

Lagrange multipliers

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• At the (unconstrained) optimum of a function the partial derivatives are equal to
• At the (unconstrainted) optimum the grad of the function is equal to
• Is the grad of a function, $\nabla f(x,y)$, a scalar or a vector quantity
• Complete the following sentence: At a constrained optimum the grad of the function and the grad of the constraint



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• Explain (in your own words) the purpose of Lagrange's method of undetermined multipliers
• State the two steps in Lagrange's method of undetermined multipliers
• Write an expression for the extended function that must be optimised in order to optimise the function $f(x,y)$ subject to the constraint $g(x,y)=c$