**Proposición.** Sean  $f:U\subseteq\mathbb{R}^n\to\mathbb{R}^m$ , con U un abierto de  $\mathbb{R}^m$ . Si existen las derivadas parciales de f y como funciones son continuas en U entonces f es diferenciable.

## Demostración.

Sean  $\overline{y} = (y_1, y_2, \dots, y_n) \in \mathbb{R}^n$  fijo y  $f = (f_1, f_2, \dots, f_n)$ .

P.d. 
$$\lim_{\overline{x} \to \overline{y}} \frac{\left| f_i(\overline{x}) - f_i(\overline{y}) - \sum_{j=1}^n \frac{\partial f_i}{\partial x_j}(\overline{x}) (x_j - y_j) \right|}{\|\overline{x} - \overline{y}\|} = 0 \quad \forall i = 1, 2, \dots, m.$$

Para todo i = 1, 2, ..., m y j = 1, 2, ..., n sea  $g : \mathbb{R} \to \mathbb{R}$  dada por  $g_j(x) = f_i(x_1, ..., x_{j-1}, x, y_{j+1}, ..., y_n)$ , donde  $\overline{x} = (x_1, x_2, ..., x_n) \in U$ . Luego, para cada i = 1, 2, ..., m, se tiene que

$$\begin{split} f_i(\overline{x}) - f_i(\overline{y}) &= f_i\left(x_1, x_2, \dots, x_n\right) - f_i\left(x_1, x_2, \dots, y_n\right) + f_i\left(x_1, x_2, \dots, y_n\right) - \\ & f_i\left(x_1, x_2, \dots, y_{n-1}, y_n\right) + f_i\left(x_1, x_2, \dots, y_{n-1}, y_n\right) - \dots - \\ & f_i\left(x_1, \dots, x_{j-1}, y_j, y_{j+1}, \dots, y_n\right) + f_i\left(x_1, \dots, x_{j-1}, y_j, y_{j+1}, \dots, y_n\right) - \dots - \\ & f_i\left(x_1, y_2, \dots, y_n\right) + f_i\left(x_1, y_2, \dots, y_n\right) - f_i\left(y_1, y_2, \dots, y_n\right) \\ &= g_n(x_n) - g_n(y_n) + g_{n-1}(x_{n-1}) - g_{n-1}(y_{n-1}) + g_{n-2}(x_{n-1}) - \dots - \\ & g_j(y_j) + g_{j-1}(x_{j-1}) - \dots - g_2(y_2) + g_1(x_1) - g_1(y_1) \end{split}$$

Ya que  $f_i$  es diferenciable en U, se tiene que, para todo  $j=1,2,\ldots,n,$   $g_j$  también lo es. Así, por el Teorema del Valor Medio, para cada  $j=1,2,\ldots,n$  existe  $a_j\in \left[\min\left\{x_j,y_j\right\}, \max\left\{x_j,y_j\right\}\right]$  tal que  $g_j(x_j)-g_j(y_j)=g_j(a_j)\,(x_j-y_j)$ . De este modo,

$$f_{i}(\overline{x}) - f_{i}(\overline{y}) = g'_{n}(a_{n}) (x_{n} - y_{n}) + g'_{n-1}(a_{n-1}) (x_{n-1} - y_{n-1}) + \dots + g'_{j}(a_{j}) (x_{j} - y_{j}) + \dots + g'_{1}(a_{1}) (x_{1} - y_{1})$$

$$= \frac{\partial f_{i}}{\partial x_{1}} (\overline{z_{1}}) (x_{1} - y_{1}) + \frac{\partial f_{i}}{\partial x_{2}} (\overline{z_{2}}) (x_{2} - y_{2}) + \dots + \frac{\partial f_{i}}{\partial x_{j}} (\overline{z_{j}}) (x_{j} - y_{j}) + \dots + \frac{\partial f_{i}}{\partial x_{n}} (\overline{z_{n}}) (x_{n} - y_{n})$$

donde  $\overline{z_j} = (x_1, \dots, x_{j-1}, a_j, y_{j+1}, \dots, y_n)$ . Posteriormente,

$$f_{i}(\overline{x}) - f_{i}(\overline{y}) - \sum_{j=1}^{n} \frac{\partial f_{i}}{\partial x_{j}}(\overline{x}) (x_{j} - y_{j}) = \frac{\partial f_{i}}{\partial x_{1}}(\overline{z_{1}}) (x_{1} - y_{1}) - \frac{\partial f_{i}}{\partial x_{1}}(\overline{x}) (x_{1} - y_{1}) + \frac{\partial f_{i}}{\partial x_{2}}(\overline{z_{2}}) (x_{2} - y_{2}) - \frac{\partial f_{i}}{\partial x_{2}}(\overline{x}) (x_{2} - y_{2}) + \dots + \frac{\partial f_{i}}{\partial x_{j}}(\overline{z_{j}}) (x_{j} - y_{j}) - \frac{\partial f_{i}}{\partial x_{j}}(\overline{x}) (x_{j} - y_{j}) + \dots + \frac{\partial f_{i}}{\partial x_{n}}(\overline{z_{n}}) (x_{n} - y_{n}) - \frac{\partial f_{i}}{\partial x_{n}}(\overline{x}) (x_{n} - y_{n}) - \frac{\partial f_{i}}{\partial x_{n}}(\overline{x}) (x_{n} - y_{n}) + \frac{\partial f_{i}}{\partial x_{n}}(\overline{z_{1}}) - \frac{\partial f_{i}}{\partial x_{2}}(\overline{z_{2}}) - \frac{\partial f_{i}}{\partial x_{2}}(\overline{x}) (x_{1} - y_{1}) + \dots + \frac{\partial f_{i}}{\partial x_{n}}(\overline{x_{n}}) (x_{1} - y_{2}) + \dots + \frac{\partial f_{i}}{\partial x_{n}}(\overline{z_{n}}) - \frac{\partial f_{i}}{\partial x_{n}}(\overline{x}) (x_{n} - y_{n})$$

$$\Rightarrow \left| f_i(\overline{x}) - f_i(\overline{y}) - \sum_{j=1}^n \frac{\partial f_i}{\partial x_j}(\overline{x}) (x_j - y_j) \right| = \left| \left( \frac{\partial f_i}{\partial x_1}(\overline{z_1}) - \frac{\partial f_i}{\partial x_j}(\overline{x}) \right) (x_1 - y_1) + \right.$$

$$\left( \frac{\partial f_i}{\partial x_2}(\overline{z_2}) - \frac{\partial f_i}{\partial x_j}(\overline{x}) \right) (x_2 - y_2) + \dots +$$

$$\left( \frac{\partial f_i}{\partial x_j}(\overline{z_j}) - \frac{\partial f_i}{\partial x_j}(\overline{x}) \right) (x_n - y_n) \right|$$

$$\leq \left| \frac{\partial f_i}{\partial x_1}(\overline{z_1}) - \frac{\partial f_i}{\partial x_j}(\overline{x}) \right| |x_1 - y_1| +$$

$$\left| \frac{\partial f_i}{\partial x_2}(\overline{z_2}) - \frac{\partial f_i}{\partial x_j}(\overline{x}) \right| |x_2 - y_2| + \dots +$$

$$\left| \frac{\partial f_i}{\partial x_j}(\overline{z_2}) - \frac{\partial f_i}{\partial x_j}(\overline{x}) \right| |x_2 - y_2| + \dots +$$

$$\left| \frac{\partial f_i}{\partial x_j}(\overline{z_2}) - \frac{\partial f_i}{\partial x_j}(\overline{x}) \right| |x_2 - y_n| + \dots +$$

$$\left| \frac{\partial f_i}{\partial x_j}(\overline{z_2}) - \frac{\partial f_i}{\partial x_n}(\overline{x}) \right| |x_2 - y_n| + \dots +$$

$$\left| \frac{\partial f_i}{\partial x_j}(\overline{z_2}) - \frac{\partial f_i}{\partial x_j}(\overline{x}) \right| |x_2 - y_n| + \dots +$$

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$$\left| \frac{\partial f_i}{\partial x_j}(\overline{z_j}) - \frac{\partial f_i}{\partial x_j}(\overline{x}) \right| |x_2 - y_n| + \dots +$$

$$\left| \frac{\partial f_i}{\partial x_j}(\overline{z_j}) - \frac{\partial f_i}{\partial x_j}(\overline{x}) \right| |x_2 - y_n| + \dots +$$

$$\left| \frac{\partial f_i}{\partial x_j}(\overline{z_j}) - \frac{\partial f_i}{\partial x_j}(\overline{x_j}) \right| + \dots + \left| \frac{\partial f_i}{\partial x_j}(\overline{z_j}) \right| + \dots +$$

$$\left| \frac{\partial f_i}{\partial x_j}(\overline{x_j}) - \frac{\partial f_i}{\partial x_j}(\overline{z_j}) \right| + \dots + \left| \frac{\partial f_i}{\partial x_j}(\overline{x_j}) - \frac{\partial f_i}{\partial x_j}(\overline{z_j}) \right| + \dots +$$

$$\left| \frac{\partial f_i}{\partial x_j}(\overline{x_j}) - \frac{\partial f_i}{\partial x_j}(\overline{x_j}) \right| + \dots + \left| \frac{\partial f_i}{\partial x_j}(\overline{x_j}) - \frac{\partial f_i}{\partial x_j}(\overline{x_j}) \right| + \dots +$$

$$\left| \frac{\partial f_i}{\partial x_j}(\overline{x_j}) - \frac{\partial f_i}{\partial x_j}(\overline{x_j}) \right| + \dots + \left| \frac{\partial f_i}{\partial x_j}(\overline{x_j}) - \frac{\partial f_i}{\partial x_j}(\overline{x_j}) \right| + \dots + \left| \frac{\partial f_i}{\partial x_j}(\overline{x_j}) - \frac{\partial f_i}{\partial x_j}(\overline{x_j}) \right| + \dots + \left| \frac{\partial f_i}{\partial x_j}(\overline{x_j}) - \frac{\partial f_i}{\partial x_j}(\overline{x_j$$

Después, como las derivadas parciales son continuas en U se da que  $\lim_{\overline{x} \to \overline{y}} \left| \frac{\partial f_i}{\partial x_j}(\overline{x}) - \frac{\partial f_i}{\partial x_j}(\overline{y}) \right| = 0$ , y puesto que  $\overline{z_j} = (x_1, \dots, x_{j-1}, a_j, y_{j+1}, \dots, y_n)$  con  $a_j \in \left[ \min \left\{ x_j, y_j \right\}, \max \left\{ x_j, y_j \right\} \right]$ , se tiene que  $\overline{z_j}$  tiende a  $\overline{y}$  conforme  $\overline{x}$  tiende a  $\overline{y}$ , para todo  $j = 1, 2, \dots, n$ . De esta manera,

$$0 \leq \lim_{\overline{x} \to \overline{y}} \frac{\left| f_{i}(\overline{x}) - f_{i}(\overline{y}) - \sum_{j=1}^{n} \frac{\partial f_{i}}{\partial x_{j}}(\overline{x}) (x_{j} - y_{j}) \right|}{\|\overline{x} - \overline{y}\|} \leq \lim_{\overline{x} \to \overline{y}} \left( \left| \frac{\partial f_{i}}{\partial x_{1}}(\overline{x}) - \frac{\partial f_{i}}{\partial x_{1}}(\overline{z_{1}}) \right| + \left| \frac{\partial f_{i}}{\partial x_{2}}(\overline{x}) - \frac{\partial f_{i}}{\partial x_{2}}(\overline{z_{2}}) \right| + \dots + \left| \frac{\partial f_{i}}{\partial x_{n}}(\overline{x}) - \frac{\partial f_{i}}{\partial x_{n}}(\overline{z_{n}}) \right| \right)$$

$$= \lim_{\overline{x} \to \overline{y}} \left| \frac{\partial f_i}{\partial x_1}(\overline{x}) - \frac{\partial f_i}{\partial x_1}(\overline{z_1}) \right| + \lim_{\overline{x} \to \overline{y}} \left| \frac{\partial f_i}{\partial x_2}(\overline{x}) - \frac{\partial f_i}{\partial x_2}(\overline{z_2}) \right| + \dots + \lim_{\overline{x} \to \overline{y}} \left| \frac{\partial f_i}{\partial x_j}(\overline{x}) - \frac{\partial f_i}{\partial x_j}(\overline{z_j}) \right| + \dots + \lim_{\overline{x} \to \overline{y}} \left| \frac{\partial f_i}{\partial x_n}(\overline{x}) - \frac{\partial f_i}{\partial x_n}(\overline{z_n}) \right|$$

$$= \lim_{\overline{x} \to \overline{y}} \left| \frac{\partial f_i}{\partial x_1}(\overline{x}) - \frac{\partial f_i}{\partial x_1}(\overline{y}) \right| + \lim_{\overline{x} \to \overline{y}} \left| \frac{\partial f_i}{\partial x_2}(\overline{x}) - \frac{\partial f_i}{\partial x_2}(\overline{y}) \right| + \dots + \lim_{\overline{x} \to \overline{y}} \left| \frac{\partial f_i}{\partial x_j}(\overline{x}) - \frac{\partial f_i}{\partial x_j}(\overline{y}) \right| + \dots + \lim_{\overline{x} \to \overline{y}} \left| \frac{\partial f_i}{\partial x_n}(\overline{x}) - \frac{\partial f_i}{\partial x_n}(\overline{y}) \right|$$

$$= 0$$

De esta manera,  $\lim_{\overline{x} \to \overline{y}} \frac{\left| f_i(\overline{x}) - f_i(\overline{y}) - \sum_{j=1}^n \frac{\partial f_i}{\partial x_j}(\overline{x}) (x_j - y_j) \right|}{\|\overline{x} - \overline{y}\|} = 0 \quad \forall i = 1, \dots, m.$ 

Por último,

$$0 \leq \lim_{\overline{x} \to \overline{y}} \frac{\|f(\overline{x}) - f(\overline{y}) - Df(\overline{y}) (\overline{x} - \overline{y})\|}{\|\overline{x} - \overline{y}\|} \leq \sum_{i=1}^{m} \lim_{\overline{x} \to \overline{y}} \frac{\left| f_{i}(\overline{x}) - f_{i}(\overline{y}) - \sum_{j=1}^{n} \frac{\partial f_{i}}{\partial x_{j}} (\overline{x}) (x_{j} - y_{j}) \right|}{\|\overline{x} - \overline{y}\|} = 0$$

Ya que  $\overline{y}$  fue arbitrario, se concluye que f es diferenciable en U.