

Applied Optimization

Find 2 positive, real numbers such that they sum to 105 and the product of the 1st and the square of the 2nd is the maximum.

$$x + y = 105$$

• maximize $x \cdot y^2$

$$x = 105 - y$$
$$f(y) = x \cdot y^2 = (105 - y) \cdot y^2$$

• To find the max., take the derivative & set it equal to zero.

$$\frac{d}{dy} [(105 - y) \cdot y^2] \rightarrow 210y - 3y^2$$

$\triangle 105y^2 - y^3$

$$210y - 3y^2 = 0$$
$$3y(70 - y) = 0$$

$$3y = 0$$
$$y = 0$$

$$70 - y = 0$$
$$-y = -70$$
$$y = 70$$

$$y = 0 \text{ or } 70$$

• Condition for y : positive, real #s

$$y = 70$$

$$x + y = 105$$

$$x = 105 - y$$

$$x = 105 - 70 = 35$$

x and y are 35 and 70.

2nd derivative test

Verify $y = 70$ is max.

$$f(y) = (105 - y) \cdot y^2 \text{ or } 105y^2 - y^3$$

$$f'(y) = 210y - 3y^2$$

$$f''(y) = 210 - 6y$$

$$f''(70) = 210 - 420 = -210$$

$$f''(70) < 0$$

It is the maximum

Find a positive number x such that the sum of x and its reciprocal is as small as possible.

$$f(x) = x + \frac{1}{x}, \quad x > 0$$

FIRST DERIVATIVE TEST

$$\frac{d}{dx}\left(\frac{1}{x}\right) = -\frac{1}{x^2}$$

$$\frac{f'g - g'f}{g^2}$$

$$\frac{0(x) - 1(1)}{x^2} = \frac{-1}{x^2}$$

$$f'(x) = 1 - \frac{1}{x^2}$$

$$1 - \frac{1}{x^2} = 0$$

$$-\frac{1}{x^2} = -1$$

$$1 = \frac{1}{x^2}$$

$$\pm 1 = x$$

• Condition: $x > 0$

$$1 = x$$

$$x = 1$$

Verify $x = 1$ is a minimum

$$f''(x) = 0 - \frac{2x}{x^4}$$

$$\frac{0(x^2) - 2x(-1)}{x^4}$$

$$-\frac{2x}{x^4} = \frac{2(1)}{(1)^4} = \frac{2}{1} = 2$$

$$2 > 0$$

$x = 1$ is a minimum