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example needing two Lagrange multipliers

Canonical name ExampleNeedingTwoLagrangeMultipliers

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Synonym using Lagrange multipliers to find semi-axes

 $Related\ topic \qquad Example Of Lagrange Multipliers$

 $Related\ topic \qquad Example Of Using Lagrange Multipliers$

Find the semi-axes of the ellipse of intersection, formed when the plane z = x+y intersects the ellipsoid

$$\frac{x^2}{4} + \frac{y^2}{5} + \frac{z^2}{25} = 1.$$

Let (x, y, z) be any point of the ellipsoid. The http://planetmath.org/SquareOfNumbersqua $x^2+y^2+z^2$ of the distance of this point from the http://planetmath.org/Midpoint3midpoint (0, 0, 0) has under the constraints

$$\begin{cases}
g := \frac{x^2}{4} + \frac{y^2}{5} + \frac{z^2}{25} - 1 = 0, \\
h := x + y - z = 0
\end{cases}$$
(1)

the minimum and maximum values at the end points of the semi-axes of the ellipse. Since we have two constraints, we must take equally many Lagrange multipliers, λ and μ . A necessary condition of the extremums of

$$f := x^2 + y^2 + z^2$$

is that in to (1), also the equations

$$\begin{cases} \frac{\partial f}{\partial x} + \lambda \frac{\partial g}{\partial x} + \mu \frac{\partial h}{\partial x} &= 2x + \frac{1}{2}x\lambda + \mu = 0, \\ \frac{\partial f}{\partial y} + \lambda \frac{\partial g}{\partial y} + \mu \frac{\partial h}{\partial y} &= 2y + \frac{2}{5}y\lambda + \mu = 0, \\ \frac{\partial f}{\partial z} + \lambda \frac{\partial g}{\partial z} + \mu \frac{\partial h}{\partial z} &= 2z + \frac{2}{25}z\lambda - \mu = 0, \end{cases}$$
(2)

are satisfied. I.e., we have five equations (1), (2) and five unknowns λ , μ , x, y, z.

The equations (2) give

$$x = -\frac{2\mu}{\lambda + 4}, \quad y = -\frac{5\mu}{2\lambda + 10}, \quad z = \frac{25\mu}{2\lambda + 50},$$

which expressions may be put into the equation h = 0, and so on. One obtains the values

$$\lambda_1 = -10, \quad \lambda_2 = -\frac{75}{17}, \quad \mu_1 = \pm 6\sqrt{\frac{5}{19}}, \quad \mu_2 = \pm \frac{140}{17\sqrt{646}}$$

with which the extremum points (x, y, z) can be evaluated. The corresponding values of fare 10 and $\frac{75}{17}$, whence the major semi-axis is $\sqrt{10}$ and the minor semi-axis $\frac{5\sqrt{255}}{17}$.