Homework 2

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1 Problem Statement

Find the point on the sphere $x^2 + y^2 + z^2 = 9$ that are closest to and farthest away from the point (2,3,4).

Hint: Construct and use a Jacobian Matrix. i.e gradient vector(s)

2 Solution

Let the function to be minimized be represented as

$$f(x, y, z) = (x - 2)^{2} + (y - 3)^{2} + (z - 4)^{2} = d^{2}$$

where d^2 is distance squared. f(x, y, z) represents the distance squared between (x,y,z) and (2,3,4).

Let the constraint function be represented as

$$g(x, y, z) = x^2 + y^2 + z^2 = 9$$

The Jacobian Matrix is a matrix of partial derivatives with N=3 columns and m=1 rows. Let the Jacobian matrix for f(x,y,z) be described as

$$\nabla f(x,y,z) = \begin{bmatrix} \frac{\partial f(x,y,z)}{\partial x} & \frac{\partial f(x,y,z)}{\partial y} & \frac{\partial f(x,y,z)}{\partial z} \end{bmatrix} = \begin{bmatrix} 2(x-2) & 2(y-3) & 2(z-4) \end{bmatrix}$$

and the Jacobian Matrix for g(x, y, z) be

$$\nabla g(x,y,z) = \begin{bmatrix} \frac{\partial g(x,y,z)}{\partial x} & \frac{\partial g(x,y,z)}{\partial y} & \frac{\partial g(x,y,z)}{\partial z} \end{bmatrix} = \begin{bmatrix} 2x & 2y & 2z \end{bmatrix}$$

at the closest value for g(x, y, z) = 9.

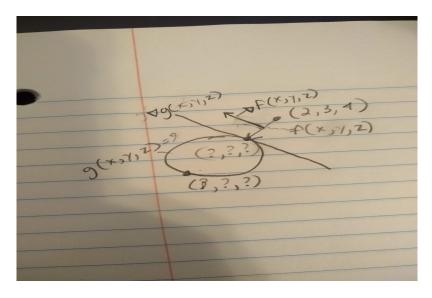


Figure 1: 2-D sketch of the problem

Since a function and its gradient vector are perpendicular, it can be shown that ∇f and ∇g are parallel. Thus it can be said, $\nabla f = \lambda \nabla g$ where λ is some constant.

This can be represented by the system of equations

$$2(x-2) = 2x\lambda \tag{1a}$$

$$2(y-3) = 2y\lambda \tag{1b}$$

$$2(z-4) = 2z\lambda \tag{1c}$$

$$x^2 + y^2 + z^2 = 9 (1d)$$

Solving (1a) – (1c) in terms of λ will then be plugged into (1d) to determine the points on g(x, y, z) = 9 closest and furthest from (2,3,4).

1a

$$2(x-2) = 2x\lambda$$

$$x-2 = x\lambda$$

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

1b

$$2(y-3) = 2y\lambda$$

$$y-3 = y\lambda$$

$$\frac{3}{1-\lambda} = y$$
(3)

1c

$$2(z-4) = 2z\lambda$$

$$z-4 = z\lambda$$

$$\frac{4}{1-\lambda} = z$$
(4)

1d

$$\left(\frac{2}{1-\lambda}\right)^{2} + \left(\frac{3}{1-\lambda}\right)^{2} + \left(\frac{4}{1-\lambda}\right)^{2} = 9$$

$$\frac{4}{(1-\lambda)^{2}} + \frac{9}{(1-\lambda)^{2}} + \frac{16}{(1-\lambda)^{2}} = 9$$

$$\frac{29}{(1-\lambda)^{2}} = 9$$

$$(1-\lambda)^{2} = \frac{29}{9}$$

$$1 - \lambda = \frac{\sqrt{29}}{3} \text{ OR } 1 - \lambda = -\frac{\sqrt{29}}{3}$$

$$1 \pm \frac{\sqrt{29}}{3} = \lambda$$
(5)

For (2,3,4) and $\lambda = 1 - \frac{\sqrt{29}}{3}$,

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

$$\frac{2}{1-\left(1+\frac{\sqrt{29}}{3}\right)} = x$$

$$\frac{-6}{\sqrt{29}} = x$$
(6)

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

$$\frac{2}{1-\left(1-\frac{\sqrt{29}}{3}\right)} = x$$

$$\frac{6}{\sqrt{29}} = x$$
(7)

$$\frac{3}{1-\lambda} = y$$

$$\frac{3}{1-(1+\frac{\sqrt{29}}{3})} = y$$

$$\frac{-9}{\sqrt{29}} = y$$
(8)

$$\frac{3}{1-\lambda} = y$$

$$\frac{3}{1-\left(1-\frac{\sqrt{29}}{3}\right)} = y$$

$$\frac{9}{\sqrt{29}} = y$$

$$(9)$$

$$\frac{4}{1-\lambda} = z$$

$$\frac{4}{1-\left(1+\frac{\sqrt{29}}{3}\right)} = z$$

$$\frac{-12}{\sqrt{29}} = z$$
(10)

$$\frac{4}{1-\lambda} = z$$

$$\frac{4}{1-(1-\frac{\sqrt{29}}{3})} = z$$

$$\frac{12}{\sqrt{29}} = z$$
(11)

Let P be the point when $\lambda=1-\frac{\sqrt{29}}{3}$, then $P(\frac{6}{\sqrt{29}},\frac{9}{\sqrt{29}},\frac{12}{\sqrt{29}}))$ Let Q be the point when $\lambda=1+\frac{\sqrt{29}}{3}$, then $Q(\frac{-6}{\sqrt{29}},\frac{-9}{\sqrt{29}},\frac{-12}{\sqrt{29}}))$ Since all values for P are positive and all values of Q are negative, it follows that P is the closest point to (2,3,4) on the sphere $x^2+y^2+z^2=9$ and Q is the furthest.