

Advanced Complex Analysis-Part1: Zeros of Analytic Functions, Analytic Continuation, Monodromy, Hyperbolic Geometry and the Riemann Mapping Theorem
Dr. Thiruvalloor Eesanaipaadi Venkata Balaji
 Department of Mathematics
 Indian Institute of Technology-Madras

Lecture-07
Introduction to the Inverse Function Theorem

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Lecture 7:
Introduction to the Inverse Function Theorem

Dr. Thiruvalloor Eesanaipaadi Venkata Balaji
 Department of Mathematics, IIT-Madras

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Goals of Lecture 7:

- * To explain, beginning with a simple statement, the idea of the Inverse Function theorem
- ** To explain the technical aspects involved in the statement of the Inverse Function theorem and its proof

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Keywords for Lecture 7:

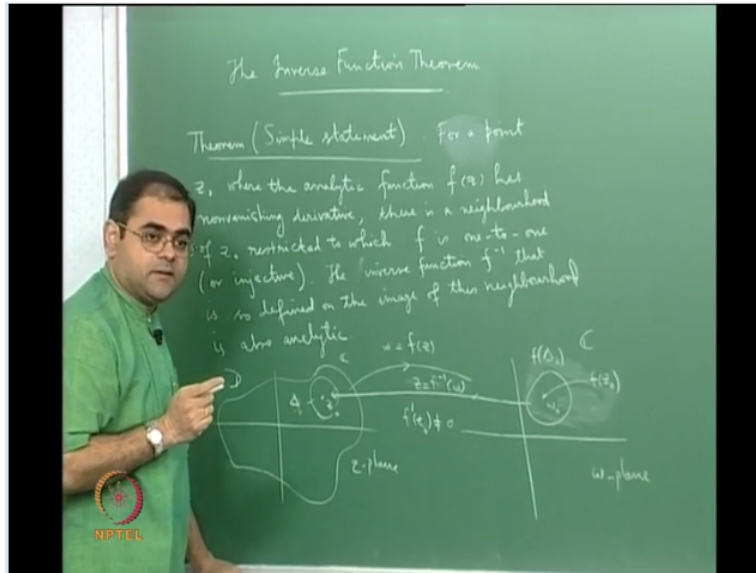
Open Mapping theorem, Inverse Function theorem, one-to-one or injective or univalent analytic function, integral formula for analytic inverse, locally-biholomorphic map or local analytic isomorphism or local holomorphic isomorphism, non-vanishing derivative, isolatedness of zeros, Taylor series, uniqueness of power series, multiplicity or order of a pole or a zero, simple zero or zero of order (or multiplicity) one, Argument (Counting) principle, Residue theorem, logarithmic derivative

Okay, so let us continue with our discussion so you know the general theme is a theme of zeros of analytic functions and what we saw last time was the so called open mapping theorem which said that if you take a non constant analytic function define on a domain then it is an open map. So, it maps open sets to open sets the image of an open set under such a map is again an open set okay .

So, what I am going to do now is prove the so called you know the so called inverse function theorem which is essentially the statement that you know if you have an analytic that does not that whose derivative does not vanish at a given point. Then thus the small disc around that point there is a small neighbourhood around that point where the analytic function is 1 to 1 okay.

And not only that the inverse function which can be defined because it is 1 to 1 is also analytic okay and the inverse function is given by an integral formula okay, so this is what we are going to see today. So, let me put that as a title of today's talk or rather the aim of today's talk.

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The inverse function theorem, so what is the theorem and well I will call this is simple statement. So, the simple statement is let in every neighbourhood in at every for every point for a point z_0 where the analytic function f of z has non vanishing derivative okay which is the statement that f' dash of z_0 is non 0 okay .

There is a neighbourhood of z_0 restricted to which f is 1 to 1 or injective okay. and the function the inverse function f inverse that is so defined on the image of this neighbourhood is also analytic okay . So, this is the statement of the inverse function theorem the simple statement okay, so if I draw a diagram is something like this.

So, here is a so there is some domain I am drawing a bounded domain but bounded domain enclosed by a simple closed curve. But it not look like that it is some domain and by a domain we always mean an open connected set okay. And this is in the source complex plane was is the z plane. And you see on this domain D there is define an analytic function w equal to f of z which takes values in the w plane or the omega plane which is the another copy of complex numbers.

So, this is the w plane and I am considering a point suppose I consider a point z_0 such that the corresponding point w_0 which is equal to f of z_0 it is it image okay. And suppose I assume that f' dash of z_0 is not equal to 0 so, that means that this is the fact that of put here in the hypothesis

that it has non-vanishing derivative okay f' of z is the derivative of f of z and it is value at z_0 so, when I say non the non-vanishing derivative is at z_0 okay.

Then the claim is that I can find a neighbourhood for example an small disc surrounding z_0 okay where restricted to it is the function becomes 1 to 1 okay. An duh if I call this disc s something let me call this as D_0 okay or let me even call t δ_0 . Then what happens is that f of δ_0 will be a neighbourhood of w_0 . In fact it will be a disc you can vey well expected to be a disc like neighbourhood of w_0 .

So, so let me so you know okay so, I need to remove this and draw something like this here w_0 is so, this is f of δ_0 . If this disc, disc like neighbourhood and this is a w_0 is just f of z_0 . And what happens is that from this image disc from this image f of δ_0 you have a an inverse function which is given by f inverse. It is given by $w = z$ equal to f inverse of w that is inverse function okay.

And the fact is that the fact is first of all that f restricted to this disc δ_0 is 1 to 1 okay. There is a disc δ_0 a neighbourhood of z_0 restricted to each f is 1 to 1 and therefore and the image of this δ_0 will be this set f of δ_0 . You must remember that if you recall the open mapping theorem because f is a of course mind you it has not the derivative at z_0 does not vanish.

Therefore f cannot be a constant function so, it is non-constant analytic function because the function is a constant analytic function. Because if the function is constant analytic function then the derivative will be 0 identically 0 so, the fact that the function has non-vanishing derivative at one point tells you that the function is a non-constant analytic function. And what we saw in the previous lecture was that such a non-constant analytic function is open mapping that is it always takes open sets to open sets.

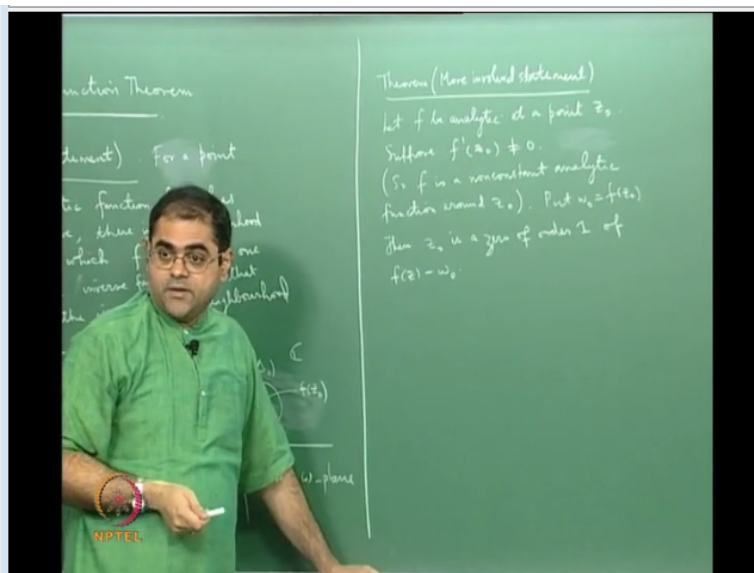
So, if you take this disc δ_0 which is this open disc centred at z_0 of suitable radius okay. Then it is image will always be an open set okay which I am for convenience like a disc okay. And the theorem they inverse function theorem says that f restricted to δ_0 is injective it is one to one

therefore you can f^{-1} is defined for every point w in $f(\Delta_0)$. So, there is an inverse function like this set theoretic inverse function.

That is because for every z there is a unique w for every z you have w equal to $f(z)$ and for every w here there is a unique z here such that $f(z) = w$ okay. So, you have an inverse set theoretic inverse map and what the inverse function theorem says that this is not this inverse function is actually analytic okay. And in other words what you are saying is f restricted to Δ_0 is a holomorphic or analytic isomorphism of Δ_0 with $f(\Delta_0)$.

It is a holomorphic isomorphism analytic isomorphism because this way the map is holomorphic or analytic and f^{-1} is also holomorphic and analytic. And both are inverse of each other because f is 1 to 1 okay so, this is the inverse function theorem okay. This is simple set okay so, the more complicated statement is giving you this statement that will give you what this Δ_0 exactly is it will give you what this Δ_0 is it will tell you how to calculate this it will give you a formula for f^{-1} okay. That is the more deeper statement so, let me write down the more deeper statement here okay.

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So, theorem this is more this I should say more involved statement. What is a more involved statement so, let f be analytic at a point z_0 okay mind you this means that f is an analytic defined in an open neighbourhood containing z_0 . So, it is analytic at point of course means analytic and

neighbourhood of the point that is what analytic means okay differentiable and neighbourhood of a point which is the analytic in a neighbourhood of a point.

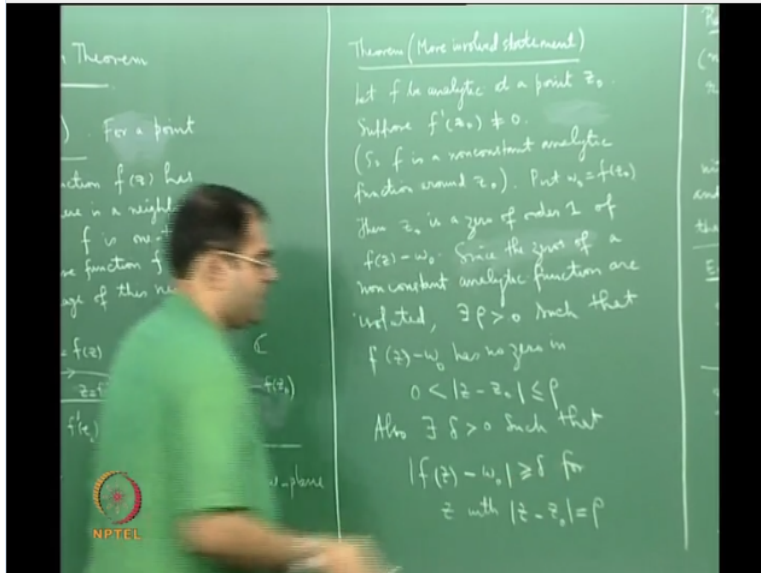
Suppose $f'(z_0)$ is not equal to 0 okay suppose the derivative of f' does not vanish at z_0 of course it is analytic therefore that is holomorphic. So, it means it is differentiable and you know it is differentiable once and it is differentiable infinitely many a times because of the speciality of analytic functions the first derivative exist and higher derivative exist. The fact is the first derivative at z_0 is non-zero okay that assume.

That is the assumption choose ρ so, the so, let me rub this and say something. I want to say that since you have a non zero, this implies that f is a non-constant analytic function. This is something that I should say, f is a non-constant analytic function on in a neighbourhood around z_0 okay. So, it is a non-constant analytic function of course when I say around z_0 I mean disc surrounding z_0 okay.

And you know the if a function is a non-constant analytic function you know that its zeroes are isolated okay and a non-constant analytic function for a non-constant function zeroes are isolated. And mind you if I if you take w_0 to be the value of f at z_0 then z_0 is a 0 of $f(z-w_0)$ okay. This is the trick that we have always been using all these during all the previous lectures okay. So, put w_0 equal to $f(z_0)$ then z_0 is a 0 of order 1 of $f(z-w_0)$ okay.

So, let me explain this of course f if you take the function $f(z-w_0)$ okay and if I plug in z equal to z_0 of you will get 0. So, z_0 is z equal to z_0 is a 0 of this function no doubt okay. And the fact that the derivative of this function at z_0 is the same as $f'(z_0)$ because $-w_0$ is only a constant. If I take the derivative of this I simply get a $f'(z)$ and if I plug-in z_0 I will get $f'(z_0)$ this is not 0 since the first derivative is not 0. It means it is a 0 of order 1 okay you see if you want may be I can recollect something from say basic complex analysis for you.

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You see you can recall an analytic function non-constant of course non-constant has 0 so, I call the function g of z okay has a 0 of order R at z equal to z_0 . If you know g of z can be written as $z-z_0$ power r times h of z okay with you know with h of z analytic around z_0 at z_0 . And h dash of h_0 is not equal to 0 this is what is meant by a function having a 0 of certain order at the point z_0 .

That means you see function having a 0 of order r z equal to z_0 means $z-z_0$ to the power of r can be factored out from the Taylor series of the function centred at the point z_0 that is exactly what it is says okay of course if I put z equal to z_0 here I will get 0 okay. And the uh order of the 0 is the is this power is the power of $z-z_0$. So, you know what you must understand is that it follows that you know.

If you calculate g dash of z_0 and so on and go on up to g you know $r-1$ of z_0 they will always, 0 h should not have a 0 at z_0 that is correct we start h dash thanks. Yeah that is see the 0 when you write the function in this form z_0 should not be a 0 of this part, that is important that is correct thank you pointing out I miss that. So, you see h of z_0 is not h dash you are right h of z_0 I spot 0 okay.

And see what happens is that if you start differentiating g up to $r-1$ times and if substitute z_0 you will still get 0 okay. But if you differentiated r times you want get 0 okay because if we

differentiated r times if you use the product tool and do it okay. Then will you have one term which will involve so, you know so, for example you know if so, you know so, for example if you take g of z let us put $z-z_0$ power let us put 1 into h of z .

Suppose r equal to 1 you know If you differentiate it once you will get you know by product roles $z-z_0$ constant I will get h dash of $h + h$ of z into differentiation of $z-z_0$ is just 1. And if I calculate g dash of z_0 I will simply get h of z_0 and that is non-zero. So, if r is equal to 1 then h of z_0 is non-zero and g dash of z_0 is non-zero okay. And so, you can now, you can generalize it okay .

If you have this situation then $g^{(r)}$ of z_0 will not be a 0 the so, you know $g^{(1)}$ g dash is the first derivative g I will put a round bracket here saying that this is the $r-1$ derivative. But g if I calculate $g^{(r)}$ derivative at z_0 that want be 0 okay. So, this is example when r equal to 1 alright similarly you can try it out for r equal to 2, 3 and so on alright. So, the point is that when you can write g as $z-z_0$ to that power which is the order of the 0 times the function which is does not have a 0 at z_0 okay.

And what does this mean see this is just a reflection of the fact that the Taylor series for g centred at z_0 starts only from the Taylor quotients are all 0 up to the first r coefficients are all 0 that is what it means see because you know so, you know if you look at it in other way you see what is g of z as a Taylor series. It will be $a_0 + a_1(z-z_0) + a_2(z-z_0)^2$ and so on okay.

And what are the a_i the a_i s are the just the higher derivative of g at z_0 by so, a_n is just the n th derivative of g at z_0 by factorial n right. These are the this is the Taylor series alright and if you so, you know the derivatives from the first and of course g of z_0 you is 0 mind you. So, a_0 is 0 okay a_1 is a multiple of the first derivative which I s_0 and so on all the first up to the first $r-1$ a_0 up to a_{r-1} will always 0.

So, the power series will start with the first term which will correspond is $z-z_0$ to the power of r so, what will happen is that g of z will just be $z-z_0$ power r it will start only a like this. This will be the first I may this will be the first power that you will get and of course the coefficient will be

a of course a_r . Then you will get then it will start from here it will be $a_{r+1} (z-z_0)$ to the power of $r+1$.

And it will go on like this and the fact is that if you factor out $(z-z_0)^r$ from this what will you get out the remaining that you will get will be the power series expansion for h of z at centred at z_0 . And the power series have to be the same because there is an identity theorem for power series. The power series surround expansion at a point the Taylor series which is unique okay.

And it is unique basically because it is given by this derivatives and the derivatives are of course unique okay. So, what you must understand is this is exactly what has happening when you take a 0 of order r if z_0 is a 0 of order r then you know that is signified by saying that the $r-1$ derivatives including the function which is thought of as the zeroth derivative okay. They all vanish at that point but the r th derivative will not vanish.

So, in particular you know if you take r equal to 1 that is a situation here in this case z_0 is a 0 of $f(z)-w_0$ okay. And z_0 is only a 0 of order 1 because it is the derivative of this f_n is $f'(z)$. And when you evaluated at z_0 you will get $f'(z_0)$ and $f'(z_0)$ is non-zero okay. If we had it been as 0 of order greater than 1 then $f'(z_0)$ would have also become 0 okay. So, that should tell you that this is the derivative of I mean it is 0 of order 1 for this function okay.

Now we can find a δ okay so, let me say something else so, let me go back. So, this is about I mean this is all this was just to recall what order means okay. Now go back to this function see f of z is non-constant analytic function f of $z-w_0$ is also non-constant analytic function. And the zeroes of an analytic function are isolated all the zeroes are isolated therefore this is the zeroes of this non-constant analytic function are also isolated.

In particular the 0 z_0 is also isolated so, there is a disc surrounding z_0 where there are no other zeroes okay. So, since the zeroes of a non-constant analytic function are isolated there exist positive ρ such that f of $z-w_0$ has no 0 in $0 < |z-z_0| < \rho$

okay. This is because of isolation of zeroes of a non-constant analytic function okay. So, that in other words I excluded 0 mind you.

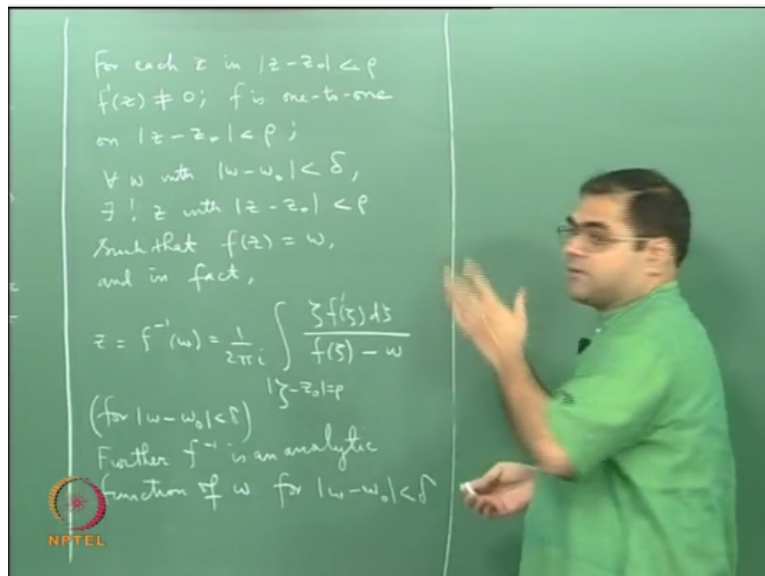
Because when I put 0 z has to be equal to z_0 and z_0 is of course is 0 but this is a deleted closed discs centred t z_0 on which there are no other zeroes. And that is such a disc exist because of you know isolation of zeroes of a non-constant analytic function okay. So, there is a ρ like this alright now also there exist a δ positive such that the modulus of f of $z - w_0$ is greater than or equal to δ on for z with $\text{mod } z - z_0$ equal to ρ okay.

I mean this is a fact that we have used couple of times even in the earlier proofs for example in the proof of the open mapping theorem right. So, what will I have to do is I wrote it here so, let me rub this of so, I can continue with the statement of the theorem okay. So, let me continue here so, you see the this is something that we have you know always been using the function f of $z - w_0$ is if we take that function.

That function is not going to vanish on this deleted neighbourhood so, in particular if you take the boundaries of this deleted neighbourhood which is the circle $\text{mod } z - z_0$ equal to ρ circle standard at z_0 radius ρ is now going to vanish that circle okay. So, it is a but that circle is both you know it is compact connected and this is $\text{mod } f z - w_0$ is a continuous function the continuous real valuehood function on a compact connected set.

Therefore you see image on the real line is going to be a compact connected subset of the real line and therefore it has to be a closed interval okay. And δ is the minimum value in that closed interval namely it is a left end point to the closed interval okay. So, such a δ can be found okay the fact is that.

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So, what the inverse function theorem says is for each z in $\text{mod } z-z_0$ lesser than ρ okay f of z is f dash of z is not equal to 0 okay. So, see the derivative you assume is it does not vanish at **at** z_0 okay but the fact is that in this disc okay the derivatives never going to vanish at any point that is wants that is one plane okay f is 1 to 1, 1 to 1 on $\text{mod } z-z_0$ strictly less than ρ .

This is the disc on which f is 1 to 1 okay for every w with $\text{mod } w-w_0$ strictly less than δ okay. This is the target region in the w plane okay there exist a unique z with $\text{mod } z-z_0$ strictly less than ρ such that f of z is w okay. And in fact z is equal to f inverse w is equal to $1/2\pi i$ integral over $\text{mod } z$ $\text{mod } zeta-z_0$ equal to ρ okay $\int_{|zeta-z_0|=\rho} f(zeta) dzeta / (f(zeta) - w)$.

This is the inverse formula for the inverse function so, you see this express is f inverse of w okay of course this is for $\text{mod } w-w_0$ lesser than δ okay. So, the formula for the inverse function is given like this and the claim is that f inverse as a function of w is also analytic further of w for $\text{mod } w-w_0$ less than δ okay. So, this is the strong or the more involve statement of the inverse function theorem.

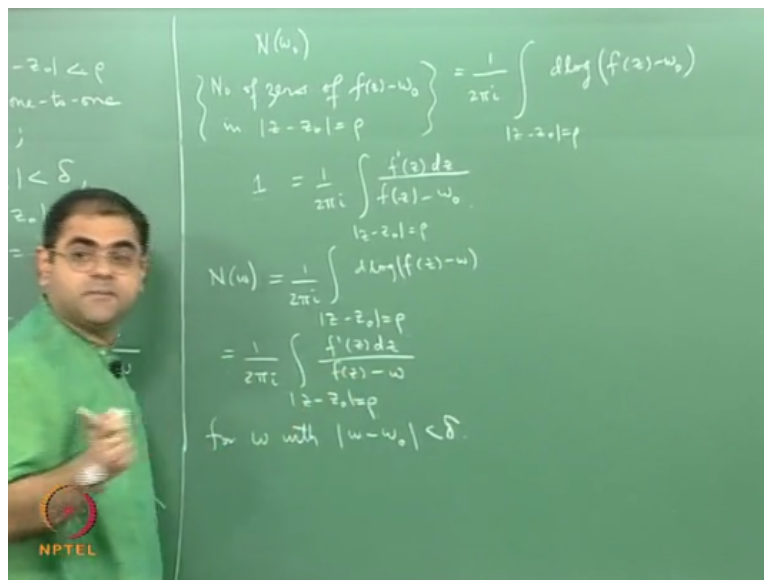
So, it tells you what is the disc it is a certain disc centred at z_0 , radius ρ okay and it also tells you what is the target disc the target region on which you write out the formula for the inverse that is also a disc centred at w_0 and it is radius δ , where δ is the you know minimum

value of f of z of mod ρ on for z varying on this boundary disc okay, this is what the inverse function theorem says okay.

So, let us try to prove this, so the first thing I want to say is that you know the first question that I want to think about is the following, so see there are several things I have to prove, I have to show it is 1 to 1 okay. Then I have to show that once it is 1 to 1 than I have to show that the inverse function is given by this formula.

Then I will have to show that f inverse is an analytic function of w okay, these are all the 3 things I have to do, now how do I show it is 1 to 1, I actually go back to the essentially to the proof of the open mapping theorem okay. so, it takes me back to the proof of the open mapping theorem and what is the proof.

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So, you see, so you know let us look at this see what is number of zeros of f of $z-w_0$ in mod $z-z_0=\rho$ okay. so, it is you know the basically it is the argument principle it is the counting principle which is just counting a number of zeros of an analytic function inside a closed simple closed curve which is just given by the argument principle which is just the residue theorem applied to the logarithmic derivative of the function.

So, what is the number of zeros, if I call that as N of w_0 the number of zeros of f of $z-w_0$ in this disc okay this is given by what I mean it is given by well by the residue theorem it has I mean by the argument principle which is residue theorem applied to the logarithmic derivative of this it is just 1 by $2\pi i$ integral over $\text{mod } z-z_0=\rho$ okay of $d \log f$ of $z-w_0$ this is what it is.

If you take $d \log$ of a function of an analytic function and integrate it over a boundary curve simple closed curve which is small contour and divide by $2\pi i$ you will get simply the number of zeros-number of poles okay. But of course is the function has no if it has no poles then you will be just getting the number of zeros counted with multiplicities. And in this case what is this this integral is just 1 by $2\pi i$ integral over $\text{mod } z-z_0=\rho$, $d \log$ of that is just derivative of that logarithmic derivative which is derivative of this by this function okay what you should understand is when I do whenever you do an integration, the variable of integration lies on the boundary curve okay.

So, for z lying on the boundary curve you know that mod of f of $z-w_0$ does not vanish because what you have assumed is here what you have assumed here is that for z lying on the boundary curve $\text{mod } z-z_0=\rho$, the mod of f of $z-w_0$ is greater than or equal to δ which is the positive number okay and mind you δ is positive because it does not vanish and why this does not vanishes because it does not vanish the only point where it vanishes in this closed disc centred at z_0 radius ρ is at the centre okay.

And on the boundary it certainly does not vanish, so this quantity it in the denominator that never has a 0 okay. This quantity it does not have a 0 on the boundary, it has a 0 inside and that is what it is counted by this and this is equal to 1 because the number of zeros the number of zeros of this is just the number of times f of z takes the value w_0 and that is only once at $z=z_0$, that is our assumption.

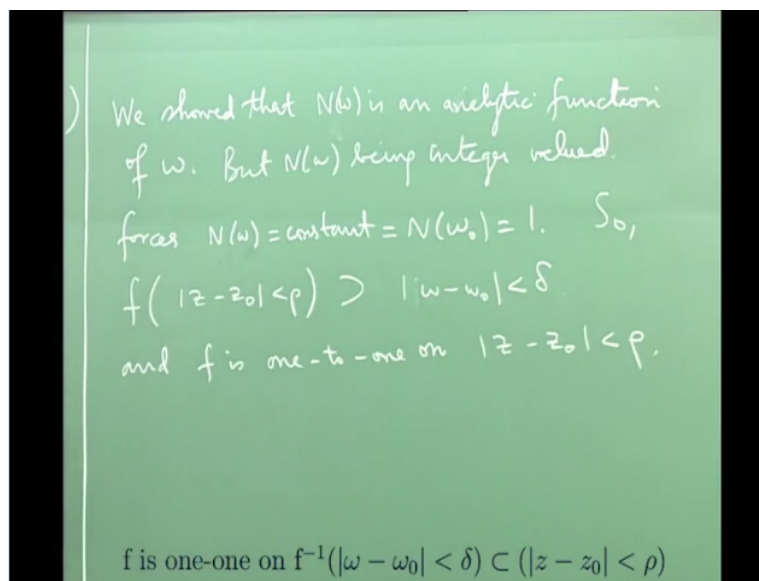
Because it has only one 0 and that zero is a border 1 okay, so it is counted only once if 0 is a order of m you have to count it as m zeros okay but this is 0 of order 1 , so it is counted only as a one zero and only at 1 point, so you get 1 okay, this is what you get. But now more generally if

you recall in the open mapping theorem the proof is the open mapping theorem what we did was we also defined N_w , the number of times the function f of z takes the value w .

And how was that defined that was defined as $\frac{1}{2} \pi i$ integral over $\text{mod } z-z_0=\rho$ of $d \log f$ of $z-w$, this is how we defined it and what is this how was this defined I mean which is what is which is equal to the following this is f dash of z dz by f of $z-w$ okay. and for what values of w does this integral make sense this is for w with $\text{mod } w-w_0$ strictly less than δ .

You see the fact is the way we have chosen δ is such that that for on the boundary curve the distance of f of z from w_0 is greater than or equal to δ okay. So, if you choose a w whose distance from w_0 is less than δ then the distance of f of z from that such a w can never be 0. So, this quantity does not vanish on the boundary curve therefore this integral is well defined and this integral will give you the number of times the analytic function f of z assumes the value w inside this curve inside this circle centred at z_0 radius ρ okay.

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And in fact what we proved last time is if you if you recall we showed in the proof of on the course of proof of the open mapping theorem that N of w is an analytic function of w N of w is an analytic function of w right that is something that we prove and then what we concluded was you see N of w is an analytic function of w it is defined on this disc centred at w_0 radius δ .

And but the point is that N of w takes only integer values because it counts the number of zeros okay, it counts the number of times it counts the number of zeros of f of $z-w$ which is the same as counting the number of times f takes the value w for z inside the disc centred at z_0 radius ρ okay and that is an integer. So, you have an analytic of whose values are in the integers okay such a function has to be a constant.

Because N of w it is an analytic function, so it is continuous an analytic function is always continuous. So, the image of this disc which is a connected set under a continuous map is always a connected set. So, what you should get is that the image of N of w is a connected subset of the integers that has to be single integer. So, what this will tell you but N of w being integer valued forces N of $w = \text{constant} = N$ of w_0 which is equal to 1.

Because N of w_0 is 1 because the number of times f assumes the value w_0 is precisely once that is how the disc has been chosen. Because the disc has been chosen to have only one 0 the 0 z_0 of $f-w_0$ okay. So, but what this tells you this tells you for every w in such that $\text{mod } w-w_0$ is less than δ . The number of times f assume z value w is exactly 1 okay so, what this will you it will tell you two things.

It will you that the image of the disc $\text{mod } z-z_0$ strictly less than ρ contains this disc okay every value w which is within a disc distance of δ from w_0 is assumed by f at a point z which lies inside the disc $\text{mod } z-z_0$ strictly less than ρ . So, it tells you two things it tells you that f of $\text{mod } z-z_0$ less than ρ contains the set $\text{mod } w-w_0$ strictly less than δ it tells you this+it also tells you that the fact that it assumes every value once is also telling it is one to one f is one to one.

You had it see the uh what you must understand is the fact that it assumes every value f of z - f of z assumes the value w at a for only one point z okay. And not for more than one point z but that is exactly saying that f is one to one so, we get this is this and f is one to one on this disc okay. So, we have proved this fact we have proved the fact that f is one to one on the whole disc.

And it takes all the values in the image disc it takes each value in the image disc exactly one time okay that proves this right. And so, that is one thing the uh so, that proves if you back to the

statement of the theorem. We have proved that f is one to one on this disc you have proved that for every w with $\text{mod } w-w_0$ less than δ the disc in the target complex plane w plane okay.

There exist a unique z that there exist a unique z is the 1 to 1 nature of f and that their existent z is because the N of $w=1$, the fact that N of $w=1$ means that there is the point z for which f of z takes the value w and there is only one point okay. So, there exist the unique z with $z-z_0$ less than ρ such that f of $z=w$ okay, so we have proved that, so what is left out is only to show that the formula for f inverse in terms of w is given by this expression okay.

This is the only thing that is left out, I have to show that this formula holds and I have to show that f inverse is also an analytic function. So, this what is left out, so I will do that in the next lecture okay.