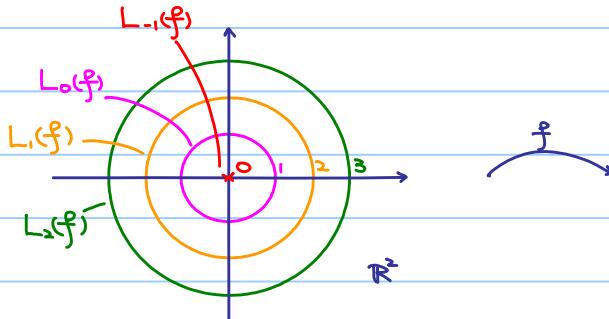


§ 15 Implicit Function Theorem and Inverse Function Theorem

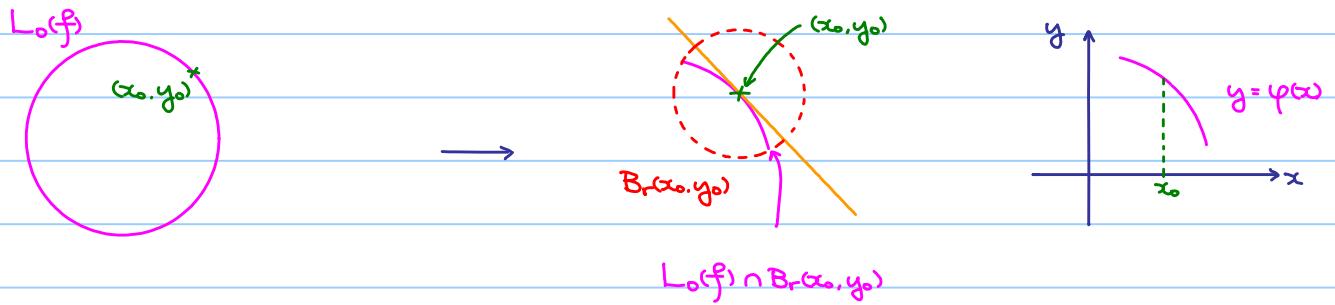
Implicit Function Theorem

Let $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ defined by $f(x, y) = x^2 + y^2 - 1$.



Then $L_0(f)$ is the unit circle centered at the origin.

Suppose that (x_0, y_0) lying on $L_0(f)$ such that $y_0 \neq 0$.



If $r > 0$ is sufficiently small, $L_0(f) \cap B_r(x_0, y_0)$ is a small piece of arc of the circle,

which is the graph of some function $y = \phi(x) = \sqrt{1-x^2}$ such that

- 1) $\phi(x_0) = y_0$
- 2) $f(x, \phi(x)) = 0$

Idea: $L_0(f)$ is given by a relation $x^2 + y^2 - 1 = 0$, but around (x_0, y_0) , the relation is converted into function of x .

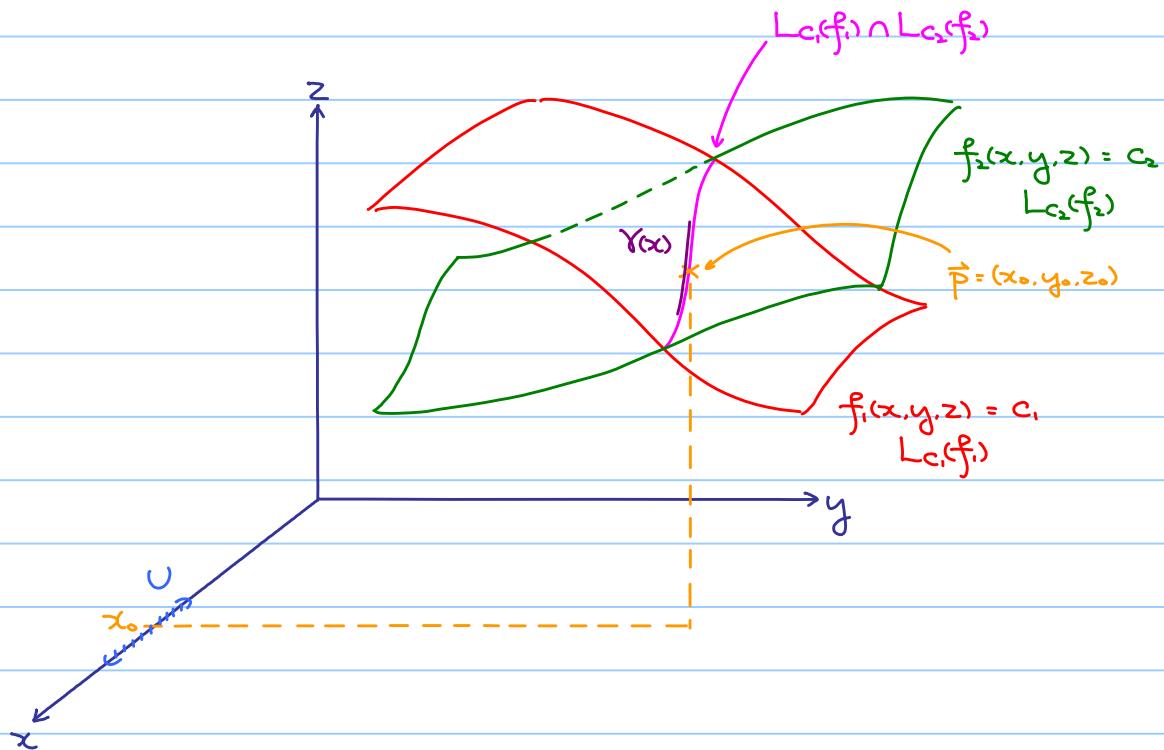
 Idea:

Let $f: \mathbb{R}^{3=1+2} \rightarrow \mathbb{R}$ and $\vec{c} = (c_1, c_2) \in \mathbb{R}^2$. If we write $f(x, y, z) = (f_1(x, y, z), f_2(x, y, z))$

$$f(x, y, z) = \vec{c} \Leftrightarrow \begin{cases} f_1(x, y, z) = c_1 \\ f_2(x, y, z) = c_2 \end{cases}$$

↑

This equation gives relations between the variables x, y, z .



For any $(x, y, z) \in L_{c_1}(f_1) \cap L_{c_2}(f_2)$, we have $f(x, y, z) = \vec{c}$.

Fix $\vec{p} = (x_0, y_0, z_0) \in L_{c_1}(f_1) \cap L_{c_2}(f_2)$

Question: Can $L_{c_1}(f_1) \cap L_{c_2}(f_2)$ be parametrized locally around \vec{p} .

i.e. $L_{c_1}(f_1) \cap L_{c_2}(f_2)$ is given by $\underbrace{Y(x) = (x, y(x), z(x))}_{\text{locally around } \vec{p}}$ locally around \vec{p} ?

$$\varphi(x) = (y(x), z(x))$$

$$x_0 \in U \subseteq \mathbb{R}^1, \varphi: U \rightarrow \mathbb{R}^2$$

open

$$\textcircled{1} \quad \varphi(x_0) = (y_0, z_0)$$

$$\textcircled{2} \quad Y(x) = (x, \varphi(x)) \in L_{c_1}(f_1) \cap L_{c_2}(f_2), \text{ so } f(Y(x)) = f(x, \varphi(x)) = \vec{c}$$

Answer: Implicit Function Theorem

$$\text{Recall: } Df = \begin{bmatrix} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} & \frac{\partial f_1}{\partial z} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} & \frac{\partial f_2}{\partial z} \end{bmatrix}$$

If $\begin{bmatrix} \frac{\partial f_1}{\partial y} & \frac{\partial f_1}{\partial z} \\ \frac{\partial f_2}{\partial y} & \frac{\partial f_2}{\partial z} \end{bmatrix}$ is invertible at \vec{p} , i.e. $\det \left(\begin{bmatrix} \frac{\partial f_1}{\partial y}(\vec{p}) & \frac{\partial f_1}{\partial z}(\vec{p}) \\ \frac{\partial f_2}{\partial y}(\vec{p}) & \frac{\partial f_2}{\partial z}(\vec{p}) \end{bmatrix} \right) \neq 0$ — (*)

then yes!

Think: $\nabla f_1(\vec{p}) \perp L_{c_1}(f_1)$ at \vec{p} . $\nabla f_2(\vec{p}) \perp L_{c_2}(f_2)$ at \vec{p}

$\Rightarrow \nabla f_1(\vec{p}), \nabla f_2(\vec{p}) \perp L_{c_1}(f_1) \cap L_{c_2}(f_2)$ at \vec{p}

i.e. if \vec{v} is a tangent vector of γ at \vec{p} , then $\nabla f_1(\vec{p}), \nabla f_2(\vec{p}) \perp \vec{v}$.

$$\begin{bmatrix} \frac{\partial f_1}{\partial x}(\vec{p}) & \frac{\partial f_1}{\partial y}(\vec{p}) & \frac{\partial f_1}{\partial z}(\vec{p}) \\ \frac{\partial f_2}{\partial x}(\vec{p}) & \frac{\partial f_2}{\partial y}(\vec{p}) & \frac{\partial f_2}{\partial z}(\vec{p}) \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

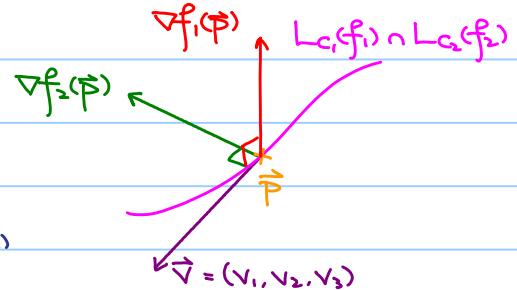
$$\begin{bmatrix} \frac{\partial f_1}{\partial x}(\vec{p}) & \frac{\partial f_1}{\partial y}(\vec{p}) & \frac{\partial f_1}{\partial z}(\vec{p}) & 0 \\ \frac{\partial f_2}{\partial x}(\vec{p}) & \frac{\partial f_2}{\partial y}(\vec{p}) & \frac{\partial f_2}{\partial z}(\vec{p}) & 0 \end{bmatrix} \sim \begin{bmatrix} a & 1 & 0 & 0 \\ b & 0 & 1 & 0 \end{bmatrix} \text{ by (*)}$$

$$\therefore (v_1, v_2, v_3) = (t, -at, -bt) \text{ for } t \in \mathbb{R}$$



If we move along γ , when we pass through \vec{p} , we do "move" in x direction,

so we can parametrize $L_{c_1}(f_1) \cap L_{c_2}(f_2)$ locally around \vec{p} by x .



Theorem 15.1 (Implicit Function Theorem)

Let $D \subseteq \mathbb{R}^{n+k}$ be an open subset and let $f: D \rightarrow \mathbb{R}^k$ be a continuously differentiable function.

Points in D are expressed as $(\bar{x}, \bar{y}) = (x_1, \dots, x_n, y_1, \dots, y_k)$

If $f(\bar{x}, \bar{y}) = (f_1(\bar{x}, \bar{y}), f_2(\bar{x}, \bar{y}), \dots, f_k(\bar{x}, \bar{y}))$, then

$$DF(\bar{x}, \bar{y}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \dots & \frac{\partial f_1}{\partial x_n} & \frac{\partial f_1}{\partial y_1} & \dots & \frac{\partial f_1}{\partial y_k} \\ \vdots & & \vdots & \vdots & & \vdots \\ \frac{\partial f_k}{\partial x_1} & \dots & \frac{\partial f_k}{\partial x_n} & \frac{\partial f_k}{\partial y_1} & \dots & \frac{\partial f_k}{\partial y_k} \end{bmatrix}$$

Let $\bar{p} = (\bar{x}_0, \bar{y}_0)$. If $f(\bar{p}) = f(\bar{x}_0, \bar{y}_0) = \bar{c}$ and

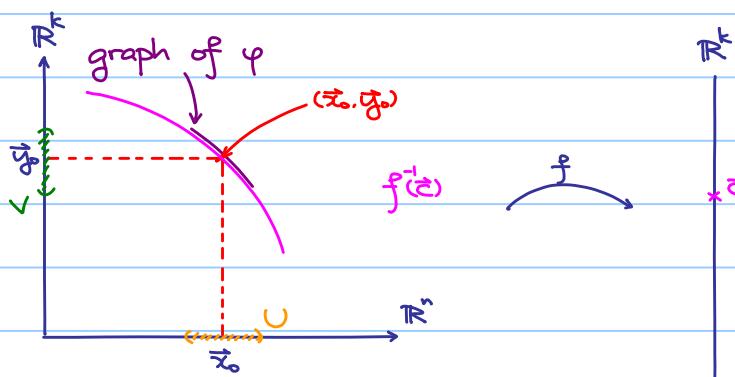
$$\begin{bmatrix} \frac{\partial f_i(\bar{p})}{\partial y_1} & \dots & \frac{\partial f_i(\bar{p})}{\partial y_k} \\ \vdots & & \vdots \\ \frac{\partial f_k(\bar{p})}{\partial y_1} & \dots & \frac{\partial f_k(\bar{p})}{\partial y_k} \end{bmatrix}$$

is invertible

(i.e. $\det \left(\frac{\partial f_i(\bar{p})}{\partial y_j} \right) \neq 0$), then there exist open subsets $U \subseteq \mathbb{R}^n$ containing \bar{x}_0 and $V \subseteq \mathbb{R}^k$ containing \bar{y}_0 and a unique continuously differentiable function $\varphi: U \rightarrow V$ such that 1) $\varphi(\bar{x}_0) = \bar{y}_0$.

2) $f(\bar{x}, \varphi(\bar{x})) = \bar{c}$

3) $\left[\frac{\partial \varphi_i}{\partial x_l} \right]_{\substack{1 \leq i \leq k \\ 1 \leq l \leq n}} = - \left[\frac{\partial f_i}{\partial y_j} \right]_{\substack{1 \leq i, j \leq k \\ 1 \leq l \leq n}}^{-1} \left[\frac{\partial f_i}{\partial x_l} \right]_{\substack{1 \leq j \leq k \\ 1 \leq l \leq n}}$ ← gives relation between partial derivatives of f and φ



Idea: Around (\bar{x}_0, \bar{y}_0) , the relation $f(\bar{x}, \bar{y}) = \bar{c}$ becomes $\bar{y} = \varphi(\bar{x})$.

Caution: If $\begin{bmatrix} \frac{\partial f_i(\bar{p})}{\partial y_1} & \dots & \frac{\partial f_i(\bar{p})}{\partial y_k} \\ \vdots & & \vdots \\ \frac{\partial f_k(\bar{p})}{\partial y_1} & \dots & \frac{\partial f_k(\bar{p})}{\partial y_k} \end{bmatrix}$ is not invertible, it is inconclusive.

(3) is actually a consequence of chain rule:

We have $y_i = \varphi_i(\vec{x}) = \varphi_i(x_1, x_2, \dots, x_n)$ for $1 \leq i \leq k$.

$$f(\vec{x}, \varphi(\vec{x})) = \vec{c} = (c_1, c_2, \dots, c_k) \Rightarrow f_i(\vec{x}, \varphi(\vec{x})) = c_i$$

$$\frac{\partial}{\partial x_l} f_i(\vec{x}, \varphi(\vec{x})) = \frac{\partial}{\partial x_l} c_i = 0$$

$$\frac{\partial \varphi_i}{\partial x_l} + \sum_{j=1}^k \frac{\partial \varphi_i}{\partial y_j} \frac{\partial y_j}{\partial x_l} = 0$$

$$\frac{\partial \varphi_i}{\partial x_l} = - \sum_{j=1}^k \frac{\partial \varphi_i}{\partial y_j} \frac{\partial y_j}{\partial x_l}$$

$$\therefore \left[\frac{\partial \varphi_i}{\partial x_l} \right]_{\substack{1 \leq j \leq k \\ 1 \leq l \leq n}} = - \left[\frac{\partial \varphi_i}{\partial y_j} \right]_{\substack{1 \leq i, j \leq k \\ 1 \leq l \leq n}} \left[\frac{\partial y_j}{\partial x_l} \right]_{\substack{1 \leq i \leq k \\ 1 \leq l \leq n}}$$

$$\left[\frac{\partial \varphi_i}{\partial x_l} \right]_{\substack{1 \leq i \leq k \\ 1 \leq l \leq n}} = - \left[\frac{\partial \varphi_i}{\partial y_j}(\vec{x}, \vec{y}) \right]_{\substack{1 \leq i, j \leq k}}^{-1} \left[\frac{\partial \varphi_i}{\partial x_l}(\vec{x}, \vec{y}) \right]_{\substack{1 \leq j \leq k \\ 1 \leq l \leq n}}$$

Example 15.1

Let $f(x, y) = x^2 + y^2 - 1$.

$$Df(x, y) = \nabla f(x, y) = [2x \quad 2y]$$

Suppose that $f(x_0, y_0) = x_0^2 + y_0^2 - 1 = 0$.

$$\nabla f(x_0, y_0) = [2x_0 \quad 2y_0]$$

If $y_0 \neq 0$, $[2y_0]$ is invertible,

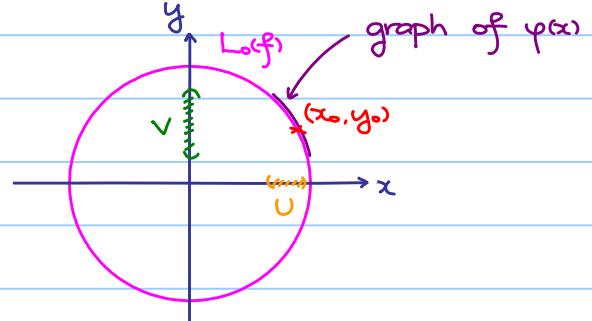
so by implicit function theorem,

around (x_0, y_0) , $L(f)$ can be expressed

as graph of function $\varphi: U \rightarrow V$ ($x \mapsto y$) with $x_0 \mapsto y_0$.

However, if $y_0 = 0$, $x_0 = \pm 1$. $[2y_0]$ is not invertible and around $(x_0, y_0) = (\pm 1, 0)$,

$L(f)$ cannot be expressed as graph of a function of x .



However, if we reorder the coordinates

and write $f(y, x) = x^2 + y^2 - 1$.

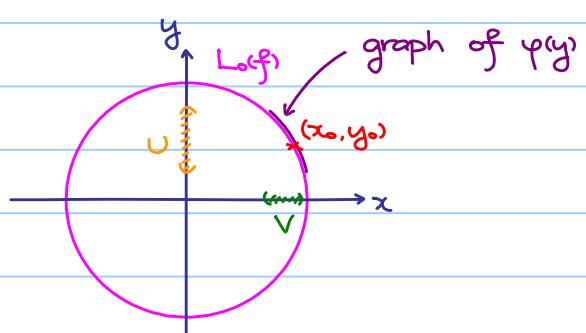
$$\text{then } \nabla f(y_0, x_0) = [2y_0 \quad 2x_0].$$

If $x_0 \neq 0$, $[2x_0]$ is invertible,

so by implicit function theorem,

around (x_0, y_0) , $L(f)$ can be expressed

as graph of function $\varphi: U \rightarrow V$ ($y \mapsto x$) with $y_0 \mapsto x_0$.



Example 15.2

Let $f(x, y) = y^3 - \sin^3 x$

Consider $f(x, y) = y^3 - \sin^3 x = 0$

$$(y - \sin x)(y^2 + y\sin x + \sin^2 x) = 0$$

$$y = \sin x \text{ or } y^2 + y\sin x + \sin^2 x = 0$$

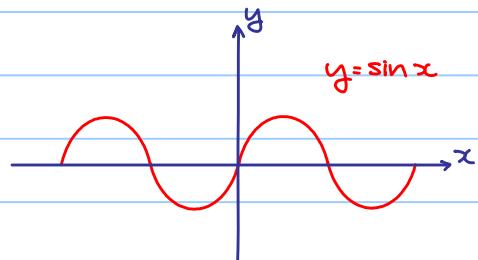
$$(\text{Ex: } y = \sin x = 0)$$

$$\therefore y = \sin x.$$

$L_0(f)$ is just the graph of $y = \sin x = \sin x$.

Note that $f(0, 0) = 0$, so $(0, 0) \in L_0(f)$ and in particular, around $(0, 0)$

$L_0(f)$ can be expressed as graph of a function of x .



However, $Df(x, y) = \nabla f(x, y) = [3\sin^2 x \cos x \ 3y^2]$ and $\nabla f(0, 0) = \left[\frac{\partial f}{\partial x}(0, 0) \ \frac{\partial f}{\partial y}(0, 0) \right] = [0 \ 0]$

$\left[\frac{\partial f}{\partial y}(0, 0) \right] = [0]$ is not invertible.

Example 15.3

Consider the constraints

$$\begin{cases} xz + \sin(xy - z^2) = 8 \\ 3x + 4y + z = 18 \end{cases}$$

Around the point $(4, 1, 2)$, can we solve two of the variables as functions of the remaining variable?

$$\begin{aligned} \text{Let } f: \mathbb{R}^3 \rightarrow \mathbb{R} \text{ defined by } f(x, y, z) &= (f_1(x, y, z), f_2(x, y, z)) \\ &= (xz + \sin(xy - z^2), 3x + 4y + z) \end{aligned}$$

$$\text{Then, } Df(x, y, z) = \begin{bmatrix} z + y\cos(xy - z^2) & x\cos(xy - z^2) & x - 2z\cos(xy - z^2) \\ 3 & 4 & 1 \end{bmatrix}$$

$$\text{and } Df(4, 1, 2) = \begin{bmatrix} \frac{\partial f_1}{\partial x}(4, 1, 2) & \frac{\partial f_1}{\partial y}(4, 1, 2) & \frac{\partial f_1}{\partial z}(4, 1, 2) \\ \frac{\partial f_2}{\partial x}(4, 1, 2) & \frac{\partial f_2}{\partial y}(4, 1, 2) & \frac{\partial f_2}{\partial z}(4, 1, 2) \end{bmatrix} = \begin{bmatrix} 3 & 4 & 0 \\ 3 & 4 & 1 \end{bmatrix}.$$

$$\begin{vmatrix} \frac{\partial f_1}{\partial y}(4, 1, 2) & \frac{\partial f_1}{\partial z}(4, 1, 2) \\ \frac{\partial f_2}{\partial y}(4, 1, 2) & \frac{\partial f_2}{\partial z}(4, 1, 2) \end{vmatrix} = \begin{vmatrix} 4 & 0 \\ 4 & 1 \end{vmatrix} = 4 \neq 0 \Rightarrow \begin{array}{l} y, z \text{ can be expressed as} \\ \text{functions of } x. \end{array}$$

$$\begin{vmatrix} \frac{\partial f_1}{\partial x}(4,1,2) & \frac{\partial f_1}{\partial z}(4,1,2) \\ \frac{\partial f_2}{\partial x}(4,1,2) & \frac{\partial f_2}{\partial z}(4,1,2) \end{vmatrix} = \begin{vmatrix} 3 & 0 \\ 3 & 1 \end{vmatrix} = 3 \neq 0 \Rightarrow \begin{aligned} x, z \text{ can be expressed as} \\ \text{functions of } y. \end{aligned}$$

$$\begin{vmatrix} \frac{\partial f_1}{\partial x}(4,1,2) & \frac{\partial f_1}{\partial y}(4,1,2) \\ \frac{\partial f_2}{\partial x}(4,1,2) & \frac{\partial f_2}{\partial y}(4,1,2) \end{vmatrix} = \begin{vmatrix} 3 & 4 \\ 3 & 4 \end{vmatrix} = 0 \quad \text{No conclusion}$$

Example 15.4

Let $f: \mathbb{R}^n \rightarrow \mathbb{R}$ be a C^1 -function.

Suppose that $\vec{p} \in L_0(f)$ such that $\nabla f(\vec{p}) \neq \vec{0}$.

Show that for all $\vec{v} \perp \nabla f(\vec{p})$, there exists a curve $\gamma: (-\delta, \delta) \rightarrow L_0(f)$ such that

$\gamma(0) = \vec{p}$ and $\gamma'(0) = \vec{v}$.

We write $\vec{p} = (p_1, \dots, p_n)$

Note $\nabla f(\vec{p}) \neq \vec{0}$,

so $\frac{\partial f}{\partial x_j}(\vec{p}) \neq 0$ for some $1 \leq j \leq n$.

Without loss of generality, assume $\frac{\partial f}{\partial x_n}(\vec{p}) \neq 0$.

By implicit function theorem,

there exist open subsets $U \subseteq \mathbb{R}^{n-1}$ containing (p_1, \dots, p_{n-1}) , $V \subseteq \mathbb{R}$ containing p_n and a unique continuously differentiable function $\varphi: U \rightarrow V$ such that

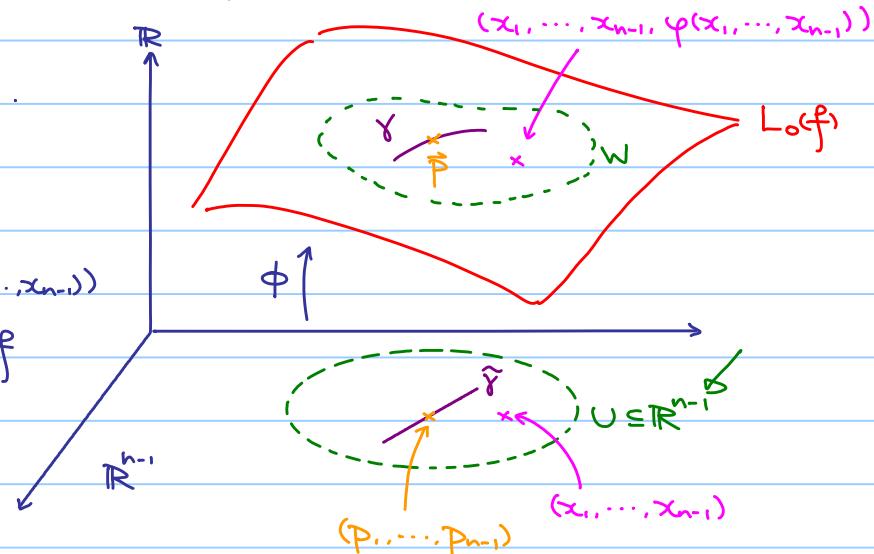
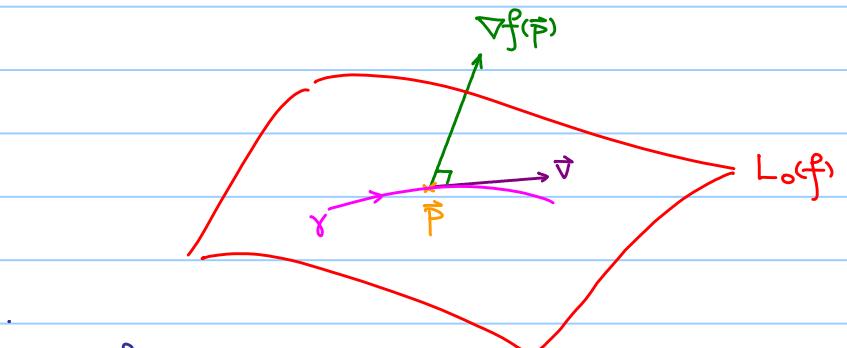
$$1) \varphi(p_1, \dots, p_{n-1}) = p_n$$

$$2) f(x_1, \dots, x_{n-1}, \varphi(x_1, \dots, x_{n-1})) = 0.$$

Then, $\phi: U \rightarrow \mathbb{R}^n$ defined by

$$\phi(x_1, \dots, x_{n-1}) = (x_1, \dots, x_{n-1}, \varphi(x_1, \dots, x_{n-1}))$$

gives a local parametrization of $L_0(f)$ around \vec{p} .



(Remark: A point on $\phi(U) \subseteq L_0(f)$ corresponds to exactly one $(x_1, \dots, x_{n-1}) \in U$.)

Let $\vec{v} = (v_1, \dots, v_n) \in \mathbb{R}^n$ such that $\vec{v} \perp \nabla f(\vec{p})$. Then,

$$\vec{v} \cdot \nabla f(\vec{p}) = \sum_{i=1}^n v_i \frac{\partial f}{\partial x_i}(\vec{p}) = 0$$

$$\therefore v_n = - \sum_{i=1}^{n-1} v_i \frac{\partial f}{\partial x_i}(\vec{p}) / \frac{\partial f}{\partial x_n}(\vec{p}) \quad — (*)$$

Define $\tilde{Y}: (-\delta, \delta) \rightarrow U$ by $\tilde{Y}(t) = (p_1, \dots, p_{n-1}) + t(v_1, \dots, v_{n-1})$

(δ can be chosen such that \tilde{Y} is contained in U)

and define $Y: (-\delta, \delta) \rightarrow \mathbb{R}^n$ by $Y(t) = (\tilde{Y}(t), \varphi(\tilde{Y}(t)))$.

Note: $f(x_1, \dots, x_{n-1}, \varphi(x_1, \dots, x_{n-1})) = 0$.

$$\frac{\partial}{\partial x_i} f(x_1, \dots, x_{n-1}, \varphi(x_1, \dots, x_{n-1})) = \frac{\partial}{\partial x_i} 0 = 0 \quad \text{for } i = 1, 2, \dots, n-1$$

$$\frac{\partial f}{\partial x_i} + \frac{\partial f}{\partial x_n} \frac{\partial \varphi}{\partial x_i} = 0$$

$$\frac{\partial \varphi}{\partial x_i} = - \frac{\partial f}{\partial x_i} / \frac{\partial f}{\partial x_n}$$

$$\frac{\partial \varphi}{\partial x_i}(\tilde{Y}(0)) = - \frac{\partial f}{\partial x_i}(\tilde{Y}(0)) / \frac{\partial f}{\partial x_n}(\tilde{Y}(0)) = - \frac{\partial f}{\partial x_i}(\vec{p}) / \frac{\partial f}{\partial x_n}(\vec{p}) \quad — (**)$$

Then, $Y'(t) = (\tilde{Y}'(t), \nabla \varphi(\tilde{Y}(t)) \cdot \tilde{Y}'(t))$

$$Y'(0) = (\tilde{Y}'(0), \nabla \varphi(\tilde{Y}(0)) \cdot \tilde{Y}'(0))$$

$$= (v_1, \dots, v_{n-1}, \sum_{i=1}^{n-1} \frac{\partial \varphi}{\partial x_i}(\tilde{Y}(0)) \cdot \tilde{Y}'(0))$$

$$= (v_1, \dots, v_{n-1}, - \sum_{i=1}^{n-1} v_i \frac{\partial f}{\partial x_i}(\vec{p}) / \frac{\partial f}{\partial x_n}(\vec{p})) \quad \text{by } (**)$$

$$= (v_1, \dots, v_{n-1}, v_n) \quad \text{by } (*)$$

$$= \vec{v}$$

Inverse Function Theorem

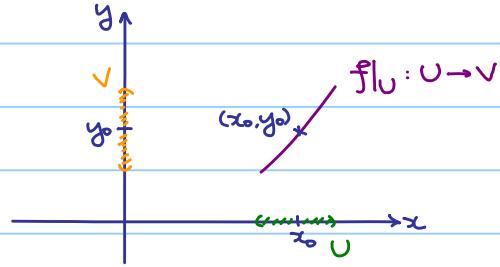
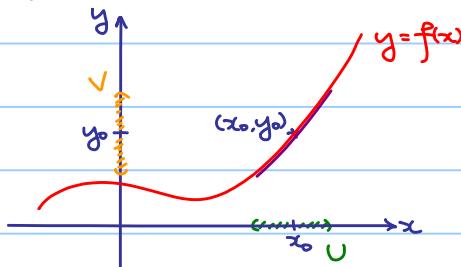
Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be a continuously differentiable function.

Suppose that $f(x_0) = y_0$ and $f'(x_0) > 0$ (in fact, we only need $f'(x_0) \neq 0$).

Since $f'(x_0) > 0$ and f' is continuous, $f'(x) > 0$ in a small neighborhood U of x_0 .

Then, we know f is strictly increasing on U and so we should be able to construct a local inverse of f , i.e. inverse function of $f|_U$.

Remark: $f|_U: U \rightarrow \mathbb{R}$ is the restriction of f on U , i.e. $f|_U(x) = f(x)$ for all $x \in U$.



Construct the inverse function $g = (f|_U)^{-1}: V \rightarrow U$

Furthermore, if we write $y = f(x) = f|_U(x)$ for $x \in U$, then $x = g(y)$ and

we have (i) $g(f(x)) = x$ for all $x \in U$

(ii) $f(g(y)) = y$ for all $y \in V$

Consider (i) and differentiate both sides with respect to x ,

$$\frac{d}{dx} g(f(x)) = \frac{d}{dx} x$$

$$g'(f(x)) \cdot f'(x) = 1 \quad (\text{Chain rule})$$

$$g'(f(x)) = \frac{1}{f'(x)}$$

$$\text{or } \frac{dx}{dy} = \frac{1}{\left(\frac{dy}{dx}\right)}$$

In fact, the above result can be generalized as the following:

Theorem 15.2 (Inverse Function Theorem)

Let $D \subseteq \mathbb{R}^n$ be an open subset and let $f: D \rightarrow \mathbb{R}^n$ be a continuously differentiable function.

Suppose that $f(\vec{x}_0) = \vec{y}_0$ and $Df(\vec{x}_0) \in M_n(\mathbb{R})$ is invertible.

Then, there exist open subsets $U \subseteq \mathbb{R}^n$ containing \vec{x}_0 and $V \subseteq \mathbb{R}^n$ containing \vec{y}_0 and a continuously differentiable function $g: V \rightarrow U$ such that

- 1) $g(\vec{y}_0) = \vec{x}_0$
 - 2) $g(f(\vec{x})) = \vec{x}$ for all $\vec{x} \in U$
 - 3) $f(g(\vec{y})) = \vec{y}$ for all $\vec{y} \in V$
- $\left. \begin{array}{l} g \text{ is a local inverse} \\ \text{of } f, \text{ i.e. } g = (f|_U)^{-1} \end{array} \right\}$

Caution: If $Df(\vec{x}_0) \in M_n(\mathbb{R})$ is not invertible, it is inconclusive.

Example 15.4

Let $f: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ defined by $f(x,y) = (x^2 - y^2, 2xy)$.

Clearly, $f(-x, -y) = f(x, y)$ and so f is not injective and it has no global inverse.

How about local inverse?

Note that $Df(x,y) = \begin{bmatrix} 2x & -2y \\ 2y & 2x \end{bmatrix}$ and $\det(Df(x,y)) = 4(x^2 + y^2) \geq 0$.

Therefore, $Df(x,y)$ is invertible for all $(x,y) \neq (0,0)$.

Example 15.5

Let $f: \mathbb{R} \rightarrow \mathbb{R}$ defined by $f(x) = x^2$

We have $f'(0) = 0$ and local inverse of f at $x=0$ does not exist.

Let $f: \mathbb{R} \rightarrow \mathbb{R}$ defined by $f(x) = x^3$

We have $f'(0) = 0$ and local inverse of f at $x=0$ exist.

(In fact, $f^{-1}(x) = \sqrt[3]{x}$ is a global inverse.)

Example 15.6

Suppose that $\begin{cases} u = xy \sin \frac{\pi x}{2} \\ v = x^2 y \cos \pi y \end{cases}$. When $(x,y) = (1,1)$, we have $(u,v) = (1,-1)$

If u and v are increased by 0.1, how do x and y change?

Let $(u,v) = f(x,y)$. Note that $Df(1,1) = \begin{bmatrix} 1 & 1 \\ -2 & -1 \end{bmatrix}$ which is invertible.

Therefore, inverse of f , denoted by g , exists locally around $(x,y) = (1,1)$.

We have $(x,y) = g(u,v)$ and note that $\begin{cases} \Delta x \approx \frac{\partial x}{\partial u} \Delta u + \frac{\partial x}{\partial v} \Delta v \\ \Delta y \approx \frac{\partial y}{\partial u} \Delta u + \frac{\partial y}{\partial v} \Delta v \end{cases}$,

in other words, $\begin{bmatrix} \Delta x \\ \Delta y \end{bmatrix} = Dg \begin{bmatrix} \Delta u \\ \Delta v \end{bmatrix}$.

$$\begin{aligned} \text{Therefore, } \begin{bmatrix} \Delta x \\ \Delta y \end{bmatrix} &= Dg(1,-1) \begin{bmatrix} 0.1 \\ 0.1 \end{bmatrix} = Df(1,1)^{-1} \begin{bmatrix} 0.1 \\ 0.1 \end{bmatrix} \\ &= \begin{bmatrix} -1 & -1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 0.1 \\ 0.1 \end{bmatrix} \\ &= \begin{bmatrix} -0.2 \\ 0.3 \end{bmatrix} \end{aligned}$$

Remark: Even inverse of f exists locally around $(x,y) = (1,1)$, it is difficult to write down explicitly.