

4.6. Implicit function theorem.

Theorem 4.18 (implicit function theorem – basic version). *Let $G \subset \mathbf{R}^{n+1}$ be an open set, $F: G \rightarrow \mathbf{R}$, $\tilde{\mathbf{x}} \in \mathbf{R}^n$, $\tilde{y} \in \mathbf{R}$, $[\tilde{\mathbf{x}}, \tilde{y}] \in G$. Suppose that*

- (1) $F \in \mathcal{C}^1(G)$,
- (2) $F(\tilde{\mathbf{x}}, \tilde{y}) = 0$,
- (3) $\frac{\partial F}{\partial y}(\tilde{\mathbf{x}}, \tilde{y}) \neq 0$.

Then there exist a neighborhood $U \subset \mathbf{R}^n$ of the point $\tilde{\mathbf{x}}$ and a neighborhood $V \subset \mathbf{R}$ of the point \tilde{y} such that for each $\mathbf{x} \in U$ there exists unique $y \in V$ with the property $F(\mathbf{x}, y) = 0$. If we denote this y by $\varphi(\mathbf{x})$, then the resulting function φ is in $\mathcal{C}^1(U)$ and

$$\frac{\partial \varphi}{\partial x_j}(\mathbf{x}) = -\frac{\frac{\partial F}{\partial x_j}(\mathbf{x}, \varphi(\mathbf{x}))}{\frac{\partial F}{\partial y}(\mathbf{x}, \varphi(\mathbf{x}))} \quad \text{for } \mathbf{x} \in U, j \in \{1, \dots, n\}.$$

If, moreover, $F \in \mathcal{C}^k(G)$ for some $k \in \mathbf{N} \cup \{\infty\}$, then also $\varphi \in \mathcal{C}^k(U)$

Theorem 4.19 (implicit function theorem – advanced version). *Let $m, n \in \mathbf{N}$, $k \in \mathbf{N} \cup \{\infty\}$, $G \subset \mathbf{R}^{n+m}$ be an open set, $F_j: G \rightarrow \mathbf{R}$ for $j = 1, \dots, m$, $\tilde{\mathbf{x}} \in \mathbf{R}^n$, $\tilde{\mathbf{y}} \in \mathbf{R}^m$, $[\tilde{\mathbf{x}}, \tilde{\mathbf{y}}] \in G$. Suppose that*

- (1) $F_j \in \mathcal{C}^k(G)$ for each $j \in \{1, \dots, m\}$,
- (2) $F_j(\tilde{\mathbf{x}}, \tilde{\mathbf{y}}) = 0$ for each $j \in \{1, \dots, m\}$,
- (3) $\begin{vmatrix} \frac{\partial F_1}{\partial y_1}(\tilde{\mathbf{x}}, \tilde{\mathbf{y}}) & \dots & \frac{\partial F_1}{\partial y_m}(\tilde{\mathbf{x}}, \tilde{\mathbf{y}}) \\ \vdots & \ddots & \vdots \\ \frac{\partial F_m}{\partial y_1}(\tilde{\mathbf{x}}, \tilde{\mathbf{y}}) & \dots & \frac{\partial F_m}{\partial y_m}(\tilde{\mathbf{x}}, \tilde{\mathbf{y}}) \end{vmatrix} \neq 0$.

Then there exist a neighborhood $U \subset \mathbf{R}^n$ of the point $\tilde{\mathbf{x}}$ and a neighborhood $V \subset \mathbf{R}^m$ of the point $\tilde{\mathbf{y}}$ such that for each $\mathbf{x} \in U$ there exists unique $\mathbf{y} \in V$ with the property $F_j(\mathbf{x}, \mathbf{y}) = 0$ for each $j \in \{1, \dots, m\}$. If we denote coordinates of this \mathbf{y} by $\varphi_j(\mathbf{x})$, $j = 1, \dots, m$, then the resulting functions φ_j are in $\mathcal{C}^k(U)$.

Remark. The symbol in the condition (3) of Theorem 4.19 is called *determinant*. The definition will be presented in the next chapter.

For $m = 1$ we have $|a| = a$, $a \in \mathbf{R}$.

For $m = 2$ we have $\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$, $a, b, c, d \in \mathbf{R}$.