

Panel 1

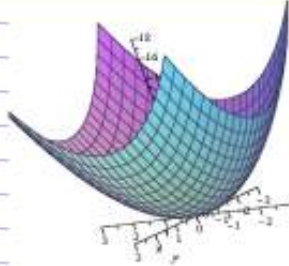
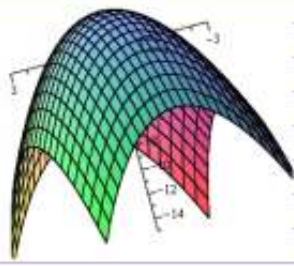
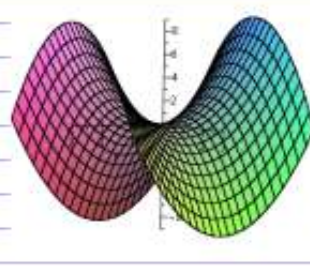
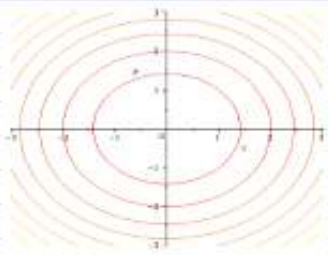
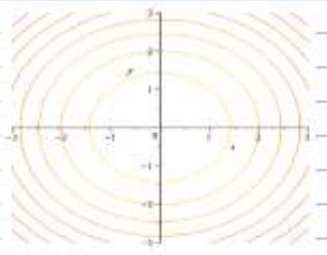
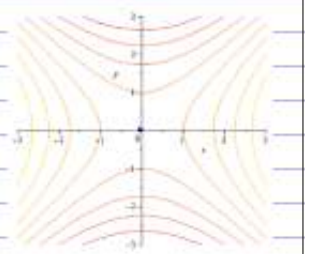
Last Time: How to find Relative Extremes

- ① Find  $\nabla f$  ( $f_x, f_y$ )
- ②  $\nabla f = 0$  2 equations  $\Rightarrow$  critical point
- ③  $H = \begin{pmatrix} f_{xx} & f_{xy} \\ f_{xy} & f_{yy} \end{pmatrix}$  and  $D = f_{xx}f_{yy} - (f_{xy})^2$
- ④  $D > 0, f_{xx} > 0 \Rightarrow$  min ( $x^2+y^2$ )
- $D > 0, f_{xx} < 0 \Rightarrow$  max ( $x^2+y^2$ )
- $D < 0, \quad \quad \quad \Rightarrow$  saddle ( $x^2-y^2$ )
- $D = 0$  no clue

What if  $f_{xx} = 0$ ?  
Saddle point or  
no clue  
 $D \leq 0$

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Panel 2

Min	Max	Saddle
		
$f(x,y) = x^2 + y^2$	$f(x,y) = -x^2 - y^2$	$f(x,y) = x^2 - y^2$
		

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Panel 3

Ex: Find and classify the critical points for  $f(x,y) = x^3y + 12x^2 - 8y$

$$\textcircled{1} \quad \begin{aligned} f_x &= 3x^2y + 24x = 3x(xy + 8) = 0 & y = -4 & \text{ or } x = 0 \\ f_y &= x^3 - 8 = 0 & & \Rightarrow x = 2 \end{aligned}$$

1 critical point:  $(2, -4)$       Saddle point

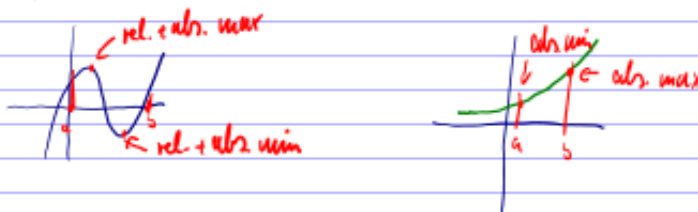
$$\textcircled{2} \quad \begin{pmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{pmatrix} = \begin{pmatrix} 6x^2 + 24 & 3x^2 \\ 3x^2 & 0 \end{pmatrix} \rightarrow D = -9x^4 < 0 \text{ if } x = 2$$

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Panel 4

Absolute Max/Min:

Differences between absolute and relative extrema



Thm: If  $f$  is continuous on  $D \subset \mathbb{R}^2$ ,  $D$  is closed + bounded, then  $f$  must have an abs. max and abs. min.

Moreover, they can occur at a critical point or at boundary of  $D$

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Panel 5

To find abs. max/min

If  $f$  is continuous on closed bounded set  $D \subset \mathbb{R}^2$ : e.g.  $[-1,1] \times [0,2]$

Relative

<ol style="list-style-type: none"> <li>① <math>Df = 0 \Rightarrow</math> critical points</li> <li>② Find all critical pts on the boundary of <math>D</math></li> <li>③ Add any 'corner points'</li> <li>④ Eval <math>f</math> and pick largest or smallest</li> </ol>	<ol style="list-style-type: none"> <li>① <math>Df = 0</math></li> <li>② <math>H</math> and <math>D</math></li> <li>③ Decide</li> </ol>
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Panel 6

Ex: Find abs. extrema for  $f(x,y) = x^2 - 2xy + 2y$  on  $[0,3] \times [0,2]$ , i.e.  $0 \leq x \leq 3$  and  $0 \leq y \leq 2$

①  $f_x = 2x - 2y = 0 \Rightarrow y = x$   
 $f_y = -2x + 2 = 0 \Rightarrow x = 1$

$(x,y)$	$f(x,y) = z$
$(1,1)$	1
$(0,0)$	0 <span style="color: red;">← abs. min</span>
$(2,2)$	0
<del><math>(0,0)</math></del>	<del>0</del> <span style="color: red;">double</span>
$(3,0)$	9 <span style="color: red;">← abs. max</span>
$(0,2)$	4
$(3,2)$	2

A)  $x=0, y \in [0,2]: f(y) = 2y, f'(y) = 2 = 0$  none ✓

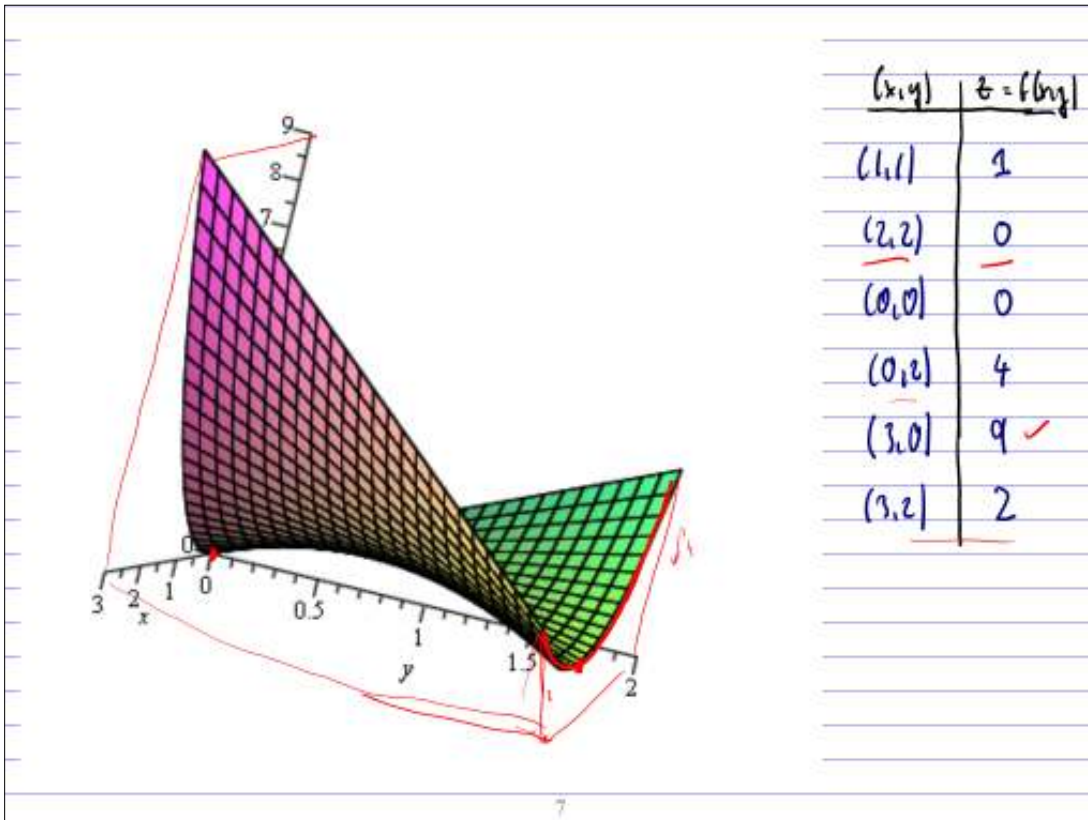
B)  $x=3, y \in [0,2]: f(y) = 9 - 6y + 2y \Rightarrow$  none ✓

C)  $y=0, x \in [0,3]: f(x) = x^2 \Rightarrow x=0$  critical ✓

D)  $y=2, x \in [0,3]: f(x) = x^2 - 4x + 4 \Rightarrow x=2$  critical ✓

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Panel 7



Panel 8

$f(x, y) = x^2 + 2y^2 + 4xy$  for  $(x, y) \in [0, 3] \times [0, 2]$ . → abs. extrema?

①  $f_x = 2x + 4y = 0 \Rightarrow \underline{x=0}$   
 $f_y = 4y + 4x = 0 \Rightarrow \underline{y=0}$

②  $x=0$  :  $f(y) = 2y^2 \Rightarrow \underline{y=0}$

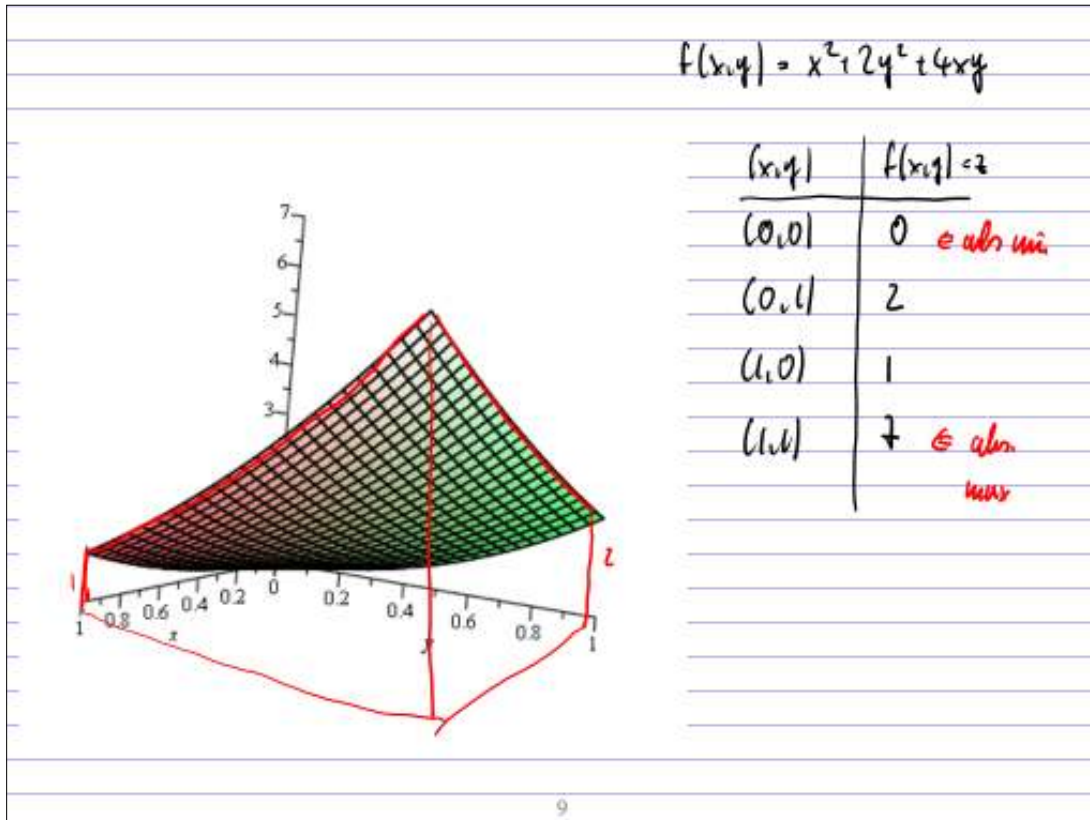
$x=1$  :  $f(y) = 1 + 2y^2 + 4y \Rightarrow y = -1$  (crossed out)

$y=0$  :  $f(x) = x^2 \Rightarrow \underline{x=0}$

$y=2$  :  $f(x) = x^2 + 2 + 4x \Rightarrow x = -2$  (crossed out)  
 $2x + 4 = 0$

$(x, y)$	$f(x, y)$
$(0, 0)$	0
$(1, 0)$	1
$(0, 1)$	2
$(1, 1)$	7

Panel 9



Panel 10

Ex: Make a box w/o lid out of 12 cm<sup>2</sup> cardboard of max volume.

$V = xyz$   
 $2xz + 2yz + xy = 12$

One Dimension lower:  $\mathbb{R}$

$P = 2x + 2z = 12 \Leftrightarrow z = 6 - x$   
 $A = xy \text{ max}$   
 $A(x) = x(6-x) = 6x - x^2$   
 $A'(x) = 6 - 2x = 0 \Rightarrow \boxed{x=3} \Rightarrow \boxed{y=3}$

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Panel 11

Problem: Max  $V = xyz$  subject to  $2xz + 2yz + xy = 12$

$$2xz + 2yz + xy = 12$$

$$z(2x+2y) = 12-xy$$

$$\rightarrow z = \frac{12-xy}{2x+2y}$$

$$V(x,y) = \frac{xy(12-xy)}{2x+2y}$$

Next:  $V_x = 0$   
 $V_y = 0$   $\rightarrow$  solve

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Panel 12

Problem: Max  $V = xyz$  subject to  $2xz + 2yz + xy = 12$

$$\rightarrow V(x,y) = \frac{xy(12-xy)}{2x+2y}$$

$$V(x,y) = \frac{xy(12-xy)}{2x+2y}$$

$$(x,y) \rightarrow \frac{xy(12-xy)}{2x+2y} \quad (1)$$

$$V_x = \text{diff}(V(x,y), x)$$

$$\frac{y(12-xy)}{2x+2y} - \frac{xy^2}{2x+2y} - \frac{2xy(12-xy)}{(2x+2y)^2} \quad (2)$$

$$V_y = \text{diff}(V(x,y), y);$$

$$\frac{x(12-xy)}{2x+2y} - \frac{x^2y}{2x+2y} - \frac{2xy(12-xy)}{(2x+2y)^2} \quad (3)$$

$$\text{solve}(\{V_x=0, V_y=0\}, \{x,y\})$$

$$\{x=2, y=2\}, \{x=-2, y=-2\} \quad (4)$$

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Panel 13

Other Method: Lagrange MultipliersMaximize  $f(x, y, z)$  subject to  $g(x, y, z) = k$ 

$$\textcircled{1} \text{ Solve } \begin{cases} \nabla f = \lambda \nabla g \\ g(x, y, z) = k \end{cases} \quad \begin{array}{l} (\text{grad. } f = \text{lambda} \cdot \text{grad. } g) \\ 4 \text{ equations, 4 unknowns} \end{array}$$

$\textcircled{2}$  Solve above system. It will give max/min

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Panel 14

Max:  $V = xyz$  subject to  $2xz + 2yz + xy = 12 = g(x, y, z)$ 

$$\nabla V = \lambda \nabla g: \quad yz = \lambda(2z + y) \quad \Rightarrow \quad xyz = \lambda x(2z + y) \quad (1)$$

$$xz = \lambda(2z + x) \quad \Rightarrow \quad xyz = \lambda y(2z + x) \quad (2)$$

$$xy = \lambda(2x + 2y) \quad \Rightarrow \quad xyz = \lambda z(2x + 2y) \quad (3)$$

$$2xz + 2yz + xy = 12 \quad \underline{2xz + 2yz + xy} = 12 \quad (4)$$

$$(1) \cdot (4): \quad \cancel{2x} (2z + y) = \cancel{2y} (2z + x) \Rightarrow \cancel{2xz} + \cancel{2yx} = \cancel{2yz} + \cancel{2xy} \Rightarrow x = y$$

$$(2) \cdot (3): \quad \cancel{2xy} (2z + y) = \cancel{2z} 4y \Rightarrow \boxed{y = 2z = x}$$

$$\textcircled{4} \quad 4z^2 + 4z^2 + 4z^2 = 12 \Rightarrow z = \pm 1 \Rightarrow \boxed{z = 1, x = 2, y = 2}$$

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Panel 15

Integration:

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