

Optima using Partial derivatives

We have seen how to find multi-variant derivative. Now let's try to find optima of a multi-variable function

$$\text{let } f(x, y) = z = x^2 + y^2 - 2x + 2y + 6$$

$$\nabla z = \begin{bmatrix} \frac{\partial z}{\partial x} \\ \frac{\partial z}{\partial y} \end{bmatrix} = \begin{bmatrix} 2x - 2 \\ 2y + 2 \end{bmatrix}$$

$$\text{At optima } \nabla z = 0$$

$$\Rightarrow \begin{bmatrix} 2x - 2 \\ 2y + 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow x = 1; y = -1$$

At $x = 1$ and $y = -1$ we have a optima

By looking at the plot of $f(x, y)$ we can say there does not exist a maxima for $f(x, y)$. So, the optima which we computed will definitely be minima.

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Techniques for determining if an optima is a minima or a maxima in case of multivariable function will be discussed later

$$\begin{aligned} \text{minima of } f(x, y) = x^2 + y^2 - 2x + 2y + 6 \text{ lies at } x = 1 \text{ and } y = -1 \\ \text{which is } z = f(x, y) = 1 + 1 - 2 - 2 + 6 \\ \boxed{z = 4} \end{aligned}$$

Note: There exists cases where $\frac{df}{dy} = 0$ (or) $\nabla f = 0$ at some places other than minima & maxima, such cases will be covered in next lecture.