

This worksheet covers Chap14.8 Lagrange Multiplier, Chap15.1 Double Integrals over Rectangles.  
**The Lagrange Multipliers**

1. In order to maximize and minimize a function

$$f(x, y) \text{ subject to the given constraint } g(x, y) = k,$$

we can use the method of Lagrange multiplier.

- (a) Using the method of Lagrange multipliers, set up a system of equations for finding the minimum and the maximum for the function  $f(x, y) = 9xe^y$  subject to the given constraint  $x^2 + y^2 = 2$ . Do NOT evaluate.

We have  $f(x, y) = 9xe^y$  and  $g(x, y) = x^2 + y^2 = 2$ . By the method of Lagrange multipliers, we have

$$\nabla f = \lambda \nabla g, \quad g(x, y) = k = 2$$

From  $\nabla f = \lambda \nabla g$ , we get

$$f_x = \lambda g_x \quad \rightarrow \quad 9e^y = \lambda(2x).$$

$$f_y = \lambda g_y \quad \rightarrow \quad 9xe^y = \lambda(2y).$$

Therefore, a system of equations is

$$9e^2 = 2\lambda x, \quad 9xe^y = 2\lambda y, \quad x^2 + y^2 = 2 \quad (\text{the constraint equation}).$$

- (b) Using (a), find the extreme values of the function  $f(x, y) = 9xe^y$  subject to the given constraint  $x^2 + y^2 = 2$ .

From a system of equations in (a), the first two equations imply

$$\lambda = \frac{9e^y}{2x} = \frac{9xe^y}{2y} \quad \rightarrow \quad 18ye^y = 18x^2e^y \quad \rightarrow \quad 18e^y(y - x^2) = 0 \quad \rightarrow \quad y = x^2 \quad (e^y \neq 0)$$

and substituting into the third equation gives

$$x^2 + (x^2)^2 = 2 \quad \rightarrow \quad x^4 + x^2 - 2 = 0 \quad \rightarrow \quad (x^2 + 2)(x^2 - 1) = 0 \quad \rightarrow \quad x = \pm 1 \quad (x^2 + 2 \neq 0).$$

- (i)  $x = 1$  and  $y = x^2 = 1$ :  $f$  has the extreme value

$$f(1, 1) = 9 \cdot 1 \cdot e^1 = 9e \quad \text{at the point } (1, 1).$$

- (ii)  $x = -1$  and  $y = x^2 = 1$ :  $f$  has the extreme value

$$f(-1, 1) = 9 \cdot (-1) \cdot e^1 = -9e \quad \text{at the point } (-1, 1).$$

Therefore, the maximum value of  $f(1, 1)$  is  $9e$ ; the minimum value of  $f(-1, 1)$  is  $-9e$ .

2. In order to maximize and minimize a function

$$f(x, y, z) \text{ subject to the given constraint } g(x, y, z) = k,$$

we can use the method of Lagrange multiplier.

- (a) Using the method of Lagrange multipliers, set up a system of equations for finding the minimum and the maximum for the function  $f(x, y, z) = 8x + 8y + 3z$  subject to the given constraint  $4x^2 + 4y^2 + 3z^2 = 35$ . Do NOT evaluate.

We have  $f(x, y, z) = 8x + 8y + 3z$  and  $g(x, y, z) = 4x^2 + 4y^2 + 3z^2 = 35$ . By the method of Lagrange multipliers, we have

$$\nabla f = \lambda \nabla g, \quad g(x, y, z) = k = 35$$

From  $\nabla f = \lambda \nabla g$ , we get

$$f_x = \lambda g_x \quad \rightarrow \quad 8 = \lambda(8x).$$

$$f_y = \lambda g_y \quad \rightarrow \quad 8 = \lambda(8y).$$

$$f_z = \lambda g_z \quad \rightarrow \quad 3 = \lambda(6z).$$

Therefore, a system of equations is

$$8 = 8\lambda x, \quad 8 = 8\lambda y, \quad 3 = 6\lambda z, \quad 4x^2 + 4y^2 + 3z^2 = 35 \quad (\text{the constraint equation}).$$

- (b) Using (a), find the extreme values of the function  $f(x, y, z) = 8x + 8y + 3z$  subject to the given constraint  $4x^2 + 4y^2 + 3z^2 = 35$ .

From a system of equations in (a), the first three equations imply

$$8 = 8\lambda x, \quad 8 = 8\lambda y, \quad 3 = 6\lambda z, \quad 4x^2 + 4y^2 + 3z^2 = 35 \quad (\text{the constraint equation}).$$

The first three equations imply

$$x = \frac{1}{\lambda}, \quad y = \frac{1}{\lambda}, \quad \text{and} \quad z = \frac{1}{2\lambda}.$$

But substitution into the constraint equation gives

$$4\left(\frac{1}{\lambda}\right)^2 + 4\left(\frac{1}{\lambda}\right)^2 + 3\left(\frac{1}{2\lambda}\right)^2 = 35 \quad \rightarrow \quad \frac{35}{4\lambda^2} = 35 \quad \rightarrow \quad \lambda = \pm \frac{1}{2}.$$

- (i)  $\lambda = \frac{1}{2}$ : We have the extreme point  $(2, 2, 1)$ . So,  $f$  has the extreme value

$$f(2, 2, 1) = 16 + 16 + 3 = 35.$$

- (ii)  $\lambda = -\frac{1}{2}$ : We have the extreme point  $(-2, -2, -1)$ . So,  $f$  has the extreme value

$$f(-2, -2, -1) = -16 - 16 - 3 = -35.$$

Therefore, the maximum value of  $f(2, 2, 1)$  is 35; the minimum value of  $f(-2, -2, -1)$  is -35.

3. Find the maximum and minimum values of  $f(x, y) = 81x^2 + y^2$  subject to the constraint  $4x^2 + y^2 = 9$ .

We have  $f(x, y) = 81x^2 + y^2$  and  $g(x, y) = 4x^2 + y^2 = 9$ . By the method of Lagrange multipliers, we have

$$\nabla f = \lambda \nabla g, \quad g(x, y) = k = 9$$

From  $\nabla f = \lambda \nabla g$ , we get

$$f_x = \lambda g_x \quad \rightarrow \quad 162x = \lambda(8x).$$

$$f_y = \lambda g_y \quad \rightarrow \quad 2y = \lambda(2y).$$

Therefore, a system of equations is

$$162x = 8\lambda x, \quad 2y = 2\lambda y, \quad 4x^2 + y^2 = 9 \quad (\text{the constraint equation}).$$

The second equation implies

$$2y(1 - \lambda) = 0 \quad \rightarrow \quad y = 0 \text{ or } \lambda = 1$$

(i)  $y = 0$ : Substituting into the third equation gives

$$4x^2 + 0^2 = 9 \quad \rightarrow \quad x^2 = \frac{9}{4} \quad \rightarrow \quad x = \pm \frac{3}{2}.$$

We have two extreme points  $\left(\frac{3}{2}, 0\right)$  and  $\left(-\frac{3}{2}, 0\right)$ .

(ii)  $\lambda = 1$ : Substituting into the first equation gives

$$162x = 8x \quad \rightarrow \quad 162x - 8x = 154x = 0 \quad \rightarrow \quad x = 0.$$

Then, substituting into the third equation gives

$$4 \cdot 0^2 + y^2 = 9 \quad \rightarrow \quad y^2 = 9 \quad \rightarrow \quad y = \pm 3.$$

We have another two extreme points  $(0, 3)$  and  $(0, -3)$ .

We have all the extreme values

$$f\left(\frac{3}{2}, 0\right) = 81\left(\frac{3}{2}\right)^2 + 0^2 = \frac{729}{4} \quad \text{and} \quad f\left(-\frac{3}{2}, 0\right) = 81\left(-\frac{3}{2}\right)^2 + 0^2 = \frac{729}{4}$$

$$f(0, 3) = 81(0)^2 + 3^2 = 9 \quad \text{and} \quad f(0, -3) = 81(0)^2 + (-3)^2 = 9$$

Therefore, the maximum value of  $f\left(\pm\frac{3}{2}, 0\right)$  is  $\frac{729}{4}$ ; the minimum value of  $f(0, \pm 3)$  is 9.

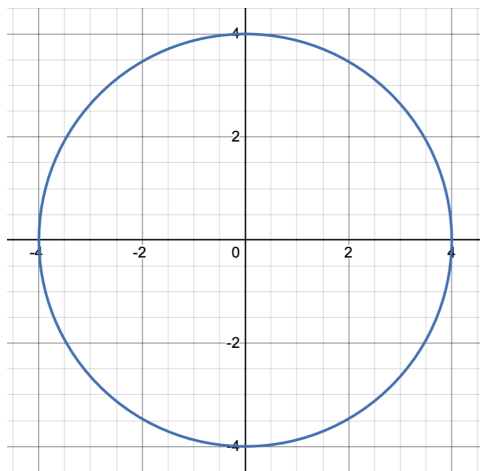
4. Find the absolute minimum and absolute maximum of  $f(x, y) = 2x^2 - y^2 + 6y$  on the disk of radius 4,  $x^2 + y^2 \leq 16$ .

(i) We have

$$f(x, y) = 2x^2 - y^2 + 6y \quad \rightarrow \quad f_x(x, y) = 4x, \quad f_y(x, y) = -2y + 6,$$

and setting  $f_x = f_y = 0$  gives  $(0, 3)$  as the only critical point in  $D$ , with  $f(0, 3) = 9$ .

(ii) On the boundary,



Since  $x^2 = 16 - y^2$ , then

$$g(y) = f(16 - y^2, y) = 2(16 - y^2) - y^2 + 6y = -3y^2 + 6y + 32, \quad \text{where } -4 \leq y \leq 4.$$

So, we have the endpoints  $y = \pm 4$  and also

$$g'(y) = -6y + 6 \rightarrow y = 1.$$

Then,

$$y = \pm 4: \quad g(\pm 4) = 16 - 16 = 0 \rightarrow x = 0$$

$$y = 1: \quad g(1) = 16 - 1 = 15 \rightarrow x = \pm\sqrt{15}$$

We have  $f(0, -4) = -40$ ,  $f(0, 4) = 8$ , and  $f(\pm\sqrt{15}, 1) = 35$ .

Thus the absolute maximum is attained at  $(\pm\sqrt{15}, 1)$  with  $f(\pm\sqrt{15}, 1) = 35$  and the absolute minimum on  $D$  is attained at  $(0, -4)$  with  $f(0, -4) = -40$ .

## Double Integrals over Rectangles

5. Calculate the iterated integral  $\int_{-3}^3 \int_0^{\frac{\pi}{2}} (y + y^2 \cos x) \, dx \, dy$

$$\int_{-3}^3 \int_0^{\frac{\pi}{2}} (y + y^2 \cos x) \, dx \, dy = \int_{-3}^3 [xy + y^2 \sin x]_0^{\frac{\pi}{2}} \, dy = \int_{-3}^3 \left( \frac{\pi}{2} y + y^2 \right) \, dy = \left[ \frac{\pi}{4} y^2 + \frac{y^3}{3} \right]_{-3}^3 = 18.$$

6. Evaluate the double integral by first identifying it as the volume of a solid.

$$\iint_R (y + xy^{-2}) dA, \quad R = \{(x, y) \mid 0 \leq x \leq 2, 1 \leq y \leq 2\}$$

$$\begin{aligned} \iint_R (y + xy^{-2}) dA &= \int_1^2 \int_0^2 (y + xy^{-2}) dx dy = \int_1^2 \left[ xy + \frac{x^2 y^{-2}}{2} \right]_0^2 dy \\ &= \int_1^2 (2y + 2y^{-2}) dy = [y^2 - 2y^{-1}]_1^2 = 4. \end{aligned}$$

7. Evaluate  $\iint_R x \cos^2(y) dA$ , where  $R = [-2, 3] \times [0, \pi/2]$ .

$$\begin{aligned} \iint_R x \cos^2(y) dA &= \int_{-2}^3 \int_0^{\pi/2} x \cos^2(y) dy dx = \int_{-2}^3 \int_0^{\pi/2} x \left( \frac{1 + \cos(2y)}{2} \right) dy dx \\ &= \int_{-2}^3 \left[ \frac{x}{2} \left( y + \frac{1}{2} \sin(2y) \right) \right]_0^{\pi/2} dx = \int_{-2}^3 \frac{x}{2} \left( \frac{\pi}{2} \right) dx = \int_{-2}^3 \frac{\pi}{4} x dx = \left[ \frac{\pi}{8} x^2 \right]_{-2}^3 = \frac{9\pi}{8} - \frac{4\pi}{8} = \frac{5\pi}{8} \end{aligned}$$

8. Evaluate  $\iint_R \frac{1}{(2x + 3y)^2} dA$ , where  $R = [0, 1] \times [1, 2]$ .

$$\begin{aligned} \iint_R \frac{1}{(2x + 3y)^2} dA &= \int_1^2 \int_0^1 (2x + 3y)^{-2} dx dy = \int_1^2 \left[ -\frac{1}{2} (2x + 3y)^{-1} \right]_0^1 dy \\ &= \int_1^2 -\frac{1}{2} (2 + 3y)^{-1} + \frac{1}{2} (3y)^{-1} dy = -\frac{1}{2} \int_1^2 \frac{1}{2 + 3y} - \frac{1}{3y} dy = -\frac{1}{2} \left[ \frac{1}{3} \ln |2 + 3y| - \frac{1}{3} \ln |y| \right]_1^2 \\ &= -\frac{1}{2} \left[ \left( \frac{1}{3} \ln |8| - \frac{1}{3} \ln |2| \right) - \left( \frac{1}{3} \ln |5| - \frac{1}{3} \ln |1| \right) \right] = -\frac{1}{6} (\ln(8) - \ln(2) - \ln(5)) \end{aligned}$$

9. Find the volume of the solid that lies under the hyperbolic paraboloid  $z = 3y^2 - x^2 + 2$  and above the rectangle  $R = [-1, 1] \times [1, 2]$ .

The solid lies under the hyperbolic paraboloid  $z = 3y^2 - x^2 + 2$  so we have the following

$$\begin{aligned} V &= \int_{-1}^1 \int_1^2 (3y^2 - x^2 + 2) dy dx = \int_{-1}^1 [y^3 - yx^2 + 2y]_1^2 dx \\ &= \int_{-1}^1 (9 - x^2) dx = \left[ 9x - \frac{x^3}{3} \right]_{-1}^1 = \frac{52}{3} \end{aligned}$$

10. Find the average value of  $f(x, y) = x^2y$  over the rectangle  $R$  with the vertices  $(-1, 0)$ ,  $(-1, 5)$ ,  $(1, 5)$ ,  $(1, 0)$ .

We have the following

$$f_{avg} = \frac{1}{A(R)} \iint_R f(x, y) dA.$$

So,

$$\begin{aligned} f_{avg} &= \frac{1}{10} \int_{-1}^1 \int_0^5 x^2 y \, dy \, dx = \frac{1}{10} \int_{-1}^1 \left[ \frac{x^2 y^2}{2} \right]_0^5 dx = \frac{1}{10} \int_{-1}^1 \frac{25}{2} x^2 dx = \frac{1}{10} \left[ \frac{25x^3}{6} \right]_{-1}^1 \\ &= \frac{1}{10} \left( \frac{50}{6} \right) = \frac{5}{6}. \end{aligned}$$

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### Suggested Textbook Problems

Chapter 14.8: 3, 9, 11-17, 19-21, 31, 34, 36, 39, 42, 43

Chapter 15.1: 1a, 3, 9-43, 47