

Maxima and Minima

Lecture 26

March 2, 2007

Local Maximum and Local Minimum

Definition

- A function f has a **local maximum** at (a, b) if

$$f(x, y) \leq f(a, b)$$

when (x, y) is near (a, b) .

- The number $f(a, b)$ is called a **local maximum value**.
- A function f has a **local minimum** at (a, b) if

$$f(x, y) \geq f(a, b)$$

when (x, y) is near (a, b) and $f(a, b)$ is called a **local minimum value**.

Absolute Maximum and Absolute Minimum

Definition

If

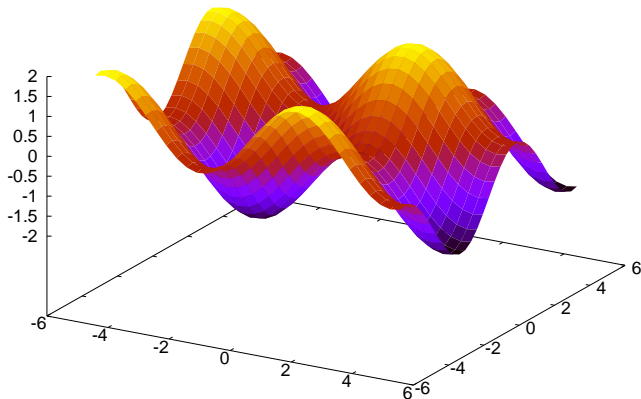
$$f(x, y) \leq f(a, b)$$

(or $f(x, y) \geq f(a, b)$) for all points (x, y) in the domain of f , then f has an **absolute maximum** (or **absolute minimum**) at (a, b) .

Examples

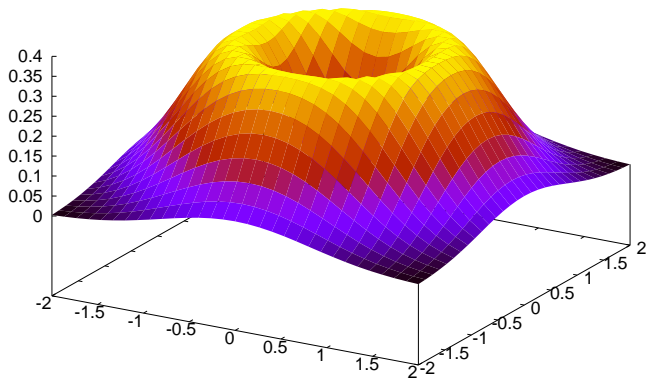
Example

$$f(x, y) = \sin x + \sin y.$$



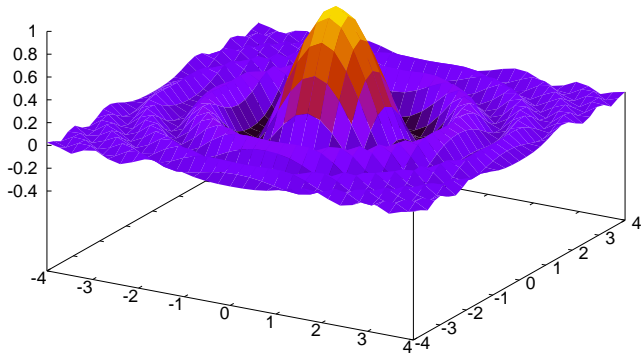
Example

$$f(x, y) = (x^2 + y^2)e^{-x^2 - y^2}$$



Example

$$f(x, y) = \cos(x^2 + y^2)/(1 + x^2 + y^2)$$



Critical Points

Fact

If f has a local maximum or minimum at (a, b) and the first-order partial derivatives exist there, then $f_x(a, b) = 0$ and $f_y(a, b) = 0$.

Definition

A point (a, b) is called a **critical point** (or **stationary point**) of f if $f_x(a, b) = 0$ and $f_y(a, b) = 0$.

Example

Example

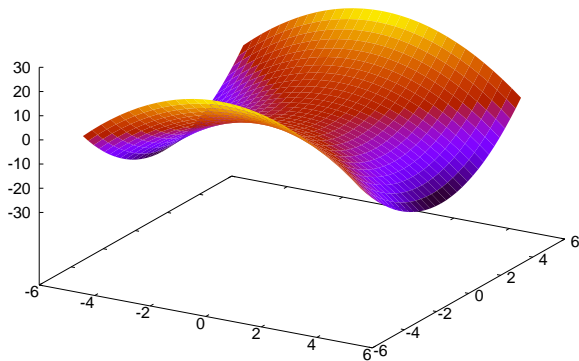
Find the critical points and extreme values of the function

$$f(x, y) = x^2 + y^2 - 4x - 4y + 10.$$

Example

Example

Find the extreme values of $f(x, y) = y^2 - x^2$.



Theorem

Suppose the second partial derivatives of f are continuous on a disk with center (a, b) , and suppose that $f_x(a, b) = 0$ and $f_y(a, b) = 0$.

Let

$$D = \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} = f_{xx}f_{yy} - (f_{xy})^2.$$

- ❶ *If $D > 0$ and $f_{xx}(a, b) > 0$, then $f(a, b)$ is a local minimum.*
- ❷ *If $D > 0$ and $f_{xx}(a, b) < 0$, then $f(a, b)$ is a local maximum.*
- ❸ *If $D < 0$, then $f(a, b)$ is not a local maximum or minimum. In this case the point (a, b) is called a **saddle point** of f .*

Fact

If $D = 0$, the test gives no information: f could have a local maximum or local minimum at (a, b) , or (a, b) could be a saddle point of f .

Example

The function f has continuous second derivatives, and a critical point at $(1, 2)$. Suppose that $f_{xx}(1, 2) = 1$, $f_{xy}(1, 2) = 4$ and $f_{yy}(1, 2) = 18$. Then the point $(1, 2)$ is

- ① a local maximum
- ② a local minimum
- ③ a saddle point
- ④ cannot be determined.

What if $f_{yy}(1, 2) = 16$?

Example

Example

Find the local maximum and minimum values and saddle points of $f(x, y) = x^4 + y^4 - 4xy + 1$.