





Math Foundations Team

BITS Pilani

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Section Overview



Continuity

Derivatives

Continuity: Intuition

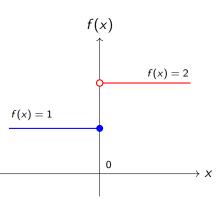


We explore continuity using two informal examples.

Example 1: Piecewise Function

$$f(x) = \begin{cases} 1, & x \le 0 \\ 2, & x > 0 \end{cases}$$

- The function is defined for all real numbers.
- ▶ Left-hand limit at x = 0 is 1.
- Right-hand limit at x = 0 is 2.
- ► Hence, f is **discontinuous** at x = 0.

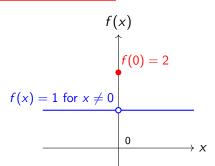


Example 2: Another Function



$$f(x) = \begin{cases} 1, & x \neq 0 \\ 2, & x = 0 \end{cases}$$

- ► LHL = RHL = 1
- $f(0) = 2 \Rightarrow$ Discontinuity at x = 0



Note: Left and right limits at x = 0 exist and are equal to 1, but f(0) = 2, so the function is **not continuous** at x = 0.

Naive Idea of Continuity



- ► A function is continuous at a point if its graph can be drawn without lifting the pen.
- Discontinuity means a break or jump in the graph.

Definition 1: Continuity at a Point



A function f is **continuous at** x = c if:

$$\lim_{x\to c} f(x) = f(c)$$

That is:

- ► Left-hand limit exists
- ► Right-hand limit exists
- ▶ Both limits are equal to f(c)

Rephrased Definition



Continuity at x = c requires:

- ightharpoonup f(x) is defined at x=c

If any of these fails, f is **discontinuous** at x = c.

Summary: What We've Learned



- Concept of continuity using graphs
- Formal definition of continuity at a point
- Examples of discontinuous functions

Section Overview



Continuity

Derivatives

Importance of Derivatives in Real-Life Scenarios



In many real-world situations, it is crucial to understand how one quantity changes with respect to another. Some examples include:

- Reservoir Management: To predict when a reservoir will overflow based on water depth measured at different times.
- Rocket Science: To compute the precise velocity for launching a satellite, knowing the rocket's height at various times.
- ► **Financial Analysis:** To forecast changes in stock value by analyzing its current and past values.

Conclusion: These scenarios require understanding how a parameter changes with respect to another.

Definition of Derivative



Definition 1: Suppose f is a real-valued function and a is a point in its domain of definition. The derivative of f at a is defined by:

$$f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$$

provided this limit exists.

Notation: The derivative of f(x) at a is denoted by f'(a).

Observation: f'(a) quantifies the rate of change of f(x) at a with respect to x.

Geometric Interpretation of Derivative



Let y = f(x) be a function and let P = (a, f(a)) and Q = (a + h, f(a + h)) be two points close to each other on the graph of this function shown in Fig1.

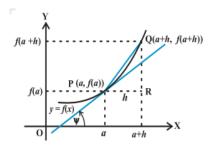


Figure 1: Geometric Interpretation

Limit Definition of Derivative



We know that the derivative of a function f at a point a is defined as:

$$f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$$

From triangle $\triangle PQR$, it is clear that the ratio whose limit we are taking is precisely equal to:

$$tan(\angle QPR)$$

which represents the slope of the chord PQ.

From Chord to Tangent



As $h \to 0$, the point Q moves closer to P, and:

$$\lim_{h\to 0}\frac{QR}{PR}=\lim_{h\to 0}\frac{f(a+h)-f(a)}{h}$$

Thus, the chord PQ tends to the tangent at point P on the curve y = f(x).

From Chord to Tangent



As $h \to 0$, the point Q moves closer to P, and:

$$\lim_{h\to 0}\frac{QR}{PR}=\lim_{h\to 0}\frac{f(a+h)-f(a)}{h}$$

Thus, the chord PQ tends to the tangent at point P on the curve y = f(x).

Therefore, the limit gives us the slope of the tangent line:

$$f'(a) = \tan \psi$$

where ψ is the angle the tangent makes with the x-axis.

Derivative as a Function



Generalization:

For a given function f, if the derivative exists at every point in its domain, it defines a new function:

This function describes how f(x) changes with respect to x at every point, and is known as the *derivative function*.

Definition 2: First Principle of Derivative



Suppose f is a real-valued function. The function defined by:

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

wherever the limit exists, is called the **derivative of** f **at** x.

This definition is also referred to as the **first principle of derivative**.

Note: The domain of f'(x) is the set of all x for which the above limit exists.

Example



Problem: Find the derivative at x = 2 of the function f(x) = 3x.

Solution:

$$f'(2) = \lim_{h \to 0} \frac{f(2+h) - f(2)}{h}$$

$$= \lim_{h \to 0} \frac{3(2+h) - 3(2)}{h} = \lim_{h \to 0} \frac{6+3h-6}{h} = \lim_{h \to 0} \frac{3h}{h} = \lim_{h \to 0} 3 = 3$$

Conclusion: The derivative of the function f(x) = 3x at x = 2 is $\boxed{3}$.

Notations for Derivative



General notation:

$$f'(x)$$
, $\frac{d}{dx}f(x)$, $D(f(x))$

▶ If y = f(x), then:

$$\frac{dy}{dx}$$

At a specific point x = a:

$$f'(a), \quad \frac{df}{dx}\Big|_{x=a}, \quad \frac{d}{dx}f(x)\Big|_{x=a}$$

These notations all represent the derivative of a function with respect to x.

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Algebra of Derivatives: Linearity Rules



Let f(x) and g(x) be differentiable functions, and c be a constant. Then:

► Sum Rule:

$$\frac{d}{dx}[f(x)+g(x)]=f'(x)+g'(x)$$

Difference Rule:

$$\frac{d}{dx}[f(x) - g(x)] = f'(x) - g'(x)$$

► Constant Multiple Rule:

$$\frac{d}{dx}[c \cdot f(x)] = c \cdot f'(x)$$

Product Rule:

$$\frac{d}{dx}[f(x)\cdot g(x)] = f(x)g'(x) + f'(x)g(x)$$

Quotient Rule:

$$\frac{d}{dx} \left[\frac{f(x)}{g(x)} \right] = \frac{f'(x)g(x) - f(x)g'(x)}{[g(x)]^2}, \quad g(x) \neq 0$$

These rules help us differentiate combinations of functions efficiently.

Linearity Rules with Examples



Let f(x) and g(x) be differentiable functions.

- **Sum Rule:** $\frac{d}{dx}(x^2 + \sin x) = 2x + \cos x$
- ▶ Difference Rule: $\frac{d}{dx}(e^x \ln x) = e^x \frac{1}{x}$
- ► Constant Multiple Rule: $\frac{d}{dx}(5x^3) = 5 \cdot 3x^2 = 15x^2$



▶ Product Rule: Example:

$$\frac{d}{dx}(x^2 \cdot \ln x) = x^2 \cdot \frac{1}{x} + 2x \cdot \ln x = x + 2x \ln x$$

Quotient Rule:

$$\frac{d}{dx}\left(\frac{x^2}{\sin x}\right) = \frac{2x \cdot \sin x - x^2 \cdot \cos x}{\sin^2 x}$$

Product Rule with Examples



Product Rule:

►
$$f(x) = x^2$$
, $g(x) = \ln x$

$$\frac{d}{dx}(x^2 \ln x) = x^2 \cdot \frac{1}{x} + 2x \cdot \ln x = x + 2x \ln x$$

$$f(x) = e^x, \quad g(x) = \cos x$$

$$\frac{d}{dx}(e^x\cos x) = e^x(-\sin x) + e^x\cos x = e^x(\cos x - \sin x)$$

$$f(x) = x^3, \quad g(x) = \sin x$$

$$\frac{d}{dx}(x^3\sin x) = x^3\cos x + 3x^2\sin x$$

Quotient Rule with Examples



Quotient Rule:

Example 1: $\frac{x^2+1}{\cos x}$

$$\frac{d}{dx} = \frac{2x \cdot \cos x + (x^2 + 1) \cdot \sin x}{\cos^2 x}$$

Example 2: $\frac{e^x}{x^2}$

$$\frac{d}{dx} = \frac{e^x \cdot x^2 - e^x \cdot 2x}{x^4} = \frac{e^x(x-2)}{x^3}$$

Example 3: $\frac{\ln x}{x}$

$$\frac{d}{dx} = \frac{\frac{1}{x} \cdot x - \ln x \cdot 1}{x^2} = \frac{1 - \ln x}{x^2}$$

Composite Function Derivative: Illustrative Example



Let
$$f(x) = (2x+1)^3$$

Method 1: Expand and Differentiate

$$f(x) = 8x^3 + 12x^2 + 6x + 1$$

$$\frac{df}{dx} = 24x^2 + 24x + 6 = 6(2x+1)^2$$

Method 2: Use Function Composition

$$g(x) = 2x + 1$$
, $h(t) = t^3$, $f(x) = h(g(x))$

$$\frac{df}{dx} = h'(g(x)) \cdot g'(x) = 3(2x+1)^2 \cdot 2 = 6(2x+1)^2$$

Observation: Using composition is more efficient, especially for $(2x+1)^{100}$

The Chain Rule



Chain Rule (General Form): If f(x) = h(g(x)), then

$$\frac{df}{dx} = h'(g(x)) \cdot g'(x)$$

Why is it useful?

- Avoids expanding high-degree expressions
- Essential when working with nested functions like $sin(x^2)$, ln(3x+1), etc.

Example: For $f(x) = (5x - 4)^{10}$, using the Chain Rule:

$$f'(x) = 10(5x - 4)^9 \cdot 5 = 50(5x - 4)^9$$

Chain Rule for Composite Functions (Two Functions)



Let f(x) be a real-valued function which is a composite of two functions u and v, i.e., $f = v \circ u$.

Suppose t = u(x), and both $\frac{dt}{dx}$ and $\frac{dv}{dt}$ exist. Then, the Chain Rule states:

$$\frac{df}{dx} = \frac{dv}{dt} \cdot \frac{dt}{dx}$$

Example: For $f(x) = \sin(2x + 1)$, let:

$$u(x) = 2x + 1, \quad v(t) = \sin(t)$$

Thus,

$$\frac{df}{dx} = \cos(2x+1) \cdot 2$$

Chain Rule for Composite Functions (Three Functions)

The Chain Rule can be extended to composite functions of three functions.

Suppose f(x) is a composite of three functions u, v, and w, i.e.,

$$f=(w\circ u)\circ v.$$

Let t = v(x) and s = u(t), then:

$$\frac{df}{dx} = \frac{dw}{ds} \cdot \frac{ds}{dt} \cdot \frac{dt}{dx}$$

Example: For $f(x) = \sin(3x + 2)^2$, we have:

$$t = 3x + 2$$
, $s = t^2$, $w(s) = \sin(s)$

Thus,
$$\frac{df}{dx} = 2 \cdot (3x+2) \cdot \cos((3x+2)^2) \cdot 3$$

Generalization and Extension of Chain Rule



The Chain Rule can be generalized for composite functions of more than three functions.

If f(x) = w(u(v(x))), and you continue composing more functions, the derivative is:

$$\frac{df}{dx} = \frac{dw}{du} \cdot \frac{du}{dv} \cdot \frac{dv}{dx}$$

Example Extension: For a composite of four functions:

$$f(x) = w(u(v(t(x))))$$

The derivative is computed by applying the Chain Rule iteratively for each composition.

Practice: Try to compute the derivative for functions such as $cos(2x^3 + 3x)$ or $ln(5x^2 + 2x)$ using the Chain Rule.

Logarithmic Differentiation: Introduction



Use case: When both the base and the exponent are functions of x, i.e.,

$$y = [u(x)]^{v(x)}$$

Steps:

1. Take natural logarithm of both sides:

$$\log y = v(x) \cdot \log u(x)$$

- 2. Differentiate both sides using Chain Rule and Product Rule.
- 3. Multiply both sides by y to isolate $\frac{dy}{dx}$.

Note: This method only applies where u(x) > 0.

Logarithmic Properties (Recap)



Useful properties of logarithms:

▶ **Product Rule:** $\log(ab) = \log a + \log b$

Quotient Rule: $\log \left(\frac{a}{b}\right) = \log a - \log b$

Power Rule: $\log(a^n) = n \log a$

Root Rule: $\log \left(\sqrt[n]{a} \right) = \frac{1}{n} \log a$

Note: These are valid only when the arguments are positive real numbers.





Given:

$$y = [u(x)]^{v(x)}$$

Taking logs:

$$\log y = v(x) \cdot \log[u(x)]$$

Differentiating:

$$\frac{1}{y} \cdot \frac{dy}{dx} = \frac{v(x)u'(x)}{u(x)} + v'(x) \cdot \log[u(x)]$$

Multiplying both sides by y:

$$\frac{dy}{dx} = [u(x)]^{v(x)} \left(\frac{v(x)u'(x)}{u(x)} + v'(x) \cdot \log[u(x)] \right)$$

Illustrative Example: Setup



Differentiate:

$$y = \sqrt{\frac{(x-3)^2(x^2+4)^2}{3x^2+4x+5}}$$

Take logarithm on both sides:

$$\log y = \frac{1}{2} \cdot \log \left(\frac{(x-3)^2(x^2+4)^2}{3x^2+4x+5} \right)$$

Using log properties:

$$\log y = \frac{1}{2} \left[\log(x-3)^2 + \log(x^2+4)^2 - \log(3x^2+4x+5) \right]$$



Simplify the expression:

$$\log y = \log(x-3) + \log(x^2+4) - \frac{1}{2}\log(3x^2+4x+5)$$

Differentiate both sides:

$$\frac{1}{y} \cdot \frac{dy}{dx} = \frac{1}{x-3} + \frac{2x}{x^2+4} - \frac{6x+4}{2(3x^2+4x+5)}$$

Now multiply by y:

$$\frac{dy}{dx} = y \cdot \left[\frac{1}{x-3} + \frac{2x}{x^2+4} - \frac{6x+4}{2(3x^2+4x+5)} \right]$$

Final Answer and Simplified Form



Recall:

$$y = \sqrt{\frac{(x-3)^2(x^2+4)^2}{3x^2+4x+5}}$$

So the final derivative is:

$$\frac{dy}{dx} = \sqrt{\frac{(x-3)^2(x^2+4)^2}{3x^2+4x+5}} \cdot \left[\frac{1}{x-3} + \frac{2x}{x^2+4} - \frac{6x+4}{2(3x^2+4x+5)} \right]$$

Note: You can leave it like this or simplify further algebraically if required.

Practice Problems for Students



Differentiate the following using logarithmic differentiation:

1.
$$y = (x^2 + 1)^{\tan x}$$

2.
$$y = \sqrt{\frac{(x+1)^3(x^2-1)^2}{x^4+2}}$$

$$3. \ \ y = \left(\frac{\sin x}{x^2 + 3}\right)^x$$

4.
$$y = \sqrt{\sin(x^2 + 1)}$$

Hints:

- Use log properties wisely.
- ▶ Don't forget Chain Rule.
- Keep track of function domains.



Thank You!

Questions or Queries?

Feel free to ask. I am happy to help!





Lecture (0)C

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Section Overview



Maxima and Minima

Linear Programming

Introduction: Maxima and Minima



We use derivatives to determine **maximum** or **minimum** values of functions by identifying the *turning points* of their graphs. These points are crucial in understanding the function's behavior and solving real-life problems.

Applications:

- ► The profit from a grove is given by $P(x) = ax + bx^2$. How many trees per acre maximize the profit?
- A ball is thrown from a 60 m high building. Its path is $h(x) = -x^2 + 60x + 60$. What is the **maximum height** reached?

Introduction: Maxima and Minima



A helicopter follows the path $f(x) = x^2 + 7$. A soldier at (1, 2) wants to know the **nearest distance** to the helicopter.

To solve such problems, we first define:

- ► Local and absolute maxima/minima
- Turning points using derivatives
- ► Tests to identify such points

Definition: Maxima and Minima



Let f be a function defined on an interval I. Then:

(a) **Maximum Value:** f has a maximum value in I if there exists a point $c \in I$ such that

$$f(c) > f(x)$$
, for all $x \in I$.

The number f(c) is called the maximum value of f in I and c is called a point of maximum value.

(b) **Minimum Value:** f has a *minimum value* in I if there exists a point $c \in I$ such that

$$f(c) < f(x)$$
, for all $x \in I$.

The number f(c) is called the minimum value of f in I and c is called a point of minimum value.

Definition: Maxima and Minima



(c) **Extreme Value:** f has an extreme value in I if f(c) is either a maximum or a minimum value. The number f(c) is then called an extreme value, and c is called an extreme point.

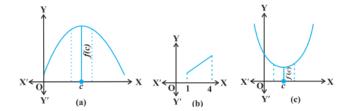


Figure 1: Graphs of Functions

Remark: Maxima and Minima through Graphs



- ▶ In Fig 1 (a), (b), and (c), the graphs of certain functions illustrate how maximum and minimum values can be identified visually.
- Graphs offer an intuitive way to understand the behavior of functions near a given point.
- They help us locate:
 - Local maxima
 - Local minima
 - Points of extreme values
- ► Important: Maxima and minima can sometimes be identified graphically even at points where the function is not differentiable (see Figure 2).

Non-Differentiable function



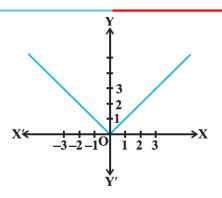


Figure 2: f(x) = |x|

Turning Points of a Function



- Let us examine the graph of a function as shown in Fig 3.
- ▶ Observe that at points A, B, C, and D, the function changes its nature from:
 - Decreasing to increasing or,
 - Increasing to decreasing.
- ▶ These points are called **turning points** of the function.

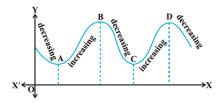


Figure 3: Turning Points of a Function

Nature of Turning Points



- At turning points, the graph has either:
 - A little hill, or
 - A little valley.
- Points A and C are at the bottom of valleys:
 - Function attains minimum value in their neighborhood.
- **Points B and D** are at the top of hills:
 - Function attains maximum value in their neighborhood.

Local Maxima and Minima



- Points A and C: Local Minima (or Relative Minima)
- Points B and D: Local Maxima (or Relative Maxima)
- These are the values the function attains in a small interval around each point.
- ► Such local behavior helps us understand how the function behaves in parts of its domain.

Definition: Local Maxima and Minima



Definition Let f be a real-valued function and let c be an interior point in the domain of f. Then:

(a) c is called a **point of local maxima** if there exists h > 0 such that

$$f(c) \ge f(x)$$
, for all $x \in (c - h, c + h)$, $x \ne c$

The value f(c) is called the **local maximum value** of f.

(b) c is called a point of local minima if there exists h > 0 such that

$$f(c) \le f(x)$$
, for all $x \in (c - h, c + h)$

The value f(c) is called the **local minimum value** of f.

Geometrical Meaning of Local Extrema



- Geometrically, if x = c is a point of **local maxima**, then:
 - f'(x) > 0 in (c h, c) (function is increasing)
 - f'(x) < 0 in (c, c + h) (function is decreasing)
- ▶ This behavior suggests that the slope changes sign at x = c.

$$\Rightarrow f'(c) = 0$$

(Refer to Fig 4 for visual representation)

Geometrical Meaning of Local Extrema



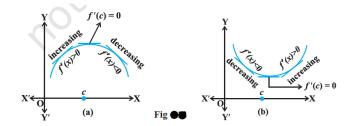


Figure 4: Geometrical Interpretation

First Derivative Test (Part 1)



Let f be a function defined on an open interval I, and let f be continuous at a critical point $c \in I$. Then:

(i) If f'(x) changes sign from **positive to negative** as x increases through c, i.e.,

$$f'(x) > 0$$
 for $x < c$, $f'(x) < 0$ for $x > c$,

then c is a point of **local maxima**.

(ii) If f'(x) changes sign from **negative to positive** as x increases through c, i.e.,

$$f'(x) < 0 \text{ for } x < c, \quad f'(x) > 0 \text{ for } x > c,$$

then c is a point of **local minima**.

First Derivative Test (Part 2)



- (iii) If f'(x) does **not change sign** as x increases through c, then
 - c is neither a point of local maxima nor local minima.
 - Such a point is called a point of inflection.

(Refer to Fig 5 for graphical illustration)

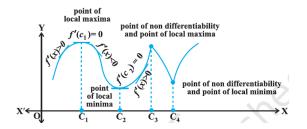


Figure 5: Derivative Test

Second Derivative Test



Let f be a function defined on an interval I and $c \in I$. Suppose f is twice differentiable at c. Then:

(i) x = c is a point of **local maxima** if

$$f'(c) = 0$$
 and $f''(c) < 0$

Then f(c) is the **local maximum value** of f.

(ii) x = c is a point of **local minima** if

$$f'(c) = 0$$
 and $f''(c) > 0$

Then f(c) is the **local minimum value** of f.

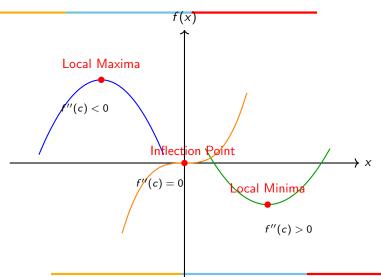
Second Derivative Test



(iii) If f'(c) = 0 and f''(c) = 0, the test **fails**. In this case, apply the **First Derivative Test** to determine the nature of c.

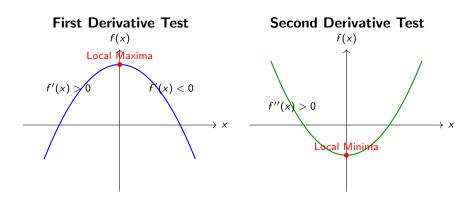
Graphical Illustration: Second Derivative Test





Visual Comparison: First and Second Derivative Tests





First Derivative Test checks sign change in f'(x); Second Derivative Test checks curvature via f''(x).

Problem Statement



Find the local maxima and minima of the function:

$$f(x) = 3x^4 + 4x^3 - 12x^2 + 12$$

Step 1: First Derivative

$$f'(x) = \frac{d}{dx}(3x^4 + 4x^3 - 12x^2 + 12) = 12x^3 + 12x^2 - 24x$$
$$f'(x) = 12x(x - 1)(x + 2)$$

Critical Points: x = 0, 1, -2

Step 2: Second Derivative



Differentiate again:

$$f''(x) = \frac{d}{dx}(12x^3 + 12x^2 - 24x) = 36x^2 + 24x - 24$$
$$f''(x) = 12(3x^2 + 2x - 2)$$

Evaluate at critical points:

$$f''(0) = 12(0-2) = -24 \Rightarrow \text{Local Maxima}$$

 $f''(1) = 12(3+2-2) = 36 \Rightarrow \text{Local Minima}$
 $f''(-2) = 12(12-4-2) = 72 \Rightarrow \text{Local Minima}$

Step 3: Evaluate Values at Critical Points



$$f(0) = 3(0)^4 + 4(0)^3 - 12(0)^2 + 12 = \boxed{12}$$

$$f(1) = 3(1)^4 + 4(1)^3 - 12(1)^2 + 12 = 3 + 4 - 12 + 12 = \boxed{7}$$

$$f(-2) = 3(-2)^4 + 4(-2)^3 - 12(-2)^2 + 12 = 48 - 32 - 48 + 12 = \boxed{-20}$$

Conclusion



- ► Local Maximum:
 - ► At x = 0, value f(0) = 12
- ► Local Minima:
 - ▶ At x = 1, value f(1) = 7
 - ► At x = -2, value f(-2) = -20
- Method Used: Second Derivative Test

Conclusion

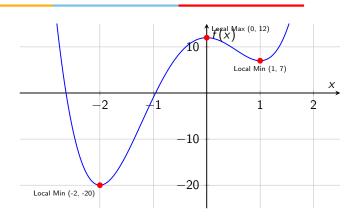


- Local Maximum:
 - At x = 0, value f(0) = 12
- ► Local Minima:
 - ▶ At x = 1, value f(1) = 7
 - At x = -2, value f(-2) = -20
- Method Used: Second Derivative Test

The graph visualizing this function and its turning points.

Graph of the Function





$$f(x) = 3x^4 + 4x^3 - 12x^2 + 12$$

Problem Statement



Find all the points of local maxima and local minima of the function:

$$f(x) = 2x^3 - 6x^2 + 6x + 5$$

Step 1: First Derivative We begin by finding the first derivative of the function:

$$f'(x) = \frac{d}{dx}(2x^3 - 6x^2 + 6x + 5) = 6x^2 - 12x + 6$$

Step 2: Find Critical Points Set f'(x) = 0 to find critical points:

$$6x^2 - 12x + 6 = 0$$

$$x^2 - 2x + 1 = 0 \implies (x - 1)^2 = 0$$

Thus, x = 1 is a critical point.

Step 3: Second Derivative



Now, we find the second derivative:

$$f''(x) = \frac{d}{dx}(6x^2 - 12x + 6) = 12x - 12$$

Evaluating at x = 1:

$$f''(1) = 12(1) - 12 = 0$$

Since f''(1) = 0, the second derivative test fails.

Step 4: First Derivative Test



To determine the nature of the critical point, use the first derivative test. We examine the sign of f'(x): For x < 1, choose x = 0:

$$f'(0) = 6(0)^2 - 12(0) + 6 = 6 > 0$$

So, the function is increasing for x < 1.

For x > 1, choose x = 2:

$$f'(2) = 6(2)^2 - 12(2) + 6 = 6(4) - 24 + 6 = 24 - 24 + 6 = 6 > 0$$

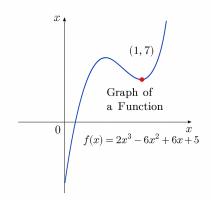
So, the function is still increasing for x > 1.

Since f'(x) does not change sign, x = 1 is a point of **inflection**.

The function does not have local maxima or minima, as x = 1 is a point of inflection.



Graph of a Function



Section Overview



Maxima and Minima

Linear Programming

What is Linear Optimization?



A furniture dealer deals in:

▶ Tables (Cost: Rs 2500, Profit: Rs 250)

► Chairs (Cost: Rs 500, Profit: Rs 75)

Resources:

Investment: Rs 50000

Storage space: 60 items

Let:

x: Number of tables

y: Number of chairs

Objective: Maximise Z = 250x + 75y

Optimisation and Linear Programming



Optimisation Problems:

- Problems that aim to maximise or minimise a quantity such as profit, cost, or use of resources.
- ► These are commonly found in real-life situations involving economics, business, and operations.
- Example goals include:
 - Maximising profit
 - Minimising cost
 - Minimising the use of limited resources

Optimisation and Linear Programming



Linear Programming:

- A special and very important class of optimisation problems.
- All relationships are linear in nature objective function and constraints.
- The furniture dealer problem is a classic example of a linear programming problem.

Mathematical Formulation



Let x be the number of tables and y the number of chairs the dealer buys.

Constraints:

- $\triangleright x \ge 0, y \ge 0$ (Non-negativity)
- \triangleright 5x + y \leq 100 (Investment constraint)
- $\triangleright x + y \le 60$ (Storage constraint)

Optimization Problem:

Maximise
$$Z=250x+75y$$
 subject to:
$$5x+y\leq 100$$

$$x+y\leq 60$$

$$x,y\geq 0$$

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Components of a Linear Programming Problem



- Decision Variables
- Objective Function
- Constraints
- ► Non-negativity Restrictions

Formulation and Objective



Constraints:

$$2500x + 500y \le 50000$$
 (Investment)
 $x + y \le 60$ (Storage)
 $x \ge 0, y \ge 0$ (Non-negativity)

Objective: Maximise Profit

$$Z = 250x + 75y$$

This is a classic **Linear Programming Problem (LPP)** used for **optimisation**.

General Form of a LPP



Maximize (or Minimize) Z = ax + bySubject to constraints:

$$c_1x + d_1y \le e_1$$

$$c_2x + d_2y \le e_2$$

$$x, y \ge 0$$

Graphical method of solving LPP



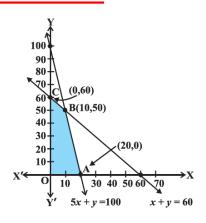
- ► The graph of the system of inequalities defines a **shaded region** representing points common to all half-planes.
- ► Each point in this region is a **feasible choice** for investing in tables and chairs.
- This region is called the feasible region.
- Every point in the feasible region is a feasible solution.
- ▶ **Feasible Region:** The common region determined by all the constraints (including $x \ge 0$, $y \ge 0$) of an LPP.
- ► In the graph, the region OABC (shaded) represents the feasible region.
- The area outside the feasible region is called the infeasible region.

Graph of System of Equations



Feasible Solutions

- Points within and on the boundary of the feasible region represent feasible solutions.
- In Figure, points like (10,50), (0,60), and (20,0) are feasible solutions.
- ► Any point **outside** the feasible region is an **infeasible solution**, e.g., (25, 40).



Optimal Solutions



Optimal (Feasible) Solution

- ► A point in the feasible region that **optimizes** (**maximizes** or **minimizes**) the objective function.
- ► The region OABC satisfies all constraints (1) to (4), but contains infinitely many points.
- It's not obvious which point gives the **maximum value** of Z = 250x + 75y.
- ▶ We rely on certain **fundamental theorems** to identify the optimal point (proofs omitted).

Corner Point Method



Steps:

- 1. **Determine the feasible region** of the linear programming problem and identify its **corner points (vertices)**, either by inspection or by solving equations of intersecting lines.
- 2. **Evaluate** the objective function Z = ax + by at each corner point. Let M and m denote the maximum and minimum of these values.
- 3. If the feasible region is bounded:
 - M is the maximum value of Z.
 - m is the minimum value of Z.
- 4. If the feasible region is unbounded:
 - M is the maximum value of Z, only if the half-plane ax + by > M has no point in common with the feasible region.
 - ▶ m is the minimum value of Z, only if the half-plane ax + by < m has no point in common with the feasible region.

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Applications of Linear Programming



- Resource allocation
- ▶ Diet problems
- Transportation and logistics
- Manufacturing and production

Summary



- Linear programming helps optimize outcomes under constraints.
- ▶ The graphic method is effective for 2-variable problems.
- ▶ Solutions occur at the vertices of the feasible region.



Thank You!

Questions or Queries?

Feel free to ask. I'm happy to help!