

COMP/ENGN8535 Homework Assignment #1

1. Frobenius Norm of a matrix $H \in \mathbb{R}^{n \times m}$ is defined as

$$\|H\|_F = \left(\sum_{i=1}^n \sum_{j=1}^m H_{ij}^2 \right)^{\frac{1}{2}}$$

prove the following:

(a) $\|H\|_F = \sqrt{\text{tr}(HH^T)}$

proof: Let H be a matrix such that $H \in \mathbb{R}^{n \times m}$

$$\|H\|_F = \left(\sum_{i=1}^n \sum_{j=1}^m H_{ij}^2 \right)^{\frac{1}{2}} \text{ where } H_{ij} \text{ is the } (i,j) \text{ th entry of matrix } H.$$

using the summation definition of matrix multiplication

we have $HH^T(i,j) = \sum_{k=1}^m H_{ik} H_{kj}^T$

Since the trace of a matrix is the sum of its diagonal elements.

therefore, The trace of HH^T is defined as follows

$$\text{tr}(HH^T) = \sum_{i=1}^n \left(\sum_{j=1}^m H_{ij} H_{ji}^T \right)$$

Note that $H_{ji}^T = H_{ij}$ in matrix transpose

the above equation can be simplified to

$$\text{tr}(HH^T) = \sum_{i=1}^n \sum_{j=1}^m H_{ij}^2$$

Hence, $\|H\|_F = \sqrt{\text{tr}(HH^T)}$



(b) Any orthogonal matrix $P \in \mathbb{R}^{n \times n}$ or $Q \in \mathbb{R}^{m \times m}$ preserves the Frobenius norm

$$\|H\|_F = \|PH\|_F = \|HQ\|_F$$

Proof: Let H be a matrix of $\mathbb{R}^{n \times m}$ and

let $P \in \mathbb{R}^{n \times n}$ and $Q \in \mathbb{R}^{m \times m}$ be two orthogonal matrices.

Based on the fact that P and Q are orthogonal,

we have $Q^T Q = I \quad P^T P = I$ } ①
where $Q^T = Q^{-1} \quad P^T = P^{-1}$

For a matrix X , let X_{ij} denote the (i, j) th entry of X

Let $A \in \mathbb{R}^{m \times n}$ and $B \in \mathbb{R}^{n \times m}$

$$\begin{aligned} \text{then } \text{tr}(AB) &= \sum_{i=1}^n [AB]_{ii} \\ &= \sum_{i=1}^n \sum_{j=1}^m A_{ij} \cdot B_{ji} \\ &= \sum_{j=1}^m \sum_{i=1}^n B_{ji} \cdot A_{ij} \\ &= \sum_{j=1}^m [BA]_{jj} \\ &= \text{tr}(BA) \end{aligned}$$

therefore $\text{tr}(HH^T) = \text{tr}(H^TH)$ ②

According to the equation we proved in (a)

we can then derive the following equation

$$\|H\|_F = \sqrt{\text{tr}(HH^T)} = \sqrt{\text{tr}(H^TH)} \quad \dots \dots (3)$$

For proving $\|H\|_F = \|PH\|_F$:

Based on (2) (3), we can infer that

$$\|PH\|_F = \sqrt{\text{tr}(PH(PH)^T)} = \sqrt{\text{tr}((PH)^TPH)}$$

in which according to matrix transpose

$$(AB)^T = B^TA^T \quad (4)$$

we can then derive

$$\begin{aligned} \|PH\|_F &= \sqrt{\text{tr}((PH)^TPH)} \\ &= \sqrt{\text{tr}(H^TP^TPH)} \quad \dots \dots (4) \end{aligned}$$

$$= \sqrt{\text{tr}(H^TP^{-1}PH)} \quad \dots \dots (1)$$

$$= \sqrt{\text{tr}(H^T I H)} \quad \dots \dots (1)$$

$$= \sqrt{\text{tr}(H^TH)} \quad \dots \dots (1)$$

$$= \sqrt{\text{tr}(HH^T)} = \|H\|_F \quad \dots \dots (3)$$

For proving $\|H\|_F = \|HQ\|_F$:

$$\text{We have } \|HQ\|_F = \sqrt{\text{tr}(HQ(HQ)^T)} \quad \dots \dots (a)$$

$$= \sqrt{\text{tr}(HQQ^TH^T)} \quad \dots \dots (4)$$

$$= \sqrt{\text{tr}(HQQ^TH^T)} \quad \dots \dots (1)$$

$$= \sqrt{\text{tr}(H I H^T)} \quad \dots \dots (1)$$

$$= \sqrt{\text{tr}(HH^T)} = \|H\|_F \quad \dots \dots (3)$$

Above all, we can prove that

$$\|H\|_F = \|PH\|_F = \|HQ\|_F$$

for some orthogonal matrices $P \in R^{n \times n}$ and $Q \in R^{m \times m}$



- (c) Prove that $\|H\|_F$ is equal to the root sum square of H 's singular values, that is

$$\|H\|_F = \sqrt{\sum_i \sigma_i^2}$$

proof: Let H be a matrix that $H \in R^{n \times m}$ with singular values $\sigma_1, \sigma_2, \sigma_3, \dots, \sigma_k$, where k is the rank of H ordered such that $\sigma_1 \geq \sigma_2 \geq \sigma_3 \dots \geq \sigma_k \geq 0$

Then the Frobenius norm of H is defined as

$$\|H\|_F = \left(\sum_{i=1}^n \sum_{j=1}^m H_{ij}^2 \right)^{1/2} \text{definition of Frobenius Norm (1)}$$

where H_{ij} is the (i, j) th entry of H .

The root sum square of H 's singular values is defined as

$$\sqrt{\sum_{i=1}^k \sigma_i^2}$$

We use the singular value decomposition of H

$$H = U \Sigma V^T \quad \text{SVD decomposition (2)}$$

where $U \in R^{n \times k}$, $\Sigma \in R^{k \times k}$, $V \in R^{m \times k}$

U and V are orthogonal

Σ is a diagonal matrix with non-negative diagonal entries
 $\sigma_1, \sigma_2, \sigma_3, \dots, \sigma_k$

we can then write $\|H\|_F$ as

$$\begin{aligned}
 \|H\|_F &= \sqrt{\sum_{i=1}^k \sum_{j=1}^m H_{ij}^2} \quad \dots \text{(c)} \\
 &= \sqrt{\text{tr}(H^T H)} \quad \dots \text{proof in (a) and (b) } \textcircled{2} \\
 &= \sqrt{\text{tr}(V \Sigma U^T U \Sigma V^T)} \quad \dots \text{transpose rule} \\
 &= \sqrt{\text{tr}(V \Sigma^2 V^T)} \quad \dots \text{orthogonal matrix } U^T U = I \\
 &= \sqrt{\sum_{i=1}^k (\sigma_i^2 \text{tr}(V_i V_i^T))} \quad \dots \text{orthogonal matrix } V \\
 &\qquad \qquad \qquad V_i \text{ is the } i\text{th column of } V \\
 &= \sqrt{\sum_{i=1}^k \sigma_i^2} \quad \dots \text{tr}(V_i V_i^T) = 1 \text{ for each } i
 \end{aligned}$$

Therefore, we showed that

$$\|H\|_F = \sqrt{\sum_{i=1}^k \sigma_i^2} \quad \text{for } k \text{ is the rank of } H$$



2. (a) Answer: SVD decomposition is $A = U \Sigma V^T$

given $A = \begin{bmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}$, $A^T = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$

1. Compute $A A^T$

$$A A^T = \begin{bmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$$

2. Compute the eigenvalues and eigenvectors of AA^T

$$\det(A^T A - \lambda I) = 0 \quad \det\left(\begin{bmatrix} 2-\lambda & 1 & 1 \\ 1 & 1-\lambda & 0 \\ 1 & 0 & 1-\lambda \end{bmatrix}\right) = 0$$

$$-\lambda(\lambda-3)(\lambda-1) = 0 \text{ thus } \lambda_1=3 \quad \lambda_2=1 \quad \lambda_3=0$$

① $\lambda_1=3 \quad A^T A - \lambda I = \begin{bmatrix} 1 & 1 & 1 \\ 1 & -2 & 0 \\ 1 & 0 & -2 \end{bmatrix}$ row-echelon form is $\begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$

Solving $\begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ gives $U_1 = \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$

② $\lambda_2=1 \quad A^T A - \lambda I = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}$ row-echelon form is $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$

Solving $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ gives $U_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$

③ $\lambda_3=0 \quad A^T A - \lambda I = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$ row-echelon form is $\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix}$

Solving $\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ gives $U_3 = \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}$

3. Find the square roots of the nonzero eigenvalues (θ_i)

to compute \sum

$$\theta_1 = \sqrt{3} \quad \text{diagonal matrix } \Sigma \text{ is } \begin{bmatrix} \sqrt{3} & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$$

$$\theta_2 = 1$$

4. Find U column of U are normalized eigenvectors

$$U_1 = \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} \quad \bar{U}_1 = \begin{bmatrix} \sqrt{6}/3 \\ \sqrt{6}/6 \\ \sqrt{6}/6 \end{bmatrix} \quad U_2 = \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} \quad \bar{U}_2 = \begin{bmatrix} 0 \\ -\sqrt{2}/2 \\ \sqrt{2}/2 \end{bmatrix}$$

$$U_3 = \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix} \quad \bar{U}_3 = \begin{bmatrix} -\sqrt{3}/3 \\ \sqrt{3}/3 \\ \sqrt{3}/3 \end{bmatrix} \quad \text{therefore we can construct } U = \begin{bmatrix} \sqrt{6}/3 & 0 & -\sqrt{3}/3 \\ \sqrt{6}/6 & -\sqrt{2}/2 & \sqrt{3}/3 \\ \sqrt{6}/6 & \sqrt{2}/2 & \sqrt{3}/3 \end{bmatrix}$$

5. Find V using formula $V_i = \frac{1}{\sigma_i} A^T \cdot u_i$

$$V_1 = \frac{1}{\sigma_1} \begin{bmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}^T \cdot u_1 = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} \frac{\sqrt{6}}{3} \\ \frac{\sqrt{6}}{6} \\ \frac{\sqrt{6}}{6} \end{bmatrix} = \begin{bmatrix} \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} \end{bmatrix}$$

$$V_2 = \frac{1}{\sigma_2} \begin{bmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}^T \cdot u_2 = \frac{1}{1} \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} \end{bmatrix} = \begin{bmatrix} -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} \end{bmatrix}$$

therefore $V = \begin{bmatrix} \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix}$

the matrices U, Σ, V are such that

$$\begin{bmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} = U \Sigma V^T$$

(b) $A = \begin{bmatrix} 0 & 6 & 8 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \quad V = \begin{pmatrix} 16 \\ 4 \\ 1 \end{pmatrix} \quad W = \begin{pmatrix} 2 \\ 2 \\ 2 \end{pmatrix}$

Answer : only V is the eigenvector of A

as it satisfies the equation $A V = \lambda V$

$$\begin{bmatrix} 0 & 6 & 8 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 16 \\ 4 \\ 1 \end{bmatrix} = \begin{bmatrix} 32 \\ 8 \\ 2 \end{bmatrix} = \lambda V$$

therefore $\lambda = 2$

3. (a) Sylvester's criterion : a symmetric matrix is PD iff all its upper-left sub-matrices have a positive determinant

Answer : ① $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} \quad A^T = A$ therefore A is symmetric

The upper-left sub-matrices of A are $\begin{bmatrix} 1 \end{bmatrix}$ and $\begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$

$$\text{In } A \quad \det([1]) = 1 > 0, \det\left(\begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}\right) = 1 - 4 = -3 < 0$$

Hence A is not PD

$$\textcircled{2} \quad B = \begin{bmatrix} 3 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} \quad B^T = B \text{ so } B \text{ is symmetric}$$

The upper-left sub-matrices of B are $\begin{bmatrix} 3 \end{bmatrix}$, $\begin{bmatrix} 3 & -1 \\ -1 & 2 \end{bmatrix}$ and $\begin{bmatrix} 3 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix}$

$$\text{In } B, \det([3]) = 3 > 0 \quad \det\left(\begin{bmatrix} 3 & -1 \\ -1 & 2 \end{bmatrix}\right) = 6 - 1 = 5 > 0$$

$$\begin{aligned} \det\left(\begin{bmatrix} 3 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix}\right) &= 3 \times \det\left(\begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix}\right) - (-1) \det\left(\begin{bmatrix} -1 & -1 \\ 0 & 1 \end{bmatrix}\right) \\ &\quad + 0 \cdot \det\left(\begin{bmatrix} -1 & 2 \\ 0 & -1 \end{bmatrix}\right) \\ &= 3 + (-1) = 2 > 0 \end{aligned}$$

So B is PD



(b) Find range of b value, for the following matrix to be PD.

$$\begin{bmatrix} 3 & -1 & b \\ -1 & 2 & -1 \\ b & -1 & 1 \end{bmatrix}$$

this matrix has upper-left sub-matrices

$$\begin{bmatrix} 3 \end{bmatrix}, \begin{bmatrix} 3 & -1 \\ -1 & 2 \end{bmatrix} \text{ and } \begin{bmatrix} 3 & -1 & b \\ -1 & 2 & -1 \\ b & -1 & 1 \end{bmatrix}$$

where the first two are the same as B

$$\text{from (a), we have } \det([3]) = 3 \quad \det\left(\begin{bmatrix} 3 & -1 \\ -1 & 2 \end{bmatrix}\right) = 5$$

$$\begin{aligned} \det\left(\begin{bmatrix} 3 & -1 & b \\ -1 & 2 & -1 \\ b & -1 & 1 \end{bmatrix}\right) &= 3 \det\left(\begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix}\right) - (-1) \det\left(\begin{bmatrix} -1 & -1 \\ b & 1 \end{bmatrix}\right) + b \det\left(\begin{bmatrix} -1 & 2 \\ b & -1 \end{bmatrix}\right) \\ &= 3 - (-1)(-1+b) + b(1-2b) \\ &= 3 - (1-b) + b - 2b^2 \\ &= 2 + 2b - 2b^2 \end{aligned}$$

In order to make this matrix PD

we want $\det \begin{pmatrix} 3 & -1 & b \\ -1 & 2 & 1 \\ b & 1 & 1 \end{pmatrix} > 0$ as well

therefore

$$2 + 2b - 2b^2 > 0 \quad 1 + b - b^2 > 0$$

$f(x) = 1 + b - b^2$ $f(x)$ is a quadratic function that has a maxima

by setting $f'(x) = -2b + 1 = 0$, we find $f(x)_{\max} = 1.25 > 0$ at $b = 0.5$

$1 + b - b^2 = 0$ can be solve by quadratic formula that

$$b_1 = \frac{1 + \sqrt{5}}{2} \quad b_2 = \frac{1 - \sqrt{5}}{2}$$

Hence b has to satisfy $b_2 < b < b_1$

$$\text{that is } \frac{1 - \sqrt{5}}{2} < b < \frac{1 + \sqrt{5}}{2}$$

so that the matrix is PD.

4. (a) X, Y be real-valued random variable

X and Y are statistically independent i.e. $p(X, Y) = p(X)p(Y)$

we want to show that $p(X|Y) = p(X)$

Proof: X and Y are independent if $p(X, Y) = p(X)p(Y)$

the conditional pmf or pdf of X given Y is $p(X|Y) = \frac{p(X, Y)}{p(Y)}$

therefore substituting $p(X, Y)$ into $p(X|Y)$

$$\text{we have } p(X|Y) = \frac{p(X)p(Y)}{p(Y)} = p(X)$$

(b) A and B are real-valued random variables



$$0 < p(B) < 1$$

Proof:

two random variables A and B are independent iff $p(A, B) = p(A)p(B)$

So we need to show that if $P(A|B) = P(A)$ then $P(A, B) = P(A)P(B)$

According to the definition of conditional probability

$$P(A, B) = P(A|B) P(B)$$

$$\text{since } 0 < P(B) < 1 \text{ and } P(A|B) = P(A)$$

$$P(A, B) = P(A) P(B)$$

therefore, it shows that A and B are statistically independent.



5. Let D be the event that Tom has the disease

let T be the event that Tom tests positive for the disease

The objective is to find the probability of D given T that is $P(D|T)$

using Bayes' theorem, we have

$$P(D|T) = P(T|D) P(D) / P(T)$$

we know that the probability of testing positive given that

someone has the disease is 0.99, therefore $P(T|D) = 0.99$

$P(D)$ is $1/100,000$ as the disease strikes only one in 100,000 people.

To find $P(T)$, the probability of Tom tests positive,

we use the law of total probability: $P(T) = P(T, D) + P(T, \text{not } D)$

$$P(T) = P(T|D) P(D) + P(T|\text{not } D) P(\text{not } D)$$

where $\text{not } D$ is the complement of D, that is the event that

Tom does not have the disease. Thus $P(\text{not } D) = 1 - P(D) = \frac{99,999}{100,000}$

since the test is 99% accurate, $P(T|\text{not } D) = 1 - P(T|D) = 0.01$

substituting the values, we got

$$P(T) = 0.99 \times \frac{1}{100,000} + 0.01 \times \frac{99,999}{100,000} = 0.0000099 + 0.0099999 \\ = 0.0100098$$

$$\text{Now } P(D|T) = P(T|D) \frac{P(D)}{P(T)} \\ = \left(0.99 \times \cancel{\frac{1}{100,000}}\right) \cancel{/} 0.0100098 \\ = 0.0009803 \\ \approx 0.0009 \approx 0.001$$

So the chances that Tom actually has the disease is 0.001



6. (a) Optimize $Z = x(y+4)$ with constraint $x+y=8$

$$f(x, y) \qquad g(x, y)$$

To use Lagrange multiplier method

Step ① we form the lagrangian function $L(x, y, \lambda) = x(y+4) - \lambda(x+y-8)$

By setting $\begin{cases} \frac{\partial L}{\partial x} = y+4-\lambda = 0 \\ \frac{\partial L}{\partial y} = x-\lambda = 0 \\ \frac{\partial L}{\partial \lambda} = 8-x-y = 0 \end{cases}$ we get the following solution

$$x=6 \quad y=2 \quad \lambda=6$$

substituting them into the objective function.

we can find the optimum value of Z

Step ②

$$Z = x(y+4) = 36$$

To determine whether it is a minimum or maximum

we construct the bordered Hessian matrix BH

$$BH = \begin{bmatrix} 0 & g_x & g_y \\ g_x & L_{xx} & L_{xy} \\ g_y & L_{yx} & L_{yy} \end{bmatrix} \text{ where } g_x = \frac{dg(x,y)}{dx} = 1 \\ g_y = \frac{dg(x,y)}{dy} = 1$$

calculating the second partial derivative $L_{xx} = \frac{\partial^2 L}{\partial x^2} = 0$

of L with respect to x, y

$$L_{yy} = \frac{\partial^2 L}{\partial y^2} = 0$$

$$L_{xy} = \frac{\partial^2 L}{\partial x \partial y} = 0$$

$$L_{yx} = \frac{\partial^2 L}{\partial y \partial x} = 0$$

Step ③

Then $BH = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}$ are critical point $(x, y, \lambda) = (6, 2, 6)$

$$\det(BH) = 0 \cdot \det \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} - 1 \cdot \det \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix} + 1 \cdot \det \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix} = 0$$

therefore we can not determine whether the solution is a minimum or maximum.



(b) Denote the three sides of a triangle as a, b, c
where $a \leq b \leq c$

the perimeter constraint can be written as $a+b+c=2$

the area of the triangle $A = \sqrt{s(s-a)(s-b)(s-c)}$

where s is the semi-perimeter $\frac{a+b+c}{2} = 1$

The objective is to maximize the area A subject to constraint

$a+b+c=2$, we can form the Lagrangian function

$$L(a, b, c, \lambda) = A + \lambda(2 - a - b - c)$$

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

where λ is the Lagrangian multiplier

To find the critical points, we will solve the following

$$\frac{\partial L}{\partial a} = 0 \quad \frac{\partial L}{\partial b} = 0 \quad \frac{\partial L}{\partial c} = 0 \quad \text{and} \quad \frac{\partial L}{\partial \lambda} = 0$$

taking partial derivatives, we get:

$$\frac{\partial L}{\partial a} = \frac{1}{2} s(s-a)(s-b)(s-c)^{-\frac{1}{2}} \times (-2a+2s) - \lambda = 0$$

$$\frac{\partial L}{\partial b} = \frac{1}{2} s(s-a)(s-b)(s-c)^{-\frac{1}{2}} \times (-2b+2s) - \lambda = 0$$

$$\frac{\partial L}{\partial c} = \frac{1}{2} s(s-a)(s-b)(s-c)^{-\frac{1}{2}} \times (-2c+2s) - \lambda = 0$$

$$\frac{\partial L}{\partial \lambda} = 2-a-b-c = 0$$

through the first 3 equation we get

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

subtracting these 3 equation

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

pairwise

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

we get

$$a-b=0$$

$$b-c=0$$

$$c-a=0$$

therefore $a=b=c$

$$\text{since } a+b+c=2, \quad a=b=c=\frac{2}{3}$$

the critical point of L corresponds to an equilateral triangle with sides of length $\frac{2}{3}$.

The solution can be found using the Lagrange method

To show it is a maximum, we can verify that the bordered Hessian matrix's determinant is negative at this point.

→ (negative definite)

