Homework Assignment 1

Matthew Tiger

February 5, 2016

Problem 1. To be comprehensive, the second derivative test for two-variable functions $f = f(x, y)$ studied in Calculus III should contain (among others) the cases:

a. $D(a, b) > 0$ and $f_{xx}(a, b) = 0$,

b. $D(a, b) = 0$ and $f_{xx}(a, b) = 0$.

Why aren't these cases considered? Explain.

Solution. Throughout, we assume that $f : S \subset \mathbb{R}^2 \to \mathbb{R}$ and that $f \in C^2(S)$ so that $f_{xy}(a, b) = f_{yx}(a, b)$. Therefore,

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

a. To illustrate that this case can never happen, suppose to the contrary that $D(a, b) > 0$ and $f_{xx}(a, b) = 0$. Since $D(a, b) = f_{xx}(a, b)f_{yy}(a, b) - f_{xy}(a, b)^2$, we see that $0 < D(a, b) = -f_{xy}(a, b)^2$ which is a contradiction since $f_{xy}(a, b)^2 > 0$. Therefore, this case cannot happen.

b. Now suppose that $D(a, b) = 0$ and $f_{xx}(a, b) = 0$. As $D(a, b) = f_{xx}(a, b)f_{yy}(a, b) - f_{xy}(a, b)^2$, it is true under our supposition that $f_{xy}(a, b)^2 = 0$, i.e. $f_{xy}(a, b) = 0$. We cannot conclusively state whether the point is a local extrema or saddle point as the function could be increasing or decreasing in the direction of x or y.

   To illustrate, take as an example $f_1(x, y) = -x^4 - y^4$ and $f_2(x, y) = x^4 + y^4$. Note that f_1 and f_2 both satisfy $D(a, b) = 0$ and $f_{xx}(a, b) = 0$ for the point $(a, b) = (0, 0)$. However, upon further inspection f_1 obtains a local maximum at $(0, 0)$, yet f_2 obtains a local minimum at $(0, 0)$. Thus, two different results occur for two different functions in the case where $D(a, b) = 0$ and $f_{xx}(a, b) = 0$ and we conclude that the test is inconclusive in such cases.

□

Problem 2. Recall that

- (a, b) is called an *absolute maximum* of $f = f(x, y)$ on a domain $D \subset \mathbb{R}^2$ if $f(x, y) \leq f(a, b)$ for every $(x, y) \in D$.
- (The Extreme Value Theorem) If f is continuous and D is closed and bounded, then f attains both an absolute maximum value and an absolute minimum value.

a. Describe in steps (and in words) how one finds absolute extrema for a two-variable function $f = f(x, y)$ on a closed bounded $D \subset \mathbb{R}^2$.

b. Apply your procedure derived in (a) to find absolute extrema for $f(x, y) = 2x^3 + xy^2 + 5x^2 + y^2$ over the rectangle $D := \{(x, y) \mid -2 \leq x \leq 3, 0 \leq y \leq 2\}$.

Solution. a. The steps below outline the process to obtain the absolute extreme for a two-variable, continuous function $f = f(x, y)$ on a closed bounded $D \subset \mathbb{R}^2$.

I. First, identify the critical points of the function, i.e. find the points (x_i, y_i) such that

$$\nabla f(x_i, y_i) = \langle f_x(x_i, y_i), f_y(x_i, y_i)\rangle = \langle 0, 0\rangle$$

or the points (x, y) such that $f_x(x_i, y_i)$ or $f_y(x_i, y_i)$ does not exist.

II. Suppose that S_f is the set of critical points obtained in step I. Then $P = S_f \cap D$ is the set of possible points at which the function f obtains its absolute minimum and maximum on the closed bounded domain D.

III. Note that our function satisfies the assumptions of The Extreme Value Theorem and as a result, using the set P obtained in step II, $\max f(P)$ is the absolute maximum of the function f and $\min f(P)$ is the absolute minimum of the function f.

b. Let $f(x, y) = 2x^3 + xy^2 + 5x^2 + y^2$ where $f : D = \{(x, y) \mid -2 \leq x \leq 3, 0 \leq y \leq 2\} \to \mathbb{R}^2$. Then

$$\nabla f(x, y) = \langle f_x(x, y), f_y(x, y)\rangle = \langle 2x(3x + 5) + y^2, 2y(x + 1)\rangle.$$

Note that $f_y(x, y) = 0$ if $x = -1$ or $y = 0$ as the real numbers form a field and thus form an integral domain. Also note that $f_x(x, y) = 0$ if $x = -1$ and $y = \pm 2$ or $x = -5/3$ and $y = 0$ or $x = 0$ and $y = 0$. Thus, $\nabla f(x, y) = \langle 0, 0\rangle$ if $(x, y) \in \{(-5/3, 0), (-1, -2), (-1, 2), (0, 0)\} = S_f$. Since the partial derivatives of f exist everywhere, the set S_f contains every critical point of the function f.

Now, $P = S_f \cap D = \{(-5/3, 0), (-1, 2), (0, 0)\}$ and $f(P) = \{125/27, 3, 0\}$. Therefore, the absolute maximum of f is $\max f(P) = 125/27$ which occurs at the point $(-5/3, 0)$ and the absolute minimum of f is $\min f(P) = 0$ which occurs at the point $(0, 0)$.

□

Problem 3. Consider the optimization problem:

$$\begin{array}{lll} \text{Min (Max)} & f(x_1, x_2, \ldots, x_n) & \\ \text{subject to} & g_1(x_1, x_2, \ldots, x_n) & = k_1 \\ & g_2(x_1, x_2, \ldots, x_n) & = k_2 \\ & \vdots & \\ & g_m(x_1, x_2, \ldots, x_n) & = k_m \end{array}$$

a. Formulate the Lagrangean and describe how we should proceed in order to solve such a problem.

b. Find the relative extrema of $f(x, y, z) = x+2y+3z$ subject to $x-y+z = 1$, $x^2+y^2 = 1$.

Solution. $\square$

Problem 4. Solve the shipping problem studied in MATH 111 if we replace the constraint $x + 2y \leq 100$ by the constraint $x + 2y \leq 625/6$. Use Mathematica to (at least) graph the feasible set.

Solution. $\square$

Problem 5. Suppose that f, f_1, f_2 are convex functions and $a \geq 0$. Prove that af and $f_1 + f_2$ are convex functions.

Solution. $\square$

Problem 6. For $f : \mathbb{R}^n \to \mathbb{R} \cup \{+\infty\}$ we define its *epigraph* as the set

$$\text{epi } f = \{(x, \beta) \in \mathbb{R}^n \times \mathbb{R} | f(x) \leq \beta\} \subset \mathbb{R}^{n+1}.$$

Prove that f is convex if and only if epi f is convex.

Solution. $\square$