Lecture XIII Notes

Michael Brodskiy

Professor: V. Cherkassky

July 6, 2020

1 Maxima and Minima – 14.7

In three dimensions, a point is determined to be critical if:

$$\frac{\partial f}{\partial x}(a,b) = 0, DNE \text{ and } \frac{\partial f}{\partial y}(a,b) = 0, DNE$$

From here, it needs to be determined whether or not there is an extrema at point (a, b), and whether it is a minima or maxima.

1.1 The Second Derivative Test

First, $\frac{\partial^2 f}{\partial x^2}$, $\frac{\partial^2 f}{\partial x \partial y}$, $\frac{\partial^2 f}{\partial y \partial x}$ and $\frac{\partial^2 f}{\partial y^2}$ must be found. Then the determinant, D, of these must be found:

$$\left|\begin{array}{cc} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{array}\right|$$

$$f_{xx}f_{yy} - (f_{xy})^2$$

- 1. If D > 0, and $f_{xx}(a, b) > 0$, then f(a, b) is a local minimum
- 2. If D > 0, and $f_{xx}(a, b) < 0$, then f(a, b) is a local maximum
- 3. If D < 0, then f(a, b) is not a local maximum or minimum (saddle point)

1.2 Bounded Sets

In a closed, bounded set, f attains a maximum at (x_1, y_1) , and a minimum at (x_2, y_2)