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Inverse Function Theorem

In this paper we obtain an extension of the classical inverse function theorem from Banach spaces to some classes of locally convex spaces.

I. INTRODUCTION

First we should remember the most typical forms of the inverse function theorem and some definitions.

Theorem 1: Let c be a point of Banach space X , and f be a function of class C^1 from a neighbourhood of the point c into Banach space Y , such that $df(c)$ (the Frechet differential of f at the point c) is an isomorphism of the spaces X and Y . Then the function f is a diffeomorphism from some neighbourhood of the point c onto a neighbourhood of the point $f(c)$.

Let f and g be two functions defined on some neighbourhood of the point c in the space X with values in the space Y .

Definition 1. The functions f and g are called uniformly tangent at the point c if for every $r > 0$ there exists $s > 0$ such that.

$$|(f-g)(x) - (f-g)(y)| \leq r|x-y| \text{ for } |x-c| \leq s \text{ and } |y-c| \leq s.$$

Definition 2. The function f is called uniformly differentiable at the point c if there exists a continuous linear function T_c from X to Y , such that the functions f and T_c are uniformly tangent at the point c .

Remarks: If a function f is uniformly differentiable at the point c , then it is differentiable in the Frechet sense and $T_c = df(c)$. Let G be an open set in the space X .

A function f is of class C^1 on G , if and only if it is uniformly differentiable at each point of set G . This follows easily from the mean value theorem. If we replace in Theorem 1 the class C^1 by uniform differentiability of the function f at the point c , we get the weaker conclusion, namely that the function f is a homeomorphism from some neighbourhood of the point c onto a neighbourhood of the point $f(c)$ and the inverse function f^{-1} is uniformly differentiable at the point $f(c)$ and $df^{-1}(f(c)) = (df(c))^{-1}$.

We reformulate this remark and we get:

Theorem 2. Let f be a function defined on a neighbourhood of a point c in a Banach space X with values in a Banach space Y . We suppose that there exists an isomorphism T from Y to X , such that the functions $I_x - T \circ f$ and 0_x are uniformly tangent at the point c (by I_x and 0_x we denote identity and zero-function on X). Then f is a homeomorphism from a neighbourhood of the point c onto a neighbourhood of the point $f(c)$ and there exists an isomorphism S from X to Y , such that the functions $I_y - S \circ f^{-1}$ and 0_y are uniformly tangent at the point $f(c)$ and $S = T^{-1}$.

II. SOME EXTENSIONS OF BASIC DEFINITIONS

Let X be a locally convex Hausdorff space. By Q we denote a family of continuous seminorms generating the topology of X . Let f be a function from a subset of X with values in X , let A be a set contained in the domain of f and r be a positive number.

Definition 3. We say that the function f is r -Lipschitzian on the set A if for every $x \in A, y \in A, q \in Q$ we have $q(f(x) - f(y)) \leq r q(x - y)$. Let f and g be two functions defined in the neighbourhood of the point c of space X with values in X .

Definition 4: The functions f and g are called uniformly tangent at the point c if for every $r > 0$ there exists a neighbourhood A_r of the point zero in X , such that the function $f - g$ is r -Lipschitzian on the set $c + A_r$.

If X is a Banach space, then the definitions 1 and 4 are equivalent. In what follows we denote by X and Y the locally convex Hausdorff spaces sequentially complete (i.e. such that each Cauchy sequence of X (or Y) is convergent).

III. INVERSE FUNCTION THEOREM

Let f be a function defined on a neighbourhood of the point c in X with values in Y . We suppose that there exists an isomorphism T from Y to X such that the functions $I_x - T \circ f$ and 0_x are uniformly tangent at the point c . Then f is a homeomorphism from a neighbourhood of the point c onto a neighbourhood of the point $f(c)$ and there exists an isomorphism S from X to Y , such that the functions $I_y - S \circ f^{-1}$ and 0_y are uniformly tangent at the point $f(c)$ and $S = T^{-1}$.

Banach lemma. Let A be a closed subset of X , and f be a function defined on A with values in X , such that $f(A) \subset A$; Suppose that f is r -Lipschitzian with $r < 1$. Then there exists exactly one point x of the set A such that $f(x) = x$.

Proof of lemma: Let x_0 be a point of A . For each n we put $x_n = f^n(x_0)$. For $q \in Q$ (Q is the family of seminorms from the definition of Lipschitz condition) and $p \geq 0$ we get $q(x_{n+1} - x_n) \leq r q(x_n - x_{n-1})$, $q(x_{n+1} - x_n) \leq r^n q(x_1 - x_0)$, $q(x_{n+p} - x_n) \leq r^n q(x_1 - x_0) / (1 - r)$, and so we have proved that the sequence $\{x_n\}$ is a Cauchy sequence. Therefore it is convergent to some point x of the set A . Simultaneously the sequence $\{f(x_n)\}$ is convergent to x . The Lipschitz condition implies that the restriction of f to A is continuous, and so

the sequence $\{f(x_n)\}$ converges to $f(x)$, therefore $f(x) = x$. If $f(y) = y$ we get $q(x-y) = q(f(x)-f(y)) \leq r q(x-y)$ hence $q(x-y) = 0$ and $x = y$. The uniqueness follows.

Proof of Theorem. Our assumptions imply that there exists a neighbourhood $A_{1/2}$ of the point zero in X , such that the function $I_x - T \circ f$ is $1/2$ -Lipschitz on the set $c + A_{1/2}$. There exists $q \in Q$ and $r > 0$ such that the set $B = \{x \in X : q(x) \leq r\}$ is contained in $A_{1/2}$. Let g be the restriction of $I_x - T \circ f$ to the set $c + B$, then $g(x) - g(c) \in 1/2B$ for $x - c \in B$. We put $C = f(c) + 1/2T^{-1}(B)$. On the set $(c+B) \times C$ we define function F by the formula: $F(x, y) = g(x) + T(y)$. For each $y \in C$ we have the following inclusion $F(c+B, y) \subset c+B$, because if $x \in B$, then $F(c+x, y) = g(c) + g(x) - g(c) + T(y)$ is contained in the set $(c - T \circ f(c)) + 1/2B + (T \circ f(c) + 1/2B) = c + B$. Let us remark that for $y \in C$, $x_1 \in c+B$, $x_2 \in c+B$, $q \in Q$ we have $q(F(x_1, y) - F(x_2, y)) \leq 1/2q(x_1 - x_2)$. By our lemma applied to the function $F(\cdot, y)$ we get that for each $y \in C$ there exists a unique point $x_y \in c+B$ such that $F(x_y, y) = x_y$. It follows that the function f is one-to-one from the set $c+B$ onto C . So we have proved the existence of inverse function f^{-1} (we have $f^{-1}(y) = x_y$). The continuity of g and T^{-1} implies the continuity of f . For each $q \in Q$, $y_1 \in C$, $y_2 \in C$, we have inequalities:

$$\begin{aligned} q(f^{-1}(y_1) - f^{-1}(y_2)) &= q(F(f^{-1}(y_1), y_1) - F(f^{-1}(y_2), y_2)) \\ &\leq q(g(f^{-1}(y_1)) - g(f^{-1}(y_2))) + q(T(y_1 - y_2)) \leq (1/2)q(f^{-1}(y_1) - f^{-1}(y_2)) + q(T(y_1 - y_2)) \end{aligned}$$

and so $q(f^{-1}(y_1) - f^{-1}(y_2)) \leq 2|T|q(y_1 - y_2)$. This proves the continuity of f^{-1} . We have proved that f is a homeomorphism. Now we shall prove that the functions $I_y - T^{-1} \circ f^{-1}$ and 0_y are uniformly tangent at the point $f(c)$. Let us fix $r: 0 < r < 1$. Then there exists a neighbourhood A_r of the point zero in X , such that we have: $q(x_1 - x_2 - (T \circ f(x_1) - T \circ f(x_2))) \leq r q(x_1 - x_2)$ for $q \in Q$, $x_1 \in c + A_r$, $x_2 \in c + A_r$, hence $q(T \circ f(x_1) - T \circ f(x_2) - (x_1 - x_2)) \leq (r/1-r)q(T \circ f(x_1) - T \circ f(x_2))$. Let us put $y_1 = f(x_1)$, $y_2 = f(x_2)$. We get for $y_1 \in f(c + A_r)$ and $y_2 \in f(c + A_r)$; $q \in Q$ $q(y_1 - y_2 - (T^{-1} \circ f^{-1}(y_1) - T^{-1} \circ f^{-1}(y_2))) \leq (r/1-r)q(y_1 - y_2)$. The last inequality proves our thesis because if r tends to zero, $r/1-r$ must also tend to zero.

Remark. The implicit function theorem may be proved in the same way, taking the Banach lemma as a basic.