

$$1) \quad g_1(x, y) = y \geq 0$$

$$g_2(x, y) = 2 - y \geq 0$$

$$g_3(x, y) = 4 - x \geq 0$$

$$L(x, y, \lambda_1, \lambda_2, \lambda_3) = f(x, y) + \lambda_1 g_1(x, y) + \lambda_2 g_2(x, y) + \lambda_3 g_3(x, y)$$

$$\frac{\partial L}{\partial x} = 1 - y - \lambda_3 = 0$$

$$\frac{\partial L}{\partial y} = 1 - x - \lambda_1 + \lambda_2 = 0$$

$$\frac{\partial L}{\partial \lambda_1} = y = 0$$

$$\frac{\partial L}{\partial \lambda_2} = 2 - y = 0$$

$$\frac{\partial L}{\partial \lambda_3} = 4 - x = 0$$

$$x = 4, y = 2, \lambda_1 = \lambda_2 = \lambda_3 = 0$$

$$\lambda_3 = 1, \lambda_2 = 0$$

critical point is at $(4, 2)$ and at the boundary points $(0, 0)$, $(0, 2)$ and $(4, 0)$

$$f(0, 0) = 0$$

$$f(0, 2) = 0$$

$$f(4, 0) = 4$$

$$f(4,2) = 4$$

The minimum value is 0, it occurs at $(0,0)$, $(0,2)$ and maximum value occurs at $f(4,0)$ and $f(4,2)$ and it is 4

$$2) \quad L(x, y, \lambda) = 2x^2 + xy + y^2 + 500 + \lambda(100 - x - y)$$

$$\frac{\partial L}{\partial x} = 4x + y - \lambda = 0$$

$$\frac{\partial L}{\partial y} = x + 2y - \lambda = 0$$

$$\frac{\partial L}{\partial \lambda} = 100 - x - y = 0$$

Solving these equations we get,

$$x = 50, \quad y = 150, \quad \lambda = 150$$

$$C(x, y) = 2x^2 + xy + y^2 + 500$$

$$C(50, 150) = 2(50)^2 + 50(150) + (150)^2 + 500$$

$$= 2(2500) + 7500 + 22500 + 500$$

$$= 35000 + 500$$

$$= 35500$$

3)

a) we need to take partial derivatives of L with respect to u and λ

$$\frac{\partial L}{\partial u_i} = 0 \text{ for all } i = 1, 2, \dots, n$$

$$\frac{\partial L}{\partial \lambda} = 0$$

mathematically that gives us

$$\frac{\partial f}{\partial u_i} - \lambda_0 \frac{\partial g}{\partial u_i} = 0, \text{ for all } i = 1, 2, \dots, n$$

$$g(u_0) = 0$$

this shows that (u_0, λ_0) , the gradient of L with respect to u is 0 in all directions and $g(u_0) = 0$. This is a condition for L to have local extrema. So, (u_0, λ_0) is a critical point.

b) Using Lagrange we have several advantages like,

- i) incorporating constraints
- (iv) Solving systematically
- (ii) Flexibility
- (v) General applicability.

4)

a)

$$\frac{\partial f}{\partial x} = 2x e^{x^2} + 1$$

$$\frac{\partial f}{\partial y} = 2y$$

$$\frac{\partial f}{\partial x}(0,0) = 1$$

$$\frac{\partial f}{\partial y}(0,0) = 0$$

$$\nabla f(0,0) = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$\frac{\partial^2 f}{\partial x^2} = 2e^{x^2} + 4x^2 e^{x^2}$$

$$\frac{\partial^2 f}{\partial y^2} = 2$$

$$\frac{\partial^2 f}{\partial x \partial y} = 0$$

$$\frac{\partial^2 f}{\partial x \partial y} = 0$$

at origin

$$H(0,0) = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$$

$$b) f(0) = f(0, 0) = e^{0^2} + 0 + 0^2 = 1$$

$$\nabla f(0) = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$Hf(0) = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$$

$$f(x) \approx 1 + x_1 + x_1^2 + x_2^2$$

$$f(x) \approx 1 + x_1 + x_1^2 + x_2^2$$

$$c) \nabla w(x) = \begin{bmatrix} 1 + 2x_1 \\ 2x_2 \end{bmatrix}$$

$$1 + 2x_1 = 0 \Rightarrow x_1 = -\frac{1}{2}$$

$$2x_2 = 0 \Rightarrow x_2 = 0$$

so the critical points are $(-\frac{1}{2}, 0)$

$$w(-\frac{1}{2}, 0) = 1 + (-\frac{1}{2}) + (-\frac{1}{2})^2 + 0^2 = \frac{3}{4}$$

$$d) H_{(0,0)} = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$$

This is positive definite, as all the eigenvalues are positive (2, 2), therefore optimization is strictly convex near origin. The quadratic approximation obtained in the previous step supports the conclusion.


```
1]: def n_social(n_tv, budget):  
    cost_social = 25  
    cost_tv = 250  
  
    # Calculate the number of social campaigns using the rearranged formula  
    n_social = (budget - cost_tv * n_tv) / cost_social  
  
    return n_social  
  
n_tv_campaigns = 5  
budget = 2500  
  
result = n_social(n_tv_campaigns, budget)  
print(f"The number of social campaigns to buy when purchasing {n_tv_campaigns} TV campaigns is: {result}")
```

The number of social campaigns to buy when purchasing 5 TV campaigns is: 50.0

```
In [8]: def n_tv(n_social, budget):  
    cost_social = 25  
    cost_tv = 250  
  
    # Calculate the number of TV campaigns using the corrected formula  
    n_tv = (budget - cost_social * n_social) / cost_tv  
  
    return max(0, n_tv) # Ensure the result is non-negative  
  
n_social_campaigns = 100 # You can change this value based on your scenario  
budget = 2500  
  
result = n_tv(n_social_campaigns, budget)  
print(f"The number of TV campaigns to buy when purchasing {n_social_campaigns} social campaigns is: {result}")
```



```
budget = 2500
```

```
result = n_tv(n_social_campaigns, budget)
```

```
print(f"The number of TV campaigns to buy when purchasing {n_social_campaigns} social campaigns is: {result}")
```

The number of TV campaigns to buy when purchasing 100 social campaigns is: 0

```
n [10]: import numpy as np
import matplotlib.pyplot as plt
```

```
# Define the n_tv function
```

```
def n_tv(n_social, budget):
```

```
    cost_social = 25
```

```
    cost_tv = 250
```

```
    n_tv = (budget - cost_social * n_social) / cost_tv
```

```
    return max(0, n_tv)
```

```
# Define the budget and social campaign range
```

```
budget = 2500
```

```
social_min = 0
```

```
social_max = budget / 25 # Assuming cost_social is 25
```

```
# Task 3a: Set the social_x array using the linspace function
```

```
social_x = np.linspace(social_min, social_max, 100)
```

```
# Task 3b: Set the value 'tv_y' by calling the 'n_tv' function
```

```
tv_y = np.vectorize(lambda x: n_tv(x, budget))(social_x)
```

```
# Plotting
```

```
plt.figure(figsize=(10, 5))
```

```
plt.plot(social_x, tv_y)
```

```
plt.xlabel('Number of social campaigns')
```

```
plt.ylabel('Number of TV campaigns')
```

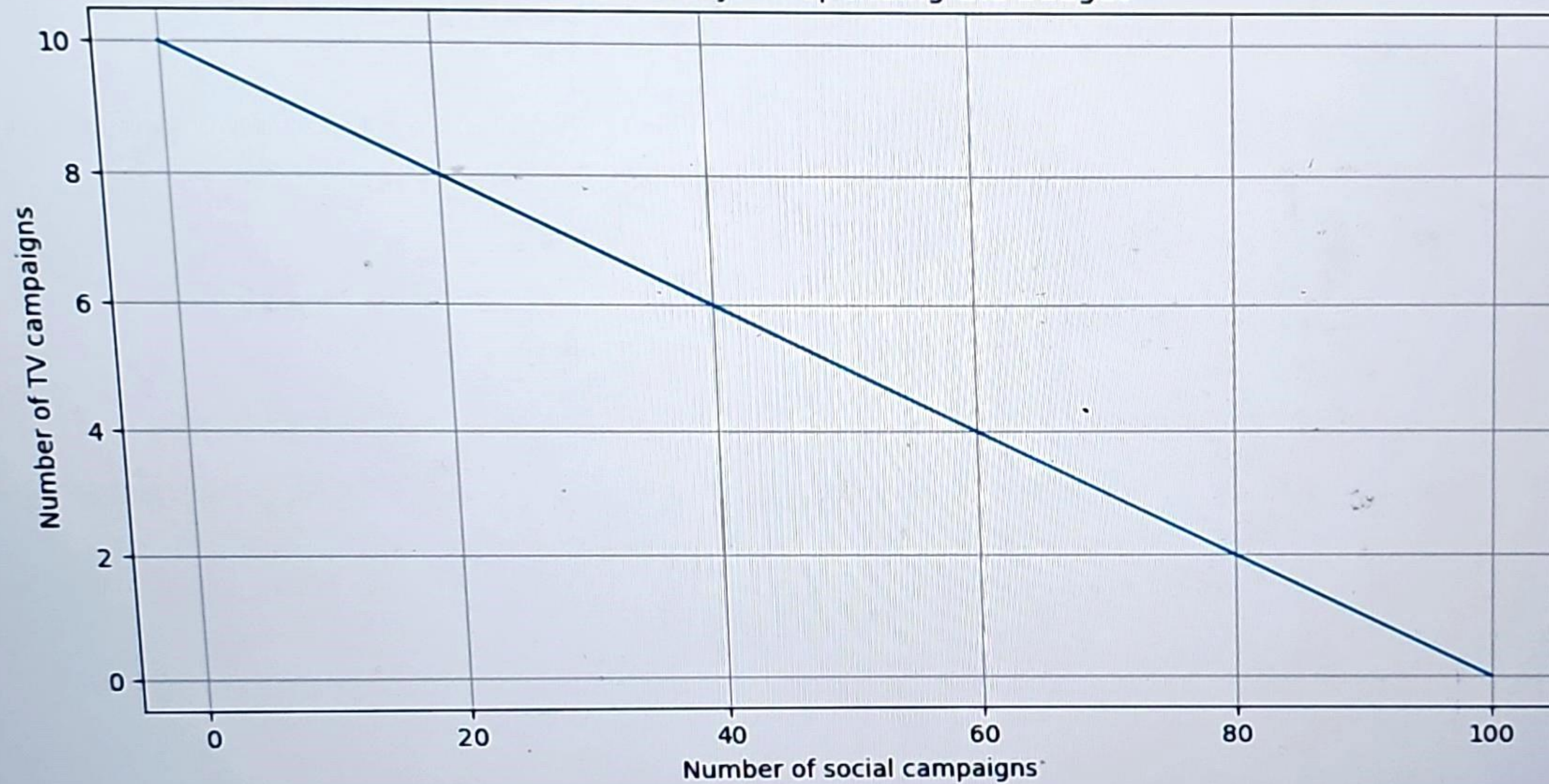
```
plt.title('Possible ways of spending the budget')
```

```
plt.grid(True)
```

```
plt.show()
```


print.show()

Possible ways of spending the budget



0

20

40

60

80

100

Number of social campaigns

```
In [11]: def revenues(social, tv):  
         return 7 * (social ** (3/4)) * (tv ** (1/4))  
  
social_campaigns = 10  
tv_campaigns = 5  
  
result = revenues(social_campaigns, tv_campaigns)  
print(f"The revenue for {social_campaigns} social campaigns and {tv_campaigns} TV campaigns is: {result}")
```

The revenue for 10 social campaigns and 5 TV campaigns is: 58.86274906776002


```
In [13]: import sympy as sp
```

```
# Define the variables
social, tv, lambda = sp.symbols('social tv lambda')

# Define the Revenue and Constraint functions
revenue = 7 * social**(3/4) * tv**(1/4)
constraint = 25 * social + 250 * tv - 2500

# Define the Lagrangian
lagrangian = revenue - lambda * constraint

# Calculate the partial derivatives
partial_derivative_social = sp.diff(lagrangian, social)
partial_derivative_tv = sp.diff(lagrangian, tv)

# Solve the system of equations
solution = sp.solve([partial_derivative_social, partial_derivative_tv, constraint], (social, tv, lambda))

# Extract the social, tv, and lambda values
optimal_social, optimal_tv, optimal_lambda = solution[0][0], solution[0][1], solution[0][2]

print("Optimal Values:")
print(f"Social Campaigns: {optimal_social}")
print(f"TV Campaigns: {optimal_tv}")
print(f"Lagrange Multiplier: {optimal_lambda}")
```

```
Optimal Values:
Social Campaigns: 75.00000000000000
TV Campaigns: 2.500000000000000
Lagrange Multiplier: 0.0897302713432092
```

```
In [16]: from sympy import symbols, Eq, solve
```



```
[16]: from sympy import symbols, Eq, solve

s, t, l = symbols('s t l')

# Define the equations
equations = [
    Eq((21/4)*((t**(1/4))/s**(1/4)) - 25*l, 0),
    Eq((7/4)*(s**(3/4)/t**(3/4)) - 250*l, 0),
    Eq(25*s + 250*t - 2500, 0)
]

# Solve the system of equations
solutions = solve(equations, (s, t, l), simplify=False)

# Display the solutions
for sol in solutions:
    print("Solution:")
    print(f"Social Campaigns (s): {sol[0]}")
    print(f"TV Campaigns (t): {sol[1]}")
    print(f"Lagrange Multiplier (l): {sol[2]}\n")
```

```
Solution:
Social Campaigns (s): 75.00000000000000
TV Campaigns (t): 2.5000000000000000
Lagrange Multiplier (l): 0.0897302713432092
```


[17]:

```
# Extract the first and second values from the first solution
```

```
social_value = solutions[0][0]
```

```
tv_value = solutions[0][1]
```

```
# Call the revenues function with the extracted values
```

```
revenue_result = revenues(social_value, tv_value)
```

```
# Print the result
```

```
print(f"Revenue for Social Campaigns = {social_value}, TV Campaigns = {tv_value}: {revenue_result}")
```

```
Revenue for Social Campaigns = 75.00000000000000, TV Campaigns = 2.500000000000000: 224.325678358023
```