

Some preparation for Inverse Function Theorem:

Def 1) V vector space: a norm $\|\cdot\|: V \rightarrow \mathbb{R}_{\geq 0}$ is a function s.t.

- $\|\xi\| = 0 \iff \xi = 0$,
- $\|\lambda \xi\| = |\lambda| \|\xi\|, \quad \lambda \in \mathbb{R}, \xi \in V$
- $\|\xi_1 + \xi_2\| \leq \|\xi_1\| + \|\xi_2\|$.

2) If $T: V \rightarrow W$ linear and V, W have norms then

$$\|T\| = \inf \{C \in \mathbb{R}_{\geq 0} : \|T\xi\| \leq C\|\xi\| \quad \forall \xi \in V\} = \sup \left\{ \frac{\|T\xi\|}{\|\xi\|} : \xi \in V, \xi \neq 0 \right\}$$

Rk 1) A normed vector space becomes a metric space by $d(\xi, \xi') = \|\xi - \xi'\|$

2) If V finite-dimensional $\|T\| < \infty$ (use compactness of sphere)

3) On \mathbb{R}^n can take e.g. $\|(\xi_1, \dots, \xi_n)\| = \sup |\xi_i|$ or $\left(\sum_{i=1}^n |\xi_i|^p \right)^{\frac{1}{p}}, 1 \leq p$

Prop V finite-dim: given $f: [a, b] \rightarrow V$ cts, we may define $\int_a^b f dt \in V$, obeying

$$1) \int_a^b \frac{df}{dt} dt = f(b) - f(a)$$

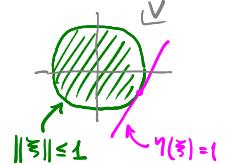
$$2) \left\| \int_a^b f dt \right\| \leq \int_a^b \|f\| dt \quad (\text{for any norm on } V)$$

Pf To define it, "work in components" — i.e. for any $\gamma \in V^*$ we can define $I(\gamma) = \int_a^b \gamma(f) dt$, then check $I: V^* \rightarrow \mathbb{R}$ is linear ie $I \in V^{**}$, then use $V^{**} \cong V$ to get $I \in V$, define $\int_a^b f dt = I$.
 ↑ since V is finite-dim!

Then 1) is easy.

For 2), pick $\gamma \in V^*$ with $\|\gamma\|=1$ and $|I(\gamma)| = \|I\|$. (This exists for any $\|\cdot\|$ by "Supporting Hyperplane Thm"
 but it's easy to get directly if we use standard norm on \mathbb{R}^n wrt some basis)
 Then, $\|I\| = |I(\gamma)| = \left| \int_a^b \gamma(f) dt \right| \leq \int_a^b |\gamma(f)| dt \leq \int_a^b \|f\| dt$. \blacksquare

Lemma $f: U \rightarrow A'$, A, A' affine spaces, $U \subset A$ a ball, V, V' normed:



If $\|df_p\| < c$ $\forall p \in U$, then $\|f(p_2) - f(p_1)\| \leq c \|p_2 - p_1\|$.

Pf Set $g(t) = f(p_1 + t(p_2 - p_1))$. Then

$$\begin{aligned} p(t) &= p_1 + t(p_2 - p_1) \\ f(p_2) - f(p_1) &= g(1) - g(0) = \int_0^1 g'(t) dt = \int_0^1 dg_t \left(\frac{\partial}{\partial t} \right) dt \\ &= \int_0^1 df_{p(t)} \left(dp_t \left(\frac{\partial}{\partial t} \right) \right) dt = \int_0^1 df_{p(t)} (p_2 - p_1) dt \end{aligned}$$

$$\therefore \|f(p_2) - f(p_1)\| \leq \int_0^1 \|df_{p(t)} (p_2 - p_1)\| dt \leq \int_0^1 c \|p_2 - p_1\| dt = c \|p_2 - p_1\| \quad \blacksquare$$

Lemma If X is a complete metric space, $0 < c < 1$, and $\phi: X \rightarrow X$ has $d(\phi(p), \phi(q)) < cd(p, q)$ then $\exists! p \in X$ s.t. $\phi(p) = p$.

Pf Uniqueness easy.

For existence: fix $x_0 \in X$, set inductively $x_{n+1} = \phi(x_n)$

Then by induction $d(x_{n+1}, x_n) \leq c^n \cdot d(x_1, x_0)$

and for $n < m$, $d(x_n, x_m) \leq \sum_{i=n+1}^m d(x_i, x_{i+1}) \leq (c^n + c^{n+1} + \dots + c^{m-1}) d(x_1, x_0) \leq \frac{c^n}{1-c} d(x_1, x_0)$

Thus $\{x_n\}$ is Cauchy, $x_n \rightarrow x$ for some x .

$$\phi(x) = \lim_{n \rightarrow \infty} \phi(x_n) = \lim_{n \rightarrow \infty} x_{n+1} = x.$$

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