14. Since $a \ge 0$, we know that $x^2 + y^2 + a^2 \ge 0$.

$$h(x,y) = \frac{a(x+y)}{x^2 + y^2 + a^2}$$

$$\left(\frac{\partial h}{\partial x}\right)_y = \frac{a((x^2 + y^2 + a^2) - 2x(x+y))}{(x^2 + y^2 + a^2)^2}$$

$$\left(\frac{\partial h}{\partial x}\right)_y = \frac{a(y^2 - 2xy - x^2 + a^2)}{(x^2 + y^2 + a^2)^2}$$

$$0 = \frac{a(y^2 - 2xy - x^2 + a^2)}{(x^2 + y^2 + a^2)^2}$$

$$0 = a(y^2 - 2xy - x^2 + a^2)$$

$$0 = y^2 - 2xy - x^2 + a^2$$

$$0 = y^2 - 2xy - x^2 + a^2$$

$$\left(\frac{\partial h}{\partial y}\right)_x = \frac{a((x^2 + y^2 + a^2) - 2y(x+y))}{(x^2 + y^2 + a^2)^2}
\left(\frac{\partial h}{\partial y}\right)_x = \frac{a(x^2 - 2xy - y^2 + a^2)}{(x^2 + y^2 + a^2)^2}
0 = a(x^2 - 2xy - y^2 + a^2)
0 = x^2 - 2xy - y^2 + a^2$$
(2)

Since at any stationary point, both $\left(\frac{\partial h}{\partial x}\right)_y = 0$ and $\left(\frac{\partial h}{\partial y}\right)_x = 0$, they must be equal to each other.

$$x^{2} - 2xy - y^{2} + a^{2} = y^{2} - 2xy - x^{2} + a^{2}$$

$$x^{2} - y^{2} = y^{2} - x^{2}$$

$$2x^{2} = 2y^{2}$$

$$x^{2} = y^{2}$$

$$0 = x^{2} - 2xy - y^{2} + a^{2}$$

$$0 = a^{2} - 2xy + (x^{2} - y^{2})$$

$$0 = a^{2} - 2xy$$

$$xy = \frac{a^{2}}{2}$$

$$\pm x^{2} = \frac{a^{2}}{2}$$

$$(4)$$

Since $a \in \mathbb{R}$, a^2 must be a positive number and so $\pm x^2$ must be positive. This means that:

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

$$x = \pm \frac{a}{\sqrt{2}}$$

$$y = \pm \frac{a}{\sqrt{2}}$$
(5)

For a point to be a maximum or a minimum: $h_{xx}h_{yy} > h_{xy}^2$ and $h_{xx} > 0$ and $h_{yy} > 0$.

$$\left(\frac{\partial h}{\partial x}\right)_{y} = \frac{a(y^{2} - 2xy - x^{2} + a^{2})}{(x^{2} + y^{2} + a^{2})^{2}}$$

$$\left(\frac{\partial^{2} h}{\partial x^{2}}\right)_{y} = \frac{a((-2y - 2x)(x^{2} + y^{2} + a^{2}) - 4x(y^{2} - 2xy - x^{2} + a^{2}))}{(x^{2} + y^{2} + a^{2})^{3}}$$

$$\left(\frac{\partial^{2} h}{\partial x^{2}}\right)_{y} = \frac{a(-2x^{2}y - 2x^{3} - 2y^{3} - 2xy^{2} - 2a^{2}y - 2a^{2}x - 4xy^{2} + 8x^{2}y + 4x^{3} - 4a^{2}x)}{(x^{2} + y^{2} + a^{2})^{3}}$$

$$\left(\frac{\partial^{2} h}{\partial x^{2}}\right)_{y} = \frac{a(6x^{2}y + 2x^{3} - 2y^{3} - 6xy^{2} - 2a^{2}y - 6a^{2}x)}{(x^{2} + y^{2} + a^{2})^{3}}$$

$$\left(\frac{\partial h}{\partial y}\right)_{x} = \frac{a(x^{2} - 2xy - y^{2} + a^{2})}{(x^{2} + y^{2} + a^{2})^{2}}$$

$$\left(\frac{\partial^{2} h}{\partial y^{2}}\right)_{x} = \frac{a(6xy^{2} + 2y^{3} - 2x^{3} - 6x^{2}y - 2a^{2}x - 6a^{2}y)}{(x^{2} + y^{2} + a^{2})^{3}}$$

$$\left(\frac{\partial^{2} h}{\partial x \partial y}\right) = \frac{a((2y - 2x)(x^{2} + y^{2} + a^{2}) - 4y(y^{2} - 2xy - x^{2} + a^{2}))}{(x^{2} + y^{2} + a^{2})^{3}}$$

$$\left(\frac{\partial^{2} h}{\partial x \partial y}\right) = \frac{a(6x^{2}y - 2y^{3} - 2x^{3} + 6xy^{2} - 2a^{2}x - 2a^{2}y)}{(x^{2} + y^{2} + a^{2})^{3}}$$

$$\left(\frac{\partial^{2} h}{\partial x \partial y}\right) = \frac{a(6x^{2}y - 2y^{3} - 2x^{3} + 6xy^{2} - 2a^{2}x - 2a^{2}y)}{(x^{2} + y^{2} + a^{2})^{3}}$$

$$\left(\frac{\partial^{2} h}{\partial x \partial y}\right) = \frac{a(6x^{2}y - 2y^{3} - 2x^{3} + 6xy^{2} - 2a^{2}x - 2a^{2}y)}{(x^{2} + y^{2} + a^{2})^{3}}$$

$$\left(\frac{\partial^{2} h}{\partial x \partial y}\right) = \frac{a(6x^{2}y - 2y^{3} - 2x^{3} + 6xy^{2} - 2a^{2}x - 2a^{2}y)}{(x^{2} + y^{2} + a^{2})^{3}}$$

There are four stationary points which we must establish the type of: $(\frac{a}{\sqrt{2}}, \frac{a}{\sqrt{2}})$, $(\frac{a}{\sqrt{2}}, -\frac{a}{\sqrt{2}})$, $(-\frac{a}{\sqrt{2}}, \frac{a}{\sqrt{2}})$, $(-\frac{a}{\sqrt{2}}, -\frac{a}{\sqrt{2}})$.

At $(\frac{a}{\sqrt{2}}, \frac{a}{\sqrt{2}})$:

$$\left(\frac{\partial^2 h}{\partial x^2}\right)_y = \frac{a(-\sqrt{2}a^3 - 3\sqrt{2}a^3)}{(\frac{a^2}{2} + \frac{a^2}{2} + a^2)^3}
\left(\frac{\partial^2 h}{\partial x^2}\right)_y = \frac{-4\sqrt{2}a^4}{8a^6}
\left(\frac{\partial^2 h}{\partial x^2}\right)_y = -\frac{\sqrt{2}}{2a^2}
\left(\frac{\partial^2 h}{\partial y^2}\right)_x = -\frac{\sqrt{2}}{2a^2}
\left(\frac{\partial^2 h}{\partial x \partial y}\right) = 0$$
(7)

Since both $h_{xx} < 0$ and $h_{yy} < 0$ and $h_{xx}h_{yy} = \frac{2}{4a^4} > 0 = h_{xy}$. This is a maximum. At $(\frac{a}{\sqrt{2}}, -\frac{a}{\sqrt{2}})$:

$$\left(\frac{\partial^2 h}{\partial x^2}\right)_y = -\frac{\sqrt{2}}{2a^2}
\left(\frac{\partial^2 h}{\partial y^2}\right)_x = \frac{\sqrt{2}}{2a^2}$$
(8)

Since h_{xx} and h_{yy} have different signs, we know there cannot be a maxima or minima at this point and so will not investigate further.

At
$$\left(-\frac{a}{\sqrt{2}}, \frac{a}{\sqrt{2}}\right)$$
:

$$\left(\frac{\partial^2 h}{\partial x^2}\right)_y = -\frac{\sqrt{2}}{2a^2}
\left(\frac{\partial^2 h}{\partial u^2}\right) = \frac{\sqrt{2}}{2a^2}$$
(9)

Since h_{xx} and h_{yy} have different signs, we know there cannot be a maxima or minima at this point and so will not investigate further.

At $\left(-\frac{a}{\sqrt{2}}, -\frac{a}{\sqrt{2}}\right)$:

$$\left(\frac{\partial^2 h}{\partial x^2}\right)_y = \frac{\sqrt{2}}{2a^2}
\left(\frac{\partial^2 h}{\partial y^2}\right)_x = \frac{\sqrt{2}}{2a^2}
\left(\frac{\partial^2 h}{\partial x \partial y}\right) = 0$$
(10)

Since both $h_{xx} > 0$ and $h_{yy} > 0$ and $h_{xx}h_{yy} = \frac{2}{4a^4} > 0 = h_{xy}$. This is a minimum. So the maximum is at $(\frac{a}{\sqrt{2}}, \frac{a}{\sqrt{2}})$ and the minimum is at $(-\frac{a}{\sqrt{2}}, -\frac{a}{\sqrt{2}})$.

At the maximum:

$$h(\frac{a}{\sqrt{2}}, \frac{a}{\sqrt{2}}) = \frac{a\left(\frac{a}{\sqrt{2}} + \frac{a}{\sqrt{2}}\right)}{\left(\frac{a}{\sqrt{2}}\right)^2 + \left(\frac{a}{\sqrt{2}}\right)^2 + a^2}$$

$$h(\frac{a}{\sqrt{2}}, \frac{a}{\sqrt{2}}) = \frac{a\left(\sqrt{2}a\right)}{\frac{a^2}{2} + \frac{a^2}{2} + a^2}$$

$$h(\frac{a}{\sqrt{2}}, \frac{a}{\sqrt{2}}) = \frac{\sqrt{2}a^2}{2a^2}$$

$$h(\frac{a}{\sqrt{2}}, \frac{a}{\sqrt{2}}) = \frac{1}{\sqrt{2}}$$
(11)

So the maximum height is $\frac{1}{\sqrt{2}}$.

At the minimum:

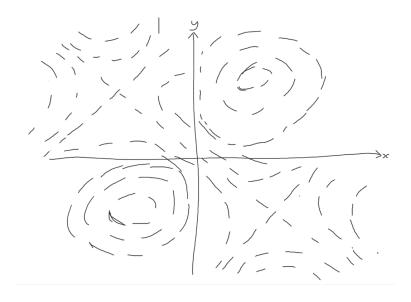
$$h(-\frac{a}{\sqrt{2}}, -\frac{a}{\sqrt{2}}) = \frac{a\left(-\frac{a}{\sqrt{2}} - \frac{a}{\sqrt{2}}\right)}{\left(-\frac{a}{\sqrt{2}}\right)^2 + \left(-\frac{a}{\sqrt{2}}\right)^2 + a^2}$$

$$h(-\frac{a}{\sqrt{2}}, -\frac{a}{\sqrt{2}}) = \frac{a\left(-\sqrt{2}a\right)}{\frac{a^2}{2} + \frac{a^2}{2} + a^2}$$

$$h(-\frac{a}{\sqrt{2}}, -\frac{a}{\sqrt{2}}) = \frac{-\sqrt{2}a^2}{2a^2}$$

$$h(-\frac{a}{\sqrt{2}}, -\frac{a}{\sqrt{2}}) = -\frac{1}{\sqrt{2}}$$
(12)

So the minimum height is $-\frac{1}{\sqrt{2}}$.



15. (a)

$$z = (x^{2} - y^{2})e^{-x^{2} - y^{2}}$$

$$\left(\frac{\partial z}{\partial x}\right)_{y} = 2xe^{-x^{2} - y^{2}} - 2x(x^{2} - y^{2})e^{-x^{2} - y^{2}}$$

$$0 = 2x(y^{2} - x^{2} + 1)e^{-x^{2} - y^{2}}$$

$$0 = x(y^{2} + 1 - x^{2})$$

$$\left(\frac{\partial z}{\partial y}\right)_{x} = -2ye^{-x^{2} - y^{2}} - 2y(x^{2} - y^{2})e^{-x^{2} - y^{2}}$$

$$0 = -2y(x^{2} - y^{2} + 1)e^{-x^{2} - y^{2}}$$

$$0 = y(x^{2} - y^{2} + 1)$$
(13)

Assume that there is a stationary point with $x \neq 0, y \neq 0$.

$$y^{2} - x^{2} + 1 = 0$$

$$x^{2} - y^{2} + 1 = 0$$

$$y^{2} - x^{2} + 1x^{2} - y^{2} + 1 = 0$$

$$2 = 0$$
(14)

This is absurd. So there is no stationary point such that $x \neq 0$ and $y \neq 0$. Take x = 0:

$$0 = y(x^{2} - y^{2} + 1)$$

$$y = 0 \lor 1 - y^{2} = 0$$

$$y = 0 \lor y = 1 \lor y = -1$$
(15)

Take y = 0:

$$0 = x(y^{2} - x^{2} + 1)$$

$$x = 0 \lor 1 - y^{2} = 0$$

$$x = 0 \lor x = 1 \lor x = -1$$
(16)

So the stationary points are at: (0,0), (0,1), (0,-1), (-1,0), (1,0)

(b) Moving along the contour z = 0 satisfies the equation:

$$0 = (x^{2} - y^{2})e^{-x^{2} - y^{2}}$$

$$0 = x^{2} - y^{2}$$

$$x = \pm y$$
(17)

Using this we can see that (0,0) lies on the contour z=0 and so (0,0) must be a saddle point.

$$\left(\frac{\partial z}{\partial x}\right)_{y} = 2xe^{-x^{2}-y^{2}} - 2x(x^{2}-y^{2})e^{-x^{2}-y^{2}}$$

$$\left(\frac{\partial z}{\partial x}\right)_{y} = (2x - 2x^{3} + 2xy^{2})e^{-x^{2}-y^{2}}$$

$$\left(\frac{\partial^{2} z}{\partial x^{2}}\right)_{y} = (2 - 6x^{2} + 2y^{2} - 4x^{2} + 4x^{4} - 4x^{2}y^{2})e^{-x^{2}-y^{2}}$$

$$\left(\frac{\partial^{2} z}{\partial x^{2}}\right)_{y} = (2 - 10x^{2} + 2y^{2} + 4x^{4} - 4x^{2}y^{2})e^{-x^{2}-y^{2}}$$

$$\left(\frac{\partial z}{\partial y}\right)_{x} = -2ye^{-x^{2}-y^{2}} - 2y(x^{2} - y^{2})e^{-x^{2}-y^{2}}$$

$$\left(\frac{\partial z}{\partial y}\right)_{x} = (-2y - 2x^{2}y + 2y^{3})e^{-x^{2}-y^{2}}$$

$$\left(\frac{\partial^{2} z}{\partial y^{2}}\right)_{x} = (-2 - 2x^{2} + 6y^{2} + 4y^{2} + 4x^{2}y^{2} - 4y^{4})e^{-x^{2}-y^{2}}$$

$$\left(\frac{\partial^{2} z}{\partial y^{2}}\right)_{x} = (-2 - 2x^{2} + 10y^{2} + 4x^{2}y^{2} - 4y^{4})e^{-x^{2}-y^{2}}$$

$$\left(\frac{\partial^{2} z}{\partial x \partial y}\right)_{x} = 4xy(x^{2} - y^{2})e^{-x^{2}-y^{2}}$$

At (1,0):

$$\left(\frac{\partial^2 z}{\partial x^2}\right)_y = -4e^{-1}$$

$$\left(\frac{\partial^2 z}{\partial y^2}\right) = -4e^{-1}$$

$$\left(\frac{\partial^2 z}{\partial x \partial y}\right) = 0$$
(19)

So $z_{xx} < 0$, $z_{yy} < 0$ and $z_{xx}z_{yy} = 16e^{-1} > f_{xy}^2$. So there is a maximum at (1,0).

At (-1,0):

$$\left(\frac{\partial^2 z}{\partial x^2}\right)_y = -4e^{-1}$$

$$\left(\frac{\partial^2 z}{\partial y^2}\right) = -4e^{-1}$$

$$\left(\frac{\partial^2 z}{\partial x \partial y}\right) = 0$$
(20)

So $z_{xx} < 0$, $z_{yy} < 0$ and $z_{xx}z_{yy} = 16e^{-1} > f_{xy}^2$. So there is a maximum at (-1,0). At (0,1):

$$\left(\frac{\partial^2 z}{\partial x^2}\right)_y = 4e^{-1}$$

$$\left(\frac{\partial^2 z}{\partial y^2}\right) = 4e^{-1}$$

$$\left(\frac{\partial^2 z}{\partial x \partial y}\right) = 0$$
(21)

So $z_{xx} > 0$, $z_{yy} > 0$ and $z_{xx}z_{yy} = 16e^{-1} > f_{xy}^2$. So there is a minimum at (0,1).

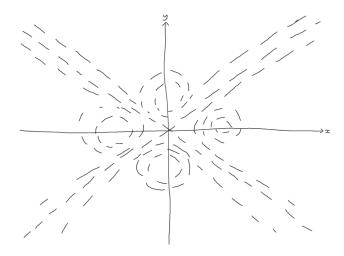
At (0, -1):

$$\left(\frac{\partial^2 z}{\partial x^2}\right)_y = 4e^{-1}$$

$$\left(\frac{\partial^2 z}{\partial y^2}\right) = 4e^{-1}$$

$$\left(\frac{\partial^2 z}{\partial x \partial y}\right) = 0$$
(22)

So $z_{xx} > 0$, $z_{yy} > 0$ and $z_{xx}z_{yy} = 16e^{-1} > f_{xy}^2$. So there is a minimum at (0, -1).



16. (a)

$$f = \frac{1}{x^2 + y^2 + 1}$$

$$\left(\frac{\partial f}{\partial x}\right)_y = \frac{-2x}{(x^2 + y^2 + 1)^2}$$

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = \frac{2x^2 - 2y^2 - 2}{(x^2 + y^2 + 1)^3}$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = \frac{8xy}{(x^2 + y^2 + 1)^3}$$

$$\left(\frac{\partial f}{\partial y}\right)_x = \frac{-2y}{(x^2 + y^2 + 1)^2}$$

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = \frac{2y^2 - 2x^2 - 2}{(x^2 + y^2 + 1)^3}$$
(23)

At any stationary point for the function f, $f_x = 0$ and $f_y = 0$:

$$\left(\frac{\partial f}{\partial x}\right)_y = 0$$

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

$$-2x = 0$$

$$x = 0$$
(24)

$$\left(\frac{\partial f}{\partial x}\right)_y = 0$$

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

$$-2y = 0$$

$$y = 0$$
(25)

So the only stationary point for the function f is at (0,0). At (0,0):

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = -2$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = -2$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = 0$$
(26)

So $f_{xx} < 0$, $f_{yy} < 0$ and $f_{xx}f_{yy} > f_{xy}^2$.

This means that there is a maximum at (0,0).

(b)

$$f = \sin x \sin y$$

$$\left(\frac{\partial f}{\partial x}\right)_y = \cos x \sin y$$

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = -\sin x \sin y$$

$$\left(\frac{\partial f}{\partial y}\right)_x = \sin x \cos y$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = -\sin x \sin y$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = \cos x \cos y$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = \cos x \cos y$$
(27)

At any stationary point of the function f, $f_x = f_y = 0$.

$$0 = \cos x \sin y = \sin x \cos y$$

$$\cos x = 0 \wedge \cos y = 0 \vee \sin y = 0 \wedge \sin x = 0$$

$$x = \frac{\pi}{2} \wedge y = \frac{\pi}{2}$$
(28)

So the only stationary point of the function in the range $x, y \in (0, \pi)$ is $(\frac{\pi}{2}, \frac{\pi}{2})$.

At $(\frac{\pi}{2}, \frac{\pi}{2})$, the partial derivatives are:

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = -1$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = -1$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = 0$$
(29)

So $f_{xx}f_{yy} = 1 > f_{xy}^2$.

So this point is a maximum:

The only stationary point on the curve in the range given is $(\frac{\pi}{2}, \frac{\pi}{2})$ and is a maximum.

(c)

$$f = (xy - y)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial f}{\partial x}\right)_y = y(-2x^2 + 4x - 1)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = y(4x^3 - 12x^2 + 6x + 2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = (4x^2y^2 - 8xy^2 + 2y^2 - 2x^2 + 4x - 1)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial f}{\partial y}\right)_x = (x - 1)e^{2x - x^2 - y^2} - 2y(xy - y)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial f}{\partial y}\right)_x = (x - 1 - 2xy^2 + 2y^2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = (4y - 4xy)e^{2x - x^2 - y^2} - 2y(x - 1 - 2xy^2 + 2y^2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = y(6 - 6x + 4xy^2 - 4y^2)e^{2x - x^2 - y^2}$$

At any stationary point, both $f_x = 0$ and $f_y = 0$.

$$\left(\frac{\partial f}{\partial x}\right)_{y} = 0$$

$$y(-2x^{2} + 4x - 1)e^{2x - x^{2} - y^{2}} = 0$$

$$y = 0 \lor 2x^{2} - 4x + 1 = 0$$

$$y = 0 \lor x = 1 + \frac{\sqrt{2}}{2} \lor x = 1 - \frac{\sqrt{2}}{2}$$
(31)

$$\left(\frac{\partial f}{\partial y}\right)_x = 0$$

$$(x - 1 - 2xy^2 + 2y^2)e^{2x - x^2 - y^2} = 0$$

$$x - 1 - 2xy^2 + 2y^2 = 0$$
For $y = 0$

$$x - 1 = 0$$

$$x = 1$$
For $x = 1 + \frac{\sqrt{2}}{2}$

$$1 + \frac{\sqrt{2}}{2} - 1 - 2y^2 - \sqrt{2}y^2 + y^2 = 0$$

$$\sqrt{2}y^2 = \frac{\sqrt{2}}{2}$$

$$y = \pm \frac{\sqrt{2}}{2}$$
For $x = 1 - \frac{\sqrt{2}}{2}$

$$1 - \frac{\sqrt{2}}{2} - 1 - 2y^2 + \sqrt{2}y^2 + y^2 = 0$$

$$\sqrt{2}y^2 = \frac{\sqrt{2}}{2}$$

$$y = \pm \frac{\sqrt{2}}{2}$$

$$y = \pm \frac{\sqrt{2}}{2}$$

$$y = \pm \frac{\sqrt{2}}{2}$$

So there are five stationary points:
$$(1,0), (1-\frac{\sqrt{2}}{2},\frac{\sqrt{2}}{2}), (1-\frac{\sqrt{2}}{2},-\frac{\sqrt{2}}{2}), (1+\frac{\sqrt{2}}{2},\frac{\sqrt{2}}{2}), (1+\frac{\sqrt{2}}{2},-\frac{\sqrt{2}}{2})$$
 At $(1,0)$:

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = y(4x^3 - 12x^2 + 6x + 2)e^{2x - x^2 - y^2}
\left(\frac{\partial^2 f}{\partial x^2}\right)_y = 0
\left(\frac{\partial^2 f}{\partial y^2}\right)_x = y(6 - 6x + 4xy^2 - 4y^2)e^{2x - x^2 - y^2}
\left(\frac{\partial^2 f}{\partial y^2}\right)_x = 0
\left(\frac{\partial^2 f}{\partial x \partial y}\right) = (4x^2y^2 - 8xy^2 + 2y^2 - 2x^2 + 4x - 1)e^{2x - x^2 - y^2}
\left(\frac{\partial^2 f}{\partial x \partial y}\right) = e
\left(\frac{\partial f}{\partial x}\right)_y \left(\frac{\partial f}{\partial y}\right)_x = 0 < \left(\frac{\partial^2 f}{\partial x \partial y}\right)$$
(33)

However, since $\left(\frac{\partial f}{\partial x}\right)_y = \left(\frac{\partial f}{\partial y}\right)_x = 0$, we cannot claim that they have the opposite side and so cannot tell whether this is a maximum, minimum or a saddle point.

At
$$(1 - \frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2})$$
:
$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = y(4x^3 - 12x^2 + 6x + 2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = 2$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = y(6 - 6x + 4xy^2 - 4y^2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = 2$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = (4x^2y^2 - 8xy^2 + 2y^2 - 2x^2 + 4x - 1)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = 0$$

$$\left(\frac{\partial f}{\partial x}\right)_y \left(\frac{\partial f}{\partial y}\right)_x = 4 > \left(\frac{\partial^2 f}{\partial x \partial y}\right)$$

Since both $\left(\frac{\partial^2 f}{\partial x^2}\right)_y$ and $\left(\frac{\partial^2 f}{\partial y^2}\right)_x$ are positive at this value, this must be a minimum. So the function has a minimum at $(1-\frac{\sqrt{2}}{2},\frac{\sqrt{2}}{2})$.

At
$$(1 - \frac{\sqrt{2}}{2}, -\frac{\sqrt{2}}{2})$$
:

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = y(4x^3 - 12x^2 + 6x + 2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = -2$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = y(6 - 6x + 4xy^2 - 4y^2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = -2$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = (4x^2y^2 - 8xy^2 + 2y^2 - 2x^2 + 4x - 1)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = 0$$

$$\left(\frac{\partial f}{\partial x}\right)_y \left(\frac{\partial f}{\partial y}\right)_x = 4 > \left(\frac{\partial^2 f}{\partial x \partial y}\right)$$

Since both $\left(\frac{\partial^2 f}{\partial x^2}\right)_y$ and $\left(\frac{\partial^2 f}{\partial y^2}\right)_x$ are negative at this value, this must be a maximum. So the function has a maximum at $(1 - \frac{\sqrt{2}}{2}, -\frac{\sqrt{2}}{2})$.

At
$$(1 + \frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2})$$
:
$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = y(4x^3 - 12x^2 + 6x + 2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = -2$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = y(6 - 6x + 4xy^2 - 4y^2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = -2$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = (4x^2y^2 - 8xy^2 + 2y^2 - 2x^2 + 4x - 1)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = 0$$

$$\left(\frac{\partial f}{\partial x}\right)_y \left(\frac{\partial f}{\partial y}\right)_x = 4 > \left(\frac{\partial^2 f}{\partial x \partial y}\right)$$

Since both $\left(\frac{\partial^2 f}{\partial x^2}\right)_y$ and $\left(\frac{\partial^2 f}{\partial y^2}\right)_x$ are negative at this value, this must be a maximum. So the function has a maximum at $(1+\frac{\sqrt{2}}{2},\frac{\sqrt{2}}{2})$.

At
$$(1 + \frac{\sqrt{2}}{2}, -\frac{\sqrt{2}}{2})$$
:

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = y(4x^3 - 12x^2 + 6x + 2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial x^2}\right)_y = 2$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = y(6 - 6x + 4xy^2 - 4y^2)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial y^2}\right)_x = 2$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = (4x^2y^2 - 8xy^2 + 2y^2 - 2x^2 + 4x - 1)e^{2x - x^2 - y^2}$$

$$\left(\frac{\partial^2 f}{\partial x \partial y}\right) = 0$$

$$\left(\frac{\partial f}{\partial x}\right)_y \left(\frac{\partial f}{\partial y}\right)_x = 4 > \left(\frac{\partial^2 f}{\partial x \partial y}\right)$$

Since both $\left(\frac{\partial^2 f}{\partial x^2}\right)_y$ and $\left(\frac{\partial^2 f}{\partial y^2}\right)_x$ are positive at this value, this must be a minimum. So the function has a minimum at $\left(1+\frac{\sqrt{2}}{2},-\frac{\sqrt{2}}{2}\right)$.

17. (a)

$$f = xy^2$$

$$\nabla(f) = (y^2, 2xy)$$
(38)

$$1 = x^{2} + y^{2}$$

$$0 = x^{2} + y^{2} - 1$$

$$g = x^{2} + y^{2} - 1$$

$$\nabla(g) = (2x, 2y)$$
(39)

$$y^{2} = 2\lambda x$$

$$2xy = 2\lambda y$$

$$x^{2} + y^{2} = 1$$

$$x^{2} + 2\lambda x = 1$$

$$x^{2} + 2\lambda x - 1 = 0$$

$$x = \frac{-2\lambda \pm \sqrt{4\lambda^{2} + 4}}{2}$$

$$x = -\lambda \pm \sqrt{\lambda^{2} + 1}$$

$$2\lambda y = 2(\lambda \pm \sqrt{\lambda^{2} + 1})y$$

$$\lambda = -\lambda \pm \sqrt{\lambda^{2} + 1} \lor y = 0$$

$$2\lambda = \pm \sqrt{\lambda^{2} + 1}$$

$$4\lambda^{2} = \lambda^{2} + 1$$

$$3\lambda^{2} = 1$$

$$\lambda = \pm \frac{\sqrt{3}}{3}$$

$$2xy = 2\lambda y$$

$$x = \lambda$$

$$x = \pm \frac{\sqrt{3}}{3}$$

$$y^{2} = 2\lambda x$$

$$y = 2\lambda^{2}$$

$$y = \pm \sqrt{2}\lambda$$

$$y = \pm \frac{\sqrt{6}}{3}$$

$$(40)$$

At $y = 0, x = \pm 1$.

So the function xy^2 subject to the constraint $x^2+y^2=1$ has stationary points at: $(1,0),(-1,0),\left(\frac{\sqrt{3}}{3},\frac{\sqrt{6}}{3}\right),\left(\frac{\sqrt{3}}{3},-\frac{\sqrt{6}}{3}\right),\left(-\frac{\sqrt{3}}{3},\frac{\sqrt{6}}{3}\right),\left(-\frac{\sqrt{3}}{3},-\frac{\sqrt{6}}{3}\right)$

Verification by using the substitution $x = \cos \theta$, $y = \sin \theta$.

$$f = xy^{2}$$

$$f = \cos \theta - \cos^{3} \theta$$

$$\frac{df}{d\theta} = -\sin \theta + 3\sin \theta \cos^{2} \theta$$

$$0 = -\sin \theta + 3\sin \theta \cos^{2} \theta$$

$$0 = \sin \theta (3\cos \theta - 1)$$

$$(43)$$

So $\sin \theta = 0$ or $3\cos^2 \theta = 1$.

At $\sin \theta = 0$:

$$\sin \theta = 0$$

$$\theta = 0 \lor \theta = \pi$$

$$y = 0 \land x = -1 \lor y = 0 \land x = 1$$

$$(44)$$

These are stationary points we also found using the lagrangian method.

At $3\cos^2\theta = 1$:

$$\cos \theta = \pm \frac{\sqrt{3}}{3}$$

$$x = \pm \frac{\sqrt{3}}{3}, y = \pm \frac{\sqrt{6}}{3}$$
(45)

These are the rest of the stationary points we found using the lagrangian method. So we have found all the same stationary points using the two different methods.

(b)

$$f = e^{-xy}$$

$$\nabla(f) = (-ye^{-xy}, -xe^{-xy})$$

$$g = x^2 + y^2 - 1$$

$$\nabla(g) = (2x, 2y)$$

$$(46)$$

Using these and the initial constraint we can form three equations and then solve to find the stationary points.

$$-ye^{-xy} = 2\lambda x$$

$$-xe^{-xy} = 2\lambda y$$

$$x^{2} + y^{2} = 1$$
(47)

Note that at x=0, y can be either positive or negative. If we make x>0 for some small value, then the value of -xy will become nonzero. So e^{-xy} will increase if y<0 and decrease if y>0. The inverse argument holds for making x<0. Since a small change in x can increase or decrease e^{-xy} we can conclude that this is not a minimum. So we do not need to consider this case.

$$-ye^{-xy} = 2\lambda x$$

$$-\frac{e^{-xy}}{2\lambda} = \frac{x}{y}$$

$$-xe^{-xy} = 2\lambda y$$

$$-\frac{e^{-xy}}{2\lambda} = \frac{y}{x}$$

$$\frac{x}{y} = \frac{y}{x}$$

$$x^2 = y^2$$

$$x^2 + y^2 = 1$$

$$x^2 + x^2 = 1$$

$$2x^2 = 1$$

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

$$x = \pm \frac{\sqrt{2}}{2}, y = \pm \frac{\sqrt{2}}{2}$$

$$(48)$$

So the function e^{-xy} subject to the constraint $x^2+y^2=1$ has stationary points at $\left(\frac{\sqrt{2}}{2},\frac{\sqrt{2}}{2}\right),\left(\frac{\sqrt{2}}{2},-\frac{\sqrt{2}}{2}\right),\left(-\frac{\sqrt{2}}{2},\frac{\sqrt{2}}{2}\right),\left(-\frac{\sqrt{2}}{2},-\frac{\sqrt{2}}{2}\right)$

Informally looking at the value of the function at those points, I can conclude that the stationary points at $\left(\frac{\sqrt{2}}{2},\frac{\sqrt{2}}{2}\right),\left(\frac{\sqrt{2}}{2},-\frac{\sqrt{2}}{2}\right)$ are maxima and those at $\left(-\frac{\sqrt{2}}{2},\frac{\sqrt{2}}{2}\right),\left(-\frac{\sqrt{2}}{2},-\frac{\sqrt{2}}{2}\right)$ are minima.

Verification using the substituon $x = \cos \theta$ and $y = \sin \theta$:

$$f = e^{-\frac{1}{2}\sin 2\theta}$$

$$\frac{\mathrm{d}f}{\mathrm{d}\theta} = -\cos 2\theta e^{-\frac{1}{2}\sin 2\theta}$$

$$0 = -\cos 2\theta e^{-\frac{1}{2}\sin 2\theta}$$

$$0 = -\cos 2\theta$$

$$\theta = \frac{\pi}{4} \vee \frac{3\pi}{4} \vee \frac{5\pi}{4} \vee \frac{7\pi}{4}$$

$$x = \pm \frac{\sqrt{2}}{2}, y = \pm \frac{\sqrt{2}}{2}$$

$$(49)$$

This is the same result as obtained by the lagrangian method.

18.

$$V = 2x \times 2y \times 2z$$

$$V = 8xyz$$

$$\nabla(V) = (8yz, 8xz, 8xy)$$

$$g = \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} - 1$$

$$\nabla(g) = \left(\frac{2x}{a^2}, \frac{2y}{b^2}, \frac{2z}{c^2}\right)$$

$$(50)$$

We now form the equations shown below and use these to find the stationary points.

$$8yz = \lambda \frac{2x}{a^2}$$

$$8xz = \lambda \frac{2y}{b^2}$$

$$8xy = \lambda \frac{2z}{c^2}$$

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

$$(51)$$

Since we know that x, y, z are distances: they are nonzero and non-negative. This means that we know minmuma will occur whenever x = 0, y = 0, z = 0 and can multiply and divide by x, y, z without worrying about zeros.

$$y = \lambda \frac{x}{4a^2z}$$

$$8xz = \lambda^2 \frac{x}{2a^2b^2z}$$

$$16a^2b^2z^2 = \lambda^2$$

$$\lambda 8x \frac{x}{4a^2z} = \lambda \frac{2z}{c^2}$$

$$\frac{2x^2}{a^2z} = \frac{2z}{c^2}$$

$$c^2x^2 = a^2z^2$$

$$z^2 = \frac{c^2x^2}{a^2}$$

$$z^2 = \frac{c^2x^2}{a^2}$$

$$16a^{2}b^{2}z^{2} = \lambda^{2}$$

$$16a^{2}b^{2}\frac{c^{2}x^{2}}{a^{2}} = \lambda^{2}$$

$$x^{2} = \frac{\lambda^{2}}{16b^{2}c^{2}}$$

$$z^{2} = \frac{c^{2}x^{2}}{a^{2}}$$

$$z^{2} = \frac{\lambda^{2}}{16a^{2}b^{2}}$$

$$y^{2} = \frac{\lambda^{2}x^{2}}{16a^{4}z^{2}}$$

$$y^{2} = \frac{\lambda^{2}}{16a^{2}c^{2}}$$

$$(53)$$

Now we can substitute our results into the equation, work out the value for λ and then substitute it back into the value for x, y, z to work out the maxima.

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

$$\frac{\lambda}{16a^2b^2c^2} + \frac{\lambda}{16a^2b^2c^2} + \frac{\lambda}{16a^2b^2c^2} = 1$$

$$3\lambda^2 = 16a^2b^2c^2$$

$$\lambda^2 = \frac{16a^2b^2c^2}{3}$$

$$x^2 = \frac{\lambda^2}{16b^2c^2}$$

$$x^2 = \frac{16a^2b^2c^2}{48b^2c^2}$$

$$x^2 = \frac{a^2}{3}$$

$$y^2 = \frac{\lambda^2}{16a^2c^2}$$

$$y^2 = \frac{16a^2b^2c^2}{48a^2c^2}$$

$$y = \frac{b^2}{3}$$

$$z^2 = \frac{\lambda^2}{16a^2b^2}$$

$$z^2 = \frac{16a^2b^2c^2}{48a^2b^2}$$

$$z^2 = \frac{16a^2b^2c^2}{48a^2b^2}$$

$$z^2 = \frac{c^2}{3}$$

$$(54)$$

Substituting this back into the equation for Volume gives:

$$V^{2} = 64x^{2}y^{2}z^{2}$$

$$V^{2} = \frac{64a^{2}b^{2}c^{2}}{27}$$

$$V = \frac{8abc}{\sqrt{27}}$$
(56)

Note that we took the positive root since we know that volume must be greater than zero.

19. I will solve the general formula first maximising area when a+b+c=k and then will set k=2.

$$A = \sqrt{s(s-a)(s-b)(s-c)}$$

$$\nabla(A) = \left(-\frac{\sqrt{s(s-b)(s-c)}}{2\sqrt{s-a}}, -\frac{\sqrt{s(s-a)(s-c)}}{2\sqrt{s-b}}, -\frac{\sqrt{s(s-a)(s-b)}}{2\sqrt{s-c}}\right)$$

$$s = \frac{1}{2}(a+b+c)$$

$$0 = \frac{1}{2}(a+b+c) - s$$

$$0 = a+b+c-2s$$

$$g = a+b+c-2s$$

$$\nabla(g) = (1,1,1)$$

$$(57)$$

Now we have four equations:

$$\frac{\sqrt{s(s-b)(s-c)}}{\sqrt{s-a}} = \lambda$$

$$\frac{\sqrt{s(s-a)(s-c)}}{\sqrt{s-b}} = \lambda$$

$$\frac{\sqrt{s(s-a)(s-b)}}{\sqrt{s-c}} = \lambda$$

$$a+b+c-2s=0$$
(58)

Equating them will solve the equation.

$$-\frac{\sqrt{s(s-b)(s-c)}}{2\sqrt{s-a}} = -\frac{\sqrt{s(s-a)(s-c)}}{2\sqrt{s-b}}$$

$$s-b = s-a$$

$$a = b$$

$$-\frac{\sqrt{s(s-b)(s-c)}}{2\sqrt{s-a}} = -\frac{\sqrt{s(s-a)(s-b)}}{2\sqrt{s-c}}$$

$$s-c = s-a$$

$$a = c$$

$$(59)$$

So the maximum occurs when a=b=c. Since all the side lengths are equal, this is an equilateral triangle. So the maximal area of a triangle with total side length 2s occurs when a=b=c and the triangle is equilateral.

Since s is arbitrary and we have proved this result for perimeter =2s, this result holds for all perimeters.

20.

$$r = \sqrt{x^{2} + y^{2} + z^{2}}$$

$$\nabla(r) = \left(\frac{x}{r}, \frac{y}{r}, \frac{z}{r}\right)$$

$$1 = \frac{x^{2}}{a^{2}} + \frac{y^{2}}{b^{2}} + \frac{z^{2}}{c^{2}}$$

$$0 = \frac{x^{2}}{a^{2}} + \frac{y^{2}}{b^{2}} + \frac{z^{2}}{c^{2}} - 1$$

$$g = \frac{x^{2}}{a^{2}} + \frac{y^{2}}{b^{2}} + \frac{z^{2}}{c^{2}} - 1$$

$$\nabla(g) = \left(\frac{2x}{a^{2}}, \frac{2y}{b^{2}}, \frac{2z}{c^{2}}\right)$$

$$h = \ell x + my + nz$$

$$\nabla(h) = (\ell, m, n)$$
(60)

$$\frac{x}{r} = \lambda \frac{2x}{a^2} + \mu \ell$$

$$x = \frac{\mu r a^2 \ell}{a^2 - 2r \lambda}$$

$$\frac{y}{r} = \lambda \frac{2y}{b^2} + \mu m$$

$$y = \frac{\mu r b^2 m}{b^2 - 2r \lambda}$$

$$\frac{z}{r} = \lambda \frac{2z}{c^2} + \mu n$$

$$z = \frac{\mu r c^2 n}{c^2 - 2r \lambda}$$

$$1 = \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2}$$

$$0 = \ell x + my + nz$$

$$0 = \ell \left(\frac{\mu r a^2 \ell}{a^2 - 2r \lambda}\right) + m \left(\frac{\mu r b^2 m}{b^2 - 2r \lambda}\right) + n \left(\frac{\mu r c^2 n}{c^2 - 2r \lambda}\right)$$

$$0 = \mu r \left(\frac{\ell^2 a^2}{a^2 - 2r \lambda} + \frac{m^2 b^2}{b^2 - 2r \lambda} + \frac{n^2 c^2}{c^2 - 2r \lambda}\right)$$

Note that $\mu = 0$ is not a valid solution and that since there are value of r which satisfy the constaints which are > 0, the maximum value of r is nonzero. So:

$$0 = \frac{\ell^2 a^2}{a^2 - 2r\lambda} + \frac{m^2 b^2}{b^2 - 2r\lambda} + \frac{n^2 c^2}{c^2 - 2r\lambda}$$
 (62)

Consider now $\frac{1}{a^2}$, $\frac{1}{b^2}$ and $\frac{1}{b^2}$:

Derived from the equations above:

$$\frac{1}{a^{2}} = \frac{x - \mu r \ell}{2\lambda r x}
\frac{1}{b^{2}} = \frac{y - \mu r m}{2\lambda r y}
\frac{1}{c^{2}} = \frac{z - \mu r n}{2\lambda r z}
1 = \frac{x^{2}}{a^{2}} + \frac{y^{2}}{b^{2}} + \frac{z^{2}}{c^{2}}
1 = \frac{x^{2}(x - \mu r \ell)}{2\lambda r x} + \frac{y^{2}(y - \mu r m)}{2\lambda r y} + \frac{z^{2}(z - \mu r n)}{2\lambda r z}
1 = \frac{x(x - \mu r \ell)}{2\lambda r} + \frac{y(y - \mu r m)}{2\lambda r} + \frac{z(z - \mu r n)}{2\lambda r}
2\lambda r = x(x - \mu r \ell) + y(y - \mu r m) + z(z - \mu r n)
2\lambda r = x^{2} + y^{2} + z^{2} - \mu r(\ell x + m y + n z)
2\lambda r = r^{2}$$
(63)

Substitute this into the earlier equation:

$$0 = \frac{\ell^2 a^2}{a^2 - 2r\lambda} + \frac{m^2 b^2}{b^2 - 2r\lambda} + \frac{n^2 c^2}{c^2 - 2r\lambda}$$

$$0 = \frac{\ell^2 a^2}{a^2 - r^2} + \frac{m^2 b^2}{b^2 - r^2} + \frac{n^2 c^2}{c^2 - r^2}$$
(64)

As required.

Geometrically this problem is:

Find the greatest distance from the origin at which the ellipsoid with equation $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ and the plane $\ell x + my + nz = 0$ intersect.

 μ is the magnitude of the vector which we are using as the normal to the plane. IE $\mu = \sqrt{\ell^2 + m^2 + n^2}$.

21. Note that since \ln is an increasing function and W is guaranteed to be positive, we can take \ln of both sides and maximise this function to find the maximum of W.

(a)

$$W = \prod_{s=1}^{N} \frac{(g_s - 1 + n_s)!}{(g_s - 1)! n_s!}$$

$$W \approx \prod_{s=1}^{N} \frac{(g_s + n_s)!}{g_s! n_s!} \text{ since } g_s \gg 1$$

$$\ln W = \sum_{s=1}^{N} \ln \left(\frac{(g_s + n_s)!}{g_s! n_s!} \right)$$

$$\ln W = \sum_{s=1}^{N} (\ln(g_s + n_s)! - \ln g_s! - \ln n_s!)$$

$$\nabla(\ln W) = \sum_{s=1}^{N} (\ln(g_s + n_s) - \ln n_s) \text{ using Stirlings approximation}$$

$$f = \left(\sum_{n=1}^{N} n_s E_s \right) - \hat{E}$$

$$\nabla(f) = \left(\sum_{s=1}^{N} E_s \right)$$

$$h = \left(\sum_{n=1}^{N} n_s \right) - \hat{N}$$

$$\nabla(h) = 1$$

Let β and $-\mu\beta$ be the lagrangian multipliers for f and h respectively:

$$\ln(g_s + n_s) - \ln n_s = \beta E_s - \mu \beta$$

$$\ln\left(\frac{g_s + n_s}{n_s}\right) = \beta E_s - \mu \beta$$

$$\frac{g_s + n_s}{n_s} = e^{\beta(E_s - \mu)}$$

$$g_s + n_s = n_s e^{\beta(E_s - \mu)}$$

$$g_s = n_s e^{\beta(E_s - \mu)} - n_s$$

$$g_s = n_s (e^{\beta(E_s - \mu)} - 1)$$

$$n_s = \frac{g_s}{e^{\beta(E_s - \mu)} - 1}$$
(66)

This is the expression we were required to derive and so we are done.

(b)

$$W = \prod_{s=1}^{N} \frac{g_s!}{n_s!(g_s - n_s)!}$$

$$\ln W = \sum_{s=1}^{N} (\ln g_s! - \ln n_s! - \ln(g_s - n_s)!)$$

$$\nabla(\ln W) = \sum_{s=1}^{N} (\ln(g_s - n_s) - \ln n_s)$$

$$f = \left(\sum_{s=1}^{N} n_s E_s\right) - \hat{E}$$

$$\nabla(f) = \left(\sum_{s=1}^{N} E_s\right)$$

$$h = \left(\sum_{s=1}^{N} n_s\right) - \hat{n}$$

$$\nabla(h) = 1$$
(67)

Let β and $-\mu\beta$ be the lagrangian multipliers for f and h respectively:

$$\ln(g_{s} - n_{s}) - \ln n_{s} = \beta E_{s} - \mu \beta$$

$$\frac{g_{s} - n_{s}}{n_{s}} = e^{\beta(E_{s} - \mu)}$$

$$g_{s} - n_{s} = n_{s} e^{\beta(E_{s} - \mu)}$$

$$g_{s} = n_{s} (e^{\beta(E_{s} - \mu)} + 1)$$

$$n_{s} = \frac{g_{s}}{e^{\beta(E_{s} - \mu)} + 1}$$
(68)

22.

$$n \propto \sqrt{E}e^{-\beta E - \alpha} \tag{69}$$

To find the most probable value, we must find the maximum of n. So we must find the maximum of $\sqrt{E}e^{-\beta E - \alpha}$.

Note also the constraint that $\sum_{s=1}^{N} n_s E_s = E$.

$$n = \sum_{s=1}^{N} \sqrt{E_s} e^{-\beta E_s - \alpha}$$

$$\nabla(n) = \left(\sum_{s=1}^{N} \left(\frac{1}{2\sqrt{E_s}} - \beta\sqrt{E_s}\right) e^{-\beta E_s - \alpha}\right)$$

$$f = \sum_{s=1}^{N} n_s E_s - \hat{E}$$

$$\nabla(f) = \left(\sum_{s=1}^{N} n_s\right)$$
(70)

Equating coefficients from these two derivatives gives:

$$\left(\frac{1}{2\sqrt{E_s}} - \beta\sqrt{E_s}\right) e^{-\beta E_s - \alpha} = \gamma n_s$$

$$\left(\frac{1}{2\sqrt{E_s}} - \beta\sqrt{E_s}\right) e^{-\beta E_s - \alpha} = \gamma\sqrt{E_s} e^{-\beta E_s - \alpha}$$

$$\left(\frac{1}{2\sqrt{E_s}} - (\beta + \gamma)\sqrt{E_s}\right) e^{-\beta E_s - \alpha} = 0$$

$$\frac{1}{2\sqrt{E_s}} - (\beta + \gamma)\sqrt{E_s} = 0$$

$$1 - 2(\beta + \gamma)E_s = 0$$

$$E = \frac{1}{2(\beta + \gamma)}$$
(71)

So the most probable kinetic energy E of a particle is $\frac{1}{2(\beta+\gamma)}$ where γ is the Lagrange multiplier.

We know that the total kinetic energy of all the particles in the gas is constant (\hat{E}) and that the amount of particles of gas is constant (\hat{N}) .

Since we know both the total number of particles and the total energy of those particles, we can work out the mean (expected) energy of a particle:

$$\overline{E} = \frac{\hat{E}}{\hat{N}} \tag{72}$$

Where \overline{E} is the expected energy, \hat{E} is the total internal energy (which we have been told is constant) and \hat{N} is the total number of particles (which is also constant).

