

Find stationary points of

$$f(x_1, x_2) = \frac{x_1^3}{3} + \frac{x_1^2}{2} + 2x_1x_2 + \frac{x_2^2}{2} - x_2 + 1$$

$$\nabla f = 0$$

$$\frac{\partial f}{\partial x_1} = x_1^2 + x_1 + 2x_2 = 0$$

$$\frac{\partial f}{\partial x_2} = 2x_1 + x_2 - 1 = 0$$

$$\hookrightarrow x_2 = 1 - 2x_1$$

$$\Rightarrow x_1^2 + x_1 + 2(1 - 2x_1) = 0$$

$$(x_1 - 1)(x_1 - 2) = 0$$

$$\downarrow$$
$$x_1 = 1$$

$$x_1 = 2$$

$$\downarrow$$
$$x_2 = -1$$

$$\downarrow$$
$$x_2 = -3$$

$$\nabla^2 f = \frac{\partial f}{\partial x_1^2} = 2x_1 + 1 \quad \frac{\partial^2 f}{\partial x_2^2} = 1$$

$$\frac{\partial f}{\partial x_1 \partial x_2} = \frac{\partial f}{\partial x_2 \partial x_1} = 2 \quad \nabla^2 f = \begin{bmatrix} 2x_1 + 1 & 2 \\ 2 & 1 \end{bmatrix}$$

$$\nabla^2 f(1, -1) = \begin{bmatrix} 3 & 2 \\ 2 & 1 \end{bmatrix} \begin{cases} \det < 0 \\ \text{trace} > 0 \end{cases} \Rightarrow \text{Saddle point}$$

$$\nabla^2 f(2, -3) = \begin{bmatrix} 5 & 2 \\ 2 & 1 \end{bmatrix} \begin{cases} \det > 0 \\ \text{trace} > 0 \end{cases} \Rightarrow \underline{\text{minimum}}$$

local or global? check concavity

$$\frac{x_1^3}{3} + \frac{x_1^2}{2} + \dots - \text{lower-order terms}$$

Take $x_1 > 0 \rightarrow \infty \Rightarrow f(x_1, x_2) \rightarrow +\infty$

$x_1 < 0$, take $x_1 \rightarrow -\infty \Rightarrow f(x_1, x_2) \rightarrow -\infty$

\Rightarrow We can only obtain local optimality.