

Inverse function thm in 1D.

$$f: \mathbb{R} \rightarrow \mathbb{R} \quad (\text{smooth})$$

If $f'(x_0) \neq 0$, then there is a nbhd V of x_0
~~where~~ s.t. $f|_V: V \rightarrow f(V)$ is a diffeo, and

$$\frac{d}{dy} f^{-1}(f(x_0)) = \frac{1}{f'(x_0)}$$

$$\text{Let } f'(x_0) = a$$

$$y - y_0 \approx a(x - x_0)$$

$$x - x_0 \approx \frac{1}{a}(y - y_0)$$

$$x = f^{-1}(y) \approx x_0 + \frac{1}{a}(y - y_0)$$

Real proof: Since f' is continuous, pick nbhd V
where $\frac{1}{2}a < f' < (\frac{3}{2})a$. $c \in (x_1, x_2)$

$$\text{MVT: } f(x_1) - f(x_2) = (x_1 - x_2) f'(c) = (x_1 - x_2)a + \text{error}$$

with $|\text{error}| < \frac{1}{10}((x_1 - x_2)a)$

Solve $y = f(x)$

$$X_1 = X_0 + \frac{(y - y_0)}{a}$$

$$X_{i+1} = X_i + \frac{(y - f(x_i))}{a}$$

$$\textcircled{*} |y - f(x_{i+1})| < \frac{1}{10} |y - f(x_i)|$$

$$y - f(x_{i+1}) = y - (f(x_i) + a(x_{i+1} - x_i) + \text{error})$$

$$= y - (f(x_i) + (y - f(x_i)) + \text{error})$$

$$= \text{error} < \left| \frac{1}{10} a(x_{i+1} - x_i) \right| = \frac{1}{10} (y - f(x_i))$$

$$X = \lim X_i$$

$$f(x) = \lim f(x_i) = y$$

IFT in n -dimensions

$$f: \mathbb{R}^n \rightarrow \mathbb{R}^n.$$

$$Df = \left(\frac{\partial f^i}{\partial x_j} \right) \text{ is best linear approx.}$$

$$\vec{f}(\vec{x}) - \vec{f}(\vec{x}_0) = \left(Df|_{x_0} \right) (\vec{x} - \vec{x}_0) + \text{error.}$$

Thm If $Df|_{x_0}$ is invertible, then there is a nbhd V of x_0 s.t. $f: V \rightarrow f(V)$ is a diffeo, and $Df^{-1}|_{f(x_0)} = \left(Df|_{x_0} \right)^{-1}$

"Pf" Pick V where $Df \approx Df|_{x_0}$

$$\text{Then } f(x_1) - f(x_2) = \left(Df|_{x_0} \right) (\vec{x}_1 - \vec{x}_2) + \text{error.}$$

$$\text{with } |\text{error}| < \frac{1}{10} \left| Df|_{x_0} (\vec{x}_1 - \vec{x}_2) \right|$$

$$\text{Solve } \vec{y} = \vec{f}(\vec{x})$$

$$A = Df|_{x_0}$$

$$\vec{x}_1 = \vec{x}_0 + \cancel{Df|_{x_0}} A^{-1}(\vec{y} - \vec{y}_0)$$

$$\vec{x}_{i+1} = \vec{x}_i + A^{-1}(\vec{y} - \vec{f}(\vec{x}_i))$$

$$|\vec{y} - \vec{f}(\vec{x}_{i+1})| < \frac{1}{10} |\vec{y} - \vec{f}(\vec{x}_i)|$$

$$\vec{x} = \text{L.m. } \vec{x}_i$$

$$\vec{f}(\vec{x}) = \vec{y}$$

$$f: \mathbb{R}^n \rightarrow \mathbb{R}^m$$

~~$\mathbb{R}^n \rightarrow \mathbb{R}^m$~~

$$n < m.$$

$$A = Df|_{x_0} = \begin{pmatrix} & n \\ m & \end{pmatrix}$$

Assume.
rank = n

~~Then~~

~~From~~ Immersion Thm.

Suppose $Df|_{x_0} = A$ has rank n . Then
 \exists nbhd V of x_0 s.t., on $f(V)$,
 $(m-n)$ variables are smooth functions of n variables.

Pf There are n lin-ind rows of A .

Suppose they are first n rows,

~~$$F: \mathbb{R}^n \rightarrow \mathbb{R}^m$$

$$F(x, y) = \begin{pmatrix} f(x) \\ y \end{pmatrix} = \begin{pmatrix} \vec{u} \\ \vec{v} \end{pmatrix}$$~~

$\mathbb{R}^n \times \mathbb{R}^{m-n}$

$$f: \mathbb{R}^n \xrightarrow{f} \mathbb{R}^m \xrightarrow{\pi} \mathbb{R}^n$$

Projection on 1st n entries.

g

$$Dg = \text{first } n \text{ rows of } Df$$

$$= \text{invertible}$$

So g has an inverse.

~~x~~ $f(x) = \begin{pmatrix} Y \\ Z \end{pmatrix}$

1st n variables

last m-n

$$Y = g(x)$$

$$X = g^{-1}(Y)$$

$$Z = \text{last } m-n \text{ terms of } f \circ g^{-1}(Y)$$

Implicit Function Thm.

Suppose $m < n$, $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$,

$Df|_{x_0}$ has rank m .

Specifically, suppose first m cols of Df are lin ind.

~~Then~~ Suppose $f(x_0) = 0$.

Then $\{ \vec{f}(\vec{x}) = 0 \} \cap (\text{nbhd of } x_0)$

is an $(n-m)$ -diml surface, with

first m variables = funct (last $(n-m)$)
 $\vec{x} = \begin{pmatrix} x \\ y \end{pmatrix}$

$$F: \mathbb{R}^n \rightarrow \mathbb{R}^n$$

$$F \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} f(x,y) \\ y \end{pmatrix}$$

$$DF = \left(\begin{array}{c|c} Df & \\ \hline 0 & I \end{array} \right) \begin{matrix} m \\ n-m \end{matrix}$$

$$\begin{pmatrix} x \\ y \end{pmatrix} = F^{-1} \begin{pmatrix} f(x,y) \\ y \end{pmatrix}$$

$$0_n \quad \{ f(\vec{x}) = 0, \begin{pmatrix} x \\ y \end{pmatrix} = F^{-1} \begin{pmatrix} 0 \\ y \end{pmatrix}; \quad x = \begin{matrix} \text{1st } m \text{ coordinates} \\ \text{of } F^{-1} \begin{pmatrix} 0 \\ y \end{pmatrix} \end{matrix}$$

Inverse Function Thm

If $f: \mathbb{R}^n \rightarrow \mathbb{R}^n$ and Df has maximal rank,
 f locally has an inverse

Immersion thm. ~~If~~ $(m = n+k)$

If $f: \mathbb{R}^n \rightarrow \mathbb{R}^{n+k}$ and Df has maximal rank,
then image of f is a graph: n free variables,
 k variables that depend
on them.

Implicit function thm: $(n = m+k)$

If $f: \mathbb{R}^{m+k} \rightarrow \mathbb{R}^m$, $f(\vec{x}_0) = 0$,
and $Df|_{\vec{x}_0}$ has
maximal rank, then locally

$\{x \mid f(x) = 0\}$ is graph of smooth $g: \mathbb{R}^k \rightarrow \mathbb{R}^m$.

If $\gamma: \mathbb{R} \rightarrow \mathbb{R}^3$ and $\dot{\gamma}(t_0) \neq 0$, then

$$\text{locally } (y, z) = f(x)$$

$$\text{or } (x, z) = g(y)$$

$$\text{or } (x, y) = h(z)$$

Immersion thm, $n=1, m=3$

Plane level sets. If $\vec{\nabla} F = 0$ when $F=0$, then
 $F(x, y) = 0$ is a smooth curve

If $\sigma_u \times \sigma_v \neq 0$, one of $(x, y, z) =$ function of
other two.

$$\sigma: \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

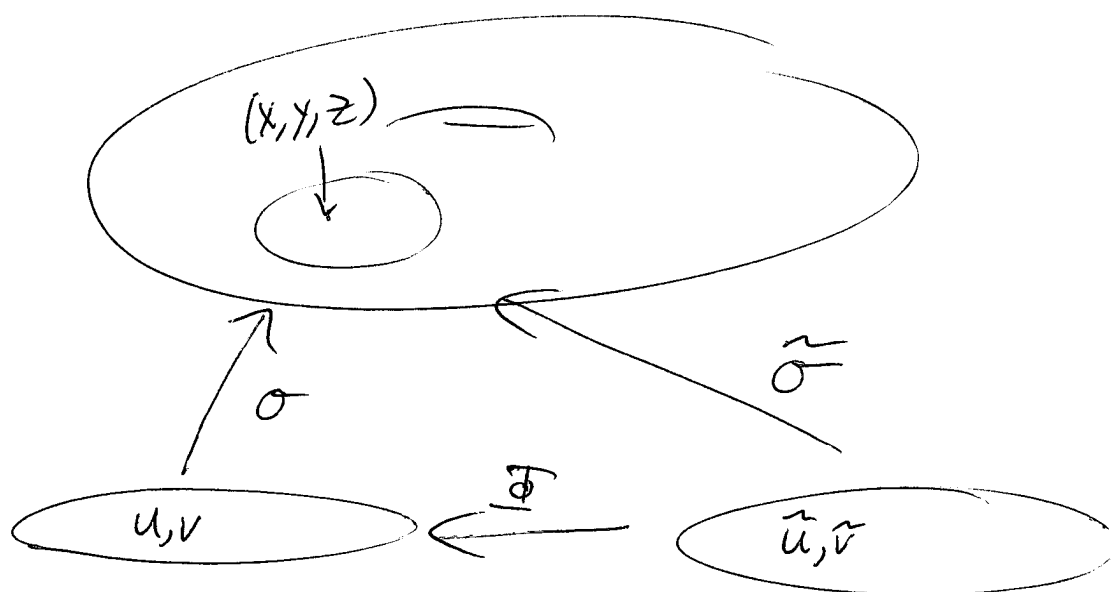
$(\vec{\sigma}_u \times \vec{\sigma}_v \neq 0) \iff D\sigma$ has rank 2.

$$D\sigma = \begin{pmatrix} \sigma_u & \sigma_v \end{pmatrix}$$

Immersion Thm
 $\mathbb{R}^2 \rightarrow \mathbb{R}^3$

Level sets in \mathbb{R}^3 . If $F: \mathbb{R}^3 \rightarrow \mathbb{R}$ and $\nabla F \neq 0$ when $F=0$, then $\{\vec{x} \mid F(\vec{x})=0\}$ is a Smooth Surface.

$$DF = (\vec{\nabla} F)$$



Φ is local diffeo, as long as $D\sigma$ and $D\tilde{\sigma}$ have rank 2.

$D\sigma$ has rank 2, so $(u, v) \rightarrow (x, y)$ is ^{local} diffeo

$(u, v) =$ smooth function of (x, y)

$=$ smooth function of part of $\tilde{\sigma}(\tilde{u}, \tilde{v})$

$=$ smooth " of \tilde{u}, \tilde{v}