

### Theorem 1: Inverse Function Theorem

Let  $f$  be a continuously differentiable function from an open set  $U \subset \mathbb{R}^n$  to  $\mathbb{R}^n$ , and let  $a \in U$ . If the Jacobian determinant  $J_f(a)$  is nonzero, then there exists an open set  $V$  containing  $a$  and an open set  $W$  containing  $f(a)$  such that  $f$  is one-to-one on  $V$  and such that the inverse function  $f^{-1}$  is continuously differentiable on  $W$ .

### Theorem 2: Implicit Function Theorem

Let  $f$  be a continuously differentiable function from an open set  $U \subset \mathbb{R}^{n+m}$  to  $\mathbb{R}^m$ , and let  $(a, b) \in U$ . If  $f(a, b) = 0$  and the Jacobian matrix  $J_f(a, b)$  has rank  $m$ , then there exist open sets  $V$  and  $W$  in  $\mathbb{R}^n$  and  $\mathbb{R}^m$ , respectively, with  $(a, b) \in V \times W \subset U$ , and a continuously differentiable function  $g : V \rightarrow W$  such that  $f(x, g(x)) = 0$  for all  $x \in V$ .

### Theorem 3: Lagrange Multiplier Theorem

Let  $f$  and  $g_1, \dots, g_m$  be continuously differentiable functions from an open set  $U \subset \mathbb{R}^n$  to  $\mathbb{R}$ . If  $a \in U$  is a local extremum of  $f$  subject to the constraints  $g_1(x) = \dots = g_m(x) = 0$ , and if the gradients  $\nabla g_1(a), \dots, \nabla g_m(a)$  are linearly independent, then there exist constants  $\lambda_1, \dots, \lambda_m$  such that

$$\nabla f(a) = \lambda_1 \nabla g_1(a) + \dots + \lambda_m \nabla g_m(a).$$