

Rysunek 1: (a)

Zabawki działające dzięki wnioskom z Tw. wyżej

Definicja 1 Funkcje uwikłane

$$x+y=1 \quad \text{(a)}.$$

$$x^2+y^2=1 \quad \text{(b)}.$$

$$H(x,y)=\sin x e^{xy}+\operatorname{tg} y-x=0.$$

Przykład 1 Równanie gazowe

$$\begin{split} H(p,V,T) &= 0, H: \mathbb{R}^3 \rightarrow \mathbb{R}^1. \\ p(V,T) &= 0, \mathbb{R}^2 \rightarrow \mathbb{R}^1. \\ V(p,T) &= 0, \mathbb{R}^2 \rightarrow \mathbb{R}^1. \\ T(p,V) &= 0, \mathbb{R}^2 \rightarrow \mathbb{R}^1. \end{split}$$

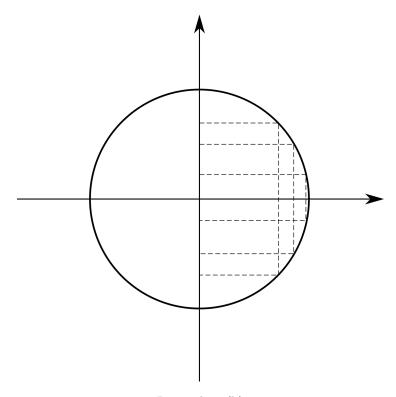
istnienie przedziałów, w których funkcja uwikłana zadaje inne funkcje

Przykład 2

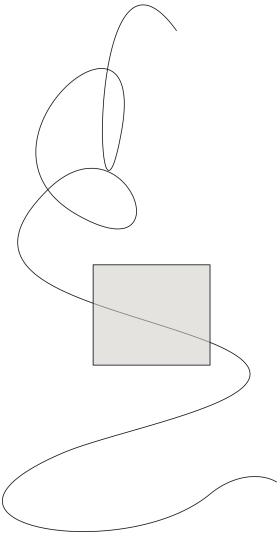
$$H(x,y): U \subset \mathbb{R}^2 \to \mathbb{R}^1.$$

Pytanie 1 Czy istnieje y(x): H(x, y(x)) = 0, dla $x \in V$?

$$\begin{split} \frac{dH}{dx}(x,y(x)) &= \frac{d}{dx}(H(x,y)\circ g(x)).\\ H' &= \left[\frac{\partial H}{\partial x},\frac{\partial H}{\partial y}\right]. \end{split}$$



Rysunek 2: (b)



Rysunek 3: (c)

$$g(x): \mathbb{R}^1 \to \mathbb{R}^2, g(x) = \begin{bmatrix} x \\ y(x) \end{bmatrix}, g'(x) = \begin{bmatrix} 1 \\ y'(x) \end{bmatrix}.$$

$$H'(x, y)g'(x) = 0 \implies \frac{\partial H}{\partial x} + \frac{\partial H}{\partial y} \frac{\partial y}{\partial x} = 0 \implies \frac{\partial y}{\partial x} = -\frac{\frac{\partial H}{\partial x}}{\frac{\partial H}{\partial y}}.$$

Więc

$$\frac{\partial y}{\partial x} = \frac{-\cos y + ye^{xy} - 1}{xe^y + \frac{1}{\cos^2 y}}.$$

Przykład 3

$$\begin{split} H(x_1,x_2,x_3,x_4,x_5) &= \begin{bmatrix} 2e^{x_1} + x_2x_3 - 4x_3 + 3 \\ x^2\cos x_1 - 6x_1 + 2x_3 - x_5, H : \mathbb{R}^5 \to \mathbb{R}^3 \end{bmatrix}. \\ H(x_1,\dots,x_5) &= 0 \text{ może zadać funkcję } g: \mathbb{R}^3 \to \mathbb{R}^2. \\ x_4(x_1,x_2,x_3), x_5(x_1,x_2,x_3). \\ g(x_1,g_2,g_3) &= \begin{bmatrix} g_1(x_1,x_2,x_3) \\ g_2(x_1,x_2,x_3) \end{bmatrix}. \end{split}$$

Obserwacja 1 H(0,1,3,2,7) = 0

$$H: \mathbb{R}^5 \to \mathbb{R}^2, H(x_1, x_2, y_1, y_2, y_3) = 0.$$

$$H(x_1, x_2, y_1, y_2, y_3) = \begin{bmatrix} H_1(x_1, x_2, y_1, y_2, y_3) \\ H_2(x_1, x_2, y_1, y_2, y_2) \end{bmatrix}.$$

Pytanie 2 $Czy H(x_1, x_2, y_1, y_2, y_3) = 0$ zadaje nam

$$g_1(y_1, y_2, y_3).$$

$$g_2(y_1, y_2, y_3)$$
?

czyli
$$g(y_1, y_2, y_3) = \begin{bmatrix} g_1(y_1, y_2, y_3) \\ g_2(y_1, y_2, y_3) \end{bmatrix}, g: \mathbb{R}^3 \to \mathbb{R}^2$$

$$H_1(g_1(y_1, y_2, y_3), g_2(y_1, y_2, y_3), y_1, y_2, y_3) = 0.$$

$$H_2(g_1(y_1, y_2, y_3), g_2(y_1, y_2, y_3), y_1, y_2, y_3) = 0.$$

Szukamy g'.

$$g' = \begin{bmatrix} \frac{\partial g_1}{\partial y_1} & \frac{\partial g_1}{\partial y_2} & \frac{\partial g_1}{\partial y_3} \\ \frac{\partial g_2}{\partial y_1} & \frac{\partial g_2}{\partial y_2} & \frac{\partial g_3}{\partial y_3} \end{bmatrix}.$$

$$\frac{\partial H_1}{\partial x_1} \frac{\partial g_1}{\partial y_2} + \frac{\partial H_1}{\partial x_2} \frac{\partial g_2}{\partial y_1} + \frac{\partial H_1}{\partial y_1} = 0.$$

$$\frac{\partial H_1}{\partial x_1} \frac{\partial g_1}{\partial y_3} + \frac{\partial H_1}{\partial x_2} \frac{\partial g_2}{\partial y_1} + \frac{\partial H_1}{\partial y_1} = 0.$$

$$\begin{split} &\frac{\partial H_1}{\partial x_1}\frac{\partial g_1}{\partial y_3} + \frac{\partial H_1}{\partial x_2}\frac{\partial g_2}{\partial y_3} + \frac{\partial H_1}{\partial y_3} = 0.\\ &\frac{\partial H_2}{\partial x_1}\frac{\partial g_1}{\partial y_1} + \frac{\partial H_2}{\partial x_2}\frac{\partial g_2}{\partial y_1} + \frac{\partial H_2}{\partial y_1} = 0.\\ &\frac{\partial H_2}{\partial x_1}\frac{\partial g_1}{\partial y_2} + \frac{\partial H_2}{\partial x_2}\frac{\partial g_2}{\partial y_2} + \frac{\partial H_2}{\partial y_2} = 0.\\ &\frac{\partial H_2}{\partial x_1}\frac{\partial g_1}{\partial y_3} + \frac{\partial H_2}{\partial x_2}\frac{\partial g_2}{\partial y_3} + \frac{\partial H_2}{\partial y_3} = 0. \end{split}$$

napięcie rośnie (6 równań oho)

$$\begin{bmatrix} \frac{\partial H_1}{\partial x_1} & \frac{\partial H_1}{\partial x_2} \\ \frac{\partial H_2}{\partial x_1} & \frac{\partial H_2}{\partial x_2} \\ \frac{\partial H_2}{\partial x_1} & \frac{\partial H_2}{\partial x_2} \end{bmatrix} \begin{bmatrix} \frac{\partial g_1}{\partial y_1} & \frac{\partial g_1}{\partial y_2} & \frac{\partial g_1}{\partial y_3} \\ \frac{\partial g_2}{\partial y_1} & \frac{\partial g_2}{\partial y_2} & \frac{\partial g_2}{\partial y_3} \end{bmatrix} = - \begin{bmatrix} \frac{\partial H_1}{\partial y_1} & \frac{\partial H_1}{\partial y_2} & \frac{\partial H_1}{\partial y_3} \\ \frac{\partial H_2}{\partial y_1} & \frac{\partial H_2}{\partial y_2} & \frac{\partial H_2}{\partial y_3} \end{bmatrix}.$$

$$H'_x g' = -H'_y \implies g' = -(H'_x)^{-1} H'_y.$$

Twierdzenie 1 (o funkcji uwikłanej)

Niech $H: E \subset \mathbb{R}^{n+m} \to \mathbb{R}^m, H \in \mathcal{C}^1$ na E. $(x_0, y_0) \in E, H(x_0, y_0) = 0, (x_0, y_0) = (x_0^1, \dots, x_0^n, y_0^1, \dots, y_0^m), H$ - odwracalna. Wówczas istnieje $U \subset E$ takie, że $(x_0, y_0) \in U, \underset{W \subset \mathbb{R}^n}{\exists},$ że $x_0 \in W, \underset{x \in W}{\forall} \exists! H(x, y) = 0, (x, y) \in U.$ Jeżeli $y = \varphi(x),$ to $\varphi: \mathbb{R}^n \to \mathbb{R}^m$ i $\varphi \in \mathcal{C}^1$ na W. $\varphi'(x) = -(H'_y)^{-1}H'_x$

Dowód 1 Oznaczenia:

$$H(x^{1}, \dots, x^{n}, y^{1}, \dots, y^{m}) = \begin{bmatrix} H^{1}(x^{1}, \dots, x^{n}, y^{1}, \dots, y^{m}) \\ \vdots \\ H^{2}(x^{1}, \dots, x^{n}, y^{1}, \dots, y^{m}) \end{bmatrix}.$$

$$H'_{y} = \begin{bmatrix} \frac{\partial H^{1}}{\partial y^{1}} & \cdots & \frac{\partial H^{1}}{\partial y^{n}} \\ \vdots & \ddots & \vdots \\ \frac{\partial H^{m}}{\partial x^{1}} & \cdots & \frac{\partial H^{m}}{\partial x^{n}} \end{bmatrix}, H'_{x} = \begin{bmatrix} \frac{\partial H^{1}}{\partial x^{1}} & \cdots & \frac{\partial H^{1}}{\partial x^{n}} \\ \vdots & \ddots & \vdots \\ \frac{\partial H^{m}}{\partial x^{1}} & \cdots & \frac{\partial H^{m}}{\partial x^{n}} \end{bmatrix}.$$

Wprowadźmy funkcję $F: \mathbb{R}^{n+m} \to \mathbb{R}^{n+m}$

$$F(x^1, \dots, x^n, y^1, \dots, y^m) = \begin{bmatrix} x^1 \\ x^2 \\ \vdots \\ x^n \\ H^1(x^1, \dots, x^n, y^1, \dots, y^m) \\ \vdots \\ H^m(x^1, \dots, x^n, y^1, \dots, y^m) \end{bmatrix}.$$

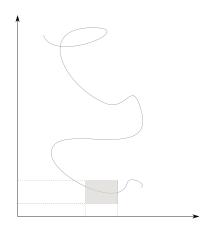
Jakie własności ma F?

$$F(x_0, y_0) = \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} = \begin{bmatrix} x_0 \\ 0 \end{bmatrix}.$$

Ale

$$F' = \begin{bmatrix} 1 & & & 0 \\ & \ddots & & \\ & & 1 & \\ & H'_x & & H'_y \end{bmatrix}, \det F' = \det H'_y.$$

Jeżeli $H_y'(x_0,y_0)$ - odwracalna, to $F'(x_0,y_0)$ - też. Oznacza to (na podstawie



Rysunek 4

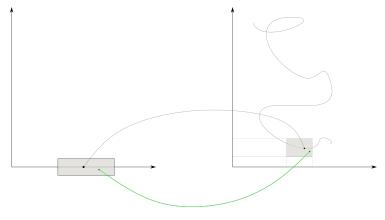
tw. o lokalnej odwracalności), że

$$\underset{U \subset \mathbb{R}^{n+m}}{\exists}, (x_0, y_0) \in U, \underset{V \subset \mathbb{R}^{n+m}}{\exists}, (x_0, 0) \in V.,$$

że F jest bijekcją między U i V oraz $\exists F^{-1}:V\to U, F^{-1}$ - różniczkowalna taka, że

$$F^{-1}(x,\alpha)=(a(x,\alpha),b(x,\alpha)), x,\alpha\in V.,$$

 $gdzie\ a(x,\alpha):\mathbb{R}^{m+n}\to\mathbb{R}^n,\quad b(x,\alpha):\mathbb{R}^{m+n}\to\mathbb{R}^m$



Rysunek 5