

Module MAU23203: Analysis in Several Real  
Variables  
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Section 10: The Inverse and Implicit Function  
Theorems

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## 10 The Inverse and Implicit Function Theorems

### 10.1 Contraction Mappings on Closed Subsets of Euclidean Spaces

**Definition** Let  $F$  be a subset of  $\mathbb{R}^n$  for some positive integer  $n$ . A function  $\varphi: F \rightarrow F$  mapping that set  $F$  into itself is said to be a *contraction mapping* on  $F$  if there exists some non-negative real number  $\lambda$  satisfying  $\lambda < 1$  that is such as to ensure that

$$|\varphi(\mathbf{u}) - \varphi(\mathbf{v})| \leq \lambda |\mathbf{u} - \mathbf{v}|$$

for all points  $\mathbf{u}$  and  $\mathbf{v}$  of  $F$ .

**Theorem 10.1** Let  $F$  be a closed subset of  $\mathbb{R}^n$ , and let  $\varphi: F \rightarrow F$  be a contraction mapping on the set  $F$ . Then there exists a unique point  $\mathbf{p}$  of  $F$  for which  $\varphi(\mathbf{p}) = \mathbf{p}$ .

**Proof** The function  $\varphi: F \rightarrow F$  is a contraction mapping. Therefore a non-negative real number  $\lambda$  satisfying  $\lambda < 1$  can be associated with the function  $\varphi$  so as to ensure that

$$|\varphi(\mathbf{u}) - \varphi(\mathbf{v})| \leq \lambda |\mathbf{u} - \mathbf{v}|$$

for all points  $\mathbf{u}$  and  $\mathbf{v}$  of  $F$ .

Choose  $\mathbf{x}_0 \in F$ , and let  $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots$  be the infinite sequence of points of  $F$  defined such that  $\mathbf{x}_j = \varphi(\mathbf{x}_{j-1})$  for all positive integers  $j$ . Then

$$|\mathbf{x}_{j+1} - \mathbf{x}_j| \leq \lambda |\mathbf{x}_j - \mathbf{x}_{j-1}|$$

for all positive integers  $j$ . It follows that

$$|\mathbf{x}_{j+1} - \mathbf{x}_j| \leq \lambda^j |\mathbf{x}_1 - \mathbf{x}_0|$$

for all positive integers  $j$ , and therefore

$$\begin{aligned} |\mathbf{x}_k - \mathbf{x}_j| &\leq \left( \sum_{m=j}^{k-1} \lambda^m \right) |\mathbf{x}_1 - \mathbf{x}_0| \leq \frac{\lambda^j - \lambda^k}{1 - \lambda} |\mathbf{x}_1 - \mathbf{x}_0| \\ &\leq \frac{\lambda^j}{1 - \lambda} |\mathbf{x}_1 - \mathbf{x}_0| \end{aligned}$$

for all positive integers  $j$  and  $k$  satisfying  $j < k$ .

Now the inequality  $\lambda < 1$  ensures that, given any positive real number  $\varepsilon$ , there exists a positive integer  $N$  large enough to ensure that  $\lambda^j |\mathbf{x}_1 - \mathbf{x}_0| < (1 - \lambda)\varepsilon$  for all integers  $j$  satisfying  $j \geq N$ . Then  $|\mathbf{x}_k - \mathbf{x}_j| < \varepsilon$  for all positive integers  $j$  and  $k$  satisfying  $k > j \geq N$ . The infinite sequence  $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots$  is thus a Cauchy sequence of points of  $F$ . Now  $F \subset \mathbb{R}^n$  and every Cauchy sequence in  $\mathbb{R}^n$  is convergent (see Theorem 3.7). We conclude therefore that the infinite sequence  $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots$  is convergent. Let  $\mathbf{p} = \lim_{j \rightarrow +\infty} \mathbf{x}_j$ . Then  $\mathbf{p} \in F$ , because  $F$  is closed in  $\mathbb{R}^n$  (see Lemma 4.7). Moreover

$$\mathbf{p} = \lim_{j \rightarrow +\infty} \mathbf{x}_{j+1} = \lim_{j \rightarrow +\infty} \varphi(\mathbf{x}_j) = \varphi\left(\lim_{j \rightarrow +\infty} \mathbf{x}_j\right) = \varphi(\mathbf{p}).$$

(This follows on applying Proposition 5.2.) We have thus proved the existence of a point  $\mathbf{p}$  of  $F$  for which  $\varphi(\mathbf{p}) = \mathbf{p}$ .

Now let  $\mathbf{q}$  be any point of the closed set  $F$  with the property that  $\varphi(\mathbf{q}) = \mathbf{q}$ . Then

$$|\mathbf{q} - \mathbf{p}| = |\varphi(\mathbf{q}) - \varphi(\mathbf{p})| \leq \lambda |\mathbf{q} - \mathbf{p}|.$$

But  $\lambda < 1$ . It follows that the Euclidean distance  $|\mathbf{q} - \mathbf{p}|$  from  $\mathbf{q}$  to  $\mathbf{p}$  cannot be strictly positive, and therefore  $\mathbf{q} = \mathbf{p}$ . We conclude therefore that  $\mathbf{p}$  is the unique point of  $F$  for which  $\varphi(\mathbf{p}) = \mathbf{p}$ , as required. ■

## 10.2 The Inverse Function Theorem

**Lemma 10.2** *Let  $X$  be an open set in  $\mathbb{R}^m$ , let  $\varphi: X \rightarrow \mathbb{R}^n$  be a differentiable function mapping  $X$  into  $\mathbb{R}^n$ , let  $\mathbf{p}$  be a point of  $X$ , and let  $K$  be a positive real number. Suppose that  $|\mathbf{x} - \mathbf{p}| \leq K|\varphi(\mathbf{x}) - \varphi(\mathbf{p})|$  for all points  $\mathbf{x}$  of  $X$ . Then  $|\mathbf{w}| \leq K|(D\varphi)_{\mathbf{p}}\mathbf{w}|$  for all  $\mathbf{w} \in \mathbb{R}^m$ .*

**Proof** Let  $\mathbf{w} \in \mathbb{R}^m$ . Then

$$t|\mathbf{w}| = |(\mathbf{p} + t\mathbf{w}) - \mathbf{p}| \leq K|\varphi(\mathbf{p} + t\mathbf{w}) - \varphi(\mathbf{p})|$$

for all positive real numbers  $t$  small enough to ensure that  $\mathbf{p} + t\mathbf{w} \in X$ . Now

$$(D\varphi)_{\mathbf{p}}\mathbf{w} = \lim_{t \rightarrow 0^+} \frac{\varphi(\mathbf{p} + t\mathbf{w}) - \varphi(\mathbf{p})}{t}$$

(see Proposition 8.13). It follows that

$$\begin{aligned} |\mathbf{w}| &\leq \lim_{t \rightarrow 0^+} K \left| \frac{\varphi(\mathbf{p} + t\mathbf{w}) - \varphi(\mathbf{p})}{t} \right| \\ &= K \left| \lim_{t \rightarrow 0^+} \frac{\varphi(\mathbf{p} + t\mathbf{w}) - \varphi(\mathbf{p})}{t} \right| = K|(D\varphi)_{\mathbf{p}}\mathbf{w}|, \end{aligned}$$

as required. ■

**Proposition 10.3** *Let  $X$  and  $Y$  be open sets in  $\mathbb{R}^n$ , let  $\varphi: X \rightarrow \mathbb{R}^n$  be a differentiable function mapping  $X$  into  $\mathbb{R}^n$ , and let  $K$  be a positive real number. Suppose that  $Y \subset \varphi(X)$ . Suppose also that  $|\mathbf{u} - \mathbf{v}| \leq K|\varphi(\mathbf{u}) - \varphi(\mathbf{v})|$  for all points  $\mathbf{u}$  and  $\mathbf{v}$  of  $X$ . Then there is a differentiable function  $\mu: Y \rightarrow \mathbb{R}^n$  characterized by the property that, for any point  $\mathbf{y}$  of  $Y$ ,  $\mu(\mathbf{y})$  is the unique point of  $X$  for which  $\varphi(\mu(\mathbf{y})) = \mathbf{y}$ . Moreover  $\mu(Y)$  is an open set in  $\mathbb{R}^n$ , the derivative  $(D\varphi)_{\mathbf{p}}$  of the function  $\varphi$  at  $\mathbf{p}$  is an invertible linear transformation, and  $(D\mu)_{\varphi(\mathbf{p})} = (D\varphi)_{\mathbf{p}}^{-1}$  for all  $\mathbf{p} \in \mu(Y)$ .*

**Proof** Given any point  $\mathbf{y}$  of  $Y$ , there exists at least one point  $\mathbf{x}$  of  $X$  for which  $\varphi(\mathbf{x}) = \mathbf{y}$ , because  $Y \subset \varphi(X)$ . Also the stated inequality in the statement of the lemma ensures that, given any point  $\mathbf{y}$  of  $Y$ , there cannot exist more than one point  $\mathbf{x}$  of  $X$  for which  $\varphi(\mathbf{x}) = \mathbf{y}$ . Consequently there is a well-defined function  $\mu: Y \rightarrow \mathbb{R}^n$  characterized by the property that, for all points  $\mathbf{y}$  of the open set  $Y$ , the point  $\mu(\mathbf{y})$  is the unique point of the open set  $X$  for which  $\varphi(\mathbf{x}) = \mathbf{y}$ . We must prove that this function  $\mu$  is differentiable and that it maps the open set  $Y$  onto an open set in  $\mathbb{R}^n$ .

First we show that  $\mu(Y)$  is an open set in  $\mathbb{R}^n$ . Let  $\mathbf{p}$  be a point of  $\mu(Y)$ . The continuity of the function  $\varphi$  ensures that  $\varphi^{-1}(Y)$  is open in  $X$ . Therefore there exists some positive real number  $\delta$  that is small enough to ensure both that all points  $\mathbf{x}$  of  $\mathbb{R}^n$  that satisfy  $|\mathbf{x} - \mathbf{p}| < \delta$  belong to the open set  $X$  and also that all points  $\mathbf{x}$  of that open set that satisfy  $|\mathbf{x} - \mathbf{p}| < \delta$  are mapped by  $\varphi$  into the open set  $Y$ . Consequently all points of the open ball of radius  $\delta$  in  $\mathbb{R}^n$  centred on the point  $\mathbf{p}$  are mapped by  $\varphi$  into the set  $Y$  and therefore belong to  $\mu(Y)$ . Consequently  $\mu(Y)$  is an open set in  $\mathbb{R}^n$ .

Next we show that the derivative  $(D\varphi)_{\mathbf{p}}$  of the function  $\varphi$  at the point  $\mathbf{p}$  is invertible. Now the hypotheses of the proposition ensure that  $|\mathbf{x} - \mathbf{p}| \leq K|\varphi(\mathbf{x}) - \varphi(\mathbf{p})|$  for all points  $\mathbf{x}$  of  $X$ . It follows that  $|\mathbf{w}| \leq K|(D\varphi)_{\mathbf{p}}\mathbf{w}|$  for all  $\mathbf{w} \in \mathbb{R}^n$  (see Lemma 10.2). This inequality ensures that the kernel of the linear transformation  $(D\varphi)_{\mathbf{p}}$  consists of just the zero element of  $\mathbb{R}^n$ . Consequently the range of this linear transformation has the same dimension as its domain, and is thus the whole of  $\mathbb{R}^n$ . Accordingly the linear transformation  $(D\varphi)_{\mathbf{p}}$  must indeed be an invertible linear operator on  $\mathbb{R}^n$ .

Let  $\mathbf{q} \in Y$ , and let  $\mathbf{p} = \mu(\mathbf{q})$ . Also let some positive real number  $\varepsilon$  be given. The differentiability of the function  $\varphi$  at  $\mathbf{p}$  ensures the existence of a positive real number  $\delta$  that is small enough to ensure that all points  $\mathbf{x}$  of  $\mathbb{R}^n$  that satisfy the inequality  $|\mathbf{x} - \mathbf{p}| \leq K\delta$  belong to the open set  $X$  and also satisfy the inequality

$$|\varphi(\mathbf{x}) - \varphi(\mathbf{p}) - (D\varphi)_{\mathbf{p}}(\mathbf{x} - \mathbf{p})| \leq \frac{\varepsilon}{K^2}|\mathbf{x} - \mathbf{p}|.$$

Reducing the value of  $\delta$  if necessary, we can also ensure that the open ball of radius  $\delta$  centred on the point  $\mathbf{q}$  is contained in the open set  $Y$ . Let  $\mathbf{y} \in Y$  satisfy  $|\mathbf{y} - \mathbf{q}| < \delta$ , and let  $\mathbf{x} = \mu(\mathbf{y})$ . Then  $\varphi(\mathbf{x}) = \mathbf{y}$  and  $\varphi(\mathbf{p}) = \mathbf{q}$ , and therefore

$$|\mathbf{x} - \mathbf{p}| \leq K|\varphi(\mathbf{x}) - \varphi(\mathbf{p})| = K|\mathbf{y} - \mathbf{q}| < K\delta.$$

It follows that

$$\begin{aligned} |\mathbf{y} - \mathbf{q} - (D\varphi)_{\mathbf{p}}(\mathbf{x} - \mathbf{p})| &= |\varphi(\mathbf{x}) - \varphi(\mathbf{p}) - (D\varphi)_{\mathbf{p}}(\mathbf{x} - \mathbf{p})| \\ &\leq \frac{\varepsilon}{K^2}|\mathbf{x} - \mathbf{p}| \leq \frac{\varepsilon}{K}|\mathbf{y} - \mathbf{q}|. \end{aligned}$$

Consequently it follows (on applying Lemma 10.2) that

$$\begin{aligned} |(D\varphi)_{\mathbf{p}}^{-1}(\mathbf{y} - \mathbf{q}) - (\mathbf{x} - \mathbf{p})| &\leq K |(D\varphi)_{\mathbf{p}}((D\varphi)_{\mathbf{p}}^{-1}(\mathbf{y} - \mathbf{q}) - (\mathbf{x} - \mathbf{p}))| \\ &\leq K |\mathbf{y} - \mathbf{q} - (D\varphi)_{\mathbf{p}}(\mathbf{x} - \mathbf{p})| \\ &\leq \varepsilon|\mathbf{y} - \mathbf{q}|. \end{aligned}$$

But  $\mathbf{x} = \mu(\mathbf{y})$  and  $\mathbf{p} = \mu(\mathbf{q})$ . We conclude therefore that, given any positive real number  $\varepsilon$ , there exists some positive real number  $\delta$  such that  $\mathbf{y} \in Y$  and

$$|\mu(\mathbf{y}) - \mu(\mathbf{q}) - (D\varphi)_{\mathbf{p}}^{-1}(\mathbf{y} - \mathbf{q})| \leq \varepsilon|\mathbf{y} - \mathbf{q}|$$

for all points  $\mathbf{y}$  of  $\mathbb{R}^n$  satisfying  $|\mathbf{y} - \mathbf{q}| < \delta$ . It follows that the function  $\mu: Y \rightarrow \mathbb{R}^n$  is differentiable at  $\mathbf{q}$ , and moreover

$$(D\mu)_{\mathbf{q}} = (D\varphi)_{\mathbf{p}}^{-1} = (D\varphi)_{\mu(\mathbf{q})}^{-1}.$$

The result follows. ■

**Definition** A vector-valued function, defined over an open set in some Euclidean space, is said to be *continuously differentiable* if it is differentiable, with continuous first order partial derivatives throughout its domain.

It follows directly from a result previously established that if a vector-valued function defined over an open set in a Euclidean space has continuous first order partial derivatives then that function must necessarily be differentiable (see Proposition 8.12). Thus the existence of continuous first order partial derivatives throughout the domain of such a function is sufficient to ensure that the function is continuously differentiable over its domain. No additional differentiability criterion is required in order to ensure continuous differentiability.

**Theorem 10.4 (Inverse Function Theorem)** *Let  $\varphi: X \rightarrow \mathbb{R}^n$  be a continuously differentiable function defined over an open set  $X$  in  $n$ -dimensional Euclidean space  $\mathbb{R}^n$  and mapping  $X$  into  $\mathbb{R}^n$ , and let  $\mathbf{p}$  be a point of  $X$ . Suppose that the derivative  $(D\varphi)_{\mathbf{p}}: \mathbb{R}^n \rightarrow \mathbb{R}^n$  of the function  $\varphi$  at the point  $\mathbf{p}$  is an invertible linear transformation. Then there exists an open set  $Y$  in  $\mathbb{R}^n$  and a continuously differentiable function  $\mu: Y \rightarrow \mathbb{R}^n$  that satisfies the following conditions:—*

- (i)  $\mu(Y)$  is an open set in  $\mathbb{R}^n$  contained in  $X$ , and  $\mathbf{p} \in \mu(Y)$ ;
- (ii)  $\varphi(\mu(\mathbf{y})) = \mathbf{y}$  for all  $\mathbf{y} \in Y$ .

**Proof** The derivative  $(D\varphi)_{\mathbf{p}}: \mathbb{R}^n \rightarrow \mathbb{R}^n$  of  $\varphi$  at the point  $\mathbf{p}$  is an invertible linear operator on the real vector space  $\mathbb{R}^n$ . In other words, it is an invertible linear transformation mapping  $\mathbb{R}^n$  onto itself. Let  $T = (D\varphi)_{\mathbf{p}}^{-1}$ , and let a positive real number  $K$  be chosen such that  $2|T\mathbf{w}| \leq K$  for all  $\mathbf{w} \in \mathbb{R}^n$  satisfying  $|\mathbf{w}| = 1$ . Then  $|T\mathbf{w}| \leq \frac{1}{2}K|\mathbf{w}|$  for all  $\mathbf{w} \in \mathbb{R}^n$ .

Also let  $\psi: X \rightarrow \mathbb{R}^n$  be defined such that

$$\psi(\mathbf{x}) = \mathbf{x} - T(\varphi(\mathbf{x}) - \mathbf{q})$$

for all  $\mathbf{x} \in X$ , where  $\mathbf{q} = \varphi(\mathbf{p})$ .

Now the derivative of any linear transformation at any point is equal to that linear transformation (see Lemma 8.9). It follows on applying the Chain Rule (Proposition 8.20) that the derivative of the composition function  $T \circ \varphi$  at any point  $\mathbf{x}$  of  $X$  is equal to  $T(D\varphi)_{\mathbf{x}}$ . Consequently  $(D\psi)_{\mathbf{x}} = I - T(D\varphi)_{\mathbf{x}}$  for all  $\mathbf{x} \in X$ , where  $I$  denotes the identity operator on  $\mathbb{R}^n$ . In particular  $(D\psi)_{\mathbf{p}} = I - T(D\varphi)_{\mathbf{p}} = 0$ . Moreover  $\psi(\mathbf{p}) = \mathbf{p}$ . Now the first order derivatives of the function  $\varphi$  are continuous at the point  $\mathbf{p}$ . Therefore, given that  $(D\psi)_{\mathbf{p}} = 0$ , we can choose some positive constant  $r$  that is small enough to ensure both that  $\mathbf{x} \in X$  for all elements  $\mathbf{x}$  of  $\mathbb{R}^n$  satisfying  $|\mathbf{x} - \mathbf{p}| \leq r$  and also that

$$|\psi(\mathbf{u}) - \psi(\mathbf{v})| \leq \frac{1}{2}|\mathbf{u} - \mathbf{v}|$$

for all points  $\mathbf{u}$  and  $\mathbf{v}$  of  $X$  for which  $|\mathbf{u} - \mathbf{p}| \leq r$  and  $|\mathbf{v} - \mathbf{p}| \leq r$  (see Corollary 8.7).

Let  $\mathbf{u}$  and  $\mathbf{v}$  be points of  $X$  for which  $|\mathbf{u} - \mathbf{p}| \leq r$  and  $|\mathbf{v} - \mathbf{p}| \leq r$ . Now  $\psi(\mathbf{x}) = \mathbf{x} - T(\varphi(\mathbf{x}) - \mathbf{q})$  for all  $\mathbf{x} \in X$ , and moreover  $T$  is a linear operator. It follows that

$$\psi(\mathbf{u}) - \psi(\mathbf{v}) = \mathbf{u} - \mathbf{v} - T(\varphi(\mathbf{u}) - \varphi(\mathbf{v})).$$

Therefore

$$\begin{aligned} |\mathbf{u} - \mathbf{v}| &= |\psi(\mathbf{u}) - \psi(\mathbf{v}) + T(\varphi(\mathbf{u}) - \varphi(\mathbf{v}))| \\ &\leq |\psi(\mathbf{u}) - \psi(\mathbf{v})| + |T(\varphi(\mathbf{u}) - \varphi(\mathbf{v}))| \\ &\leq \frac{1}{2}|\mathbf{u} - \mathbf{v}| + |T(\varphi(\mathbf{u}) - \varphi(\mathbf{v}))|. \end{aligned}$$

Subtracting  $\frac{1}{2}|\mathbf{u} - \mathbf{v}|$  from both sides of this inequality, and multiplying by 2, we deduce that

$$|\mathbf{u} - \mathbf{v}| \leq 2|T(\varphi(\mathbf{u}) - \varphi(\mathbf{v}))| \leq K|\varphi(\mathbf{u}) - \varphi(\mathbf{v})|$$

for all points  $\mathbf{u}$  and  $\mathbf{v}$  of  $X$  satisfying  $|\mathbf{u} - \mathbf{p}| \leq r$  and  $|\mathbf{v} - \mathbf{p}| \leq r$ .

Now let

$$F = \{\mathbf{x} \in \mathbb{R}^n : |\mathbf{x} - \mathbf{p}| \leq r\}.$$

Then  $F$  is a closed subset of  $\mathbb{R}^n$ , and  $F \subset X$ . Moreover  $|\psi(\mathbf{u}) - \psi(\mathbf{v})| \leq \frac{1}{2}|\mathbf{u} - \mathbf{v}|$  for all  $\mathbf{u} \in F$  and  $\mathbf{v} \in F$ .

Let  $\mathbf{y} \in \mathbb{R}^n$  satisfy  $|\mathbf{y} - \mathbf{q}| < s$ , where  $\mathbf{q} = \varphi(\mathbf{p})$  and  $s = r/K$ . Also let  $\mathbf{z} = \mathbf{p} + T(\mathbf{y} - \mathbf{q})$ , and let

$$\theta(\mathbf{x}) = \psi(\mathbf{x}) + \mathbf{z} - \mathbf{p}$$

for all  $\mathbf{x} \in X$ . Now  $\mathbf{z} - \mathbf{p} = T(\mathbf{y} - \mathbf{q})$  and  $\psi(\mathbf{x}) = \mathbf{x} - T(\varphi(\mathbf{x}) - \mathbf{q})$  for all  $\mathbf{x} \in X$ . It follows from the definition of  $\theta(\mathbf{x})$  and the linearity of  $T$  that

$$\begin{aligned} \theta(\mathbf{x}) - \mathbf{x} &= \mathbf{z} - \mathbf{p} + \psi(\mathbf{x}) - \mathbf{x} \\ &= T(\mathbf{y} - \mathbf{q}) - T(\varphi(\mathbf{x}) - \mathbf{q}) \\ &= T(\mathbf{y} - \varphi(\mathbf{x})) \end{aligned}$$

for all  $\mathbf{x} \in X$ . Moreover the linear operator  $T$  is invertible. Consequently a point  $\mathbf{x}$  of  $X$  satisfies the equation  $\mathbf{x} = \theta(\mathbf{x})$  if and only if  $\varphi(\mathbf{x}) = \mathbf{y}$ . Accordingly if we can show that the restriction of the function  $\theta$  to the closed set  $F$  maps that closed set into itself, where

$$F = \{\mathbf{x} \in \mathbb{R}^n : |\mathbf{x} - \mathbf{p}| \leq r\},$$

and if we can also show that the restriction of the function  $\theta$  to the closed set  $F$  is a contraction mapping on that closed set, then we can use the result (Theorem 10.1) concerning contraction mappings on closed sets previously established to deduce the existence of a fixed point  $\mathbf{x}$  for  $\theta$  located within the closed set  $F$ . That fixed point  $\mathbf{x}$  will then satisfy the equation  $\varphi(\mathbf{x}) = \mathbf{y}$ .

Now the positive constant  $K$  was chosen at the beginning of the proof so as to ensure that  $|T\mathbf{w}| \leq \frac{1}{2}K|\mathbf{w}|$  for all  $\mathbf{w} \in \mathbb{R}^n$ . Also  $|\mathbf{y} - \mathbf{q}| < s$ , where  $s = r/K$ . Consequently

$$|\mathbf{z} - \mathbf{p}| = |T(\mathbf{y} - \mathbf{q})| \leq \frac{1}{2}K|\mathbf{y} - \mathbf{q}| < \frac{1}{2}Ks = \frac{1}{2}r.$$

Also  $\psi(\mathbf{p}) = \mathbf{p}$ , and consequently

$$\theta(\mathbf{x}) - \mathbf{z} = \psi(\mathbf{x}) - \mathbf{p} = \psi(\mathbf{x}) - \psi(\mathbf{p}).$$

Moreover  $|\psi(\mathbf{u}) - \psi(\mathbf{v})| \leq \frac{1}{2}|\mathbf{u} - \mathbf{v}|$  for all points  $\mathbf{u}$  and  $\mathbf{v}$  of  $X$  that satisfy  $|\mathbf{u} - \mathbf{p}| \leq r$  and  $|\mathbf{v} - \mathbf{p}| \leq r$ . Consequently if  $|\mathbf{x} - \mathbf{p}| \leq r$  then

$$|\theta(\mathbf{x}) - \mathbf{z}| \leq \frac{1}{2}|\mathbf{x} - \mathbf{p}| \leq \frac{1}{2}r,$$

and therefore

$$|\theta(\mathbf{x}) - \mathbf{p}| \leq |\theta(\mathbf{x}) - \mathbf{z}| + |\mathbf{z} - \mathbf{p}| < r.$$

We have thus shown that if  $\mathbf{x} \in \mathbb{R}^n$  satisfies  $|\mathbf{x} - \mathbf{p}| \leq r$  then  $\mathbf{x} \in X$  and  $|\theta(\mathbf{x}) - \mathbf{p}| < r$ . We conclude therefore that  $\theta$  maps the closed set  $F$  into its interior, where

$$F = \{\mathbf{x} \in \mathbb{R}^n : |\mathbf{x} - \mathbf{p}| \leq r\}.$$

Moreover

$$|\theta(\mathbf{u}) - \theta(\mathbf{v})| = |\psi(\mathbf{u}) - \psi(\mathbf{v})| \leq \frac{1}{2}|\mathbf{u} - \mathbf{v}|$$

for all  $\mathbf{u} \in F$  and  $\mathbf{v} \in F$ . It then follows from Theorem 10.1 that there exists a point  $\mathbf{x}$  of  $F$  for which  $\theta(\mathbf{x}) = \mathbf{x}$ . It then follows from results previously established that  $|\mathbf{x} - \mathbf{p}| < r$  and  $\varphi(\mathbf{x}) = \mathbf{y}$ .

We have now established that, given any point  $\mathbf{y}$  of  $\mathbb{R}^n$  satisfying  $|\mathbf{y} - \mathbf{q}| < s$ , where  $\mathbf{q} = \varphi(\mathbf{p})$ , there exists a point  $\mathbf{x}$  of  $X$  satisfying  $|\mathbf{x} - \mathbf{p}| < r$  for which  $\varphi(\mathbf{x}) = \mathbf{y}$ . Accordingly let

$$Y = \{\mathbf{y} \in \mathbb{R}^n : |\mathbf{y} - \varphi(\mathbf{p})| < s\}.$$

Then

$$Y \subset \varphi(\{\mathbf{x} \in \mathbb{R}^n : |\mathbf{x} - \mathbf{p}| < r\}).$$

We have also shown that

$$|\mathbf{u} - \mathbf{v}| \leq K|\varphi(\mathbf{u}) - \varphi(\mathbf{v})|$$

for all points  $\mathbf{u}$  and  $\mathbf{v}$  of  $X$  satisfying  $|\mathbf{u} - \mathbf{p}| \leq r$  and  $|\mathbf{v} - \mathbf{p}| \leq r$ . It therefore follows (on applying Proposition 10.3) that there is a well-defined function  $\mu: Y \rightarrow \mathbb{R}^n$  characterized by the properties that  $|\mu(\mathbf{y}) - \mathbf{p}| < r$  and



$\mathbf{y} = \varphi(\mu(\mathbf{y}))$  for all  $\mathbf{y} \in Y$ . Moreover this function  $\mu$  is differentiable, and  $(D\mu)_{\varphi(\mathbf{x})} = (D\varphi)_{\mathbf{x}}^{-1}$  for all  $\mathbf{x} \in \mu(Y)$ .

Now the function  $\mu: Y \rightarrow \mathbb{R}^n$  is continuous, because it is differentiable. Also the coefficients of the Jacobian matrix representing the derivative of  $\varphi$  at points  $\mathbf{x}$  of  $\mu(Y)$  are continuous functions of  $\mathbf{x}$  on  $\mu(Y)$ . It follows that the coefficients of the inverse of the Jacobian matrix of the function  $\varphi$  are also continuous functions of  $\mathbf{x}$  on  $\mu(Y)$ . Each coefficient of the Jacobian matrix of the function  $\mu$  is thus the composition of the continuous function  $\mu$  with a continuous real-valued function on  $\mu(Y)$ , and must therefore itself be a continuous real-valued function on  $Y$ . It follows that the function  $\mu: Y \rightarrow \mathbb{R}^n$  is continuously differentiable on  $Y$ . This completes the proof. ■

### 10.3 The Implicit Function Theorem

**Lemma 10.5** *Let  $L$  be an  $m \times n$  matrix where  $m < n$ , let  $L_{i,j}$  denote the coefficient in the  $i$ th row and  $j$ th column of the matrix  $L$  for  $i = 1, 2, \dots, m$  and  $j = 1, 2, \dots, n$ , and let  $J$  be the  $n \times n$  matrix whose coefficient  $J_{i,j}$  in the  $i$ th row and  $j$ th column is determined for all integers  $i$  and  $j$  between 1 and  $n$  so as to satisfy the following conditions:—*

- $J_{i,j} = L_{i,j}$  whenever  $1 \leq i \leq m$  and  $1 \leq j \leq n$ ,
- $J_{i,j} = 1$  whenever  $m+1 \leq i \leq n$  and  $j = i$ ,
- $J_{i,j} = 0$  whenever  $m+1 \leq i \leq n$  and  $j \neq i$ .

*Also let  $M$  denote the  $m \times m$  matrix whose coefficient in the  $i$ th row and  $j$ th column is equal to  $L_{i,j}$  for all integers  $i$  and  $j$  between 1 and  $m$ . Suppose that the matrix  $M$  is invertible. Then the matrix  $J$  is invertible.*

**Proof** Let  $M_{i,j}$  denote the coefficient in the  $i$ th row and  $j$ th column of the matrix  $M$  for all integers  $i$  and  $j$  between 1 and  $m$ . Then  $J_{i,j} = L_{i,j} = M_{i,j}$  for all integers  $i$  and  $j$  between 1 and  $m$ . Let  $v_1, v_2, \dots, v_n$  be real numbers, and let  $\mathbf{v} = (v_1, v_2, \dots, v_n)$ . Now the matrix  $M$  is invertible. Consequently there exist real numbers  $w_1, w_2, \dots, w_m$  such that, for each integer  $i$  between 1 and  $m$ ,

$$\sum_{j=1}^m J_{i,j} w_j = v_i - \sum_{j=m+1}^n J_{i,j} v_j.$$

Let  $w_j = v_j$  for all integers  $j$  for which  $m+1 \leq j \leq n$ . Then

$$v_i = \sum_{j=1}^m J_{i,j} w_j + \sum_{j=m+1}^n J_{i,j} w_j = \sum_{j=1}^n J_{i,j} w_j$$

for each integer  $i$  between 1 and  $m$ . Moreover  $v_i = \sum_{j=1}^n J_{i,j}w_j$  for each integer  $i$  between  $m+1$  and  $n$  because  $J_{i,i} = 1$  whenever  $i > m$  and also  $J_{i,j} = 0$  whenever  $i > m$  and  $j \neq i$ . It follows that  $J\mathbf{w} = \mathbf{v}$ , where  $\mathbf{w} = (w_1, w_2, \dots, w_n)$ . Now if  $\mathbf{u}$  is any vector in  $\mathbb{R}^n$  satisfying the equation  $J\mathbf{u} = \mathbf{v}$ , and if  $\mathbf{u} = (u_1, u_2, \dots, u_n)$ , then  $u_i = v_i = w_i$  for all integers  $i$  greater than  $m$ , and consequently

$$\sum_{j=1}^m J_{i,j}u_j = v_i - \sum_{j=m+1}^n J_{i,j}v_j = \sum_{j=1}^m J_{i,j}w_j.$$

It then follows from the invertibility of the  $m \times m$  matrix  $M$  that  $u_i = w_i$  for all integers  $i$  between 1 and  $m$ . We have already noted that  $u_i = w_i$  for all integers  $i$  between  $m+1$  and  $n$ . Consequently  $\mathbf{u} = \mathbf{w}$ . We conclude therefore that the vector  $\mathbf{w}$  is the unique vector in  $\mathbb{R}^n$  that satisfies the equation  $J\mathbf{w} = \mathbf{v}$ . We have accordingly established that the  $n \times n$  matrix  $J$  is invertible, as required. ■

**Proposition 10.6** *Let  $X$  and  $Y$  be open sets in  $\mathbb{R}^n$ , and let  $\varphi: X \rightarrow \mathbb{R}^n$  and  $\mu: Y \rightarrow \mathbb{R}^n$  be continuous functions with the properties that  $\mu(Y)$  is open in  $\mathbb{R}^n$ ,  $\mu(Y) \subset X$  and  $\varphi(\mu(\mathbf{y})) = \mathbf{y}$  for all  $\mathbf{y} \in Y$ . Also let  $f_1, f_2, \dots, f_n$  be the real-valued functions on  $X$  that are the components of the vector-valued function  $\varphi$ , so that*

$$\varphi(\mathbf{x}) = (f_1(\mathbf{x}), f_2(\mathbf{x}), \dots, f_n(\mathbf{x}))$$

*for all  $\mathbf{x} \in X$ . Suppose that there exists an integer  $m$  satisfying  $0 < m < n$  which is such as to ensure that  $f_i(x_1, x_2, \dots, x_n) = x_i$  for all  $(x_1, x_2, \dots, x_n) \in X$  and for all integers  $i$  satisfying  $m < i \leq n$ . Let*

$$S = \{\mathbf{x} \in X : f_i(\mathbf{x}) = 0 \text{ when } 1 \leq i \leq m\}.$$

*Then there exist open sets  $V$  and  $D$  in  $\mathbb{R}^n$  and  $\mathbb{R}^{n-m}$  respectively, where  $S \cap \mu(Y) \subset V \subset X$  and  $(x_{m+1}, \dots, x_n) \in D$  for all  $(x_1, \dots, x_n) \in V$ , and continuous real-valued functions  $h_1, \dots, h_m$  defined over  $D$  which are such as to ensure that*

$$\begin{aligned} S \cap V &= \{(x_1, x_2, \dots, x_n) \in V : \\ &\quad x_i = h_i(x_{m+1}, \dots, x_n) \text{ when } 1 \leq i \leq m\}. \end{aligned}$$

**Proof** Let  $\rho: \mathbb{R}^n \rightarrow \mathbb{R}^{n-m}$  and  $\sigma: \mathbb{R}^{n-m} \rightarrow \mathbb{R}^n$  be the functions defined such that

$$\rho(y_1, y_2, \dots, y_n) = (y_{m+1}, y_{m+2}, \dots, y_n)$$

for all  $(y_1, y_2, \dots, y_n) \in \mathbb{R}^n$  and

$$\sigma(z_1, z_2, \dots, z_{n-m}) = (0, \dots, 0, z_1, z_2, \dots, z_{n-m})$$

for all  $(z_1, z_2, \dots, z_{n-m}) \in \mathbb{R}^{n-m}$ . (Thus, for all  $\mathbf{y} \in \mathbb{R}^n$ , the components of  $\rho(\mathbf{y})$  are the successive final  $n-m$  components of the  $n$ -dimensional vector  $\mathbf{y}$ , and, for all  $\mathbf{z} \in \mathbb{R}^{n-m}$ , the first  $m$  components of  $\sigma(\mathbf{z})$  are zero, and the final  $n-m$  components of  $\sigma(\mathbf{z})$  are the successive components of the  $(n-m)$ -dimensional vector  $\mathbf{z}$ .) Then

$$\sigma(\rho(y_1, y_2, \dots, y_n)) = (0, \dots, 0, y_{m+1}, y_{m+2}, \dots, y_n)$$

for all  $(y_1, y_2, \dots, y_n) \in \mathbb{R}^n$ .

The set  $S$  is by definition the subset of  $X$  consisting of those points of  $X$  at which the first  $m$  components  $f_1, f_2, \dots, f_m$  of the function  $\varphi$  are all equal to zero. It follows that

$$S = \{\mathbf{x} \in X : \varphi(\mathbf{x}) = \sigma(\rho(\varphi(\mathbf{x})))\}.$$

Let

$$W = \{\mathbf{y} \in Y : \sigma(\rho(\mathbf{y})) \in Y\},$$

and let  $V = \mu(W)$ . Then  $W$  is an open subset of  $Y$ , being the preimage in  $Y$  of the set  $Y$  itself under the continuous function  $\sigma \circ \rho$ . Now, given any point  $\mathbf{x}$  of  $\mu(Y)$ , there exists some point  $\mathbf{y}$  for which  $\mathbf{x} = \mu(\mathbf{y})$ . Then  $\varphi(\mathbf{x}) = \mathbf{y}$ . It follows that  $\mathbf{x} \in \varphi^{-1}(W) \cap \mu(Y)$  if and only if  $\mathbf{y} \in W$ , in which case  $\mathbf{x} \in \mu(W)$ . Consequently  $V = \mu(W) = \varphi^{-1}(W) \cap \mu(Y)$ . It follows from this that the set  $V$  is an open set in  $\mathbb{R}^n$ , being the intersection of the open set  $\mu(Y)$  with the open subset  $\varphi^{-1}(W)$  of the open set  $X$ . Also the definitions of  $S$ ,  $V$  and  $W$  ensure that  $S \cap \mu(Y) \subset V \subset X$ .

Now

$$S \cap V = \{\mathbf{x} \in V : \varphi(\mathbf{x}) = \sigma(\rho(\varphi(\mathbf{x})))\},$$

and  $\varphi(\mathbf{x}) \in Y$  and  $\sigma(\rho(\varphi(\mathbf{x}))) \in Y$  for all  $\mathbf{x} \in V$ . Moreover the function  $\mu: Y \rightarrow \mathbb{R}^n$  is injective, and  $\mu(\sigma(\mathbf{x})) = \mathbf{x}$  for all  $\mathbf{x} \in \mu(Y)$ . Also  $\rho(\varphi(\mathbf{x})) = \rho(\mathbf{x})$  for all  $\mathbf{x} \in V$ , because the  $i$ th component of  $\varphi(\mathbf{x})$  is equal to the  $i$ th component of  $\mathbf{x}$  itself when  $i > m$ . Consequently

$$S \cap V = \{\mathbf{x} \in V : \mathbf{x} = \mu(\sigma(\rho(\mathbf{x})))\},$$

where

$$\sigma(\rho(x_1, x_2, \dots, x_n)) = \sigma(x_{m+1}, \dots, x_n) = (0, \dots, 0, x_{m+1}, \dots, x_n)$$

for all  $(x_1, x_2, \dots, x_n) \in \mathbb{R}^n$ .

Let  $g_i$  denote the  $i$ th Cartesian component of the continuously differentiable function  $\mu: Y \rightarrow \mathbb{R}^n$  for  $i = 1, 2, \dots, n$ . Then  $g_i: Y \rightarrow \mathbb{R}$  is a continuously differentiable real-valued function on  $Y$  for  $i = 1, 2, \dots, n$ . If  $(y_1, y_2, \dots, y_n) \in Y$  then

$$(y_1, y_2, \dots, y_n) = \varphi(\mu(y_1, y_2, \dots, y_n)).$$

It then follows from the definition of the function  $\varphi$  that  $y_i$  is the  $i$ th Cartesian component of  $\mu(y_1, y_2, \dots, y_n)$  when  $i > m$ , and thus

$$y_i = g_i(y_1, y_2, \dots, y_n) \quad \text{when} \quad m+1 \leq i \leq n.$$

Consequently  $x_i = g_i(\sigma(\rho(\mathbf{x})))$  whenever  $i > m$ , and therefore  $\mathbf{x} = \mu(\sigma(\rho(\mathbf{x})))$  if and only if

$$x_i = g_i(\sigma(\rho(\mathbf{x}))) = g_i(0, \dots, 0, x_{m+1}, \dots, x_n)$$

for  $i = 1, 2, \dots, m$ .

Let

$$D = \{\mathbf{z} \in \mathbb{R}^{n-m} : \sigma(\mathbf{z}) \in Y\},$$

and let  $h_i: D \rightarrow \mathbb{R}$  be defined for  $i = 1, 2, \dots, m$  so that  $h_i(\mathbf{z}) = g_i(\sigma(\mathbf{z}))$  for all  $\mathbf{z} \in D$ . Then the set  $D$  is open in  $\mathbb{R}^{n-m}$ , and a point  $\mathbf{x}$  of  $V$  with  $\mathbf{x} = (x_1, x_2, \dots, x_n)$  satisfies  $\mathbf{x} = \mu(\sigma(\rho(\varphi(\mathbf{x}))))$  if and only if  $x_i = h_i(\rho(\mathbf{x}))$  for  $i = 1, 2, \dots, m$ .

Consequently

$$\begin{aligned} S \cap V &= \{(x_1, x_2, \dots, x_n) \in V : \\ &\quad x_i = h_i(x_{m+1}, \dots, x_n) \text{ for } i = 1, 2, \dots, m\}. \end{aligned}$$

We have therefore constructed the required open sets  $V$  and  $D$  and continuous real-valued functions  $h_1, \dots, h_m$ , thereby completing the proof of the proposition. ■

**Theorem 10.7 (Implicit Function Theorem)** *Let  $X$  be an open set in  $\mathbb{R}^n$ , let  $f_1, f_2, \dots, f_m$  be continuously differentiable real-valued functions on  $X$ , where  $m < n$ , let*

$$S = \{\mathbf{x} \in X : f_i(\mathbf{x}) = 0 \text{ for } i = 1, 2, \dots, m\},$$

*and let  $\mathbf{p}$  be a point of  $S$ . Suppose that the matrix*

$$\begin{pmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \cdots & \frac{\partial f_1}{\partial x_m} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \cdots & \frac{\partial f_2}{\partial x_m} \\ \vdots & \vdots & & \vdots \\ \frac{\partial f_m}{\partial x_1} & \frac{\partial f_m}{\partial x_2} & \cdots & \frac{\partial f_m}{\partial x_m} \end{pmatrix}$$

is invertible at the point  $\mathbf{p}$ . Then there exists an open neighbourhood  $V$  of  $\mathbf{p}$  and continuously differentiable functions  $h_1, h_2, \dots, h_m$  of  $n - m$  real variables, defined around  $(p_{m+1}, \dots, p_n)$  in  $\mathbb{R}^{n-m}$ , such that

$$\begin{aligned} S \cap V &= \{(x_1, x_2, \dots, x_n) \in V : \\ &\quad x_i = h_i(x_{m+1}, \dots, x_n) \text{ when } 1 \leq i \leq m\}. \end{aligned}$$

**Proof** Let  $\varphi: X \rightarrow \mathbb{R}^n$  be the continuously differentiable function defined such that

$$\varphi(\mathbf{x}) = (f_1(\mathbf{x}), f_2(\mathbf{x}), \dots, f_m(\mathbf{x}), x_{m+1}, \dots, x_n)$$

for all  $\mathbf{x} \in X$ . (Thus the  $i$ th Cartesian component of the function  $\varphi$  is equal to  $f_i$  for  $i \leq m$ , but is equal to  $x_i$  for  $m < i \leq n$ .) Let  $J$  be the Jacobian matrix of  $\varphi$  at the point  $\mathbf{p}$ , let  $J_{i,j}$  denote the coefficient in the  $i$ th row and  $j$ th column of  $J$ . Then

$$J_{i,j} = \frac{\partial f_i}{\partial x_j}$$

for  $i = 1, 2, \dots, m$  and  $j = 1, 2, \dots, n$ . Also  $J_{i,i} = 1$  if  $i > m$ , and  $J_{i,j} = 0$  if  $i > m$  and  $j \neq i$ .

Let  $M$  be the  $m \times m$  matrix whose coefficient in the  $i$ th row and  $j$ th column is equal to  $J_{i,j}$  for all integers  $i$  and  $j$  between 1 and  $m$ . The conditions of the Implicit Function Theorem ensure that the matrix  $M$  is invertible. It then follows from Lemma 10.5 that the Jacobian matrix  $J$  of the function  $\varphi$  at the point  $\mathbf{p}$  is invertible, and thus the derivative  $(D\varphi)_{\mathbf{p}}: \mathbb{R}^n \rightarrow \mathbb{R}^n$  of the function  $\varphi$  at the point  $\mathbf{p}$  is an invertible linear operator on  $\mathbb{R}^n$ . The Inverse Function Theorem (Theorem 10.4) now ensures the existence of a continuously differentiable function  $\mu: Y \rightarrow \mathbb{R}^n$ , defined over an open set  $Y$  in  $\mathbb{R}^n$ , with the properties that  $\mu(Y)$  is an open subset of  $X$ ,  $\mathbf{p} \in \mu(Y)$  and  $\varphi(\mu(\mathbf{y})) = \mathbf{y}$  for all  $\mathbf{y} \in Y$ .

Applying Proposition 10.6, we conclude that there exist open sets  $V$  and  $D$  in  $\mathbb{R}^n$  and  $\mathbb{R}^{n-m}$  respectively, where  $S \cap \mu(Y) \subset V \subset X$  and  $(x_{m+1}, \dots, x_n) \in D$  for all  $(x_1, \dots, x_n) \in V$ , and continuous real-valued functions  $h_1, \dots, h_m$  defined over  $D$  which are such as to ensure that

$$\begin{aligned} S \cap V &= \{(x_1, x_2, \dots, x_n) \in V : \\ &\quad x_i = h_i(x_{m+1}, \dots, x_n) \text{ when } 1 \leq i \leq m\}. \end{aligned}$$

Moreover  $\mathbf{p} \in S \cap \mu(Y)$ , and consequently  $\mathbf{p} \in V$ . The required conclusions of the Inverse Function Theorem have therefore been established. ■

The three following results are special cases of the Implicit Function Theorem, and cover those standard cases in which the theorem is applied to

continuously differentiable scalar-valued and vector-valued functions of two or three real variables.

These results are basic building blocks for establishing secure logical foundations for that part of the field of differential geometry that is concerned with the theory of curves and surfaces in low-dimensional Euclidean spaces. Curves and surfaces specified in terms of continuously differentiable functions, and their higher-dimensional analogues in finite-dimensional Euclidean spaces, are examples of *submanifolds* of the Euclidean spaces that contain them. The Implicit Function Theorem generalizes the results concerning curves and surfaces expressed in the following corollaries so as to apply to submanifolds of Euclidean spaces of any finite dimension.

**Corollary 10.8** *Let  $f$  be a continuously differentiable real-valued function defined over an open set in  $\mathbb{R}^2$ , and let  $(p, q)$  be a point of the domain of the function  $f$ . Suppose that  $f(p, q) = 0$  and*

$$\frac{\partial f}{\partial y} \neq 0$$

*at the point  $(p, q)$ . Then there exists an open set  $V$  in  $\mathbb{R}^2$ , where  $(p, q) \in V$ , and a continuously differentiable function  $h$  of a single real variable, defined around the real number  $p$ , such that*

$$\{(x, y) \in V : f(x, y) = 0\} = \{(x, y) \in V : y = h(x)\}.$$

**Corollary 10.9** *Let  $f$  be a continuously differentiable real-valued function defined over an open set in  $\mathbb{R}^3$ , and let  $(p, q, r)$  be a point of the domain of the function  $f$ . Suppose that  $f(p, q, r) = 0$  and*

$$\frac{\partial f}{\partial z} \neq 0$$

*at the point  $(p, q, r)$ . Then there exists an open set  $V$  in  $\mathbb{R}^3$ , where  $(p, q, r) \in V$ , and a continuously differentiable function  $h$  of two real variables, defined around the point  $(p, q) \in \mathbb{R}^2$ , such that*

$$\{(x, y, z) \in V : f(x, y, z) = 0\} = \{(x, y, z) \in V : z = h(x, y)\}.$$

**Corollary 10.10** *Let  $v$  and  $w$  be continuously differentiable real-valued functions defined over an open set in  $\mathbb{R}^3$ , and let  $(p, q, r)$  be a point of the common domain of the functions  $v$  and  $w$ . Suppose that  $v(p, q, r) = 0$ ,  $w(p, q, r) = 0$  and*

$$\frac{\partial v}{\partial y} \frac{\partial w}{\partial z} - \frac{\partial v}{\partial z} \frac{\partial w}{\partial y} \neq 0$$

at the point  $(p, q, r)$ . Then there exists an open set  $V$  in  $\mathbb{R}^3$ , where  $(p, q, r) \in V$ , and continuously differentiable functions  $f$  and  $g$  of a single real variable, defined around the real number  $p$ , such that

$$\begin{aligned} & \{(x, y, z) \in V : v(x, y, z) = w(x, y, z) = 0\} \\ &= \{(x, y, z) \in V : y = f(x) \text{ and } z = g(x)\}. \end{aligned}$$

Note that the condition imposed on the first order partial derivatives of the function  $v$  and  $w$  in the statement of Corollary 10.10, requiring the value of

$$\frac{\partial v}{\partial y} \frac{\partial w}{\partial z} - \frac{\partial v}{\partial z} \frac{\partial w}{\partial y}$$

to be non-zero at the point  $(p, q, r)$  is a necessary and sufficient condition for ensuring that the matrix

$$\begin{pmatrix} \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{pmatrix}$$

of functions is an invertible matrix when those functions are evaluated at the point  $(p, q, r)$ .