

Moreover, let $u = (u_1, u_2) \in U$ be a point such that

$$\frac{\partial \varphi}{\partial x_2}(u_1, u_2) \in \mathcal{L}(E_2; E_2) \quad \text{and} \quad \left(\frac{\partial \varphi}{\partial x_2}(u_1, u_2) \right)^{-1} \in \mathcal{L}(E_2; E_2),$$

and let $J: \Omega \rightarrow \mathbb{R}$ be a function which is differentiable at u . If J has a constrained local extremum at u , then there is a continuous linear form $\Lambda(u) \in \mathcal{L}(E_2; \mathbb{R})$ such that

$$dJ(u) + \Lambda(u) \circ d\varphi(u) = 0.$$

Proof. The plan of attack is to use the implicit function theorem; Theorem 39.14. Observe that the assumptions of Theorem 39.14 are indeed met. Therefore, there exist some open subsets $U_1 \subseteq E_1$, $U_2 \subseteq E_2$, and a continuous function $g: U_1 \rightarrow U_2$ with $(u_1, u_2) \in U_1 \times U_2 \subseteq \Omega$ and such that

$$\varphi(v_1, g(v_1)) = 0$$

for all $v_1 \in U_1$. Moreover, g is differentiable at $u_1 \in U_1$ and

$$dg(u_1) = - \left(\frac{\partial \varphi}{\partial x_2}(u) \right)^{-1} \circ \frac{\partial \varphi}{\partial x_1}(u).$$

It follows that the restriction of J to $(U_1 \times U_2) \cap U$ yields a function G of a single variable, with

$$G(v_1) = J(v_1, g(v_1))$$

for all $v_1 \in U_1$. Now the function G is differentiable at u_1 and it has a local extremum at u_1 on U_1 , so Proposition 40.1 implies that

$$dG(u_1) = 0.$$

By the chain rule,

$$\begin{aligned} dG(u_1) &= \frac{\partial J}{\partial x_1}(u) + \frac{\partial J}{\partial x_2}(u) \circ dg(u_1) \\ &= \frac{\partial J}{\partial x_1}(u) - \frac{\partial J}{\partial x_2}(u) \circ \left(\frac{\partial \varphi}{\partial x_2}(u) \right)^{-1} \circ \frac{\partial \varphi}{\partial x_1}(u). \end{aligned}$$

From $dG(u_1) = 0$, we deduce

$$\frac{\partial J}{\partial x_1}(u) = \frac{\partial J}{\partial x_2}(u) \circ \left(\frac{\partial \varphi}{\partial x_2}(u) \right)^{-1} \circ \frac{\partial \varphi}{\partial x_1}(u),$$

and since we also have

$$\frac{\partial J}{\partial x_2}(u) = \frac{\partial J}{\partial x_2}(u) \circ \left(\frac{\partial \varphi}{\partial x_2}(u) \right)^{-1} \circ \frac{\partial \varphi}{\partial x_2}(u),$$