

Example 1. Calculate y' and y'' at $x=0$ for the function implicitly defined through

$$xy - \ln y = 0. \quad (1)$$

Solution. First we see that, when $x=0$, we have $\ln y = 0$ so $y = 1$. Thus all the calculation must be done at $(0, 1)$. Taking derivatives we have

$$y + xy' - \frac{y'}{y} = 0 \xrightarrow{x=0, y=1} y'(0) = 1. \quad (2)$$

Taking derivative again we have

$$y' + y' + xy'' - \frac{y''}{y} + \frac{(y')^2}{y^2} = 0 \xrightarrow{x=0, y=1, y'=1} y''(0) = 3. \quad (3)$$

Example 2. Calculate the formula of the Jacobian of (u, v) as implicitly defined function of (x, y) through

$$u^2 - v = 3x + y; \quad u - 2v^2 = x - 2y. \quad (4)$$

Solution. We have

$$f(x, y, u, v) = \begin{pmatrix} u^2 - v - 3x - y \\ u - 2v^2 - x + 2y \end{pmatrix}. \quad (5)$$

We calculate

$$\frac{\partial f}{\partial(x, y)} = \begin{pmatrix} -3 & -1 \\ -1 & 2 \end{pmatrix}, \quad \frac{\partial f}{\partial(u, v)} = \begin{pmatrix} 2u & -1 \\ 1 & -4v \end{pmatrix}. \quad (6)$$

Therefore

$$\begin{aligned} \frac{\partial(u, v)}{\partial(x, y)} &= - \begin{pmatrix} 2u & -1 \\ 1 & -4v \end{pmatrix}^{-1} \begin{pmatrix} -3 & -1 \\ -1 & 2 \end{pmatrix} \\ &= \frac{1}{1 - 8uv} \begin{pmatrix} -4v & 1 \\ -1 & 2u \end{pmatrix} \begin{pmatrix} -3 & -1 \\ -1 & 2 \end{pmatrix} \\ &= \frac{1}{1 - 8uv} \begin{pmatrix} 12v - 1 & 4v + 2 \\ 3 - 2u & 1 + 4u \end{pmatrix}. \end{aligned} \quad (7)$$

Remark 3. Notice that $f(0, 0, u, v) = \begin{pmatrix} u^2 - v \\ u - 2v^2 \end{pmatrix}$. Setting this to $\begin{pmatrix} 0 \\ 0 \end{pmatrix}$ we have two solutions $u = v = 0$ and $u = 2^{-1/3}$ and $v = 2^{-2/3}$. Thus if we are talking about the implicit function defined near $x = y = u = v = 0$, we have

$$J(0, 0) = \begin{pmatrix} -1 & 2 \\ 3 & 1 \end{pmatrix}; \quad (8)$$

But if we are talking about the implicit function defined near $x = y = 0, u = 2^{-1/3}, v = 2^{-2/3}$, then

$$J(0, 0) = -\frac{1}{3} \begin{pmatrix} 12 \cdot 2^{-2/3} - 1 & 4 \cdot 2^{-2/3} + 2 \\ 3 - 2 \cdot 2^{-1/3} & 1 + 4 \cdot 2^{-1/3} \end{pmatrix}. \quad (9)$$

Example 4. Let $l, m, n \in \mathbb{N}$ and $a, b, c, k \in \mathbb{R}$. Further assume that $a, b, c \neq 0$. Solve

$$\max x^l y^m z^n \quad \text{subject to } x^2 + y^2 + z^2 = 1. \quad (10)$$

Solution. We form the Lagrange function

$$\mathcal{L}(x, y, z, \lambda) := x^l y^m z^n + \lambda(x^2 + y^2 + z^2 - 1). \quad (11)$$

Taking partial derivatives we have

$$\frac{\partial \mathcal{L}}{\partial x} = lx^{l-1} y^m z^n + 2\lambda x; \quad (12)$$

$$\frac{\partial \mathcal{L}}{\partial y} = mx^l y^{m-1} z^n + 2\lambda y; \quad (13)$$

$$\frac{\partial \mathcal{L}}{\partial z} = nx^l y^m z^{n-1} + 2\lambda z. \quad (14)$$

Setting them to zero we have

$$-2\lambda = lx^{l-2}y^mz^n = mx^ly^{m-2}z^n = nx^ly^mz^{n-2}. \quad (15)$$

Dividing (15) by $x^ly^mz^n$ we see that

$$\frac{l}{x^2} = \frac{m}{y^2} = \frac{n}{z^2}. \quad (16)$$

Together with $x^2 + y^2 + z^2 = 1$ we have

$$x = \left(\frac{l}{l+m+n}\right)^{1/2}, \quad y = \left(\frac{m}{l+m+n}\right)^{1/2}, \quad z = \left(\frac{n}{l+m+n}\right)^{1/2} \quad (17)$$

and the maximum is given by

$$\left[\frac{l^l m^m n^n}{(l+m+n)^{l+m+n}} \right]. \quad (18)$$