

Pset 6

QI-1 $V(x_1, y_1, z) = xyz$

$\max V$ s.t. $S(x_1, y_1, z) = c$

a) $S(x_1, y_1, z) = x + 2y + 3z = 18$ $\nabla S = \lambda \nabla V \Rightarrow$
 $\nabla S = \langle 1, 2, 3 \rangle$ $\nabla V = \langle yz, xz, xy \rangle$ $yz = \lambda$
 $xz = 2\lambda$
 $xy = 3\lambda$
 $x + 2y + 3z = 18$

$yz = \frac{xz}{2} \Rightarrow 2y = x \Rightarrow y = \frac{x}{2}$

$yz = \frac{xy}{3} \Rightarrow 3z = x \Rightarrow z = \frac{x}{3}$

$x + 2\frac{x}{2} + 3\frac{x}{3} = 18 \Rightarrow 3x = 18 \Rightarrow x = 6, y = 3, z = 2 \Rightarrow (6, 3, 2)$ candidate

$V(6, 3, 2) = 6 \cdot 3 \cdot 2 = 36$ there are no points where the constraint gradient ∇S is 0.

The boundaries of the problem involve one of x, y, z being 0, but volume will be 0 in those cases.

$\Rightarrow (6, 3, 2)$ is max point.

b) $J(x_1, y_1) = x^2 + 2y^2 + 4z^2 - 12 = 0$

$\nabla J = \langle 2x, 4y, 8z \rangle \Rightarrow \nabla V = \lambda \nabla J \Rightarrow$
 $\nabla V = \langle yz, xz, xy \rangle$
 $yz = \lambda \cdot 2x$
 $xz = \lambda \cdot 4y$
 $xy = \lambda \cdot 8z$
 $x^2 + 2y^2 + 4z^2 = 12$
 $4y^2 = 2x^2$
 $x^2 = 2y^2$
 $y^2 = x^2/2$
 $8z^2 = 2x^2$
 $x^2 = 4z^2$
 $z^2 = x^2/4$

$\frac{yz}{2x} = \frac{xz}{4y} = \frac{xy}{8z}$

$x^2 + y^2 + z^2 = 12 \Rightarrow x^2 = 4 \Rightarrow x = \pm 2$
 $x = 2 \Rightarrow y^2 = 2 \Rightarrow y = \pm \sqrt{2}$
 $x = -2 \Rightarrow y^2 = 2 \Rightarrow y = \pm \sqrt{2}$
 $z^2 = 1 \Rightarrow z = \pm 1$

min/max candidates

$(2, \sqrt{2}, 1), (2, \sqrt{2}, -1), (2, -\sqrt{2}, 1), (2, -\sqrt{2}, -1)$

$(-2, \sqrt{2}, 1), (-2, \sqrt{2}, -1), (-2, -\sqrt{2}, 1), (-2, -\sqrt{2}, -1)$

only candidate in 1st octant is $(2, \sqrt{2}, 1)$, $V(2, \sqrt{2}, 1) = 2\sqrt{2}$

lambda or

$$2I-2 \quad \min x^2 + y^2 + z^2 \quad \text{s.t.} \quad g(x, y, z) = x^3 y^2 z - 6\sqrt{3} = 0$$

$$\nabla g = \langle 3x^2 y^2 z, 2x^3 y z, x^3 y^2 \rangle$$

$$\nabla f = \langle 2x, 2y, 2z \rangle$$

$$\nabla f - \lambda \nabla g \Rightarrow 2x = \lambda \cdot 3x^2 y^2 z$$

$$2y = \lambda \cdot 2x^3 y z$$

$$2z = \lambda \cdot x^3 y^2$$

$$x^3 y^2 z = 6\sqrt{3}$$

$$\frac{2}{3x^2 y^2 z} = \frac{2}{2x^3 y z} = \frac{2z}{x^3 y^2}$$

$$\Rightarrow 2x^3 z = 3x^2 y^2 z \Rightarrow 2x^2 = 3y^2$$

$$\Rightarrow 3x^2 y^2 z \cdot z \cdot x^3 y^2 \Rightarrow 3x^2 z^2 = x^3 \Rightarrow 3z^2 = x^2$$

$$\Rightarrow 2x^3 z^2 = x^3 y^2 \Rightarrow 2z^2 = y^2$$

$$\text{so, } x^3 y^2 z = 6\sqrt{3} \quad \pm \sqrt{21} z^3 \cdot 2z^2 \cdot z = \pm 6\sqrt{3} z^6 \cdot 6\sqrt{3} \Rightarrow \pm z^6 \cdot 1$$

$$y^2 = 2z^2 \Rightarrow z^6 = \pm 1 \Rightarrow x \text{ must be } \pm \sqrt{3} z \text{ otherwise it does not satisfy the constraint}$$

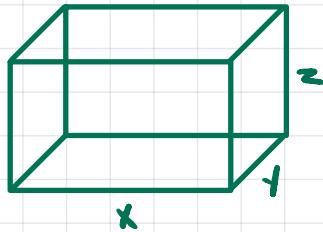
$$x = \pm \sqrt{3} z$$

$$\Rightarrow z = \pm 1 \Rightarrow x = \pm \sqrt{3} \Rightarrow y = \pm \sqrt{2} z = \pm \sqrt{2}$$

candidates in 1st octant

$$(\sqrt{3}, \sqrt{2}, 1)$$

2I-3



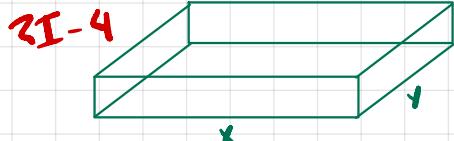
$$f(x, y, z) = 2 \cdot 1 \cdot yz + 2 \cdot 2 \cdot xz + 1 \cdot 3 \cdot xy = 2yz + 4xz + 3xy$$

$$\min f \quad \text{s.t.} \quad g(x, y, z) = xyz = 1$$

$$\nabla V = \langle yz, xz, xy \rangle \quad \nabla f = \langle 4z + 3y, 2z + 3x, 2y + 4x \rangle$$

$$\begin{aligned} \nabla f - \lambda \nabla V &\Rightarrow 4z + 3y = \lambda yz \Rightarrow \lambda yz - 4xz - 3xy = 0 \\ 2z + 3x &= \lambda xz \Rightarrow \lambda xz - 2yz - 3xy = 0 \\ 2y + 4x &= \lambda xy \Rightarrow \lambda xy - 2yz - 4xz = 0 \\ xyz &= 1 \end{aligned}$$

$$\Rightarrow \frac{y}{2} + \frac{3}{4} + \frac{1}{4} = 1 \Rightarrow \frac{3}{8} + \frac{1}{2} = 1 \Rightarrow \frac{5}{8} = 1 \Rightarrow x = \frac{\sqrt{3}}{3} \Rightarrow z = \frac{\sqrt{3}}{2}$$



$$\begin{aligned} C(x,y,z) &= 2 \cdot 2 \cdot yz + 1 \cdot 2xz + 1 \cdot 1 \cdot xy + 1 \cdot 4 \cdot xz \\ &= 4yz + 2xz + xy + 4xz \\ &= 4yz + 6xz + xy \end{aligned}$$

a) $\max V(x,y,z) = xyz$ s.t. $C(x,y,z) = 72$

$$\langle 6z + y, 4z + x, 4y + 6x \rangle = \lambda \langle yz, xz, xy \rangle$$

$$\begin{aligned} 6z + y &= \lambda yz & \lambda yz &= 6xz + xy \Rightarrow 6xz - 4yz \Rightarrow 6x \cdot 4y = 3x \cdot 2y \\ 4z + x &= \lambda xz & &= 4yz + xy \\ 4y + 6x &= \lambda xy & &= 4yz + 6xz \Rightarrow xy = 6xz \Rightarrow y = 6z \end{aligned}$$

$$\begin{aligned} \Rightarrow C(y) &= 4y \cdot \frac{y}{6} + 8 \cdot \frac{2}{3}y \cdot \frac{y}{6} + \frac{2}{3}y \cdot y = y^2 \left[\frac{4}{6} + \frac{2}{3} + \frac{2}{3} \right] = y^2 \cdot 2 = 72 \\ \Rightarrow y^2 &= 36 \Rightarrow y = 6 \Rightarrow x = \frac{2}{3} \cdot 6 = 4 \Rightarrow z = 1 \quad (4,6,1) \end{aligned}$$

$$V(4,6,1) = 24$$

b) $\min C(x,y,z)$ s.t. $V(x,y,z) = 24$

$$\langle 6z + y, 4z + x, 4y + 6x \rangle = \lambda \langle yz, xz, xy \rangle, \text{ same conditions as in a) so}$$

$$3x = 2y, z = y/6$$

$$\frac{2}{3}y + y \cdot \frac{y}{6} = \frac{1}{9}y^3 = 24 \Rightarrow y^3 = 24 \cdot 9 = 3 \cdot 8 \cdot 9 = 2^3 \cdot 3^3 \Rightarrow y = 6 \Rightarrow x = 4 \Rightarrow z = 1$$

2J-1 $W = x^2 + y^2 + z^2 \quad Z = x^2 + y^2$

$$\begin{aligned} \text{a) } dW &= 2x dx + 2y dy + 2z dz \quad \cancel{dx \cdot 2x dx + 2y dy} \sim dx = -\frac{y}{x} dy \\ &= 2x \cdot \left(-\frac{y}{x}\right) dy + 2y dy \\ &= -2y dy + 2y dy = 0 \quad \cdot \left(\frac{\partial W}{\partial x}\right)_y = \left(\frac{\partial W}{\partial y}\right)_x = 0 \end{aligned}$$

$$2x dx = -2y dy \mid dz \Rightarrow dx = -\frac{y}{x} dy + \frac{1}{2x} dz$$

$$\begin{aligned} dW &= 2x \left[-\frac{y}{x} dy + \frac{1}{2x} dz \right] + 2y dy + 2z dz \\ &= -2y dy + dz + 2y dy + 2z dz = 3z dz \end{aligned}$$

$$dW = 3z dz \Rightarrow \left(\frac{\partial W}{\partial z}\right)_x = 3z, \left(\frac{\partial W}{\partial y}\right)_x = 0$$

b) $\left(\frac{\partial W}{\partial z}\right)_y = 3z$

$$2J-1 \quad W = x^2 + y^2 + z^2 \quad Z = x^2 + y^2$$

method of substitution

$$\text{we want } (\partial W/\partial y)_z$$

how W changes when we change y , keeping z constant, but note $x : x$ is dependent on y, z .

$$x^2 + z - y^2 \Rightarrow W(y, z) = z - y^2 + y^2 + z^2 = z + z^2$$

$$dW = (1+2z)dz$$

$$\Rightarrow (\partial W/\partial y)_z = 0$$

$$\text{Also, } (\partial W/\partial z)_y = 1+2z$$

method of differentials

$$dW = 2x dx + 2y dy + 2z dz$$

$$\Rightarrow \nabla W = \langle 2x, 2y, 2z \rangle = \langle (\partial W/\partial x)_{y,z}, (\partial W/\partial y)_{x,z}, (\partial W/\partial z)_{x,y} \rangle$$

These are the derivatives in directions $\hat{i}, \hat{j}, \hat{k}$ of $W \cdot \vec{J}(x, y, z)$

But $z = x^2 + y^2$, so we depend on the entire f of $f(x, y, z)$, we are on a path, can't work.

$dz = 2x dx + 2y dy$. When we sub this into dW , we are obtaining an expression that says

"how W changes when x and y change and z changes by an amount that is a function of the changes

in x and y . We aren't changing all three or more so we can't go in any direction we want."

$$dW = 2x dx + 2y dy + 2z \cdot 2x dx + 2z \cdot 2y dy = (2x + 4zx)dx + (2y + 4yz)dy$$

$$= \underbrace{(2x + 4x(x^2 + y^2))}_{(\partial W/\partial x)_y} dx + \underbrace{(2y + 4y(x^2 + y^2))}_{(\partial W/\partial y)_x} dy = 2y(1 + 2(x^2 + y^2))$$

$$dx = -\frac{y}{x}dy + \frac{1}{2x}dz \Rightarrow dW = 2x \left(-\frac{y}{x}dy + \frac{1}{2x}dz \right) + 2y dy + 2z dz = dz + 2z dz$$

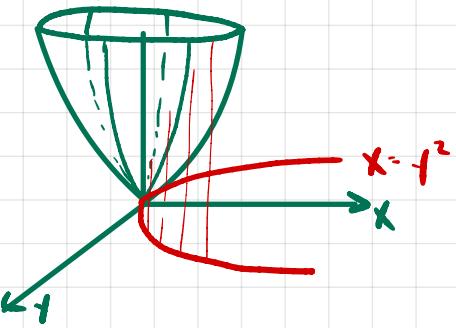
$$= 0 dy + (1+2z)dz$$

$$\downarrow (\partial W/\partial y)_z \downarrow (\partial W/\partial z)_y$$

Chain rule w/ x and y indep., z dep, calculate $(\partial W/\partial y)_x$

$$\frac{\partial W}{\partial y} = 2x \frac{\partial x}{\partial y} + 2y \frac{\partial y}{\partial y} + 2z \frac{\partial z}{\partial y} = 2y + 2z \cdot 2y - 2y(1+2z) = 2y(1+2(x^2+y^2))$$

$$* u(x,y) = x^2 + y^2 \quad x = y^2$$



$$u(y) = y^4 + y^2$$

$$\frac{\partial u}{\partial y} = 4y^3 + 2y \rightarrow \text{derivative of } u \text{ when } x \text{ is dependent variable. } x \text{ is not held constant.}$$

$$du = 2x dx + 2y dy \quad dx = 2y dy \rightarrow du = 4xy dy + 2y dy - (4y^3 + 2y) dy$$

$$1J-2 \quad du = 2x dx + 2y dy + 2z dz \quad dz = 2x dx + 2y dy$$

$$\text{ai} \quad \frac{\partial u}{\partial x} = 2x \frac{\partial x}{\partial x} + 2y \frac{\partial y}{\partial x} + 2z \frac{\partial z}{\partial x}^0$$

$$x \text{ dependent, } z \text{ indep. kept fixed} \rightarrow \frac{\partial z}{\partial x} = 0$$

$$x \cdot h(y, z) \Rightarrow \frac{\partial z}{\partial x} = 2x \frac{\partial x}{\partial x} + 2y \frac{\partial y}{\partial x} = \frac{y}{x} \rightarrow \frac{y}{x} = -\frac{y}{x}$$

$$\Rightarrow \left(\frac{\partial u}{\partial y} \right)_z = 2x \left(-\frac{y}{x} \right) + 2y = -2y + 2y = 0$$

$$\text{aii} \quad x \text{ dep., } y \text{ kept constant} \rightarrow 1 = 2x \frac{\partial x}{\partial z} + 2y \frac{\partial y}{\partial z}^0 \Rightarrow \frac{\partial x}{\partial z} = \frac{1}{2x}$$

$$\left(\frac{\partial u}{\partial z} \right)_y = 2x \frac{\partial x}{\partial z} + 2y \frac{\partial y}{\partial z}^0 + 2z = 2x \cdot \frac{1}{2x} + 2z = 1 + 2z$$

$$\text{bi} \quad du = 2x dx + 2y dy + 2z dz \quad dz = 2x dx + 2y dy$$

$$x \text{ dep.} \Rightarrow \text{ab in } dx \rightarrow dx = -\frac{y}{x} dy + \frac{1}{2x} dz$$

$$z \text{ indep. kept fixed} \rightarrow dz = 0$$

$$\Rightarrow du = -2y dy + dz + 2y dy + 2z dz = (1+2z) dz = 0$$

$$\Rightarrow \left(\frac{\partial u}{\partial z} \right)_y = 0$$

$$\text{bii} \quad \left(\frac{\partial u}{\partial z} \right)_y = (1+2z)$$

$$25-3 \quad w(x,y,z,t) = x^3 y - z^2 t \quad x_t = zt$$

$$a) \quad (\partial w / \partial t)_{x,y,z} \Rightarrow t, x, z \text{ indep. } y \text{ dep.}$$

$$\frac{\partial w}{\partial t} = (3x^2 y) \frac{\partial x}{\partial t} + x^3 \frac{\partial y}{\partial t} - 2zt \frac{\partial z}{\partial t} - z^2$$

$$x, z, t \text{ indep.} \Rightarrow \partial x / \partial t = \partial z / \partial t = 0 \Rightarrow (\partial w / \partial t)_{x,y,z} = x^3 \frac{\partial y}{\partial t} - z^2$$

$$y \text{ dep.} \Rightarrow y = f(x, z, t) = \frac{z^2}{x}$$

$$\therefore \frac{\partial y}{\partial t} = \frac{z^2}{x} \Rightarrow (\partial w / \partial t)_{x,y,z} = x^3 \cdot \frac{z^2}{x} - z^2 = x^2 z - z^2 \quad (\partial w / \partial t)_{x,y,z} = x^2 z - z^2$$

$$b) \quad (\partial w / \partial z)_{x,y}$$

$$\frac{\partial w}{\partial z} = 3x^2 y \frac{\partial x}{\partial z} + x^3 \frac{\partial y}{\partial z} - 2zt \frac{\partial z}{\partial z} - z^2 \frac{\partial t}{\partial z}$$

$$x, y, z \text{ indep.} \Rightarrow \partial x / \partial z = \partial z / \partial z = 0 \Rightarrow (\partial w / \partial z)_{x,y,z} = -2zt - z^2 \frac{\partial t}{\partial z}$$

$$t \text{ dep.} \Rightarrow t = \frac{x^2}{z} \Rightarrow \partial t / \partial z = -\frac{x^2}{z^2} \Rightarrow (\partial w / \partial z)_{x,y,z} = -2zt - z^2 \left(-\frac{x^2}{z^2} \right)$$

$$= -2z \cancel{\frac{x^2}{z}} + x^2 = -x^2 \Rightarrow (\partial w / \partial z)_{x,y,z} = -x^2$$

25-4

$$a) \quad dw = (3x^2 y) dx + x^3 dy - 2zt dz - z^2 dt$$

$$x, z \text{ kept constant} \Rightarrow dx, dz = 0 \Rightarrow (dw)_{x,z} = x^3 dy - z^2 dt$$

$$dy \text{ depends on } dt \text{ because } y = f(x, z, t) \Rightarrow dy = \frac{z}{x} dt$$

$$\therefore (dw)_{x,z} = x^3 \frac{z}{x} dt - z^2 dt = (x^2 z - z^2) dt$$

$$\Rightarrow (\partial w / \partial t)_{x,z} = x^2 z - z^2$$

$$b) \quad dw = (3x^2 y) dx + x^3 dy - 2zt dz - z^2 dt$$

$$x, y \text{ constant} \Rightarrow dx, dy = 0 \Rightarrow (dw)_{x,y} = -2zt dz - z^2 dt$$

$$t = f(x, y, z) = \frac{x^2}{z} \Rightarrow dt = \frac{-x^2}{z^2} dz$$

$$\Rightarrow (dw)_{x,y} = -2zt dz - z^2 \cdot \cancel{\frac{(-x^2)}{z^2}} = dz (-2zt + x^2)$$

$$\Rightarrow (\partial w / \partial z)_{x,y} = -x^2$$

2J-5 $S = S(p, V, T)$ entropy of gcs s.t. $pV = nRT$

a) $(\partial S / \partial p)_V$

$$\frac{\partial S}{\partial p} = S_p + S_V \frac{\partial V}{\partial p} + S_T \frac{\partial T}{\partial p}$$

$$p, V \text{ indep.} \Rightarrow \frac{\partial V}{\partial p} = 0 \Rightarrow (\partial S / \partial p)_V = S_p + S_T \frac{\partial T}{\partial p}$$

$$T \text{ dep.} \Rightarrow T = \frac{pV}{nR} \Rightarrow \frac{\partial T}{\partial p} = \frac{V}{nR}$$

$$\Rightarrow (\partial S / \partial p)_V = S_p + S_T \cdot \frac{V}{nR}$$

b) $(\partial S / \partial T)_V$

$$\frac{\partial S}{\partial T} = S_p \frac{\partial p}{\partial T} + S_V \frac{\partial V}{\partial T} + S_T$$

$$V, T \text{ indep.} \Rightarrow \frac{\partial V}{\partial T} = 0$$

$$p \text{ dep.} \Rightarrow p = p(V, T) \cdot \frac{nRT}{V} \Rightarrow \frac{\partial p}{\partial T} = \frac{nR}{V}$$

$$\Rightarrow (\partial S / \partial T)_V = S_p \cdot \frac{nR}{V} + S_T$$

2J-6 $W(U, V) = U^3 - UV^2 \quad U = XY \quad V = U + X$

a) $(\partial W / \partial U)_X$

$$\frac{\partial W}{\partial U} = \frac{\partial U}{\partial U} \cdot \frac{\partial U}{\partial U} + \frac{\partial U}{\partial V} \cdot \frac{\partial V}{\partial U} = [3U^2 - V^2] - 2UV$$

$$X, U \text{ indep.} \Rightarrow U, V \text{ dep.} \Rightarrow f(U, X) = U/X, V(U, X) = U + X$$

$$(\partial W / \partial U)_X = 3U^2 - V^2 - 2UV$$

$$\Rightarrow (\partial W / \partial U)_X = 3U^2 - V^2 - 2UV$$

$(\partial W / \partial X)_U$

$$\frac{\partial W}{\partial X} = \frac{\partial U}{\partial U} \cdot \frac{\partial U}{\partial X} + \frac{\partial U}{\partial V} \cdot \frac{\partial V}{\partial X} = -2UV \cdot 1$$

$$X, U \text{ indep.} \Rightarrow U, V \text{ dep.} \Rightarrow f(U, X) = U/X, V(U, X) = U + X$$

$$\Rightarrow (\partial W / \partial X)_U = -2UV$$

$$w(u,v) = u^3 - uv^2 \quad u = xy \quad v = u+x$$

b) $(\partial w / \partial v)_x$

$$dw = [3u^2 - v^2]du - 2uvdv$$

x, u indep $\Rightarrow v, v$ dep. $\Rightarrow f(u, x) = v/x, g(u, x) = v + x$

$$dv = du + dx$$

x constant $\Rightarrow dv = du$

$$\Rightarrow dw = [3u^2 - v^2 - 2uv]du$$

$$\Rightarrow (\partial w / \partial v)_x = 3u^2 - v^2 - 2uv$$

$$* dw = [3u^2 - v^2]du - 2uv(du + dx)$$

$$dw = [3u^2 - v^2 - 2uv]du - 2uvdx$$

$$\begin{matrix} \downarrow \\ (\partial w / \partial v)_x \end{matrix} \qquad \begin{matrix} \downarrow \\ (\partial w / \partial x)_v \end{matrix}$$

$(\partial w / \partial x)_v$

$$dw = u_0 \cdot \cancel{v_x}^0 dx + u_0 v_x dx = -2uv \cdot 1 dx$$

$$(\partial w / \partial x)_v = -2uv$$

$$7.7 P(1, -1, 1) \quad z = x^2 + y + 1$$

$f(x, y, z)$ differentiable, $\nabla f(P) = \langle 2, 1, -3 \rangle$

$$g(x, z) = f(x, y(x, z), z) \quad \nabla g(1, 1) ?$$

$$\Rightarrow y(x, z) = z - x^2 - 1, \quad y(1, 1) = 1 - 1 - 1 = -1, \quad g(1, 1) = f(1, -1, 1) = f(P)$$

we want $\nabla g = \langle (\partial f / \partial x)_z, (\partial f / \partial z)_x \rangle$ at $(1, 1)$, so we need $(\partial f / \partial x)_z$ and $(\partial f / \partial z)_x$ at $(1, -1, 1)$

$$df = f_x dx + f_y dy + f_z dz \quad dy = -2x dx + dz$$

$$\Rightarrow df = f_x dx + f_y (-2x dx + dz) + f_z dz = \underbrace{(f_x - 2x f_y)}_{(\partial f / \partial x)_z} dx + \underbrace{(f_y + f_z)}_{(\partial f / \partial z)_x} dz$$

At $P(1, -1, 1)$ we have $f_x = 2, f_y = 1, f_z = -3$

$$\Rightarrow (\partial f / \partial x)_z = 2 - 2 \cdot 1 \cdot 1 = 0$$

$$(\partial f / \partial z)_x = 1 - 3 = -2$$

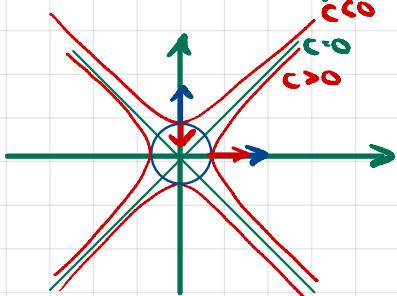
$$\Rightarrow \nabla g(1, 1) = \langle 0, -2 \rangle$$

Problem 1 $f(x,y) = x^2 - y^2$ $g(x,y) = x^2 + y^2$

a) $\nabla f = \langle 2x, -2y \rangle$ $\nabla g = \langle 2x, 2y \rangle$

$$\nabla f - \lambda \nabla g \Rightarrow 2x - \lambda 2x \Rightarrow \lambda = 1 \Rightarrow y = 0, x \in \mathbb{R}$$

$$-2y - \lambda 2y \Rightarrow \lambda = -1 \Rightarrow x = 0, y \in \mathbb{R}$$

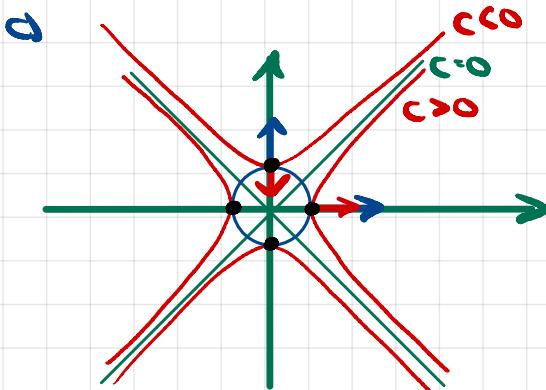


$$J = c \Rightarrow y^2 = x^2 - c \Rightarrow y = \pm \sqrt{x^2 - c} \quad x^2 \geq c \Rightarrow x \geq c, x \leq -c$$

b) $g(x,y) = x^2 + y^2 - 3$

$$y = 0 \Rightarrow x^2 = 3 \Rightarrow x = \pm \sqrt{3}$$

$$x = 0 \Rightarrow y^2 = 3 \Rightarrow y = \pm \sqrt{3}$$



A constraint is a circle centered at the origin. It's gradient points outward from the circle because g is a paraboloid that grows outward relative to the origin.

For $J, c > 0$ means pairs of symmetric level curves that cross the x -axis at $\pm \sqrt{c}$. ∇J at these points points in the opposite direction of the circle, which coincides with the gradient of the constraint circle. These are the solutions with $\lambda = 1$.

for $c < 0$, there is a pair of symmetric level curves that cross the y -axis at $\pm \sqrt{-c}$. This time, J 's level curves have value that increases as c gets less negative so at $y = \pm \sqrt{-c}$ ∇J points toward the origin, in opposite direction of ∇g at these points. $\lambda = -1$ for these solutions.

Problem 2

current I flows over resistor $R \Rightarrow$ energy loss: $I^2 R$ per second

$$a) \text{Total energy loss: } I_1^2 R_1 + I_2^2 R_2$$

$$T(I_1, I_2) = I_1^2 R_1 + I_2^2 R_2$$

$$\min T(I_1, I_2) \text{ s.t. } I_1 + I_2 = I$$

$$T(I_1) = I_1^2 R_1 + (I - I_1)^2 R_2$$

$$T'(I_1) = 2I_1 R_1 - 2(I - I_1) R_2 = 2I_1 R_1 - 2IR_2 + 2I_1 R_2 = 0$$

$$2I_1(R_1 + R_2) = 2IR_2$$

$$\Rightarrow I_1^* = \frac{IR_2}{R_1 + R_2} \Rightarrow I_2^* = \frac{IR_1 + IR_2 - IR_2}{R_1 + R_2} = \frac{IR_1}{R_1 + R_2}$$

$$T''(I_1) = 2R_1 + 2R_2 > 0 \Rightarrow \min \text{ at } I_1^*$$

$$b) \min T(I_1, I_2, I_3) = I_1^2 R_1 + I_2^2 R_2 + I_3^2 R_3 \text{ s.t. } g(I_1, I_2, I_3) = I_1 + I_2 + I_3 - I = 0$$

$$\nabla T = \langle 2I_1 R_1, 2I_2 R_2, 2I_3 R_3 \rangle$$

$$\nabla g = \langle 1, 1, 1 \rangle$$

$$\nabla T - \lambda \nabla g \Rightarrow 2I_1 R_1 = \lambda$$

$$2I_2 R_2 = \lambda \Rightarrow I_1 R_1 = I_2 R_2 = I_3 R_3$$

$$2I_3 R_3 = \lambda$$

$$I_1 + I_2 + I_3 = I$$

$$\Rightarrow I_1 + I_1 \frac{R_1}{R_2} + I_1 \frac{R_1}{R_3} = I \Rightarrow \frac{I_1(R_2 R_3 + R_1 R_3 + R_1 R_2)}{R_2 R_3} = I$$

$$I_1 = \frac{R_2 R_3}{R_2 R_3 + R_1 R_3 + R_1 R_2}$$

$$I_2 = \frac{R_1 R_3}{R_2 R_3 + R_1 R_3 + R_1 R_2}$$

$$I_3 = \frac{R_1 R_2}{R_2 R_3 + R_1 R_3 + R_1 R_2}$$

Problem 3

$$w = w(x, y) = \frac{1}{2}xy \quad \tan\theta = \frac{y}{x} \quad (\partial w / \partial x)_y, (\partial w / \partial y)_x$$

a) w is dependent on x and y x, θ independent \Rightarrow y dep. $\Rightarrow y(x, \theta) = x \tan\theta$

$$w(x, \theta) = \frac{1}{2}x^2 \tan\theta$$

$$(\partial w / \partial x)_y = x \tan\theta \quad (\partial w / \partial \theta)_x = \frac{x^2 \sec^2 \theta}{2}$$

$$\text{b)} \quad (\frac{\partial w}{\partial x})_y = \frac{\partial w}{\partial x} \cdot \left(\frac{\partial x}{\partial x} \right)_y + \frac{\partial w}{\partial y} \left(\frac{\partial y}{\partial x} \right)_y = \frac{1}{2}y + \frac{1}{2}x \tan\theta = x \tan\theta$$

$$(\partial w / \partial \theta)_x = \frac{\partial w}{\partial \theta} \frac{\partial x}{\partial \theta} + \frac{\partial w}{\partial x} \left(\frac{\partial x}{\partial \theta} \right)_x = \frac{1}{2}x \cdot x \sec^2 \theta = \frac{x^2 \sec \theta}{2}$$

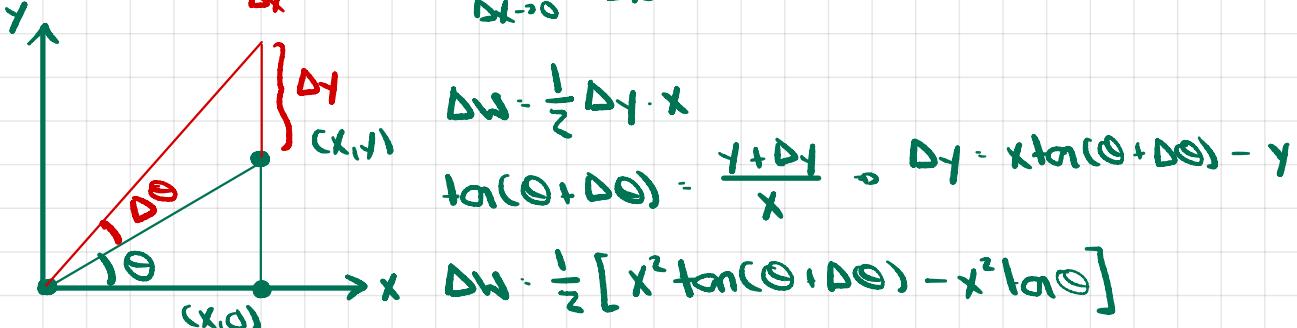
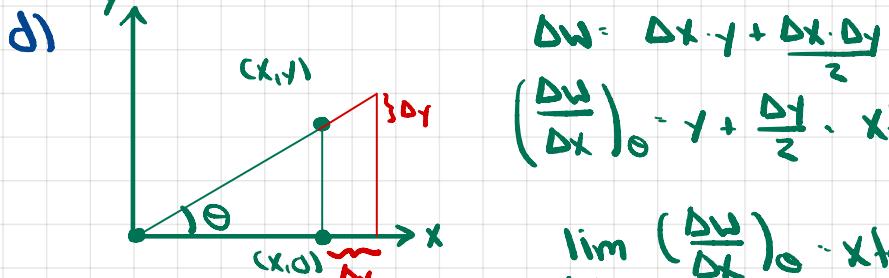
$$\text{c)} \quad dw = \frac{y}{2} dx + \frac{x}{2} dy \quad dy = \tan\theta dx + x \sec^2 \theta d\theta$$

$$= \frac{y}{2} dx + \frac{x \tan\theta}{2} dx + \frac{x^2 \sec^2 \theta}{2} d\theta = \left[\frac{y + x \tan\theta}{2} \right] dx + \frac{x^2 \sec^2 \theta}{2} d\theta$$

$$= x \tan\theta dx + \frac{x^2 \sec^2 \theta}{2} d\theta$$

$$\Rightarrow (\partial w / \partial x)_y = x \tan\theta$$

$$(\partial w / \partial \theta)_x = \frac{x^2 \sec^2 \theta}{2}$$



$$\Rightarrow \left(\frac{\partial w}{\partial \theta} \right)_x = \frac{x^2}{2} \left[\frac{\tan(\theta + \Delta\theta) - \tan\theta}{\Delta\theta} \right]$$

$$\lim_{\Delta\theta \rightarrow 0} \left(\frac{\partial w}{\partial \theta} \right)_x = \frac{x^2}{2} \cdot \frac{d}{d\theta} \tan\theta = \frac{x^2 \sec^2 \theta}{2}$$