

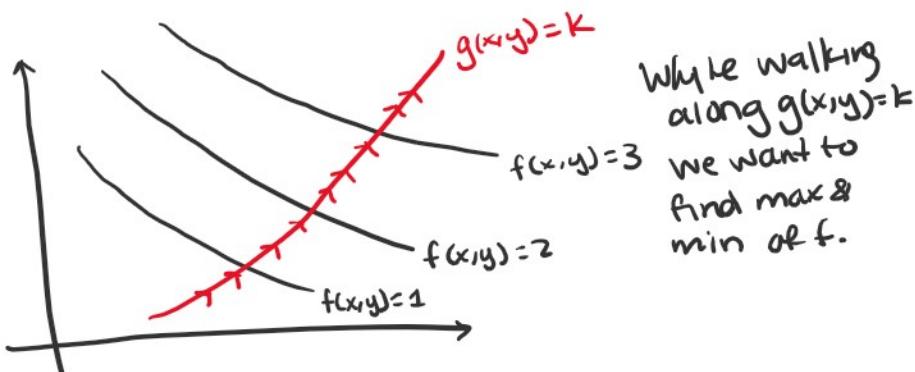
Week 5 7PM

Tuesday, April 28, 2020

6:59 PM

- * Midterm: • May 5th during lecture time
 - Submit exam through **Gradescope**
 - Before exam, join the course on Gradescope!!
 - Announcements PDF on GauchoSpace

We want to find extreme values of a differentiable function f subject to certain conditions, say $g(x,y) = k$



Lagrange Multipliers

Let $f: \mathbb{R}^2 \rightarrow \mathbb{R}^1$, $g: \mathbb{R}^2 \rightarrow \mathbb{R}^1$ be C^1 functions. If $f(x,y)$ has a local max or local min subject to constraint $g(x,y) = k$ at $\vec{a} = (x_0, y_0)$ & if $\nabla g(\vec{a}) \neq 0$ then $\nabla f(\vec{a}) = \lambda \nabla g(\vec{a})$ for some real number λ .

Ex Find the maximum of $V(r,h) = \pi r^2 h$ subject to $2\pi r^2 + 2\pi rh = S$ where $r, h > 0$ ($S > 0$)

Let $g(r,h) = 2\pi r^2 + 2\pi rh$

Step 1: Find ∇V & ∇g & make sure $\nabla g \neq 0$ ✓

$$\nabla V = (2\pi rh, \pi r^2) \quad \nabla g = (4\pi r + 2\pi h, 2\pi r)$$

$$\begin{cases} \boxed{r > 0} \\ 2\pi r \neq 0 \end{cases} \quad \Rightarrow \nabla g \neq 0$$

$$\nabla V = \lambda \nabla g$$

$\lambda > 0$
 $2\pi r \neq 0$
 $2\pi r = 0$
 $r = 0 / 2\pi = 0$

$\nabla g \neq 0$

Step 2: Use $\nabla V = \lambda \nabla g$ & solve for λ

$$\nabla V = \lambda \nabla g$$

$$(2\pi rh, \pi r^2) = \lambda(4\pi r + 2\pi h, 2\pi r)$$

$$2\pi rh = \lambda(4\pi r + 2\pi h) \quad \& \quad \pi r^2 = \lambda 2\pi r$$

$$\lambda = \frac{2\pi rh}{4\pi r + 2\pi h} \quad \& \quad \lambda = \frac{\pi r^2}{2\pi r} = \frac{r}{2}$$

Step 3: Set every 2 equations equal & solve for a variable

$$\frac{2\pi rh}{4\pi r + 2\pi h} = \frac{r}{2}$$

$$2(2\pi rh) = r(4\pi r + 2\pi h)$$

$$4\pi rh = 4\pi r^2 + 2\pi rh$$

$$4\pi rh - 2\pi rh = 4\pi r^2$$

$$\frac{2\pi rh}{2\pi r} = \frac{4\pi r^2}{2\pi r}$$

$$h = 2r \leftarrow$$

Step 4: Take everything from Step 3 & plug into constraint & solve for the variable

$$2\pi r^2 + 2\pi rh = S$$

$$2\pi r^2 + 2\pi r(2r) = S$$

$$2\pi r^2 + 4\pi r^2 = S$$

$$6\pi r^2 = S$$

$$r^2 = \frac{S}{6\pi}$$

$$r^2 = \frac{s}{6\pi}$$

$$r = \pm \sqrt{\frac{s}{6\pi}}$$

Step 5: | Solve for all other variables using equations from Step 3

$$h = 2r$$

$$h = \pm 2 \sqrt{\frac{s}{6\pi}}$$

Step 6: | Determine the maximum

can happen on the boundary or

at $(\sqrt{\frac{s}{6\pi}}, 2\sqrt{\frac{s}{6\pi}})$ or $(-\sqrt{\frac{s}{6\pi}}, -2\sqrt{\frac{s}{6\pi}})$

Boundary: $2\pi r^2 + 2\pi r h = s$ ← hyperbola
No bounds

$$V(r, h) = \pi r^2 h$$

$$\sqrt{\left(\sqrt{\frac{s}{6\pi}}, 2\sqrt{\frac{s}{6\pi}}\right)} = \pi \left(\sqrt{\frac{s}{6\pi}}\right)^2 \cdot 2\sqrt{\frac{s}{6\pi}} = \pi \left(\frac{s}{6\pi}\right)^{1/2} \sqrt{\frac{s}{6\pi}}$$

$$= \frac{s}{3} \sqrt{\frac{s}{6\pi}}$$

Max happens at $(\sqrt{\frac{s}{6\pi}}, 2\sqrt{\frac{s}{6\pi}})$

& Max is $\frac{s}{3} \sqrt{\frac{s}{6\pi}}$

Let $\vec{F} = (F_1, F_2, F_3) : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a differentiable vector field. The divergence of \vec{F} is a function

vector field. The divergence or curl:

$$\rightarrow \boxed{\operatorname{div} \vec{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}}$$

The curl of \vec{F} is the vector field:

$$\rightarrow \boxed{\operatorname{curl} \vec{F} = \left(\frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right) \hat{i} - \left(\frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x} \right) \hat{j} + \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) \hat{k}}$$

Ex Let $\vec{F}(x, y, z) = (x^3, xy, e^{xyz})$. Compute $\operatorname{div} \vec{F}$ & $\operatorname{curl} \vec{F}$.

$$\boxed{\operatorname{div} \vec{F} = 3x^2 + x + xy e^{xyz}}$$

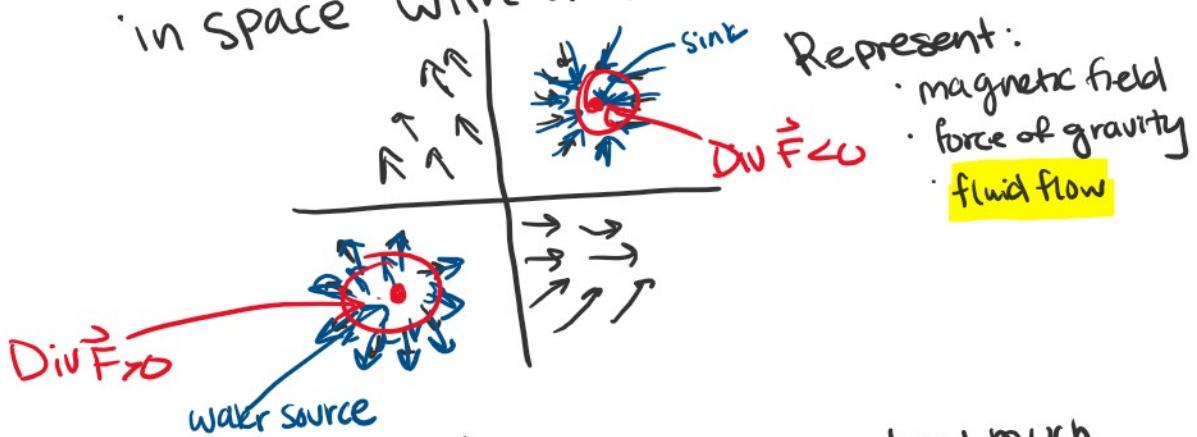
$$\operatorname{curl} \vec{F} = \left(x^2 e^{xyz} - 0 \right) \hat{i} - \left(0 - yz e^{xyz} \right) \hat{j} + \left(y - 0 \right) \hat{k}$$

$$\boxed{\operatorname{curl} \vec{F} = x^2 e^{xyz} \hat{i} + yz e^{xyz} \hat{j} + y \hat{k}}$$

What is divergence & curl?

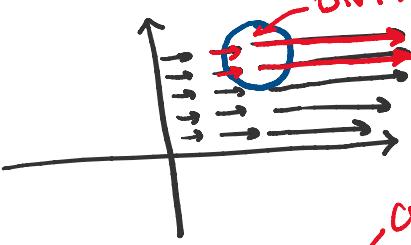
Youtube: 3Blue1Brown & Divergence

A vector field is associating each point in space with a vector.

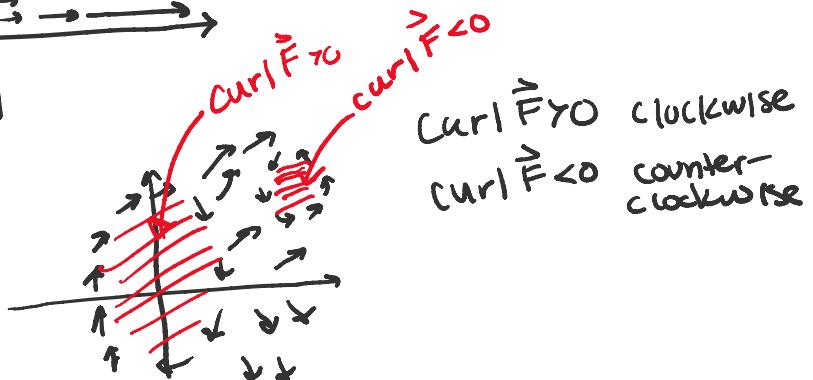


$\operatorname{Div} \vec{F}(x, y)$ - measures how much (x, y) "generates" fluid

$\text{Div } \vec{F}(x,y)$ - measures how much (x,y) "generates" fluid



$\text{curl } \vec{F}(x,y)$
how much
fluid rotates
around that
point?



$$\text{e.g. } \text{curl } \vec{F}(1,1) = 1000$$

$$\text{curl } \vec{F}(-1,1) = 0.1$$

$$\text{curl } \vec{F}(-1,-1) = -1000$$

$$\text{curl } \vec{F}(1,-1) = -0.1$$

