑥ g is C^1 . Pf: $Dg_u = (Df_{g(u)})^{-1} \leftarrow$ formula $\Rightarrow Dg_u$ is cts.
QED.

IMPLICIT FUNCTION THEOREM.

Say $f: \mathbb{R}^2 \rightarrow \mathbb{R}$, (C^1). Consider the eq $f(x, y) = 0$.

Say we know $f(x_0, y_0) = 0$.

Want: write all solutions of $f(x, y) = 0$
in the form $y = g(x)$.



Eg: $ax + by = c$

Solve for y : $y = \frac{c - ax}{b}$.

Works if $b \neq 0$.

Let $f(x, y) = ax + by$.

$b \neq 0 \Leftrightarrow \partial_y f \neq 0$

& in this case can solve for y .

||| $a \neq 0 \Leftrightarrow \partial_x f \neq 0$

" " " " x_0

Theorem: (Implicit function theorem).

Suppose $f: \underbrace{\mathbb{R}^m}_x \times \underbrace{\mathbb{R}^n}_y \longrightarrow \mathbb{R}^n$ (Eg: $n = m = 1$).

$x \in \mathbb{R}^m$, $y \in \mathbb{R}^n$, $(x, y) \in \mathbb{R}^m \times \mathbb{R}^n$.

Say for some $(x_0, y_0) \in \mathbb{R}^m \times \mathbb{R}^n$, $f(x_0, y_0) = c \in \mathbb{R}^n$.

Note $Df_{(x_0, y_0)} = \left(\begin{array}{c|c} \underbrace{\phantom{\mathbb{R}^m}}_m \partial_x & \underbrace{\phantom{\mathbb{R}^n}}_n \partial_y \\ \hline \mathcal{D}_x f_{(x_0, y_0)} & \mathcal{D}_y f_{(x_0, y_0)} \end{array} \right) \left. \vphantom{\begin{array}{c|c} \phantom{\mathbb{R}^m} & \phantom{\mathbb{R}^n} \end{array}} \right\} n$

$\partial_x f(x_0, y_0) =$ first m cols of $Df(x_0, y_0)$.

$\partial_y f(x_0, y_0) =$ last n cols of $Df(x_0, y_0)$.

If: $\partial_y f(x_0, y_0)$ is invertible then

$$\{(x, y) \mid f(x, y) = c\} \cap U = \{(x, g(x)) \mid x \in U_1\}$$

$\exists U \ni (x_0, y_0)$ open ($U \subseteq \mathbb{R}^m \times \mathbb{R}^n$). } & $\exists g: U_1 \rightarrow \mathbb{R}^n$ s.t. $g(x_0) = y_0$
 $\exists U_1 \ni x_0$ open ($U_1 \subseteq \mathbb{R}^m$) } & g is C^1 .

$$ax + by = c \quad \& \text{ solve for } y.$$

$$y = \frac{c - ax}{b} \quad (b \neq 0).$$



Vector.

$A \rightarrow$ matrix

$B \rightarrow$ matrix



$$Ax + By = c.$$

$$\Leftrightarrow y = B^{-1}(c - Ax).$$

pos if

B is inv.!

$$f(x, y) = Ax + By$$

(with handwritten annotations: a circle around 'A' and 'B', and arrows pointing to 'x' and 'y' respectively)

$$Df = \begin{pmatrix} A & B \end{pmatrix}$$