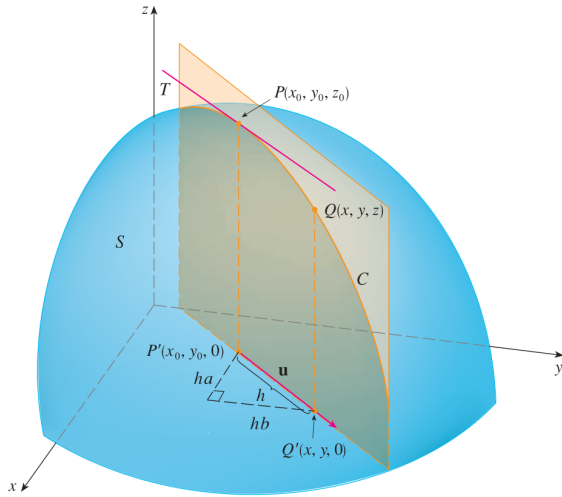


# 1 Directional Derivatives and the Gradient Vector



## Directional Derivatives

We want the rate of change of  $z$  at  $(x_0, y_0)$  in the direction of an unit vector  $\mathbf{u} = \langle a, b \rangle$ .

- Consider the surface  $S$  of  $z = f(x, y)$ , the vertical plane that passes through  $P(x_0, y_0, z_0)$  in the direction of  $\mathbf{u}$  intersects  $S$  a curve  $C$ .
- The slope of tangent line  $T$  to  $C$  at  $P$  is what we need.

If  $Q(x, y, z)$  is another point on  $C$  and  $P', Q'$  are the projections of  $P, Q$  onto the  $xy$ -plane, then the vector  $\overrightarrow{P'Q'}$  is parallel to  $\mathbf{u}$ ,

$$\overrightarrow{P'Q'} = h\mathbf{u} = \langle ha, hb \rangle$$

Therefore  $x - x_0 = ha, y - y_0 = hb$ .

$$\frac{\Delta z}{h} = \frac{z - z_0}{h} = \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$

If we take limit as  $h \rightarrow 0$ , we obtain the rate of change of  $z$  (with respect to distance) in the direction of  $\mathbf{u}$ .

### Definition : Directional Derivatives

The **directional derivative** of  $f$  at  $(x_0, y_0)$  in the direction of a unit vector  $\mathbf{u} = \langle a, b \rangle$  is

$$\begin{aligned} D_{\mathbf{u}}f(x_0, y_0) &= \lim_{h \rightarrow 0} \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h} \\ &= f_x(x, y)a + f_y(x, y)b \\ &= f_x(x, y)\cos\theta + f_y(x, y)\sin\theta \quad (\mathbf{u} \text{ makes an angle } \theta \text{ with the } x^+ \text{-axis}) \end{aligned}$$

The directional derivative  $D_{\mathbf{u}}f(1, 2)$  in Example 2 represents the rate of change of  $z$  in the direction of  $\mathbf{u}$ . This is the slope of the tangent line to the curve of intersection of the surface  $z = x^3 - 3xy + 4y^2$  and the vertical plane through  $(1, 2, 0)$  in the direction of  $\mathbf{u}$  shown in Figure 5.

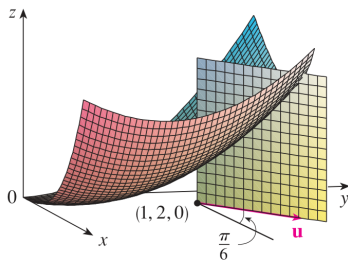


FIGURE 5

**EXAMPLE.** Find the directional derivative  $D_{\mathbf{u}}f(x, y)$  if

$$f(x, y) = x^3 - 3xy + 4y^2$$

and  $\mathbf{u}$  is given by  $\theta = \pi/6$ . What is  $D_{\mathbf{u}}f(1, 2)$ ?

**SOLUTION.**  $f_x(x, y) = 3x^2 - 3y$        $f_y(x, y) = 8y - 3$

Therefore,

$$\begin{aligned} D_{\mathbf{u}}f(x, y) &= \frac{\sqrt{3}}{2}(3x^2 - 3y) + \frac{1}{2}(8y - 3) \\ &= \frac{3\sqrt{3}}{2}x^2 + \frac{4 - 3\sqrt{3}}{2}y - \frac{3}{2} \end{aligned}$$

$$\text{Hence } D_{\mathbf{u}}f(1, 2) = \frac{13 - 3\sqrt{3}}{2}$$

## The Gradient Vector


Notice that  $D_{\mathbf{u}} = \langle f_x(x, y), f_y(x, y) \rangle \cdot \mathbf{u}$ .

### Definition : Gradient

The **gradient** of  $f(x, y)$  is the vector function  $\nabla f$  defined by

$$\nabla f(x, y) = \langle f_x(x, y), f_y(x, y) \rangle = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j}$$

The directional derivative of  $f(x, y)$  is  $D_{\mathbf{u}}f(x, y) = \nabla f(x, y) \cdot \mathbf{u}$

 **EXAMPLE.** If  $f(x, y) = \sin x + e^{xy}$ , then

$$\begin{aligned}\nabla f(x, y) &= \langle f_x, f_y \rangle = \langle \cos x + ye^{xy}, xe^{xy} \rangle \\ \nabla f(0, 1) &= \langle 2, 0 \rangle\end{aligned}$$

The gradient vector  $\nabla f(2, -1)$  in Example 4 is shown in Figure 6 with initial point  $(2, -1)$ . Also shown is the vector  $\mathbf{v}$  that gives the direction of the directional derivative. Both of these vectors are superimposed on a contour plot of the graph of  $f$ .

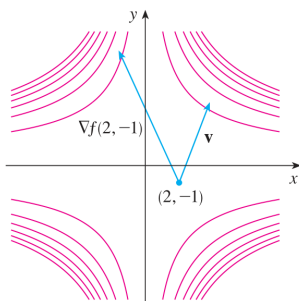



FIGURE 6

 **EXAMPLE.** Find the directional derivative of  $f(x, y) = x^2y^3 - 4y$  at  $(2, -1)$  in the direction of  $\mathbf{v} = 2\mathbf{i} + 5\mathbf{j}$ .

**SOLUTION.** We first compute the gradient vector at  $(2, -1)$ :

$$\begin{aligned}\nabla f(x, y) &= 2xy^3\mathbf{i} + (3x^2y^2 - 4)\mathbf{j} \\ \nabla f(2, -1) &= -4\mathbf{i} + 8\mathbf{j}\end{aligned}$$

The unit vector in the direction of  $\mathbf{v}$  is  $\mathbf{u} = \frac{\mathbf{v}}{|\mathbf{v}|} = \frac{2}{\sqrt{29}}\mathbf{i} + \frac{5}{\sqrt{29}}\mathbf{j}$ . Therefore we have

$$\begin{aligned}D_{\mathbf{u}}f(2, -1) &= \nabla f(2, -1) \cdot \mathbf{u} = (-4\mathbf{i} + 8\mathbf{j}) \cdot \left( \frac{2}{\sqrt{29}}\mathbf{i} + \frac{5}{\sqrt{29}}\mathbf{j} \right) \\ &= \frac{-4 \cdot 2 + 8 \cdot 5}{\sqrt{29}} = \frac{32}{\sqrt{29}}\end{aligned}$$

## Functions of Three Variables

### Definition : Directional Derivatives


The **directional derivative** of  $f$  at  $(x_0, y_0, z_0)$  in the direction of a unit vector  $\mathbf{u} = \langle a, b, c \rangle$  is

$$D_{\mathbf{u}}f(x_0, y_0, z_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + ha, y_0 + hb, z_0 + hc) - f(x_0, y_0, z_0)}{h}$$

The **gradient vector** is

$$\nabla f = \langle f_x, f_y, f_z \rangle = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k}$$

And the directional derivative is  $D_{\mathbf{u}}f(x, y, z) = \nabla f(x, y, z) \cdot \mathbf{u}$

 **EXAMPLE.** If  $f(x, y, z) = x \sin yz$ , (a) find  $\nabla f$  and (b) find  $D_{\mathbf{u}}f(1, 3, 0)$  in the direction of  $\mathbf{v} = \mathbf{i} + 2\mathbf{j} - \mathbf{k}$ .

**SOLUTION.**

$$\nabla f = \sin yz \cdot \mathbf{i} + xz \cos yz \cdot \mathbf{j} + xy \cos xz \cdot \mathbf{k}$$

The unit vector in the direction of  $\mathbf{v}$  is

$$\mathbf{u} = \frac{1}{\sqrt{6}}\mathbf{i} + \frac{2}{\sqrt{6}}\mathbf{j} - \frac{1}{\sqrt{6}}\mathbf{k}$$

Therefore

$$\begin{aligned}D_{\mathbf{u}} &= \nabla f(1, 3, 0) \cdot \mathbf{u} \\ &= 3\mathbf{k} \cdot \frac{1}{\sqrt{6}}\mathbf{i} + \frac{2}{\sqrt{6}}\mathbf{j} - \frac{1}{\sqrt{6}}\mathbf{k} \\ &= -\sqrt{\frac{3}{2}}\end{aligned}$$

## 1.1 Maximizing the Directional Derivative

### Definition : Maximum Value of the Directional Derivative

The maximum value of  $D_{\mathbf{u}}f(\mathbf{x})$  is  $|\nabla f(\mathbf{x})|$ , when  $\mathbf{u}$  has the same direction as the gradient vector  $\nabla f(\mathbf{x})$ .

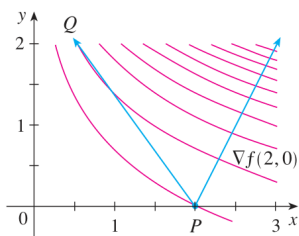


FIGURE 7

At  $(2, 0)$  the function in Example 6 increases fastest in the direction of the gradient vector  $\nabla f(2, 0) = \langle 1, 2 \rangle$ . Notice from Figure 7 that this vector appears to be perpendicular to the level curve through  $(2, 0)$ . Figure 8 shows the graph of  $f$  and the gradient vector.

### EXAMPLE.

(a) If  $f(x, y) = xe^y$ , find the rate of change of  $f$  at  $P(2, 0)$  in the direction from  $P$  to  $Q(\frac{1}{2}, 2)$ .

(b) In what direction,  $f$  has max  $D_{\mathbf{u}}f$  and what's it?

### SOLUTION.

(a)

$$\nabla f(x, y) = \langle f_x, f_y \rangle = \langle e^y, xe^y \rangle$$

$$\nabla f(2, 0) = \langle 1, 2 \rangle$$

The unit vector in the direction  $\overrightarrow{PQ}$  is  $\mathbf{u} = \langle -\frac{3}{5}, \frac{4}{5} \rangle$ , so we have

$$\begin{aligned} D_{\mathbf{u}}f(2, 0) &= \nabla f(2, 0) \cdot \mathbf{u} = \langle 1, 2 \rangle \cdot \left\langle -\frac{3}{5}, \frac{4}{5} \right\rangle \\ &= 1 \left( -\frac{3}{5} \right) + 2 \left( \frac{4}{5} \right) = 1 \end{aligned}$$

(b)  $f$  increases fastest in the direction of  $\nabla f(2, 0) = \langle 1, 2 \rangle$ .

$$|\nabla f(2, 0)| = |\langle 1, 2 \rangle| = \sqrt{5}$$

## Anchor Tangent Planes to Level Surfaces

Suppose  $S$  of  $F(x, y, z) = k$ , and  $P(x_0, y_0, z_0) \in S$ . We can write  $\nabla F \cdot \mathbf{r}'(t) = 0$

$$\nabla F(x_0, y_0, z_0) \cdot \mathbf{r}'(t_0) = 0$$

We see that the *gradient vector*  $\nabla F(x_0, y_0, z_0)$  is **perpendicular** to the tangent vector to any curve  $C$  on  $S$  that pass through  $P$ .

### Definition : Tangent plane

If  $\nabla F(x_0, y_0, z_0) \neq \mathbf{0}$ , there is a **tangent plane to the level surface**  $F(x, y, z) = k$  at  $P(x_0, y_0, z_0)$

$$F_x(x_0, y_0, z_0)(x - x_0) + F_y(x_0, y_0, z_0)(y - y_0) + F_z(x_0, y_0, z_0)(z - z_0) = 0$$

The **normal line** to  $S$  at  $P$  is the line passing through  $P$  and perpendicular to the tangent plane. The direction of it is given by  $\nabla F(x_0, y_0, z_0)$  and its symmetric equation\*s are

$$\frac{x - x_0}{F_x(x_0, y_0, z_0)} = \frac{y - y_0}{F_y(x_0, y_0, z_0)} = \frac{z - z_0}{F_z(x_0, y_0, z_0)}$$

Special case. When  $z = f(x, y)$ , then  $F(x, y, z) = f(x, y) - z = 0$ , we have

$$f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) - (z - z_0) = 0$$

EXAMPLE. Find the tangent plane and normal line at  $(-2, 1, -3)$  to the ellipsoid

$$\frac{x^2}{4} + y^2 + \frac{z^2}{9} = 3$$

SOLUTION. The ellipsoid is the level surface ( $k = 3$ ) of the function

$$F(x, y, z) = \frac{x^2}{4} + y^2 + \frac{z^2}{9}$$

Therefore we have

$$F_x(x, y, z) = \frac{x}{2}$$

$$F_y(x, y, z) = 2y$$

$$F_z(x, y, z) = \frac{2z}{9}$$

$$F_x(-2, 1, -3) = -1$$

$$F_y(-2, 1, -3) = 2$$

$$F_z(-2, 1, -3) = -\frac{2}{3}$$

Figure 10 shows the ellipsoid, tangent plane, and normal line in Example 8.

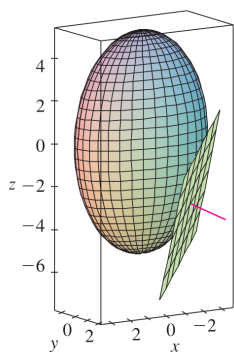


FIGURE 10

The equation of the tangent plane at  $(-2, 1, -3)$  is

$$-1(x + 2) + 2(y - 1) - \frac{2}{3}(z + 3) = 0$$

The symmetric equations of the normal line are

$$\frac{x + 2}{-1} = \frac{y - 1}{2} = \frac{z + 3}{-\frac{2}{3}}$$

## 📌 Maximum and Minimum Values

### Definition : Local extrema

**Local maximum**  $f(a, b)$  if  $f(x, y) \leq f(a, b)$  when  $(x, y)$  is near  $(a, b)$ . And the first-order partial derivatives of  $f$  exists there, then  $f_x(a, b) = 0$  and  $f_y(a, b) = 0$ .

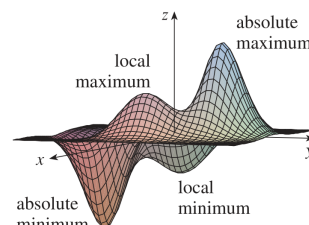


FIGURE 1

If we put  $f_x(a, b) = 0$  and  $f_y(a, b) = 0$  in the equation of a tangent plane, we get  $z = z_0$ . So the tangent plane at a local extrema must be *horizontal*. A point  $(a, b)$  is a **critical point** (or *stationary point*) of  $f$  if  $f_x(a, b) = f_y(a, b) = 0$ , or if one of these does not exist.

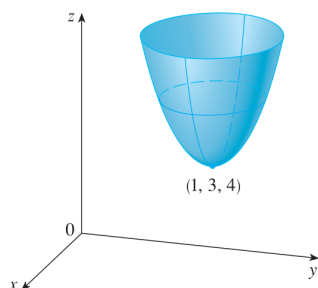


FIGURE 2  
 $z = x^2 + y^2 - 2x - 6y + 14$

📍 **EXAMPLE.** Let  $f(x, y) = x^2 + y^2 - 2x - 6y + 14$ . Then

$$f_x(x, y) = 2x - 2 \quad f_y(x, y) = 2y - 6$$

These derivatives are equal to 0 when  $x = 1, y = 3$ . So the only critical point is  $(1, 3)$ .

$$f(x, y) = 4 + (x - 1)^2 + (y - 3)^2$$

We have  $f(x, y) \geq 4$ . Therefore  $f(1, 3) = 4$  is a local minimum, and in fact it is the **absolute minimum** of  $f$ .

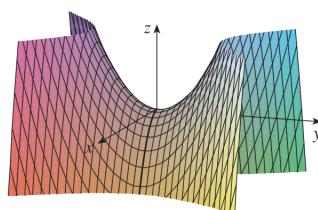


FIGURE 3  
 $z = y^2 - x^2$

📍 **EXAMPLE.** Find the extreme values of  $f(x, y) = x^2 + y^2$ .

$f(x, y)$  is either maxima or minima depends on directions. So  $(0, 0)$  is a *saddle point* of  $f$ . Then how to determine?

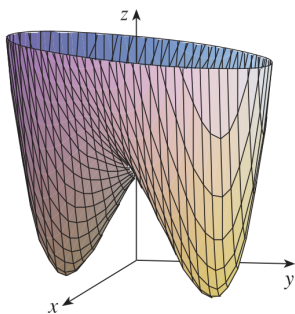
### Definition : Second Derivatives Test

Suppose  $f_x(a, b) = f_y(a, b) = 0$ . Let

$$\begin{aligned} D &= D(a, b) = f_{xx}(a, b)f_{yy}(a, b) - [f_{xy}(a, b)]^2 \\ &= \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} = f_{xx}f_{yy} - (f_{xy})^2 \end{aligned}$$

- (a) **Local minimum:**  $D > 0, f_{xx}(a, b) > 0$ .
- (b) **Local maximum:**  $D > 0, f_{xx}(a, b) < 0$ .
- (c) **Neither:**  $D < 0$ .

> **Note.** If  $D = 0$ , we have no idea.



**FIGURE 4**  
 $z = x^4 + y^4 - 4xy + 1$

📍 **EXAMPLE.** Find the local maximum and minimum and saddle points of  $f(x, y) = x^4 + y^4 - 4xy + 1$ .  
First we have

$$\begin{aligned} f_x &= 4x^3 - 4y & f_y &= 4y^3 - 4x \\ x^3 - y &= 0 & y^3 - x &= 0 \end{aligned}$$

which implies  $0 = x^9 - x = x(x^2 - 1)(x^2 + 1)(x^4 + 1)$ , so there're 3 roots: 0, 1, -1. The 3 critical points are  $(0, 0)$ ,  $(1, 1)$ ,  $(-1, -1)$ .

Next we calculate the second partial derivatives and  $D(x, y)$

$$\begin{aligned} f_{xx} &= 12x^2 & f_{xy} &= -4 & f_{yy} &= 12y^2 \\ D(x, y) &= f_{xx}f_{yy} - (f_{xy})^2 = 144x^2y^2 - 16 \end{aligned}$$

Since  $D(0, 0) = -16 < 0$ , it follows that  $(0, 0)$  is a saddle point. And  $D(1, 1) = 128 > 0$ ,  $f_{xx}(1, 1) = 12 > 0$ , so it's a local minimum. Similarly,  $(-1, -1)$  is a local minimum.

📍 **EXAMPLE.** Find the shortest distance from  $(1, 0, -2)$  to the plane  $x + 2y + z = 4$ .

The distance from  $(x, y, z)$  to  $(1, 0, -2)$  is

$$d^2 = f(x, y) = (x - 1)^2 + y^2 + (6 - x - 2y)^2$$

By solving the equation

$$\begin{aligned} f_x &= 4x + 4y - 14 = 0 \\ f_y &= 4x + 10y - 24 = 0 \end{aligned}$$

we find that the only critical point is  $(\frac{11}{6}, \frac{5}{3})$ . Since  $f_{xx} = 4$ ,  $f_{xy} = 4$ ,  $f_{yy} = 10$ ,  $D(x, y) = f_{xx}f_{yy} - (f_{xy})^2 = 24 > 0$ , so  $f$  has a local minimum at  $(\frac{11}{6}, \frac{5}{3})$ . There must be a point on the given plane that is closest to  $(1, 0, -2)$ . We also find that  $d = \frac{5}{6}\sqrt{6}$ .

## 📌 Absolute Maximum and Minimum Values

### Definition : Extreme Value Theorem

If  $f$  is continuous on a closed, bounded set  $D \in \mathbb{R}^2$  then  $f$  attains an absolute maximum value  $f(x_1, y_1)$  and an absolute minimum value  $f(x_2, y_2)$ . To find it,

1. Find the values of  $f$  at the critical points of  $f$  in  $D$ .
2. Find the extreme values of  $f$  on the boundary of  $D$ .
3. Determine the largest and smallest ones.

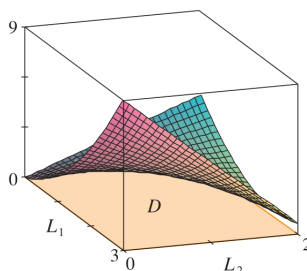
📍 **EXAMPLE.** Find the absolute maximum and minimum of  $f(x, y) = x^2 - 2xy + 2y$  on the rectangle  $D = \{(x, y) \mid 0 \leq x \leq 3, 0 \leq y \leq 2\}$ .

Since  $f$  is a polynomial, it's continuous on  $D$ . First find the critical points

$$f_x = 2x - 2y = 0 \quad f_y = -2x + 2 = 0$$

So the only critical point is  $(1, 1)$ , and  $f(1, 1) = 1$ .

Now we look at the values of  $f$  on the boundary of  $D$ , which consists of the four line segments  $L_1, L_2, L_3, L_4$ .



**FIGURE 13**  
 $f(x, y) = x^2 - 2xy + 2y$

■ On  $L_1$ , we have  $y = 0$  and

$$f(x, 0) = x^2 \quad 0 \leq x \leq 3$$

Its minimum value is  $f(0, 0) = 0$  and maximum value is  $f(3, 0) = 9$ .

■ On  $L_2$ , we have  $x = 3$  and

$$f(3, y) = 9 - 4y \quad 0 \leq y \leq 2$$

The maximum value is  $f(3, 0) = 9$  and the minimum value is  $f(3, 2) = 1$ .

■ On  $L_3$  we have  $y = 2$  and

$$f(x, 2) = x^2 - 4x + 4 = (x - 2)^2 \quad 0 \leq x \leq 3$$

The minimum value is  $f(2, 2) = 0$  and the maximum value is  $f(0, 2) = 4$ .

■ On  $L_4$  we have  $x = 0$  and

$$f(0, y) = 2y \quad 0 \leq y \leq 2$$

with maximum value  $f(0, 2) = 4$  and minimum value  $f(0, 0) = 0$ .

Thus, on the boundary, the minimum value is 0 and the maximum is 9.

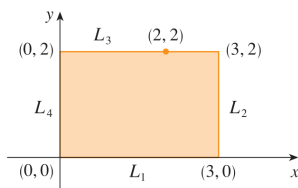


FIGURE 12

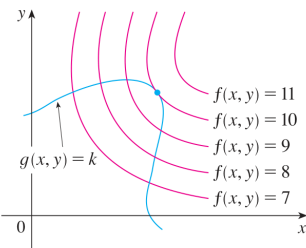


FIGURE 1

**TEC** Visual 14.8 animates Figure 1 for both level curves and level surfaces.

## 📌 Lagrange Multipliers

We will discover Lagrange's methods for maximizing or minimizing a general function  $f(x, y, z)$  to a constraint (or side condition) of the form  $g(x, y, z) = k$ .

### Definition : Method of Lagrange Multipliers

To find the maximum and minimum values of  $f(x, y, z)$  to the constraint  $g(x, y, z) = k$  (assume they exist and  $\nabla g \neq \mathbf{0}$  on the surface  $g(x, y, z) = k$ ):

(a) Find all  $x, y, z$  and  $\lambda$  (**Lagrange multiplier**) such that

$$\nabla f(x, y, z) = \lambda \nabla g(x, y, z)$$

$$g(x, y, z) = k$$

(b) Evaluate  $f$  at all these points and find the largest and smallest ones.

Write (a) in terms of components

$$f_x = \lambda g_x \quad f_y = \lambda g_y \quad f_z = \lambda g_z \quad g(x, y, z) = k$$

It's not necessary to find explicit values for  $\lambda$ .

📍 **EXAMPLE.** A rectangular box without a lid is to be made from 12 m<sup>2</sup> of cardboard. Find the maximum volume.

**SOLUTION.** We wish to maximize  $V = xyz$ , where  $x, y, z$  are the length, width and height of the box, subject to the constraint

$$g(x, y, z) = 2xz + 2yz + xy = 12$$

We look for  $x, y, z, \lambda$  that  $\nabla V = \lambda \nabla g$  and  $g(x, y, z) = 12$ .

$$V_x = \lambda g_x$$

$$V_y = \lambda g_y$$

$$V_z = \lambda g_z$$

$$2xz + 2yz + xy = 12$$

which become

$$\begin{aligned}yz &= \lambda(2z + y) \\xz &= \lambda(2z + x) \\xy &= \lambda(2x + 2y) \\2xz + 2yz + xy &= 12\end{aligned}$$

Observe that  $\lambda \neq 0$ , and we have  $2xz + xy = 2yz + xy$  which gives  $xz = yz$ . But  $z \neq 0$ , or  $V = 0$ . So  $x = y$ . We also have  $x = y = 2z$ .

$$4z^2 + 4z^2 + 4z^2 = 12$$

Therefore we have  $x = y = 2$ , and  $z = 1$ .

In geometric terms, Example 2 asks for the highest and lowest points on the curve  $C$  in Figure 2 that lie on the paraboloid  $z = x^2 + 2y^2$  and directly above the constraint circle  $x^2 + y^2 = 1$ .

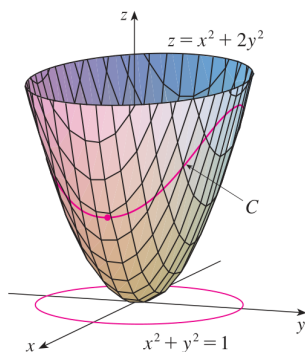


FIGURE 2

The geometry behind the use of Lagrange multipliers in Example 2 is shown in Figure 3. The extreme values of  $f(x, y) = x^2 + 2y^2$  correspond to the level curves that touch the circle  $x^2 + y^2 = 1$ .

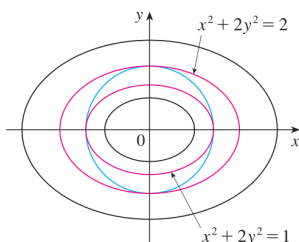


FIGURE 3

**EXAMPLE.** Find the points on the sphere  $x^2 + y^2 + z^2 = 4$  that are closest and farthest from  $(3, 1, -1)$ .

Figure 4 shows the sphere and the nearest point  $P$  in Example 4. Can you see how to find the coordinates of  $P$  without using calculus?

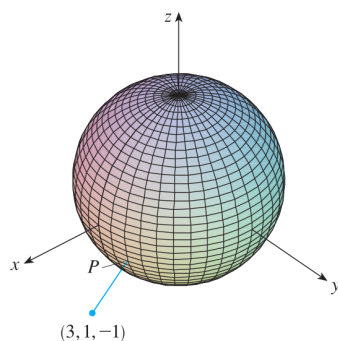


FIGURE 4

**EXAMPLE.** Find the extreme values of  $f(x, y) = x^2 + 2y^2$  on the circle  $x^2 + y^2 = 1$ .

Solve the equation

$$\begin{aligned}f_x &= \lambda g_x, & f_y &= \lambda g_y, & g(x, y) &= 1 \\2x &= 2x\lambda \\4y &= 2y\lambda \\x^2 + y^2 &= 1\end{aligned}$$

■  $x = 0$ , then  $y = \pm 1$ .

■  $\lambda = 1$ , then  $y = 0$ , and  $x = \pm 1$ .

Evaluating  $f$  at these 4 points, we find that  $f_{\max} = f(0, \pm 1) = 2$  and  $f_{\min} = f(\pm 1, 0) = 1$ .

**SOLUTION.** We want to minimize and maximize

$$d^2 = (x - 3)^2 + (y - 1)^2 + (z + 1)^2$$

The constraint is that the point  $(x, y, z)$  lies on the sphere, that is

$$g(x, y, z) = x^2 + y^2 + z^2 = 4$$

According to the method of Lagrange multipliers, we solve  $\nabla f = \lambda \nabla g, g = 4$ , which gives

$$\begin{aligned}2(x - 3) &= 2x\lambda \\2(y - 1) &= 2y\lambda \\2(z + 1) &= 2z\lambda \\x^2 + y^2 + z^2 &= 4\end{aligned}$$

Hence, we got  $x = \frac{3}{1 - \lambda}, y = \frac{1}{1 - \lambda}, z = -\frac{1}{1 - \lambda}$ . Then we have

$$\frac{3^2}{(1 - \lambda)^2} + \frac{1^2}{(1 - \lambda)^2} + \frac{(-1)^2}{(1 - \lambda)^2} = 4$$

which gives  $\lambda = 1 \pm \frac{\sqrt{11}}{2}$ , which give the corresponding  $(x, y, z)$

$$\left( \frac{6}{\sqrt{11}}, \frac{2}{\sqrt{11}}, -\frac{2}{\sqrt{11}} \right) \quad \text{and} \quad \left( -\frac{6}{\sqrt{11}}, -\frac{2}{\sqrt{11}}, \frac{2}{\sqrt{11}} \right)$$

which is the closest and farthest point, respectively.

## 🔗 Two Constraints

We want to find the maximum and minimum values of  $f(x, y, z)$  subject to 2 constraints of the form  $g(x, y, z) = k$  and  $h(x, y, z) = c$ . Geometrically, we are looking for the extreme values of  $f$  when  $(x, y, z)$  lies on the curve of intersection  $C$  of  $g$  and  $h$ .

$$\nabla f(x_0, y_0, z_0) = \lambda \nabla g(x_0, y_0, z_0) + \mu \nabla h(x_0, y_0, z_0)$$

Solving 5 equations

$$f_x = \lambda g_x + \mu h_x$$

$$f_y = \lambda g_y + \mu h_y$$

$$f_z = \lambda g_z + \mu h_z$$

$$g(x, y, z) = k$$

$$h(x, y, z) = c$$

📍 **EXAMPLE.** Find the maximum value of  $f(x, y, z) = x + 2y + 3z$  on the curve of intersection of the plane  $x - y + z = 1$  and the cylinder  $x^2 + y^2 = 1$ .

The cylinder  $x^2 + y^2 = 1$  intersects the plane  $x - y + z = 1$  in an ellipse (Figure 6). Example 5 asks for the maximum value of  $f$  when  $(x, y, z)$  is restricted to lie on the ellipse.

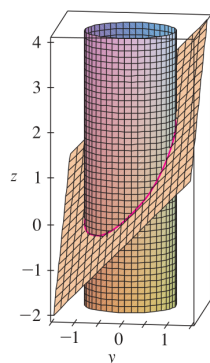


FIGURE 6

**SOLUTION.** We maximize  $f(x, y, z) = x + 2y + 3z$ . We solve the equations

$$1 = \lambda + 2x\mu$$

$$2 = -\lambda + 2y\mu$$

$$3 = \lambda$$

$$x - y + z = 1$$

$$x^2 + y^2 = 1$$

We get  $x = -1/\mu, y = 5/(2\mu)$ .

$$\frac{1}{\mu^2} + \frac{25}{4\mu^2} = 1$$

and so  $\mu = \pm \frac{\sqrt{29}}{2}$ . Then  $x = \mp 2/\sqrt{29}, y = \pm 5/\sqrt{29}, z = 1 \pm 7/\sqrt{29}$ . The corresponding values of  $f$  are  $3 \pm \sqrt{29}$ . The maximum value of  $f$  on the given curve is  $3 + \sqrt{29}$ .