

Aim: To study Lagrange's Multiplier Method for 2 variables.

Question:

1. Find the extreme values of the function $f(x, y) = x^2 + 2y^2$ on the circle $x^2 + y^2 = 1$.
 2. Find the extreme values of the function $f(x, y) = 3x + 4y$ on the circle $x^2 + y^2 = 1$.
 3. Find the extreme values of the function $f(x, y) = xy$ takes on the ellipse $\frac{x^2}{8} + \frac{y^2}{2} = 1$.
 4. **Maximum on a line:**
Find the maximum value of the function $f(x, y) = 49 - x^2 - y^2$ takes on the line $x + 3y = 10$.
(Function of three variables with one constraint)
 5. **Minimum distance to the origin:**
Find the points on the surface $z^2 = xy + 4$ closest to the origin.
 6. Find the minimum value of x^2yz^3 subject to $2x + y + 3z = 3$.
-

MATLAB CODE FOR Q.1 TO Q4:

```
clc
clear all
format compact
syms x y lam real
f= input('Enter f(x,y) to be extremized : ')
g= input('Enter the constraint function g(x,y) : ')
F=f-lam*g
Fd=jacobian(F,[x y lam])
[ax,ay,alam]=solve(Fd,x,y,lam)
ax=double(ax); ay=double(ay);
T = subs(f,{x,y},{ax,ay}); T=double(T)
epxl=min(ax);
epxr=max(ax);
epyl=min(ay);
epyu=max(ay);
D=[epxl-1 epxr+1 epyl-5 epyu+5 ]
ezcontourf(f,D,400)
hold on
```

```

h = ezplot(g,D);
set(h, 'Color',[1,0.7,0.9])
for i = 1:length(T);
    fprintf('The critical point (x,y) is(%1.3f,%1.3f).',ax(i),ay(i))
    fprintf('The value of the function is %1.3f\n',T(i))
    plot(ax(i),ay(i),'r*','markersize',25)
end
TT=sort(T)
f_min=TT(1)
f_max=TT(end)

```

Output 1:

Changes in Code:

```

D=[epxl-0.5 epxr+0.5 epyl-0.5 epyu+0.5 ]
ezcontourf(f,D,400)

```

Numerical Output

Enter f(x,y) to be extremized : x^2+2*y^2

f =

$x^2 + 2*y^2$

Enter the constraint function g(x,y) : x^2+y^2-1

g =

$x^2 + y^2 - 1$

F =

$x^2 + 2*y^2 - \text{lam}*(x^2 + y^2 - 1)$

Fd =

$[2*x - 2*\text{lam}*x, 4*y - 2*\text{lam}*y, -x^2 - y^2 + 1]$

ax =

-1

1

0

0

ay =

0

0

-1

1

alam =

1

1

2

2

T =

1

1

2

2

D =

-1.5000 1.5000 -1.5000 1.5000

The critical point (x,y) is (-1.000,0.000).The value of the function is 1.000

The critical point (x,y) is (1.000,0.000).The value of the function is 1.000

The critical point (x,y) is (0.000,-1.000).The value of the function is 2.000

The critical point (x,y) is (0.000,1.000).The value of the function is 2.000

TT =

1

1

2

2

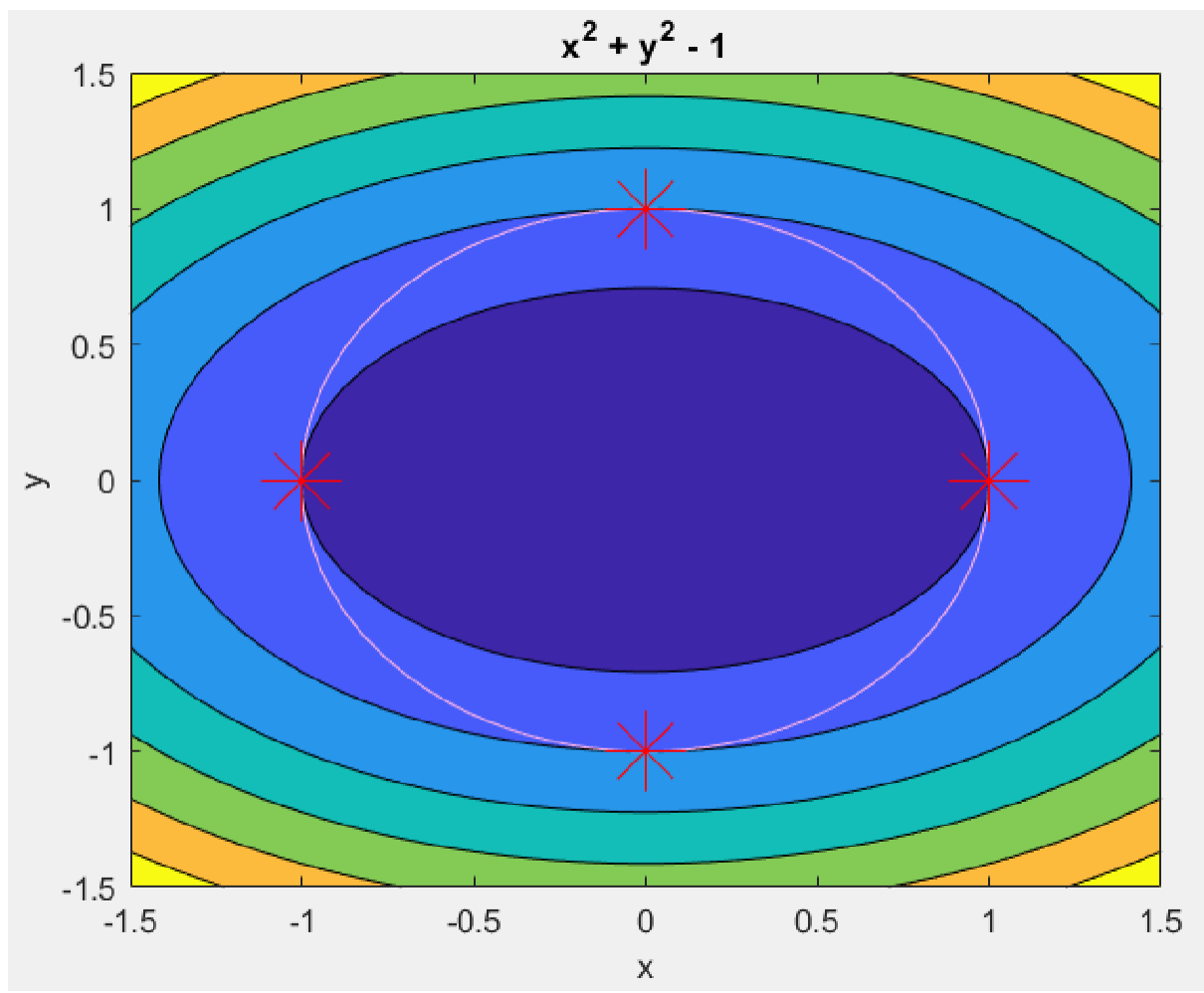
f_min =

1

f_max =

2

Figure Output



Output 2:

Numerical Output

Enter $f(x,y)$ to be extremized : $3*x+4*y$

$f =$

$$3*x + 4*y$$

Enter the constraint function $g(x,y) : x^2+y^2-1$

$g =$

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

$F =$

$$3*x + 4*y - \text{lam}*(x^2 + y^2 - 1)$$

$F_d =$

$$[3 - 2*\text{lam}*x, 4 - 2*\text{lam}*y, -x^2 - y^2 + 1]$$

$a_x =$

$$-3/5$$

$$3/5$$

$a_y =$

$$-4/5$$

$$4/5$$

$a_{\text{lam}} =$

$$-5/2$$

$$5/2$$

$T =$

$$-5$$

$$5$$

$D =$

$$\begin{matrix} -1.6000 & 1.6000 & -5.8000 & 5.8000 \end{matrix}$$

The critical point (x,y) is $(-0.600,-0.800)$.The value of the function is -5.000

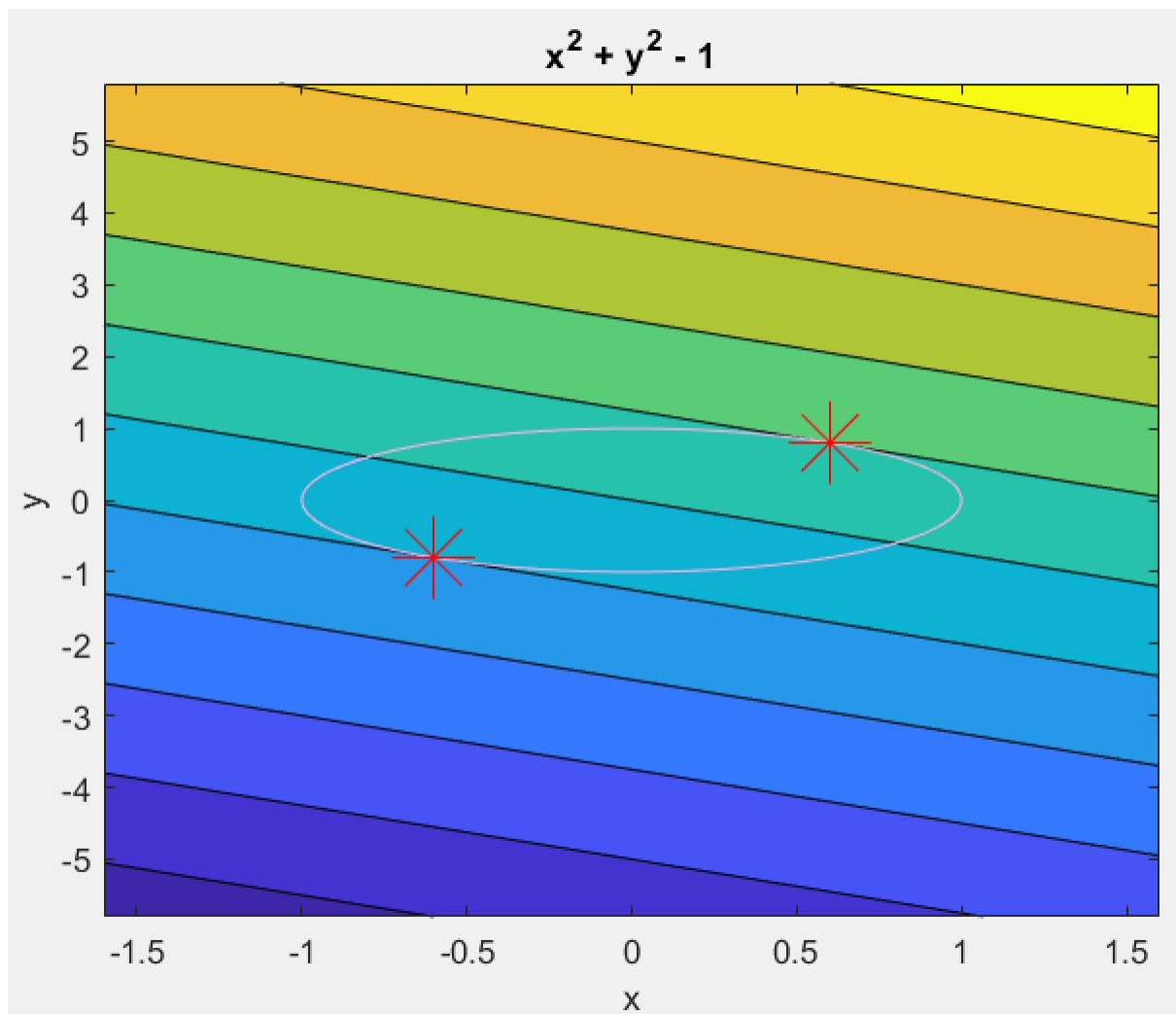
The critical point (x,y) is $(0.600,0.800)$.The value of the function is 5.000

$TT =$

$$-5$$

5
f_min =
-5
f_max =
5

Figure Output



Output 3:

Changes in Code:

```
D=[epxl-0.5 epxr+0.5 epyl-3 epyu+3 ]  
ezcontourf(f,D,600)
```

Numerical Output

Enter $f(x,y)$ to be extremized : $x*y$

f =

$x*y$

Enter the constraint function $g(x,y) : x^2/8+y^2/2-1$

g =

$x^2/8 + y^2/2 - 1$

F =

$x*y - \text{lam}*(x^2/8 + y^2/2 - 1)$

Fd =

$[y - (\text{lam}*x)/4, x - \text{lam}*y, -x^2/8 - y^2/2 + 1]$

ax =

2

-2

-2

2

ay =

-1

1

-1

1

alam =

-2

-2

2

2

T =

-2

-2

2

2

D =

-2.5000 2.5000 -4.0000 4.0000

The critical point (x,y) is (2.000,-1.000).The value of the function is -2.000

The critical point (x,y) is (-2.000,1.000).The value of the function is -2.000

The critical point (x,y) is (-2.000,-1.000).The value of the function is 2.000

The critical point (x,y) is (2.000,1.000).The value of the function is 2.000

TT =

-2

-2

2

2

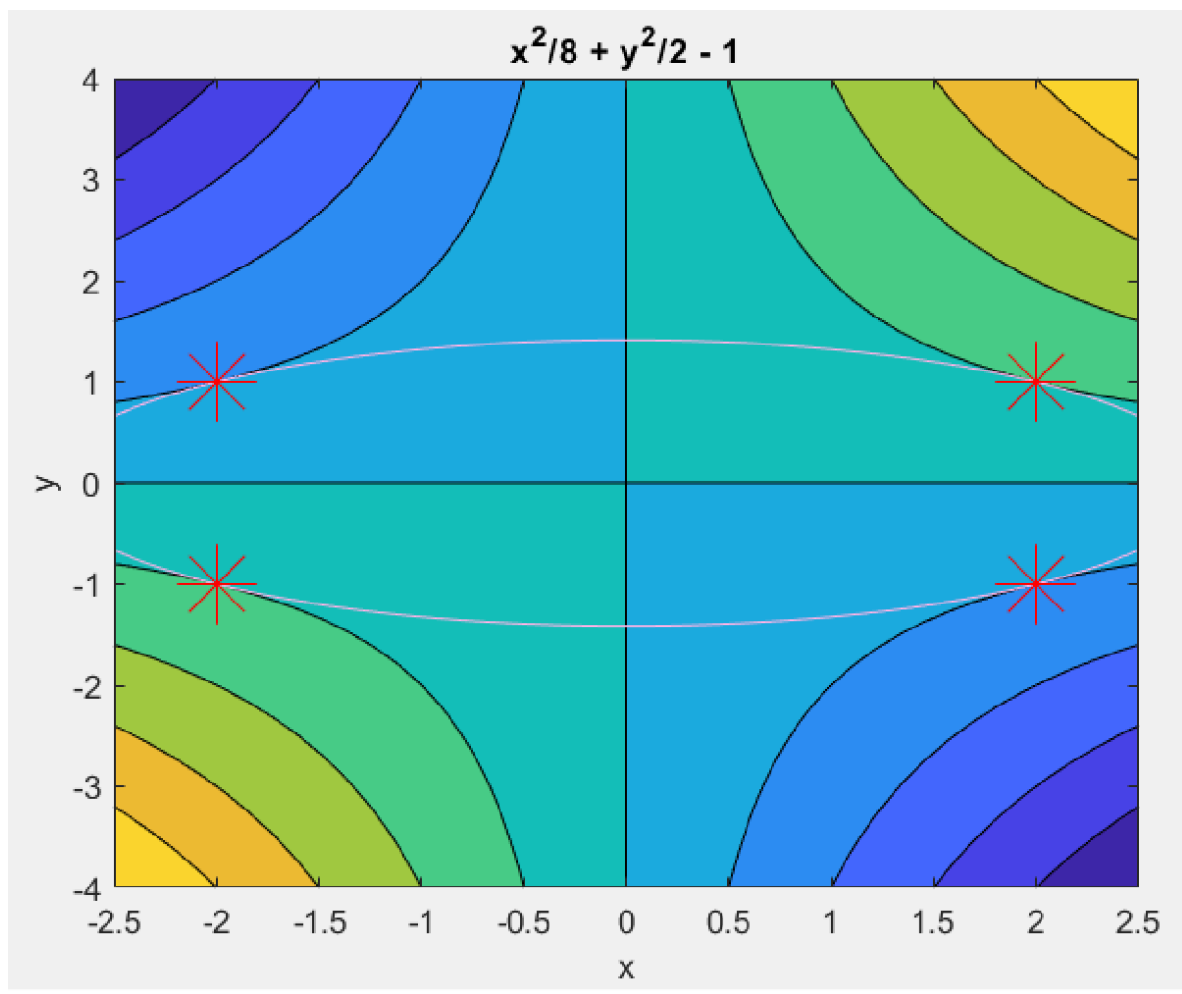
f_min =

-2

f_max =

2

Figure Output



Output 4:

Changes in Code:

```
D=[epxl-1 epxr+1 epyl-3 epyu+3 ]  
ezcontourf(f,D,600)
```

Numerical Output

Enter f(x,y) to be extremized : $49-x^2-y^2$

f =

$-x^2 - y^2 + 49$

Enter the constraint function g(x,y) : $x+3*y-10$

g =

$x + 3*y - 10$

F =

$49 - x^2 - y^2 - \text{lam}*(x + 3*y - 10)$

Fd =

$[-\text{lam} - 2*x, -3*\text{lam} - 2*y, 10 - 3*y - x]$

ax =

1

ay =

3

alam =

-2

T =

39

D =

0 2 0 6

The critical point (x,y) is (1.000,3.000).The value of the function is 39.000

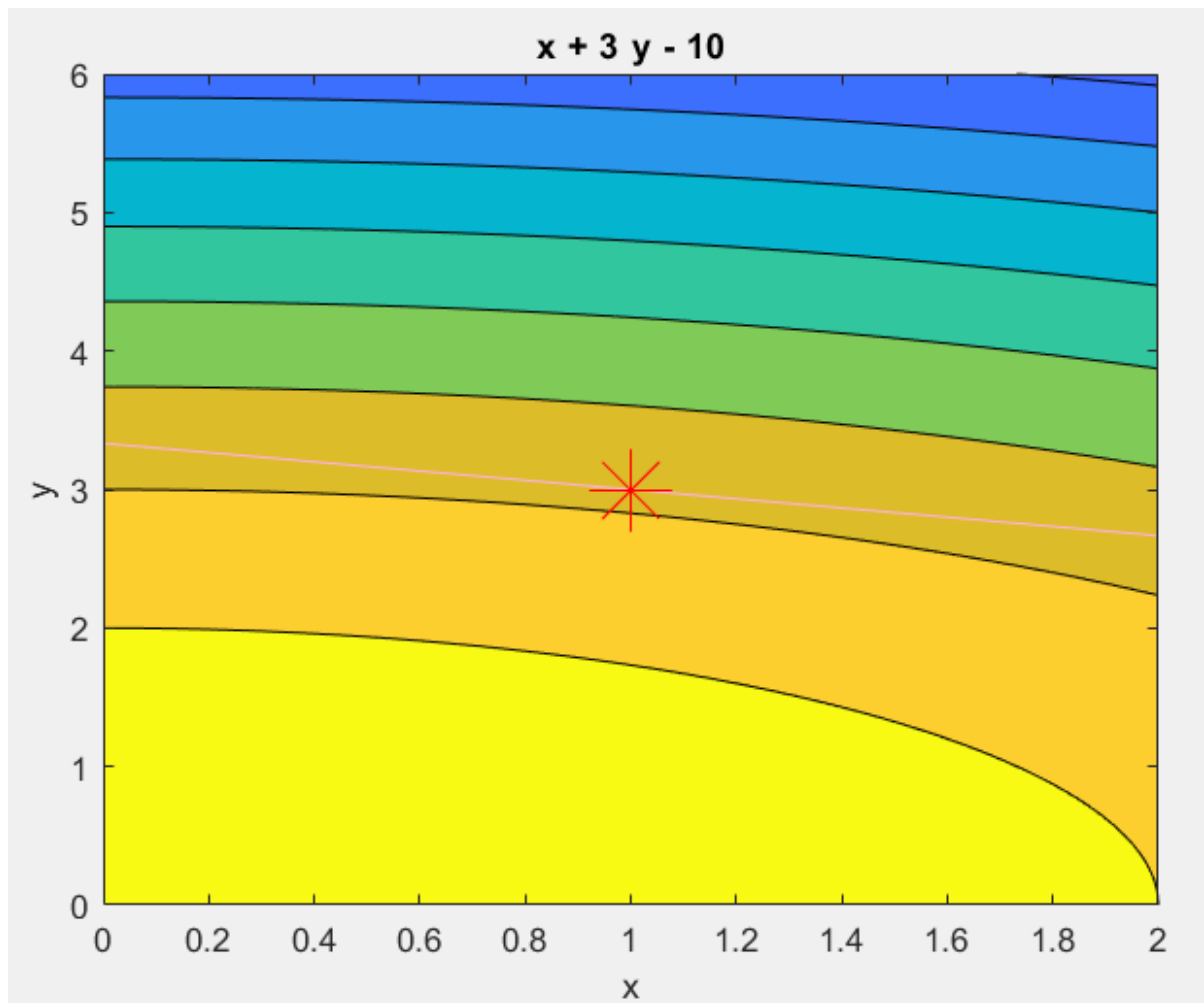
TT =

39

f_min =

39

f_max =

Figure Output

MATLAB CODE FOR Q5 and Q6:

```
% Code for Langrange's Multipliers for 3 variables with 1 constraint
clc
clear all
format compact
syms x y z l X Y Z a b c
f = input("enter function to be extremized:")
g = input("enter constraint function:")
L = f + l*g
Jk = jacobian(L,[x y z l])
[P,Q,M,N]= solve(Jk,[x y z l],"Real",true)
for N=1:size(P)
    A(N) = subs(f,[x y z],[P(N) Q(N) M(N)]);
end;
max_value = max(A);
min_value = min(A);
R = [P,Q,M]
ranger = [min(R) max(R)];
ranger = double(ranger);
for i=1:size(P)
    fprintf("the critical points (x,y,z) are(%1.3f,%1.3f,%1.3f)\n:",P(i),Q(i),M(i))
    fprintf("the value of the function at that point:(%1.3f)\n",A(i))
end;
fprintf("the maximum value of the function is: %1.3f\n",max_value)
fprintf("the minimum value of the function is: %1.3f\n",min_value)
figure
ranger = [-6 6] % add your own range for plotting graph here
F = subs(f,[x y z],[X Y Z])
Fs = fimplicit3(F,ranger)
Fs.XRange = [-6 6]; %add x range here
Fs.YRange = [-6 6]; %add y range here
Fs.ZRange = [-6 6]; %add z range here
Fs.LineStyle = "none";
Fs.EdgeColor = 'none';
Fs.FaceAlpha = 0.8;
hold on
G = subs(g,[x y z],[a b c]);
Gs = fimplicit3(G, ranger);
plot3(P, Q, M) %add your own formatting parameters.
```

Output 5:

Numerical Output

enter function to be extremized: $x*y+4-z^2$

f =

$$-z^2 + x*y + 4$$

enter constraint function: $x*y+4-z^2$

g =

$$-z^2 + x*y + 4$$

L =

$$x*y + l*(-z^2 + x*y + 4) - z^2 + 4$$

Jk =

$$[y + l*y, x + l*x, -2*z - 2*l*z, -z^2 + x*y + 4]$$

P =

$$-4$$

$$0$$

$$0$$

Q =

$$1$$

$$0$$

$$0$$

M =

$$0$$

$$-2$$

$$2$$

N =

$$-1$$

$$-1$$

$$-1$$

R =

$$[-4, 1, 0]$$

[0, 0, -2]

[0, 0, 2]

the critical points (x,y,z) are (-4.000,1.000,0.000)

:the value of the function at that point:(0.000)

the critical points (x,y,z) are (0.000,0.000,-2.000)

:the value of the function at that point:(0.000)

the critical points (x,y,z) are (0.000,0.000,2.000)

:the value of the function at that point:(0.000)

the maximum value of the function is: 0.000

the minimum value of the function is: 0.000

ranger =

-6 6

F =

- Z^2 + X*Y + 4

Fs =

ImplicitFunctionSurface with properties:

Function: - Z^2 + X*Y + 4

XRange: [-6 6]

YRange: [-6 6]

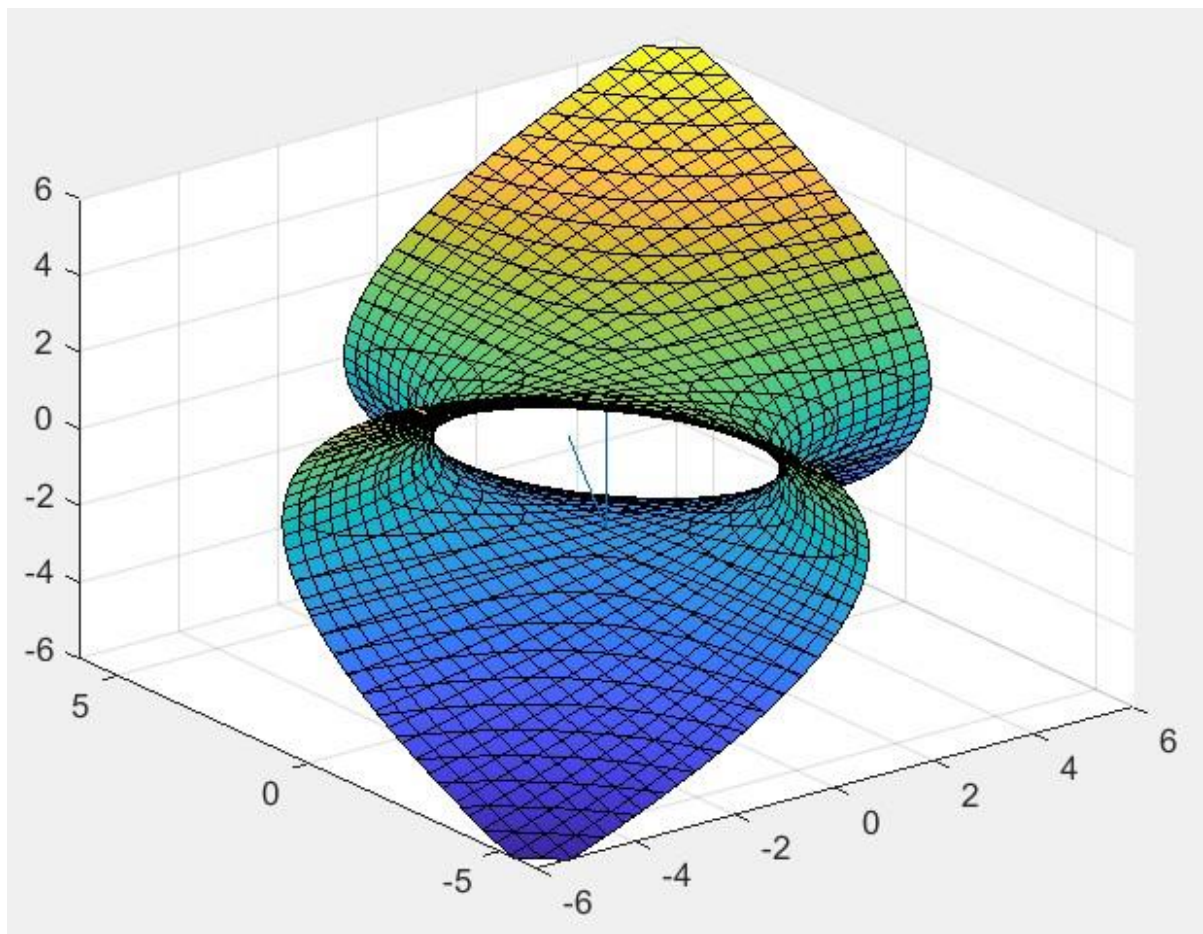
ZRange: [-6 6]

EdgeColor: [0 0 0]

LineStyle: '-'

FaceColor: 'interp'

Figure Output



Output 6:

Numerical Output

enter function to be extremized: $(x^2)*y*(z^3)$

f =

$$x^2*y*z^3$$

enter constraint function: $2*x+y+3*z-3$

g =

$$2*x + y + 3*z - 3$$

L =

$$l*(2*x + y + 3*z - 3) + x^2*y*z^3$$

Jk =

$$[2*x*y*z^3 + 2*l, x^2*z^3 + l, 3*y*x^2*z^2 + 3*l, 2*x + y + 3*z - 3]$$

P =

$$1/2$$

$$3/2$$

$$0$$

Q =

$$1/2$$

$$0$$

$$3$$

M =

$$1/2$$

$$0$$

$$0$$

N =

$$-1/32$$

$$0$$

$$0$$

R =

$$[1/2, 1/2, 1/2]$$

$$[3/2, 0, 0]$$

[0, 3, 0]

the critical points (x,y,z) are (0.500,0.500,0.500)

:the value of the function at that point:(0.016)

the critical points (x,y,z) are (1.500,0.000,0.000)

:the value of the function at that point:(0.000)

the critical points (x,y,z) are (0.000,3.000,0.000)

:the value of the function at that point:(0.000)

the maximum value of the function is: 0.016

the minimum value of the function is: 0.000

ranger =

-6 6

F =

X^2*Y*Z^3

Fs =

ImplicitFunctionSurface with properties:

Function: X^2*Y*Z^3

XRange: [-6 6]

YRange: [-6 6]

ZRange: [-6 6]

EdgeColor: [0 0 0]

LineStyle: '-'

FaceColor: 'interp'

Figure Output

