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Lagrange Multipliers Method

```
clc
clear all
close all
syms x y lam
f=x^2+2*y^2
g=x^2+y^2-1
gradf = gradient(f,[x,y])
gradg = gradient(g,[x,y])
lagr = gradf-lam*gradg
[lamsol,xsol,ysol]=solve(lagr(1),lagr(2),g);
double([xsol,ysol,lamsol]);
real(double([xsol,ysol,lamsol]))
hfun = inline(vectorize(f))
values = real (double(hfun(xsol,ysol)))
```

$f =$

$$x^2 + 2y^2$$

$g =$

$$x^2 + y^2 - 1$$

$\text{grad}f =$

$$\begin{matrix} 2x \\ 4y \end{matrix}$$

$\text{grad}g =$

$$\begin{matrix} 2x \\ 2y \end{matrix}$$

$\text{lagr} =$

$$\begin{matrix} 2x - 2\lambda x \\ 4y - 2\lambda y \end{matrix}$$

ans =

-1	0	1
1	0	1
0	-1	2
0	1	2

hfun =

Inline function:
*hfun(x,y) = x.^2 + 2.*y.^2*

values =

1
1
2
2

Dimension of closed rect box with max volume can be inscribed in the unit sphere

```
clc
clear all
close all
syms x y z lam
f=x*y*z
g=x^2+y^2+z^2-1
gradf = gradient(f,[x,y,z])
gradg = gradient(g,[x,y,z])
lagr = gradf-lam*gradg
[lamsol,xsol,ysol,zsol]=solve(lagr(1),lagr(2),lagr(3),g);
double([xsol,ysol,zsol,lamsol]);
real(double([xsol,ysol,zsol,lamsol]))
hfun = inline(vectorize(f))
values = real (double(hfun(xsol,ysol,zsol)))
```

f =

*x*y*z*

g =

x^2 + y^2 + z^2 - 1

gradf =

*y***z*
*x***z*
*x***y*

gradg =

2**x*
2**y*
2**z*

lagr =

*y***z* - 2**lam***x*
*x***z* - 2**lam***y*
*x***y* - 2**lam***z*

ans =

-0.5774	-0.5774	-0.5774	-0.2887
0.5774	-0.5774	-0.5774	0.2887
-0.5774	0.5774	-0.5774	0.2887
0.5774	0.5774	-0.5774	-0.2887
-0.5774	-0.5774	0.5774	0.2887
0.5774	-0.5774	0.5774	-0.2887
-0.5774	0.5774	0.5774	-0.2887
0.5774	0.5774	0.5774	0.2887
-1.0000	0	0	0
1.0000	0	0	0
0	-1.0000	0	0
0	1.0000	0	0
0	0	-1.0000	0
0	0	1.0000	0

hfun =

Inline function:
hfun(*x,y,z*) = *x*.**y*.**z*

values =

-0.1925
0.1925
0.1925
-0.1925
0.1925
-0.1925
-0.1925

```
0.1925
0
0
0
0
0
0
0
```

Locating a radio Telescope

```
clc
clear all
close all
syms x y z lam
f=6*x-y^2+x*z+60
g=x^2+y^2+z^2-36
gradf = gradient(f,[x,y,z])
gradg = gradient(g,[x,y,z])
lagr = gradf-lam*gradg
[lamsol,xsol,ysol,zsol]=solve(lagr(1),lagr(2),lagr(3),g);
double([xsol,ysol,zsol,lamsol]);
real(double([xsol,ysol,zsol,lamsol]))
hfun = inline(vectorize(f))
values = real (double(hfun(xsol,ysol,zsol)))
```

$f =$

$- y^2 + 6x + xz + 60$

$g =$

$x^2 + y^2 + z^2 - 36$

$gradf =$

$z + 6$
 $-2y$
 x

$gradg =$

$2x$
 $2y$
 $2z$

$lagr =$

```
z - 2*lam*x + 6
- 2*y - 2*lam*y
  x - 2*lam*z
```

```
ans =
```

```
      0      0 -6.0000      0
-4.0000 -4.0000  2.0000 -1.0000
-4.0000  4.0000  2.0000 -1.0000
-5.1962      0  3.0000 -0.8660
 5.1962      0  3.0000  0.8660
```

```
hfun =
```

```
Inline function:
hfun(x,y,z) = 6.*x + x.*z - y.^2 + 60
```

```
values =
```

```
60.0000
12.0000
12.0000
13.2346
106.7654
```

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