

$$2). z = 2y^3 - x^3 + 147x - 54y + 12$$

$$\text{Let } z = f(x, y) = 2y^3 - x^3 + 147x - 54y + 12$$

$$f_x(x, y) = \frac{\partial f(x, y)}{\partial x} = -3x^2 + 147x \text{ and}$$

$$f_y(x, y) = \frac{\partial f(x, y)}{\partial y} = 6y^2 - 54$$

$$\text{set } f_x(x, y) = 0 \Leftrightarrow -3x^2 + 147x = 0 \Rightarrow x = 0, x = 49$$

$$\text{then set } f_y(x, y) = 0 \Leftrightarrow 6y^2 - 54 = 0 \Rightarrow y = \pm 3$$

$$\text{we obtain } a_1(x, y) = a_1(0, -3) \text{ and } a_2(49, 3)$$

$$\text{find Hessian Matrix } H_f(x, y) = \begin{pmatrix} f_{xx}(x, y) & f_{xy}(x, y) \\ f_{yx}(x, y) & f_{yy}(x, y) \end{pmatrix}$$

$$\text{where } f_{xx}(x, y) = \frac{\partial^2 f(x, y)}{\partial x^2} = -6, f_{yy}(x, y) = 12$$

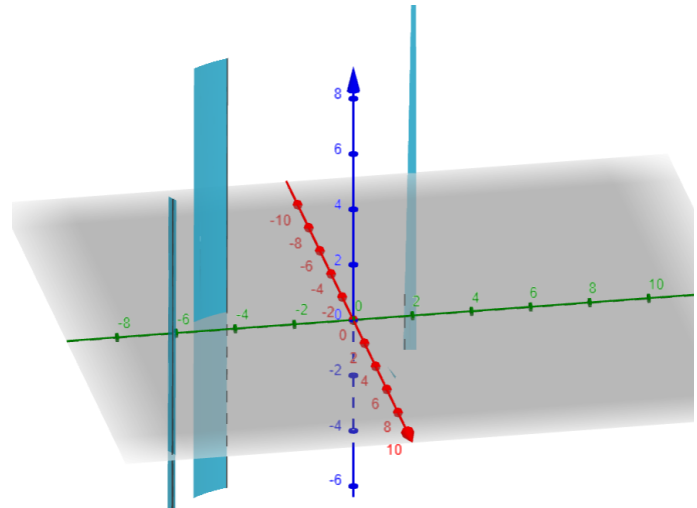
$$f_{xy}(x, y) = f_{yx}(x, y) = 0$$

$$\text{then we get } H_f(x, y) = \begin{pmatrix} -6 & 0 \\ 0 & 12 \end{pmatrix}$$

$$\text{Since } D_1 = |-6| = -6 < 0 \text{ (determinant) and } D_2 = \begin{vmatrix} -6 & 0 \\ 0 & 12 \end{vmatrix} = -12 < 0$$

Thus  $a_1(0, -3)$  and  $a_2(49, 3)$  is not neither the positive definite nor negative definite

Hence,  $a_1(0, -3)$  and  $a_2(49, 3)$  is the saddle point



Remark : if  $D_i$  are positive for all  $i = 1, 2, 3, \dots$

Thus  $H_f$  (Hessian matrix) is the positive definite, that is function  $f(x, y)$  has maximum at  $(x_0, y_0)$

If  $D_i = (-1)^k, k = 1, 2, \dots$  mean  $D_1$  negative,  $D_2$  positive,  $D_3$  negative, ... then  $H_f$  is negative definite that is function  $f(x, y)$  has minimum at  $(x_0, y_0)$

None of all above the function  $f(x, y)$  is saddle point

5).  $u = x^{0.5}y^{0.3}$  under the condition  $10x + 3y = 140$

Let  $u \leftrightarrow z$

$\Rightarrow z = x^{0.5}y^{0.3}$  with constrain  $10x + 3y = 140$

Using Lagrange multiplier

we obtain  $L(\lambda, x, y) = f(x, y) - \lambda(g(x) - c)$ , where

$f(x, y) = x^{0.5}y^{0.3}$  and  $g(x) = 10x + 3y$  and  $c = 140$

We obtain  $L(\lambda, x, y) = x^{0.5}y^{0.3} - \lambda(10x + 3y - 140)$

Consider  $\nabla L(\lambda, x, y) = \left( \frac{\partial L(\lambda, x, y)}{\partial \lambda}, \frac{\partial L(\lambda, x, y)}{\partial x}, \frac{\partial L(\lambda, x, y)}{\partial y} \right)$

$$\text{set } \nabla L(\lambda, x, y) = 0 \Leftrightarrow \begin{cases} \frac{\partial L(\lambda, x, y)}{\partial \lambda} \\ \frac{\partial L(\lambda, x, y)}{\partial x} \\ \frac{\partial L(\lambda, x, y)}{\partial y} \end{cases} \Rightarrow \begin{cases} -(10x + 3y - 140) = 0 & (1) \\ 0.5x^{-0.5}y^{0.3} - 10\lambda = 0 & (2) \\ 0.3x^{0.5}y^{-0.7} - 3\lambda = 0 & (3) \end{cases}$$

from (2) and (3):

$$\begin{cases} 0.5x^{-0.5}y^{0.3} - 10\lambda = 0 & (\times 3) \\ 0.3x^{0.5}y^{-0.7} - 3\lambda = 0 & (\times 10) \end{cases} \Leftrightarrow \begin{cases} 1.5x^{-0.5}y^{0.3} - 30\lambda = 0 \\ 3x^{0.5}y^{-0.7} - 30\lambda = 0 \end{cases} \quad (-) \Leftrightarrow 1.5x^{-0.5}y^{0.3} - 3x^{0.5}y^{-0.7} = 0$$

$$\Leftrightarrow \frac{1.5y^{0.3}}{x^{0.5}} - \frac{3x^{0.5}}{y^{0.7}} = 0 \Leftrightarrow 1.5y - 3x = 0 \quad (4)$$

from (1) and (4):

$$\begin{cases} 10x + 3y = 140 \\ -3x + 1.5y = 0 \end{cases} \quad (\times 2) \Rightarrow \begin{cases} 10x + 3y = 140 \\ -6x + 3y = 0 \end{cases} \quad (-) \Rightarrow 16x = 140 \Rightarrow x = \frac{140}{16} = \frac{70}{8} = \frac{35}{4}$$

$$\text{then from (4): } -3x + 1.5y = 0 \Leftrightarrow y = \frac{3}{1.5}x = \frac{3}{1.5} \times \frac{35}{4} = \frac{175}{6}$$

$$\text{from (3): } 0.3x^{0.5}y^{-0.7} - 3\lambda = 0 \Rightarrow \lambda = \frac{0.3x^{0.5}}{3y^{0.7}} = \frac{0.1\sqrt{x}}{y^{0.7}} = \frac{0.1\sqrt{\frac{35}{4}}}{\left(\frac{175}{6}\right)^{0.7}} = \frac{0.29}{10.6} = 0.027$$

so  $a(x, y) = a\left(\frac{35}{4}, \frac{175}{6}\right)$  with  $\lambda = 0.027$

$$\text{The Hessian matrix } H_f(\lambda, x, y) = \begin{pmatrix} \frac{\partial^2 L}{\partial \lambda^2} & \frac{\partial^2 L}{\partial \lambda \partial x} & \frac{\partial^2 L}{\partial \lambda \partial y} \\ \frac{\partial^2 L}{\partial x \partial \lambda} & \frac{\partial^2 L}{\partial x^2} & \frac{\partial^2 L}{\partial x \partial y} \\ \frac{\partial^2 L}{\partial y \partial \lambda} & \frac{\partial^2 L}{\partial y \partial x} & \frac{\partial^2 L}{\partial y^2} \end{pmatrix}$$

we have  $L(\lambda, x, y) = x^{0.5}y^{0.3} - \lambda(10x + 3y - 140)$

at the point  $a\left(\frac{35}{4}, \frac{175}{6}\right)$  with  $\lambda = 0.027$

$$\text{then } \frac{\partial^2 L}{\partial \lambda^2} = 0, \quad \frac{\partial^2 L}{\partial \lambda \partial x} = \frac{\partial^2 L}{\partial x \partial \lambda} = -10, \quad \frac{\partial^2 L}{\partial \lambda \partial y} = \frac{\partial^2 L}{\partial y \partial \lambda} = -3,$$

$$\frac{\partial^2 L}{\partial x \partial y} = \frac{\partial^2 L}{\partial y \partial x} = \frac{0.15}{x^{0.5}y^{0.7}} = \frac{0.15}{\left(\frac{35}{4}\right)^{0.5} \left(\frac{175}{6}\right)^{0.7}} = \frac{0.15}{2.95 \times 10.6} = 0.0047$$

$$\frac{\partial^2 L}{\partial x^2} = -0.25x^{-1.5}y^{0.3} = -0.25\left(\frac{35}{4}\right)^{-1.5} \left(\frac{175}{6}\right)^{0.3} = -\frac{0.68}{25.88} = -0.026,$$

$$\frac{\partial^2 L}{\partial y^2} = -0.21x^{0.5}y^{-1.7} = -\frac{0.62}{309.24} = -0.002$$

$$\text{so } H_f(\lambda, x, y) = \begin{pmatrix} 0 & -10 & -3 \\ -10 & -0.026 & 0.0047 \\ -3 & 0.0047 & -0.026 \end{pmatrix}$$

Consider the sequence (s):  $(-1)^k d_{2k+1}, (-1)^k d_{2k+2}, \dots, (-1)^k d_{k+n}$

we have  $k = 1$  (number of constraint),  $n = 2$  (number of variable)

so (s):  $-d_3, \dots, -d_3$ , hence we just compute  $-d_3$ , where ( $d_3$  means determinant of order 3)

$$\text{we get } -d_3 = \begin{vmatrix} 0 & -10 & -3 \\ -10 & -0.026 & 0.0047 \\ -3 & 0.0047 & -0.026 \end{vmatrix} = 3.116 > 0$$

Thus  $a\left(\frac{35}{4}, \frac{175}{6}\right)$  is a minimum point of  $f(x, y)$  subject to the constraint

$$g(x, y) = 10x + 3y = 140$$

Remark: we have (s):  $(-1)^k d_{2k+1}, (-1)^k d_{2k+2}, \dots, (-1)^k d_{k+n}$

- If the sequence (s) consists entirely of positive numbers, then  $f(x, y)$  is a local minimum subject to  $g_i(x, y) = c_i, i = 1, 2, \dots, k$
- If the sequence (s) begin with a negative number and thereafter alternatives in sign, then  $f(x, y)$  is a local maximum subject to constraint  $g_i(x, y) = c_i, i = 1, 2, \dots, k$
- If neither case 1 nor 2 above, then  $f$  is the saddle point at  $a(x, y)$
- If  $\det(H_f) = 0$ , then the test is fail