

Solution homework exercise 3.1:

Statement:

$$f : \mathbb{R}^2 \rightarrow \mathbb{R}, f(x, y) = (e^x + y)y - x^3$$

has neither minima nor maxima.

Proof: Assume that f has a minimum or maximum $(\hat{x}, \hat{y})^T \in \mathbb{R}^2$. Due to the necessary first order optimality condition,

$$\nabla f \begin{pmatrix} \hat{x} \\ \hat{y} \end{pmatrix} = 0.$$

For all $(x, y)^T \in \mathbb{R}^2$,

$$\nabla f \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} e^x y - 3x^2 \\ e^x + 2y \end{pmatrix}.$$

Thus

$$e^{\hat{x}} \hat{y} - 3\hat{x}^2 = 0$$

and

$$e^{\hat{x}} + 2\hat{y} = 0.$$

Hence, it follows

$$\hat{y} = -\frac{1}{2}e^{\hat{x}} < 0$$

from the last equation. But then

$$e^{\hat{x}} \hat{y} < 0$$

and thus

$$e^{\hat{x}} \hat{y} - 3\hat{x}^2 < 0.$$

This is a contradiction to $e^{\hat{x}} \hat{y} - 3\hat{x}^2 = 0$. Hence f has no minimum or maximum. □