

$$\sqrt{3)} \quad \max f = x_1 x_2 + x_2 x_3 + x_1 x_3 \quad \min -f$$

$$\text{s.t. } h = x_1 + x_2 + x_3 - 3 = 0 \quad \text{s.t. } h$$

$$L = -x_1 x_2 - x_2 x_3 - x_1 x_3 + \lambda (x_1 + x_2 + x_3 - 3)$$

$$\nabla_x L = \begin{bmatrix} -x_2 - x_3 + \lambda \\ -x_1 - x_3 + \lambda \\ -x_2 - x_1 + \lambda \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\nabla_\lambda L = x_1 + x_2 + x_3 - 3 = 0$$

$$\left. \begin{array}{l} x_1 = 1 \\ x_2 = 1 \\ x_3 = 1 \\ \lambda = 2 \end{array} \right\}$$

$$L_{xx} = \begin{bmatrix} 0 & -1 & -1 \\ -1 & 0 & -1 \\ -1 & -1 & 0 \end{bmatrix} \rightarrow \text{not p.d.!!}$$

need to prove 2nd order sufficient condition (global min.)

$$dx^T L_{xx} dx = [dx_1 \ dx_2 \ dx_3] \begin{bmatrix} 0 & -1 & -1 \\ -1 & 0 & -1 \\ -1 & -1 & 0 \end{bmatrix} \begin{bmatrix} dx_1 \\ dx_2 \\ dx_3 \end{bmatrix} > 0?$$

$$= -2dx_1 dx_2 - 2dx_1 dx_3 - 2dx_2 dx_3 \quad (1)$$

$$\frac{\partial h}{\partial x} \cdot dx = 0 \rightarrow \begin{bmatrix} \frac{\partial h}{\partial x_1} & \frac{\partial h}{\partial x_2} & \frac{\partial h}{\partial x_3} \end{bmatrix} \begin{bmatrix} dx_1 \\ dx_2 \\ dx_3 \end{bmatrix} = 0$$

$$\begin{bmatrix} 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} dx_1 \\ dx_2 \\ dx_3 \end{bmatrix} = 0$$

$$dx_1 + dx_2 + dx_3 = 0$$

$$dx_1 = -dx_2 - dx_3$$

→ sub in (1):

$$= -2((-dx_2 - dx_3)dx_2) + (-dx_2 - dx_3)dx_3 + dx_2 dx_3 + \frac{3}{4}dx_3^2$$

$$= 2(dx_2^2 + dx_2 dx_3 + dx_3^2) = 2\left((dx_2 + \frac{1}{2}dx_3)^2 + \frac{3}{4}dx_3^2\right) > 0$$

if $dx_3 = 0, dx_2 = 0$, then
 $dx_1 = 0 \rightarrow$ NOT a
 perturbation

✓ global min
 (2nd order sufficient
 condition met)