

the extrema subject to two constraints is on page 11 in the link above

## 5 Extrema subject to two constraints

Here is Theorem 1 with  $m = 2$ .

**Theorem 3** Suppose that  $n > 2$ . If  $\mathbf{X}_0$  is a local extreme point of  $f$  subject to  $g_1(\mathbf{X}) = g_2(\mathbf{X}) = 0$  and

$$\begin{vmatrix} \frac{\partial g_1(\mathbf{X}_0)}{\partial x_r} & \frac{\partial g_1(\mathbf{X}_0)}{\partial x_s} \\ \frac{\partial g_2(\mathbf{X}_0)}{\partial x_r} & \frac{\partial g_2(\mathbf{X}_0)}{\partial x_s} \end{vmatrix} \neq 0 \quad (19)$$

for some  $r$  and  $s$  in  $\{1, 2, \dots, n\}$ , then there are constants  $\lambda$  and  $\mu$  such that

$$\frac{\partial f(\mathbf{X}_0)}{\partial x_i} - \lambda \frac{\partial g_1(\mathbf{X}_0)}{\partial x_i} - \mu \frac{\partial g_2(\mathbf{X}_0)}{\partial x_i} = 0, \quad (20)$$

$$1 \leq i \leq n.$$

**Proof** For notational convenience, let  $r = 1$  and  $s = 2$ . Denote

$$\mathbf{U} = (x_3, x_4, \dots, x_n) \text{ and } \mathbf{U}_0 = (x_{30}, x_{40}, \dots, x_{n0}).$$

Since

$$\begin{vmatrix} \frac{\partial g_1(\mathbf{X}_0)}{\partial x_1} & \frac{\partial g_1(\mathbf{X}_0)}{\partial x_2} \\ \frac{\partial g_2(\mathbf{X}_0)}{\partial x_1} & \frac{\partial g_2(\mathbf{X}_0)}{\partial x_2} \end{vmatrix} \neq 0, \quad (21)$$

the Implicit Function Theorem (Theorem 6.4.1, p. 420) implies that there are unique continuously differentiable functions

$$h_1 = h_1(x_3, x_4, \dots, x_n) \text{ and } h_2 = h_2(x_3, x_4, \dots, x_n),$$

defined on a neighborhood  $N \subset \mathbb{R}^{n-2}$  of  $\mathbf{U}_0$ , such that  $(h_1(\mathbf{U}), h_2(\mathbf{U}), \mathbf{U}) \in D$  for all  $\mathbf{U} \in N$ ,  $h_1(\mathbf{U}_0) = x_{10}$ ,  $h_2(\mathbf{U}_0) = x_{20}$ , and

Can you point where all the mathematical notation underlined with violet above is in the implicit function since they use that proof. That is show where  $h_1$   $h_2$ ,  $\mathbf{U}$ ,  $x_{10}$ ,  $x_{20}$ ,  $N$  and  $\mathbb{R}^{n-2}$  is in the general formulation of the implicit function theorem And why have they defined  $h_2=h_1$ ?:

**Theorem 6.4.1 (The Implicit Function Theorem)** Suppose that  $\mathbf{F} : \mathbb{R}^{n+m} \rightarrow \mathbb{R}^m$  is continuously differentiable on an open set  $S$  of  $\mathbb{R}^{n+m}$  containing  $(\mathbf{X}_0, \mathbf{U}_0)$ . Let  $\mathbf{F}(\mathbf{X}_0, \mathbf{U}_0) = \mathbf{0}$ , and suppose that  $\mathbf{F}_{\mathbf{U}}(\mathbf{X}_0, \mathbf{U}_0)$  is nonsingular. Then there is a neighborhood  $M$  of  $(\mathbf{X}_0, \mathbf{U}_0)$ , contained in  $S$ , on which  $\mathbf{F}_{\mathbf{U}}(\mathbf{X}, \mathbf{U})$  is nonsingular and a neighborhood  $N$  of  $\mathbf{X}_0$  in  $\mathbb{R}^n$  on which a unique continuously differentiable transformation  $\mathbf{G} : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is defined, such that  $\mathbf{G}(\mathbf{X}_0) = \mathbf{U}_0$  and

$$(\mathbf{X}, \mathbf{G}(\mathbf{X})) \in M \text{ and } \mathbf{F}(\mathbf{X}, \mathbf{G}(\mathbf{X})) = \mathbf{0} \text{ if } \mathbf{X} \in N. \quad (6.4.6)$$

Moreover,

$$\mathbf{G}'(\mathbf{X}) = -[\mathbf{F}_{\mathbf{U}}(\mathbf{X}, \mathbf{G}(\mathbf{X}))]^{-1} \mathbf{F}_{\mathbf{X}}(\mathbf{X}, \mathbf{G}(\mathbf{X})), \quad \mathbf{X} \in N. \quad (6.4.7)$$

Search for the theorem in this link if you want to see more from the implicit function theorem. It is on page 420

[http://ramanujan.math.trinity.edu/wtrench/texts/TRENCH\\_REAL\\_ANALYSIS.PDF](http://ramanujan.math.trinity.edu/wtrench/texts/TRENCH_REAL_ANALYSIS.PDF)