

Lecture 9

LO1

Theorem 1.23 Second Version

of the Implicit Function Th.

Let X, Y, Z be normed sp.

Y , complete, $\Omega \subseteq X \times Y$ is open. Let $(x_0, y_0) \in \Omega$. Assume

(i) F is cts at (x_0, y_0) .

(ii) $F(x_0, y_0) = 0$

(iii) $D_2 F$ exists in Ω .

(iv) $D_2 F$ is cts at (x_0, y_0)

(v) $D_2 F(x_0, y_0)$ is invertible.

• F is continuously diff in Ω .

Then \exists a func f defined L02
on a nbd \mathcal{N} of x_0 , st.

• $(x, f(x)) \in \Omega$ if $x \in \mathcal{N}$

• $F(x, f(x)) = 0, x \in \mathcal{N}$

• $f(x_0) = y_0$.

• f is cts at x_0

• f is unique.

• f is continuously differentiable

and.

$$f'(x) = - \left(D_2 F(x, f(x)) \right)^{-1} D_1 F(x, f(x))$$

$x \in \mathcal{N} \quad //$

Pf: left as an assignment.

What does F contin.
only diff mean?

$$F: \Omega \longrightarrow Z.$$

This means, that.

(a) $F'(a)$ exists for each $a \in \Omega$.

(b) the map $F': \Omega \longrightarrow \mathcal{L}(X \times Y, Z)$
is continuous.

Theorem 1.24

Lo4

Write theorem 1.23, where

$$X = \mathbb{R}^n, Y = \mathbb{R}^m, Z = \mathbb{R}^m.$$

Theorem 1.25 Inverse Function

Theorem I:

Let f be a continuously differentiable map from Ω , an open subset of X is a Banach sp, to Y , a normed linear sp,

$(f: \Omega \subseteq X \rightarrow Y.)$ Los

let $x_0 \in \Omega$.

If $f'(x_0)$ is invertible, then there is a continuously diff function g , defined on a nbd \mathcal{N} of $f(x_0)$, such that

$$\underline{f(g(y)) = y} \quad \forall y \in \mathcal{N}$$

Pf: Define $F: \Omega \times Y \rightarrow Y$
by $F(x, y) = f(x) - y$.

for $x_0 \in \Omega$.

let $y_0 = f(x_0)$

Then

- $F(x_0, y_0) = 0$

- F is diff on $\Omega \times Y$??

let $(x, y) \in \Omega \times Y$.

Take $h = (h_1, h_2) \in \Omega \times Y$.

Then

$$\begin{aligned} & F((x, y) + h) - F(x, y) \\ &= F(x + h_1, y + h_2) - F(x, y) \\ &= f(x + h_1) - y - h_2 - f(x) + y \end{aligned}$$

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$$= f(x+h_1) - f(x) - h_2.$$

Choose A to be

$$Ah = A(h_1, h_2) = f'(x)h_1 - h_2.$$

Then

$$\begin{aligned} & \frac{\|F((x,y)+h) - F(x,y) - Ah\|}{\|h\|} \\ &= \frac{\|f(x+h_1) - f(x) - f'(x)h_1\|}{\|(h_1, h_2)\|_{x \times y}} \\ &\leq \frac{\|f(x+h_1) - f(x) - f'(x)h_1\|}{\|h_1\|} \rightarrow 0 \end{aligned}$$

as f is diff on Ω .

$$\therefore F'(x,y) = f'(x) - I_Y$$

$$\forall (x,y) \in \Omega \times Y.$$

Moreover

$$(x,y) \longmapsto f'(x) - I_Y$$

is cts from $\Omega \times Y$ to Y .

• Thus F is continuously differentiable on $\Omega \times Y$.

$$(D_1 F)(x, y) = f'(x)$$

$\forall x \in \Omega.$
 $y \in Y.$

$\therefore D_1 F$ exists on $\Omega \times Y$

$$(D_1 F)(x_0, y_0) = f'(x_0)$$

which is given to be invertible.

Since f is continuously diff, it follows that $D_1 F$ is cts on (x_0, y_0) .

\therefore By the 2nd version L.V.
of the I.F.T, \exists
a nbd \mathcal{N} of $y_0 = f(x_0)$

and a continuously diff

function g , such that

$$\bullet (g(y), y) \subseteq \Omega \quad \forall y \in \mathcal{N}$$

$$\bullet F(g(y), y) = 0 \quad \forall y \in \mathcal{N}.$$

$$\bullet g(y_0) = x_0.$$

$$\rightarrow f(g(y)) - y = 0 \quad \forall y \in \mathcal{N}.$$

$$f(g(y)) = y$$

on N



Th 1.26 : surjection

Mapping Th. 1.

let X, Y be Banach sp.

$\Omega \subseteq X$, open. let

$f: \Omega \rightarrow Y$ be a

continuously diff map.

Let $x_0 \in \Omega$ and $L12$.

$$y_0 = f(x_0).$$

If $f'(x_0)$ is invertible

then $f(\Omega)$ is a

nebd of y_0 .

Pf: Follow proof of
previous Th. to
obtain g, \mathcal{N} .

$$f(g(y)) = y. \quad \forall y \in \mathcal{N}.$$

Thus every $y \in \mathcal{N}$ is 13
the image of some
point in Ω , namely
 g^u .
