

Definition

Consider a set X , and a distance function $d : X \times X \rightarrow \mathbb{R}$ satisfying

- 1 $d(x, y) = d(y, x)$ (symmetric),
- 2 $d(x, y) = 0 \Leftrightarrow x = y$
- 3 $d(x, y) + d(y, z) \geq d(x, z)$ (triangle inequality)

for all $x, y, z \in X$. Then (X, d) is called a *metric space*.

Note that it follows from the above prescribed conditions, that the distance function is *positive definite*: $d(x, y) \geq 0$.



We define the open r -ball at $x \in X$ as

$$B(x, r) := \{y \in X \mid d(x, y) < r\}.$$

A set $A \subset X$ is called **bounded** if it is contained in an r -ball for some $r < \infty$, and **open** if for all $x \in A$ there exists an r such that $B(x, r) \subset A$. The **interior** of a set is the union of all its open subsets. Any open subset of X containing x is called a **neighbourhood** of $x \in X$. A point $x \in X$ is a **boundary point** of a subset $A \subset X$ if for all neighbourhoods U of x , we have $U \cap A \neq \emptyset$ and $U \setminus A \neq \emptyset$. The **boundary** ∂A of $A \subset X$ is the set of all boundary points of A . The **closure** of A , is defined as the set

$$\bar{A} := \{x \in X \mid B(x, r) \cap A \neq \emptyset, \forall r > 0\}.$$

A set A is closed if $A = \bar{A}$, and $A \subset X$ is **dense** in X if $\bar{A} = X$. A set A is **nowhere dense** if its closure has empty interior.



A point $x \in X$ is called an **accumulation point** of a set $A \subset X$ if all balls $B(x, \varepsilon)$ intersect A . The set of accumulation points of A is called the **derived set** A' . A set A is **closed** if $A' \subset A$ and $\bar{A} = A \cup A'$. A is called **perfect** if $A = A'$.



We say that a sequence $\{x_n\}_{n \in \mathbb{N}}$ **converges** (as $n \rightarrow \infty$) if $\forall \varepsilon > 0$ there exists $N \in \mathbb{N}$ such that $\forall n \geq N$ we have $d(x_n, x) < \varepsilon$. We say that two sequences $\{x_n\}_{n \in \mathbb{N}}$ and $\{y_n\}_{n \in \mathbb{N}}$ converge **exponentially** (or with **exponential speed**) to each other if $d(x_n, y_n) < cd^n$ for some $c > 0$ and $0 \leq d < 1$. The sequence is a **Cauchy sequence** if $\forall \varepsilon > 0$ there exists $N \in \mathbb{N}$ such that $d(x_i, x_j) < \varepsilon$ whenever $i, j \geq N$. A metric space is called **complete** if every Cauchy sequence converges in it. Examples of complete metric spaces are \mathbb{R}^n with the (usual) Euclidean metric, and all closed subsets of \mathbb{R}^n with this metric.



Definition (Contraction)

A map $F : X \rightarrow X$, where (X, d) is a metric space, is a **contraction** if there exists $K < 1$ such that

$$d(F(x), F(y)) \leq Kd(x, y), \quad \forall x, y \in X. \quad (10)$$

A condition of the type (10) is called a **Lipschitz condition**, where $K \geq 0$ is called the **Lipschitz constant**. Contractions are thus Lipschitz maps with a Lipschitz constant that is smaller than 1.



We now formulate the central result about contractions.

Theorem (Contraction mapping theorem)

Let X be a complete metric space, and $F : X \rightarrow X$ be a contraction. Then F has a unique fixed point, and under the action of iterates of $F : X \rightarrow X$, all points converge with exponential speed to it.

By (11) under iteration by F all points in X converge to the same point as $\lim_{n \rightarrow \infty} d(F^n(x), F^n(y)) = 0$ for all $x, y \in X$ so that if x converges to x_0 then so does any $y \in X$.

It remains to be shown that x_0 is a fixed point of F : $F(x_0) = x_0$. Using the triangle inequality we have

$$\begin{aligned} d(x_0, F(x_0)) &\leq d(x_0, F^n(x)) + d(F^n(x), F^{n+1}(x)) \\ &\quad + d(F^{n+1}(x), F(x_0)) \\ &\leq (1 + K)d(x_0, F^n(x)) + K^n d(x, F(x)), \end{aligned}$$

for all $x \in X$ and $n \in \mathbb{N}$. The right-hand-side of this inequality tends to zero as $n \rightarrow \infty$, and hence $F(x_0) = x_0$.



Example (Fibonacci's rabbits)

Leonardo Pisano, better known as *Fibonacci*, tried to understand how many pairs of rabbits can be grown from one pair in one year. He figured out that each pair breeds a pair every month, but a newborn pair only breeds in the second month after birth. Let b_n denote the number of rabbit pairs at time n . Let $b_0 = 1$ and in the first month they breed one pair so $b_1 = 2$. At time $n = 2$, again one pair is bred (from the one that were around at time $n = 1$, the other one does not yet have the required age to breed). Hence, $b_2 = b_1 + b_0$. Subsequently, $b_{n+1} = b_n + b_{n-1}$. Expecting the growth to be exponential we would like to see how fast these numbers grow, by calculating $a_n = b_{n+1}/b_n$. Namely, if $b_n \rightarrow cd^n$ as $n \rightarrow \infty$ for some c, d then $b_{n+1}/b_n \rightarrow d$.

Example (cont)

We have

$$a_{n+1} = b_{n+2}/b_{n+1} = \frac{1}{a_n} + 1.$$

Thus $\{a_n\}_{n \in \mathbb{N}}$ is the orbit of $a_0 = 1$ of the map $g(x) = 1/x + 1$. We have $g'(x) = -x^{-2}$. Thus g is not a contraction on $(0, \infty)$. But we note that $a_1 = 2$ and consider the map g on the closed interval $[3/2, 2]$. We have $g(3/2) = 5/3 > 3/2$ and $g(2) = 3/2$. Hence $g([3/2, 2]) \subset [3/2, 2]$. Furthermore, for $x \in [3/2, 2]$ we have $|g'(x)| = 1/x^2 \leq 4/9 < 1$ so that g is a contraction on $[3/2, 2]$. Hence, by the contraction mapping theorem, there exists a unique fixed point, so $\lim_{n \rightarrow \infty} a_n$ exists. The solution is a fixed point of $g(x)$, yielding $x^2 - x - 1 = 0$. The only positive root of this equation is $x = (1 + \sqrt{5})/2$.



Finding the roots (preimages of zero) of a function $F : \mathbb{R} \rightarrow \mathbb{R}$ is difficult in general. Newton's method is an approach to find such roots through iteration. The idea is rather straight forward. Suppose x_0 is a guess for a root. We would like to improve our guess by choosing an improved approximation x_1 . We write the first order Taylor expansion of F at x_0 in terms of our knowledge about F at x_0 : $F(x_1) = F(x_0) + F'(x_0)(x_1 - x_0)$. By setting $F(x_1) = 0$ (our aim), we obtain from the Taylor expansion that

$$x_1 = x_0 - F(x_0)/F'(x_0) =: G(x_0). \quad (12)$$

We note that a fixed point y of G corresponds to a root of F if $F'(y) \neq 0$. We call a fixed point y of a differentiable map G *superattracting* if $G'(y) = 0$. We have

Proposition

If $|F'(x)| > \delta$ for some $\delta > 0$ and $|F''(x)| < M$ for some $M < \infty$ on a neighbourhood of a root r (satisfying $F(r) = 0$), then r is a superattracting fixed point of G (cf (12)).

Proof.

We observe that $G'(x) = F(x)F''(x)/(F'(x))^2$. Note that G is a contraction on a neighbourhood of r . □

The inverse function theorem says that **if a differentiable map has invertible derivative at some point, then the map is invertible near that point**. It is thus related to "linearizability": if the linearization of a map in a point is invertible, then so is the nonlinear map in a neighbourhood of this point. We first consider the simplest version of the inverse function theorem, in \mathbb{R} .

Theorem (Inverse function theorem in \mathbb{R})

Suppose $I \subset \mathbb{R}$ is an open interval and $F : I \rightarrow \mathbb{R}$ is a differentiable function. If a is such that $F'(a) \neq 0$ and F' is continuous at a , then F is invertible on a neighbourhood U of a and for all $x \in U$ we have $(F^{-1})'(y) = 1/F'(x)$, where $y = F(x)$.

NB: if F is C^r then it can be shown that F^{-1} is C^r as well.

Proof: The proof is by application of the contraction mapping theorem. We consider the map

$$\phi_y(x) = x + \frac{y - F(x)}{F'(a)}$$

on I . Fixed points of ϕ_y are solutions of our problem since $\phi_y(x) = x$ if and only if $F(x) = y$.

We now show that ϕ_y is a contraction in some closed neighbourhood of $a \in I$. Then by the contraction mapping theorem, ϕ_y has a unique fixed point, and hence there exists a unique x such that $F(x) = y$ for y close enough to $F(a)$.

Let $A = F'(a)$ and $\alpha := |A|/2$. By continuity of F' at a there is an $\varepsilon > 0$ such that with $W := (a - \varepsilon, a + \varepsilon) \subset I$ we have $|F'(x) - A| < \alpha$ for x in the closure \bar{W} of W .

The Inverse and Implicit Function Theorems

To see that ϕ_y is a contraction on \bar{W} we observe that if $x \in \bar{W}$ we have

$$|\phi'_y(x)| = \left| 1 - \frac{F'(x)}{A} \right| = \left| \frac{A - F'(x)}{A} \right| < \frac{\alpha}{|A|} = 1/2.$$

Now, using Proposition 7 we obtain $|\phi_y(x) - \phi_y(x')| \leq |x - x'|/2$ for all $x, x' \in \bar{W}$.

We also need to show that $\phi_y(\bar{W}) \subset \bar{W}$ for y sufficiently close to $b := F(a)$. Let $\delta = |A|\varepsilon/2$ and $V = (b - \delta, b + \delta)$. Then for $y \in V$ we have

$$|\phi_y(a) - a| = \left| a - \frac{y - F(a)}{A} - a \right| = \left| \frac{y - b}{A} \right| < \left| \frac{\delta}{A} \right| = \frac{\varepsilon}{2}.$$

So if $x \in \bar{W}$ then

$$|\phi_y(x) - a| \leq |\phi_y(x) - \phi_y(a)| + |\phi_y(a) - a| \leq \frac{|x - a|}{2} + \frac{\varepsilon}{2} \leq \varepsilon,$$

and hence $\phi_y(x) \in \bar{W}$.

Hence, if $y \in V$ then $\phi_y : \bar{W} \rightarrow \bar{W}$ has a unique fixed point $G(y) \in W$ which depends continuously on y .

The Implicit Function Theorem (IFT) establishes, under the assumption of some conditions on derivatives, that if we can solve an equation for a particular parameter value, then there is a solution for nearby parameters as well. We illustrate the principle with a linear map $A : \mathbb{R}^m \times \mathbb{R}^p \rightarrow \mathbb{R}^m$. We write $A := (A_1, A_2)$, where $A_1 : \mathbb{R}^m \rightarrow \mathbb{R}^m$ and $A_2 : \mathbb{R}^p \rightarrow \mathbb{R}^m$ are linear. Suppose we pick $y \in \mathbb{R}^p$ and want to find $x \in \mathbb{R}^m$ so that $A(x, y) = 0$. To see when this can be done, write $A_1x + A_2y = 0$ as

$$A(x, y) = 0 \Leftrightarrow x = -(A_1)^{-1}A_2y := Ly. \quad (13)$$

We can interpret this as saying that $A(x, y) = 0$ implicitly defines a map $L : \mathbb{R}^p \rightarrow \mathbb{R}^m$ such that $A(Ly, y) = 0$. The crucial condition transpiring from this manipulation is that A_1 needs to be invertible.



Example

Let $F : \mathbb{R} \rightarrow \mathbb{R}$ where $F(x, \lambda) = \sin(x) + \lambda$ we know that $F(0, 0) = 0$ and would like to know about the existence of roots near $x = 0$ if λ is small. Since $D_1 F(0, 0) = 1 \neq 0$ the IFT asserts that if λ is small, there exists a unique $x(\lambda)$ near 0 such that $F(x(\lambda)) = 0$.

Persistence of transverse intersections

Consider two curves in the plane \mathbb{R}^2 . Let them have the parametrized form $f, g : \mathbb{R} \rightarrow \mathbb{R}^2$. Then the intersection points of these curves are roots of the equation $h : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ with $h(s, t) = f(s) - g(t)$. Suppose they have an intersection at $f(s) = g(t)$ with $(s, t) = (0, 0)$. Writing $f(s) = (f_1(s), f_2(s))^T$ and $g(s) = (g_1(s), g_2(s))^T$ we obtain

$$Dh = \begin{pmatrix} \frac{df_1}{ds}(0) & -\frac{dg_1}{dt}(0) \\ \frac{df_2}{ds}(0) & -\frac{dg_2}{dt}(0) \end{pmatrix}.$$

The first column vector is the tangent vector to the curve of f and the second vector is the tangent vector to the curve of g . Namely, thinking of the tangent as the best linear approximation to the curve, we find

$$f(s) = f(0) + s \frac{df}{ds}(0) + O(s^2).$$

so that indeed $\frac{df}{ds} = (\frac{df_1}{ds}(0), \frac{df_2}{ds}(0))$ is the tangent vector at $s = 0$.

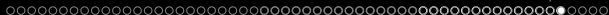
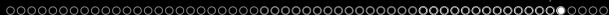
Suppose now that the curves depend smoothly on some parameter $\lambda \in \mathbb{R}$, yielding parametrizations f_λ and g_λ , then the intersections are given by roots of $h_\lambda = f_\lambda - g_\lambda$.

The Inverse and Implicit Function Theorems

Assume that at $\lambda = 0$ there is an intersection of the curves at $(s, t) = (0, 0)$. We would like to understand what happens if λ is perturbed away from 0. It follows from the IFT that if $h_0(0, 0) = 0$ and $Dh_0(0, 0)$ is nonsingular, for sufficiently small λ , there exists unique smooth functions $s(\lambda)$ and $t(\lambda)$ so that $h_\lambda(s(\lambda), t(\lambda)) = 0$ near $(0, 0)$. We refer to this locally smooth variation of the intersection point as **persistence**.

The condition that $Dh_0(0, 0)$ is nonsingular is related to **transversality**. We call the linear subspace generated by the tangent vector to the curve for f **transversal** to the linear subspace generated by the tangent vector to the curve for g if these tangent vectors span \mathbb{R}^2 . The latter depends on the fact whether these vectors are linearly independent, which is identical to the nonsingularity condition that $\det(Dh) \neq 0$. We call the intersection of the two curves **transverse** if the corresponding tangent vectors span the \mathbb{R}^2 .

We thus find that **transverse intersections of curves in the plane are persistent**. This is an illustration of a more general theorem stating that transverse intersections are persistent. It actually turns out that *typically* intersections of curves are transverse.



We note that the Inverse and Implicit Function Theorems can be proven not only in \mathbb{R}^m but also in more general *Banach spaces* (which are complete normed vector spaces). There are any important examples of (infinite dimensional) function spaces that are Banach spaces.