Exercise 0.1 (Application of Implicit Function Theorem). Suppose that $f : \mathbf{R} \times \mathbf{R}^n \to \mathbf{R}$ is a C^{∞} function and that there exists a C^{∞} function $g : \mathbf{R} \to \mathbf{R}$ satisfying

$$g(0) \neq 0$$
 and $f(x; 0) = x g(x)$ $(x \in \mathbf{R})$.

Consider the equation f(x; y) = t, where x and $t \in \mathbf{R}$, while $y \in \mathbf{R}^n$.

(i) Prove the existence of an open neighborhood V of 0 in $\mathbb{R}^n \times \mathbb{R}$ and of a unique C^{∞} function $\psi: V \to \mathbb{R}$ such that, for all $(y, t) \in V$

$$\psi(0) = 0$$
 and $f(\psi(y, t); y) = t$.

(ii) Establish the following formulae, where D_1 and D_2 denote differentiation with respect to the variables in \mathbb{R}^n and \mathbb{R} , respectively:

$$D_1\psi(0) = -\frac{1}{g(0)}D_1f(0;0)$$
 and $D_2\psi(0) = \frac{1}{g(0)}$.

Solution of Exercise 0.1

(i) Define $F : \mathbf{R} \times \mathbf{R}^n \times \mathbf{R} \to \mathbf{R}$ by F(x; y, t) = f(x; y) - t. Then F is a C^{∞} function satisfying

$$F(0;0,0) = f(0;0) = 0$$
 and $D_1F(0;0,0) = \frac{d}{dx}\Big|_{x=0} (x g(x)) = g(0) \neq 0.$

The desired conclusion now follows from the Implicit Function Theorem 3.5.1.

(ii) Furthermore on account of the aforementioned theorem we obtain

$$D\psi(y,t) = -D_x F(\psi(y,t);y,t)^{-1} \circ D_{(y,t)} F(\psi(y,t);y,t).$$

In particular, this is valid for $(\psi(y, t); y, t) = (0; 0, 0)$. We have

$$D_{(y,t)}F(0;0,0) = (D_y f(0;0), -1)$$
 and so $D\psi(0,0) = -\frac{1}{g(0)}(D_1 f(0;0), -1),$

and this leads to the desired formulae.