

Here is a solution to problem B5 of the the 2018 Putnam exam.

The positivity of the partials means that each of the two component functions  $f_1$  and  $f_2$  will increase as we move in any direction north or east (“in the first quadrant”) from any point. Therefore, if we look at any level curve  $\{(x, y) \mid f_1(x, y) = c\}$ , it will stretch vaguely southeast and northwest. (Equivalently, by the Implicit Function Theorem, the level curve is at every point locally the graph of a function with negative derivative.) If we parameterize this path with a parameterization  $(x, t) = p(t)$  heading southeast, then  $f_1(p(t))$  will stay constant for all  $t$ . Computing the derivative then shows  $\nabla f_1(p(t)) \cdot p'(t) = 0$  for all  $t$ : our velocity vector  $p'(t)$  is always perpendicular to the level curve.

On the other hand,  $z = f_2(p(t))$  will definitely vary, and indeed will vary monotonically. The derivative  $dz/dt = \nabla f_2(p(t)) \cdot p'(t)$  can *never* be zero, because otherwise that would imply  $p'(t)$  is also perpendicular to  $\nabla f_2(p(t))$  at some point  $P$ , and thus the two gradients, of  $f_1$  and  $f_2$ , would be parallel at  $P$ . Since both components of both gradients were given to be positive at each point, there would be a (positive) constant  $\lambda$  such that  $\nabla f_2(P) = \lambda \nabla f_1(P)$ . But then at the point  $P$  we would have

$$\begin{aligned} \frac{\partial f_1}{\partial x_1} \frac{\partial f_2}{\partial x_2} - \frac{1}{4} \left( \frac{\partial f_1}{\partial x_2} + \frac{\partial f_2}{\partial x_1} \right)^2 &= \lambda \frac{\partial f_1}{\partial x_1} \frac{\partial f_1}{\partial x_2} - \frac{1}{4} \left( \frac{\partial f_1}{\partial x_2} + \lambda \frac{\partial f_1}{\partial x_1} \right)^2 \\ &= -\frac{1}{4} \left( \frac{\partial f_1}{\partial x_2}^2 - 2\lambda \frac{\partial f_1}{\partial x_2} \frac{\partial f_1}{\partial x_1} + \lambda^2 \frac{\partial f_1}{\partial x_1}^2 \right) \\ &= -\frac{1}{4} \left( \frac{\partial f_1}{\partial x_2} - \lambda \frac{\partial f_1}{\partial x_1} \right)^2 \leq 0, \end{aligned}$$

a contradiction.

Therefore, as we move along all the points where  $f_1 = c$ , the other component  $f_2$  must be monotonically increasing or decreasing, and we can never return to a later point where both  $f_1$  and  $f_2$  have the same values as at an earlier point.

To complete this proof we must show that the level curves of  $f_1$  are connected. Indeed suppose, say,  $f_1(x, y) = xy$ ; then the set of points where  $f_1 = 1$  is a hyperbola which is a set of 2 disjoint curves. If we travel along either one of them, then the preceding proof shows  $f_2$  will monotonically increase or decrease and so  $f$  will be one-to-one there. But I have not proved that there cannot be two points on the two separate branches of the hyperbola where  $f_2$  takes on the same values.

So let's analyze the shape of a level set  $C = f_1^{-1}(c)$ . Let  $K$  be one of its path components, and  $K_x$  the projection of  $K$  to the  $x$ -axis. Then this is also necessarily path-connected, hence it is an interval. If that interval is bounded on the left, let  $a = \inf(K_x)$ . I claim  $a$  is not in  $K_x$ . If it were, then there would be a point  $(a, y)$  in  $K$ . Because the partials of  $f_1$  at  $(a, y)$  are positive, by the Implicit Function Theorem there is a neighborhood of this point whose intersection with  $K$  is the graph of a function, and in particular  $K$  includes points path-connected to  $(a, y)$  but having smaller  $x$ -coordinates, contradicting the definition of  $a$ . So the interval  $K_x$  is open on the left, and similarly will be open on the right. Now, we have already noted that  $f_1$  increases as we go north, so that

in particular  $C$  will pass the “vertical line test”, so that for each  $x \in K_x$  there is a unique point  $(x, y)$  in  $K$ , i.e.  $K$  is (globally) the graph of a function  $g$  defined on  $K_x$  (and the IFT makes it smooth and decreasing). If  $L = \lim_{x \rightarrow a+} g(x)$  existed, then by the continuity of  $f_1$  we would have  $(a, L) \in K$  and thus  $a \in K_x$  after all. So we must have  $L = \infty$ , that is, the connected component “goes off the top of the plane” (i.e.  $g$  has a vertical asymptote at  $x = a$ ). To recap, then, this path-connected component of  $f_1^{-1}(c)$  is the graph of a smooth, decreasing function on an interval, and either this interval extends left to  $-\infty$  or the graph of  $g$  rises to  $+\infty$  as we approach the left end of the interval.

Of course the same remarks apply to the right side of  $K_x$  as well, and we could equally well analyze the projection  $K_y$  of  $K$  to the  $y$ -axis. Thus we conclude that each connected component of a level set of  $f_1$  has one of a few shapes: vaguely resembling the graphs of  $y = -\tan(x)$  on  $(-\pi/2, \pi/2)$  or  $y = -\arctan(x)$  on  $(-\infty, \infty)$ ; or of  $y = 1/x$  or  $y = -\log(x)$  on  $(0, \infty)$ ; or of  $y = 1/x$  or  $y = \log(-x)$  on  $(-\infty, 0)$ ; or of course simply something like the curve  $x + y = 0$ , depending on whether  $K_x$  and  $K_y$  are bounded on the left or right

In most of those cases, either  $K_x$  or  $K_y$  (or both) is the whole real line. Since  $C$  passes the “horizontal line test” as well as the vertical line test, that means this one component  $K$  must be the entirety of  $C$ , and our earlier proof suffices to show  $f$  is one-to-one on  $C$ .

The only other possibility is that  $C$  contains two components, one with  $K_x$  and  $K_y$  bounded above and the other with  $K_x$  and  $K_y$  bounded below — something like the whole hyperbola  $xy = 1$ . But this is impossible as well. If  $(x_1, y_1)$  is a point in the first component and  $(x_2, y_2)$  in the second, then  $x_1 < x_2$  and  $y_1 < y_2$ . But then the positivity of both partial derivatives makes  $c = f_1(x_1, y_1) < f_1(x_2, y_1) < f_1(x_2, y_2) = c$ , which is a contradiction.

So indeed the level sets  $f_1^{-1}(c)$  are all path-connected, and the main part of the proof applies.

Remarks: The test of whether a function is *locally* one to one is simply that the determinant of the derivative matrix not vanish, that is,

$$\frac{\partial f_1}{\partial x_1} \frac{\partial f_2}{\partial x_2} - \frac{\partial f_2}{\partial x_2} \frac{\partial f_1}{\partial x_1} \neq 0$$

at all points in the plane. But that’s not quite the same as being *globally* one-to-one. The classic example is the exponential function  $f : \mathbf{C} \rightarrow \mathbf{C}$  given by  $f(z) = e^z$ . Viewing  $\mathbf{C}$  as  $\mathbf{R}^2$  we can write this as  $f_1(x, y) = e^x \cos(y)$ ,  $f_2(x, y) = e^x \sin(y)$ . Then  $f(x, y) = f(x, y + 2\pi)$  so  $f$  is not one-to-one.

Also of interest is the *Jacobian Conjecture*, which asks whether the non-vanishing of that determinant makes  $f$  globally one-to-one when  $f$  is “algebraic”. I invite you to research this topic for more details.