

Implicit Function Related

① Explicit Function

$$y = f(x)$$

$$[e.g.] \quad y = x^2$$

② Implicit Function

$$F(x, y) = 0$$

$$[e.g.] \quad 1. \quad y - x^2 = 0 \longrightarrow y = x^2$$

$$2. \quad x - y^2 = 0 \longrightarrow \text{Restrict } \underline{x \in [0, +\infty) \quad y \in [0, +\infty)}$$
$$\Rightarrow y = \sqrt{x}$$

$$3. \quad \sin x + x^3 \ln(y+1) - y^2 = 0$$

③ Existence of Implicit Function (Thm)

$$\text{Suppose } F: D \subseteq \mathbb{R}^2 \longrightarrow G \subseteq \mathbb{R}$$

$$\text{and satisfy } \begin{cases} 1. \quad F_x, F_y \text{ continuous} \\ 2. \quad F(x_0, y_0) = 0 \\ 3. \quad F_y(x_0, y_0) \neq 0 \end{cases}$$

$$\Rightarrow \begin{cases} 1. \quad \exists U \times V \text{ and } (x_0, y_0) \in U \times V \subseteq D \\ \quad \text{s.t. } F(x, y) = 0 \text{ determines unique } f(x) \in V, \forall x \in U \\ 2. \quad y_0 = f(x_0) \\ 3. \quad f \in C^1 \text{ and } f'(x) = - \frac{F_x}{F_y} \end{cases}$$

④ Can be extended to $F: \mathbb{R}^n \rightarrow \mathbb{R}^k$ $F(\underline{x}, \underline{y}) = 0$
 \Downarrow
 $\underline{y} = f(\underline{x}) \quad \begin{cases} \underline{x} \in \mathbb{R}^{n-k} \\ \underline{y} \in \mathbb{R}^k \end{cases}$

Condition: $\frac{\partial F}{\partial \underline{y}} := \left(\frac{\partial F_i(\underline{x}, \underline{y})}{\partial y_j} \right)_{i,j} \rightarrow \text{full-rank}$