

3.1 Theorem (The Implicit Function Theorem for a Single Equation). *Let*
 $F(\mathbf{x}, y)$ be a function of class C^1 on some neighborhood of a point $(\mathbf{a}, b) \in \mathbb{R}^{n+1}$.
 Suppose that $F(\mathbf{a}, b) = 0$ and $\partial_y F(\mathbf{a}, b) \neq 0$. Then there exist positive numbers
 r_0, r_1 such that the following conclusions are valid.

- $\left\{ \begin{array}{l} \text{a. } \checkmark \text{ For each } \mathbf{x} \text{ in the ball } |\mathbf{x} - \mathbf{a}| < r_0 \text{ there is a unique } y \text{ such that } |y - b| < r_1 \\ \text{and } F(\mathbf{x}, y) = 0. \text{ We denote this } y \text{ by } f(\mathbf{x}); \text{ in particular, } f(\mathbf{a}) = b. \\ \text{b. The function } \underline{f} \text{ thus defined for } |\mathbf{x} - \mathbf{a}| < r_0 \text{ is of class } \underline{C^1}, \text{ and its partial} \\ \text{derivatives are given by} \end{array} \right.$

$$(3.2) \quad \partial_j f(\mathbf{x}) = - \frac{\partial_j F(\mathbf{x}, f(\mathbf{x}))}{\partial_y F(\mathbf{x}, f(\mathbf{x}))} \quad \square$$

Already done part (a). So we have a function f such that

$$F(\mathbf{x}, f(\mathbf{x})) = 0 \quad \text{on some neighborhood of } \mathbf{a}.$$

(b) Need to find $\partial_j f(\mathbf{x}) \dots$

$$\partial_j f(\mathbf{x}) = \lim_{\substack{h \rightarrow 0 \\ h \in \mathbb{R}}} \frac{f(\mathbf{x} + h\mathbf{e}_j) - f(\mathbf{x})}{h}$$

I know $F(\mathbf{x}, f(\mathbf{x})) = 0$ and $F(\mathbf{x} + h\mathbf{e}_j, f(\mathbf{x} + h\mathbf{e}_j))$ *supposing*
 \mathbf{x} and $\mathbf{x} + h\mathbf{e}_j$ are in the neighborhood of \mathbf{a} mentioned above.

$$\begin{aligned} F(\mathbf{x} + h\mathbf{e}_j, f(\mathbf{x} + h\mathbf{e}_j)) &= F(\mathbf{x} + h\mathbf{e}_j, \underbrace{f(\mathbf{x} + h\mathbf{e}_j) - f(\mathbf{x})}_k + \underbrace{f(\mathbf{x})}_y) \\ &= F(\mathbf{x} + h\mathbf{e}_j, y + k) \end{aligned}$$

where $y = f(\mathbf{x})$ and $k = f(\mathbf{x} + h\mathbf{e}_j) - f(\mathbf{x})$

$$\begin{aligned}
0 = 0 - 0 &= F(x + he_j, f(x + he_j)) - F(x, f(x)) \\
&= F(x + he_j, y + k) - F(x, y) \\
&= F(x, y) + (he_j, k) - F(x, y)
\end{aligned}$$

Let $\varphi(t) = F(x, y) + t(he_j, k)$ then $\varphi: \mathbb{R} \rightarrow \mathbb{R}$

$$\varphi(1) - \varphi(0) = \varphi'(t)(1 - 0) \quad \text{for some } t \in (0, 1)$$

$$F(x, y) + (he_j, k) - F(x, y) = \nabla F(x, y) + t(he_j, k) \cdot (he_j, k)$$

$$= \nabla F(x, y) + t(he_j, k) \cdot (0, 0, \dots, h, \dots, 0, \dots, k)$$

\downarrow $n+1$ partial \uparrow j th slot.

$$= h \partial_j F(x + t he_j, y + tk) + k \partial_y F(x + t he_j, y + tk) = 0$$

Now solve for k .

$$k = \frac{-h \partial_j F(x + t he_j, y + tk)}{\partial_y F(x + t he_j, y + tk)}$$

* by hypothesis $\partial_y F \neq 0$.

$$\partial_j f(x) = \lim_{\substack{h \rightarrow 0 \\ h \in \mathbb{R}}} \frac{f(x + he_j) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{k}{h}$$

$$= \lim_{h \rightarrow 0} \frac{-h \partial_j F(x + t he_j, y + tk)}{h \partial_y F(x + t he_j, y + tk)}$$

Since $F \in C^1$ then $\partial_x F$ and $\partial_y F$ are continuous ...

Note also $k = f(x + t e_j) - f(x) \rightarrow 0$ as $t \rightarrow 0$
since we already showed that f is cont.

$$\partial_j f(x) = \lim_{h \rightarrow 0} \frac{-h \partial_j F(x + t e_j, y + t k)}{h \partial_y F(x + t e_j, y + t k)} = \frac{-\partial_j F(x, f(x))}{\partial_y F(x, f(x))}$$

Finally to conclude f is of class C^1 note that
 F was of class C^1 and $\partial_y F(x, f(x)) \neq 0$ so this

quotient $\frac{-\partial_j F(x, f(x))}{\partial_y F(x, f(x))}$ is continuous.

Thus, $\partial_j f(x)$ is continuous and so $f \in C^1$.

3.3 Corollary. Let F be a function of class C^1 on \mathbb{R}^n , and let $S = \{x : F(x) = 0\}$. For every $a \in S$ such that $\nabla F(a) \neq 0$ there is a neighborhood N of a such that $S \cap N$ is the graph of a C^1 function.

Proof. Since $\nabla F(a) \neq 0$, we have $\partial_j F(a) \neq 0$ for some j . The equation $F = 0$ can then be solved to yield x_j as a C^1 function of the remaining variables near the point a . \square

This is the implicit function theorem with the j^{th} variable rather than the last one ...

Example $G(x, y) = x - e^{1-x} - y^3$

Consider the set $S = \{(x, y) : G(x, y) = 0\}$

$$\partial_x G(x,y) = 1 + e^{1-x}$$

$$\partial_y G(x,y) = -3y^2$$

if $y=0$ then $\partial_y G(x,y) = 0$

Suppose $G(x,y) = 0$ and $\partial_y G(x,y) \neq 0$ then we know by the theorem that y can be written as a function of x .

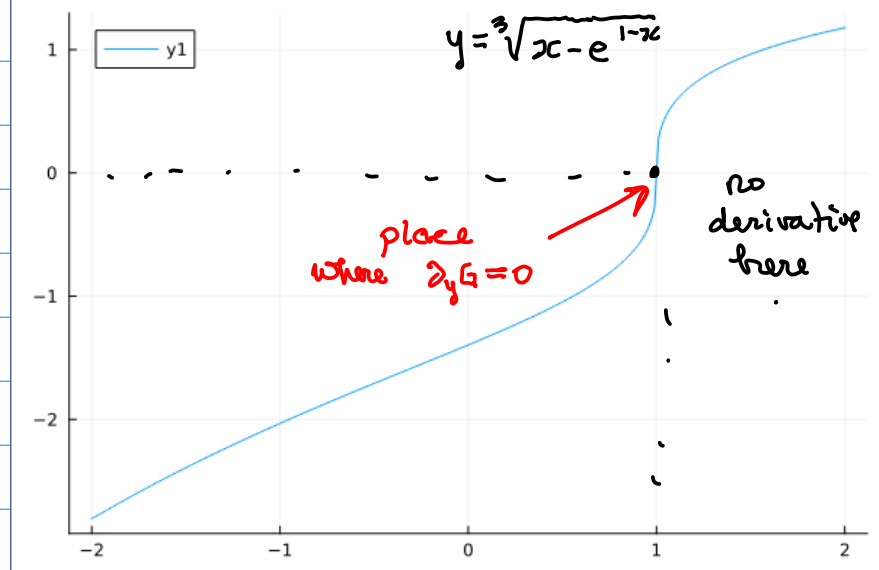
$$G(x,y) = x - e^{1-x} - y^3 = 0$$

$$y^3 = x - e^{1-x}$$

In fact $y = \sqrt[3]{x - e^{1-x}}$ obviously true...

```
function f(x)
    r=x-exp(1-x)
    if r>=0
        return r^(1/3)
    else
        return -(-r)^(1/3)
    end
end
```

```
xs=-2:0.01:2
.01:2.0
plot(xs,f.(xs))
```



Suppose $G(x,y) = 0$ and $\partial_x G(x,y) \neq 0$. Then the Corollary implies on some neighborhood the first coord x can be expressed as a function of y .

$$G(x,y) = x - e^{1-x} - y^3 = 0$$

Solve x in terms of y ..

$$\partial_x G(x,y) = 1 + e^{1-x} > 1 > 0$$

so there is a function $x=f(y)$ such that

$$G(f(y), y) = 0 \quad \text{in a neighborhood}$$

$$f(y) - e^{1-f(y)} - y^3 = 0$$

3.2 Curves in the Plane

implicit function theorem

- i. as the graph of a function, $y = f(x)$ or $x = f(y)$, where f is of class C^1 ;
- ii. as the locus¹ of an equation $F(x, y) = 0$, where F is of class C^1 ;
 $\nabla F \neq 0$ on $\{(x,y) : F(x,y) = 0\}$
- iii. easy parametrically, as the range of a C^1 function $\mathbf{f} : (a, b) \rightarrow \mathbb{R}^2$.
 $f'(t) \neq 0$ for $t \in (a, b)$

Add to conditions :

This suggests that it might be a good idea to impose the extra conditions that $\nabla F \neq 0$ on the set where $F = 0$ in (ii) and that $f'(t) \neq 0$ in (iii). And indeed, with the help of the implicit function theorem, it is easy to see that under these extra conditions the representations (i)–(iii) are all *locally* equivalent. That is, if a curve is represented in one of the forms (i)–(iii) and a is a point on the curve, at least a small piece of the curve including the point a can also be represented in the other two forms.

Suppose $y = f(x)$ and $f \in C^1$ then

$$F(x,y) = y - f(x) \quad \text{so } F(x,y) = 0 \text{ implies } y - f(x) = 0$$

note $F \in C^1$

$$\text{so } y = f(x)$$

if a curve can be described using (i)
then it can be described using (ii).

Suppose $y = f(x)$ and $f \in C^1$ then

$$\vec{f}(t) = (x, f(x))$$

then any point in the range of $\vec{f}(t)$ satisfies (i).
we go from (i) to (iii) way of describing a curve.

For next time Theorem 3.11

3.11 Theorem.

- Let F be a real-valued function of class C^1 on an open set in \mathbb{R}^2 , and let $S = \{(x, y) : F(x, y) = 0\}$. If $\mathbf{a} \in S$ and $\nabla F(\mathbf{a}) \neq \mathbf{0}$, there is a neighborhood N of \mathbf{a} in \mathbb{R}^2 such that $S \cap N$ is the graph of a C^1 function f (either $y = f(x)$ or $x = f(y)$).
- Let $\mathbf{f} : (a, b) \rightarrow \mathbb{R}^2$ be a function of class C^1 . If $\mathbf{f}'(t_0) \neq \mathbf{0}$, there is an open interval I containing t_0 such that the set $\{\mathbf{f}(t) : t \in I\}$ is the graph of a C^1 function f (either $y = f(x)$ or $x = f(y)$).