

EXTREME OF FUNCTION OF SEVERAL VARIABLES

Maximum value and Minimum Value

Let $f(x, y)$ be a function of two variables. Then we say f has maximum value at the point (a, b) if $f(x, y) < f(a, b)$ for all (x, y) lies in some open disk containing (a, b) .

Let $f(x, y)$ be a function of two variables. Then we say f has minimum value at the point (a, b) if $f(x, y) > f(a, b)$ for all (x, y) lies in some open disk containing (a, b) .

Extreme point: The point (a, b) is said to be extreme point of given function $f(x, y)$ if the function $f(x, y)$ has maximum or minimum value at (a, b) .

Stationary point (or critical point): The point, at which the first differential function is zero, is known as the stationary point of the function.

Saddle point: A point (a, b) is called the saddle point of the function $f(x, y)$ if $f_{xx}f_{yy} - (f_{xy})^2$ is negative where the suffixes indicates the derivative of the function with respect to the variable in the suffix.

Condition to have extreme value for $f(x, y)$ at (a, b)

Let $f(x, y)$ be a function of two variables and (a, b) be its stationary point.

(a) Then $f(x, y)$ has maximum value at (a, b) if it satisfies,

$$(i) \quad f_{xx} < 0 \quad \text{and} \quad (ii) \quad \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} > 0 .$$

(b) and $f(x, y)$ has minimum value at (a, b) if it satisfies

$$(i) \quad f_{xx} > 0 \quad \text{and} \quad (ii) \quad \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} > 0 .$$

Condition to have extreme value for $f(x, y, z)$ at (a, b, c)

Let $f(x, y, z)$ be a function of two variables and (a, b, c) be its stationary point.

(a) Then $f(x, y, z)$ has maximum value at (a, b, c) if it satisfies,

$$(i) \quad f_{xx} < 0 \quad (ii) \quad \begin{vmatrix} f_{xx} & f_{xy} & f_{xz} \\ f_{yx} & f_{yy} & f_{yz} \\ f_{zx} & f_{zy} & f_{zz} \end{vmatrix} < 0$$

(b) and $f(x, y, z)$ has minimum value at (a, b, c) if it satisfies

$$(i) \quad f_{xx} > 0 \quad (ii) \quad \begin{vmatrix} f_{xx} & f_{xy} & f_{xz} \\ f_{yx} & f_{yy} & f_{yz} \\ f_{zx} & f_{zy} & f_{zz} \end{vmatrix} > 0$$

Method of Lagrange Multipliers

Suppose $f(x, y, z)$ and $g(x, y, z)$ are differentiable functions.

To find the local maximum and minima of f subject to the constraint $g(x, y, z) = 0$, we find a scalar value λ such that

$$\nabla f = \lambda \nabla g \text{ such that } g(x, y, z) = 0$$

$$\text{Where } \nabla = \vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z}$$

Here, the scalar value λ is known as Lagrange's multipliers.

Exercise 11.1

1. Test the following surface for maxima, minima and saddle points. Find the functional values at these points.

(a) $z = x^2 + xy + y^2 + 3x - 3y + 4$

Solution: Given that

$$z = x^2 + xy + y^2 + 3x - 3y + 4$$

Then,

$$z_x = 2x + y + 3$$

and

$$z_y = x + 2y - 3$$

$$z_{xx} = 2,$$

$$z_{yy} = 2$$

Also, $z_{xy} = 1$

For extreme point, set,

$$z_x = 0$$

$$\text{and } z_y = 0$$

$$\Rightarrow 2x + y + 3 = 0$$

$$\Rightarrow x + 2y - 3 = 0$$

Solving these equations we get,

$$x = -3 \text{ and } y = 3.$$

Now,

$$z_{xx} = 2 > 0.$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} = 4 - 1 = 3 > 0.$$

Therefore, z is minimum at $(-3, 3)$ and minimum value is,

$$z = 9 - 9 + 9 - 9 - 9 + 4 = -5.$$

(b) $z = 5xy - 7x^2 + 3x - 6y + 2$

Solution: Given function is,

$$z = 5xy - 7x^2 + 3x - 6y + 2$$

Then,

$$z_x = 5y - 14x + 3$$

and

$$z_y = 5x - 6$$

$$z_{xx} = -14$$

$$z_{yy} = 0$$

Also, $z_{xy} = 5$

For extreme point, set,

$$z_x = 0$$

and

$$z_y = 0$$

$$\Rightarrow 5x - 14x + 3 = 0$$

$$\Rightarrow 5x - 6 = 0$$

Solving these equations we get

$$x = \frac{6}{5} \quad \text{and} \quad y = \frac{69}{5}$$

Now,

$$z_{xx} = -14 < 0.$$

$$\text{and } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} -14 & 5 \\ 5 & 0 \end{vmatrix} = 0 - 25 = -25 < 0.$$

This shows that the function is saddle at $\left(\frac{6}{5}, \frac{69}{5}\right)$.

And value of z at the point is

$$z = \frac{2070}{25} - \frac{252}{25} + \frac{18}{5} - \frac{414}{5} + 2 = \frac{2070 - 252 + 90 - 2070 + 50}{25} = -\frac{112}{25}.$$

$$(c) z = x^2 + xy + 3x + 2y + 5$$

Solution: Given function is,

$$z = x^2 + xy + 3x + 2y + 5$$

Then,

$$z_x = 2x + y + 3$$

$$\text{and} \quad z_y = x + 2$$

$$z_{xx} = 2$$

$$z_{yy} = 0$$

$$\text{Also, } z_{xy} = 1$$

For extreme point, set,

$$z_x = 0$$

$$\text{and}$$

$$z_y = 0$$

$$\Rightarrow 2x + y + 3 = 0$$

$$\Rightarrow x + 2 = 0$$

Solving these equations we get,

$$x = -2, y = 1.$$

Now,

$$z_{xx} = 2 > 0$$

$$\text{and} \quad \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 2 & 1 \\ 1 & 0 \end{vmatrix} = -1 < 0.$$

This shows that the function is saddle at $(-2, 1)$.

And, the value of z at the point is,

$$z = 4 - 2 - 6 + 2 + 5 = 3.$$

$$(d) z = 2xy - 5x^2 - 2y^2 + 4x - 4$$

Solution: Given function is

$$z = 2xy - 5x^2 - 2y^2 + 4x - 4$$

Then,

$$z_x = 2y - 10x + 4$$

$$\text{and}$$

$$z_y = 2x - 4y$$

$$z_{xx} = -10$$

$$z_{yy} = -4$$

$$\text{Also, } z_{xy} = 2$$

For extreme point, set,

$$z_x = 0$$

$$\text{and}$$

$$z_y = 0$$

$$\Rightarrow 2y - 10x + 4 = 0$$

$$\Rightarrow 2x - 4y = 0$$

Solving these equations we get,

$$x = \frac{4}{9} \text{ and } y = \frac{2}{9}.$$

Now, at $(x, y) = \left(\frac{4}{9}, \frac{2}{9}\right)$,

$$z_{xx} = -10 < 0.$$

$$\text{and } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} -10 & 2 \\ 2 & -4 \end{vmatrix} = 40 - 4 = 36 > 0.$$

This shows that z is maximum at $\left(\frac{4}{9}, \frac{2}{9}\right)$. And maximum value is,

$$z = \frac{16}{81} - \frac{80}{81} - \frac{8}{81} + \frac{16}{9} - 4 = \frac{16 - 80 - 8 + 144 - 324}{81} = -\frac{252}{81} = -\frac{28}{81}.$$

(e) $z = x^2 + xy + y^2 + 3y + 3$

Solution: Given function is

$$z = x^2 + xy + y^2 + 3y + 3$$

Then,

$$z_x = 2x + y$$

and

$$z_y = x + 2y + 3$$

$$z_{xx} = 2$$

$$z_{yy} = 2$$

Also, $z_{xy} = 1$

For extreme point, set,

$$z_x = 0$$

and

$$z_y = 0$$

$$\Rightarrow 2x + y = 0$$

$$\Rightarrow x + 2y + 3 = 0.$$

Solving these equations we get,

$$x = 1 \text{ and } y = -2.$$

Now, at $(x, y) = (1, -2)$,

$$z_{xx} = 2 > 0$$

$$\text{and } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} = 4 - 1 = 3 > 0$$

This shows that z is minimum at $(1, -2)$. And minimum value at the point is,

$$z = 1 - 2 + 4 - 6 + 3 = 0.$$

(f) $z = 2x^2 + 3xy + 4y^2 - 5x + 2y$

Solution: Given function is

$$z = 2x^2 + 3xy + 4y^2 - 5x + 2y$$

Then,

$$z_x = 4x + 3y - 5$$

and

$$z_y = 3x + 8y + 2$$

$$z_{xx} = 4$$

$$z_{yy} = 8$$

Also $z_{xy} = 3$

For extreme point, set,

$$z_x = 0$$

and

$$z_y = 0$$

$$\Rightarrow 4x + 3y - 5 = 0$$

$$\Rightarrow 3x + 8y + 2 = 0$$

Solving these equations we get,

$$x = 2 \text{ and } y = -1.$$

Now, at $(x, y) = (2, -1)$,

$$z_{xx} = 4 > 0$$

and $\begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 4 & 3 \\ 3 & 8 \end{vmatrix} = 32 - 9 = 23 > 0.$

This shows that z is minimum at $(x, y) = (2, -1)$. And minimum value at the point is,

$$z = 8 - 6 + 4 - 10 - 2 = -6.$$

i) $z = x^2 - 4xy + 4y^2 - 5x + 2y$

Solution: Given function is

$$z = x^2 - 4xy + 4y^2 - 5x + 2y$$

Then,

$$z_x = 2x - 4y - 5 \quad \text{and} \quad z_y = -4x + 8y + 2$$

$$z_{xx} = 2 \quad z_{yy} = 8$$

Also, $z_{xy} = -4$

For extreme point, set,

$$\begin{aligned} z_x &= 0 & \text{and} & \quad z_y = 0 \\ \Rightarrow 2x - 4y - 5 &= 0 & \Rightarrow -4x + 8y + 2 &= 0 \end{aligned}$$

Solving these equations we get,

$$x = \frac{1}{6} \text{ and } y = \frac{4}{3}$$

Now, at the point $(x, y) = \left(\frac{1}{6}, \frac{4}{3}\right)$,

$$z_{xx} = 2 > 0$$

and $\begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 2 & -4 \\ -4 & 8 \end{vmatrix} = 16 - 16 = 0.$

This shows that the z gives no information at $(x, y) = \left(\frac{1}{6}, \frac{4}{3}\right)$.

(b) $z = x^2 - y^2 - 2x + 4y + 6$

Solution

Given function is

$$z = x^2 - y^2 - 2x + 4y + 6$$

Then,

$$z_x = 2x - 2 \quad \text{and} \quad z_y = -2y + 4$$

$$z_{xx} = 2$$

Also $z_{xy} = 0$

For extreme point, set,

$$\begin{aligned} z_x &= 0 & \text{and} & \quad z_y = 0 \\ \Rightarrow 2x - 2 &= 0 & \Rightarrow -2y + 4 &= 0 \end{aligned}$$

$$\Rightarrow 2x - 2 = 0$$

Solving these equations we get,

$$x = 1 \text{ and } y = 2.$$

Now, at the point $(x, y) = (1, 2)$,

$$z_{xx} = 2 > 0$$

and $\begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 2 & 0 \\ 0 & -2 \end{vmatrix} = -4 - 0 = -4 < 0$
 This shows that z is saddle at $(x, y) = (1, 2)$. And the value of z at the point is

$$z = 1 - 4 - 2 + 8 + 6 = 9.$$

(i) $z = x^2 + 2xy$

Solution: Given function is

$$z = x^2 + 2xy$$

Then,

$$\begin{aligned} z_x &= 2x + 2y & \text{and} & \quad z_y = 2x \\ z_{xx} &= 2 & & z_{yy} = 0 \end{aligned}$$

Also, $z_{xy} = 2$

For extreme point, set,

$$\begin{aligned} z_x &= 0 & \text{and} & \quad z_y = 0 \\ \Rightarrow 2x + 2y &= 0 & \Rightarrow 2x &= 0 \end{aligned}$$

Solving these equations we get,

$$x = 0 \text{ and } y = 0.$$

Now, at the point $(x, y) = (0, 0)$,

$$\begin{aligned} z_{xx} &= 2 > 0 \\ \text{and } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} &= \begin{vmatrix} 2 & 2 \\ 2 & 0 \end{vmatrix} = 0 - 4 = -4 \end{aligned}$$

This shows that z is saddle at $(x, y) = (0, 0)$. And the value of z at the point is

$$z = 0 + 0 = 0$$

(j) $z = x^2 + xy + y^2 + x - 4y + 5$

Solution: Given function is

$$z = x^2 + xy + y^2 + x - 4y + 5$$

Then,

$$\begin{aligned} z_x &= 2x + y + 1 & \text{and} & \quad z_y = x + 2y - 4 \\ z_{xx} &= 2 & & z_{yy} = 2 \end{aligned}$$

Also, $z_{xy} = 1$

For extreme point, set,

$$\begin{aligned} z_x &= 0 & \text{and} & \quad z_y = 0 \\ \Rightarrow 2x + y + 1 &= 0 & \Rightarrow x + 2y - 4 &= 0 \end{aligned}$$

Solving these equations we get,

$$x = -2 \text{ and } y = 3.$$

Now, at the point $(x, y) = (-2, 3)$,

$$z_{xx} = 2 > 0$$

$$\text{and } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} = 4 - 1 = 3 > 0.$$

This shows that z is minimum at $(x, y) = (-2, 3)$. And minimum value is

$$z = 4 - 6 + 9 - 2 - 12 + 5 = -2$$

(b) $z = 3x^2 - xy + 2y^2 - 8x + 9y + 10$

Solution: Given function is

$$z = 3x^2 - xy + 2y^2 - 8x + 9y + 10$$

Then,

$$z_x = 6x - y - 8$$

$$\text{and } z_y = x + 4y + 9$$

$$z_{xx} = 6$$

$$z_{yy} = 4$$

$$\text{Also, } z_{xy} = -1$$

For extreme point, set,

$$z_x = 0$$

$$\text{and } z_y = 0$$

$$\Rightarrow 6x - y - 8 = 0$$

$$\Rightarrow -x + 4y + 9 = 0$$

Solving these equations we get,

$$x = 1 \text{ and } y = -2$$

Now, at the point $(x, y) = (1, -2)$,

$$z_{xx} = 6 > 0$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 6 & -1 \\ -1 & 4 \end{vmatrix} = 24 - 1 = 23 > 0$$

This shows that z is minimum at $(1, -2)$. And minimum value at the point is

$$z = 3 + 2 + 8 - 8 - 18 + 10 = -3.$$

(f) $z = x^3 - y^3 - 2xy + 6$

Solution: Given function is

$$z = x^3 - y^3 - 2xy + 6$$

$$\text{Then } z_x = 3x^2 - 2y$$

$$\text{and } z_y = -3y^2 - 2x$$

$$z_{xx} = 6x$$

$$z_{yy} = -6y$$

$$\text{Also, } z_{xy} = -2$$

For extreme point, set,

$$z_x = 0$$

$$\text{and } z_y = 0$$

$$\Rightarrow 3x^2 - 2y = 0$$

$$\Rightarrow -3y^2 - 2x = 0$$

Solving these equations, we get,

$$x = 0, \frac{2}{3} \text{ and } y = 0, \frac{2}{3}$$

Now, at the point $(x, y) = (0, 0)$,

$$z_{xx} = 6.0 = 0$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 0 & -2 \\ -2 & 0 \end{vmatrix} = -4 < 0.$$

This shows that z is saddle at $(x, y) = (0, 0)$.

And value of z at the point is

$$z = 0 - 0 - 0 + 6 = 6.$$

Next, at the point $(x, y) = \left(\frac{2}{3}, \frac{2}{3}\right)$,

$$z_{xx} = 6 \times \frac{2}{3} = 4 > 0$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 4 & -2 \\ -2 & -4 \end{vmatrix} = -16 - 4 = -20 < 0.$$

This shows that z is saddle at $(x, y) = \left(\frac{2}{3}, \frac{2}{3}\right)$.

And value of z at the point is

$$z = \frac{8}{27} - \frac{8}{27} - \frac{8}{9} + 6 = \frac{-8 + 54}{9} = \frac{46}{9}.$$

(m) $z = 6x^2 - 2x^3 + 3y^2 + 6xy$

Solution: Given function is

$$z = 6x^2 - 2x^3 + 3y^2 + 6xy$$

Then,

$$z_x = 12x - 6x^2 + 6y$$

$$z_y = 6y + 6x$$

$$z_{xx} = 12 - 12x$$

$$z_{yy} = 6$$

Also, $z_{xy} = 6$

For extreme point, set,

$$z_x = 0 \text{ and } z_y = 0$$

$$\Rightarrow 12x - 6x^2 + 6y = 0 \Rightarrow 6y + 6x = 0$$

Solving these equations we get,

$$x = 0, 1 \text{ and } y = 0, -1.$$

Now, at the point $(x, y) = (0, 0)$,

$$z_{xx} = 12 - 0 = 12 > 0$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 12 & 6 \\ 6 & 6 \end{vmatrix} = 72 - 36 = 36 > 0$$

This shows that z is minimum at $(0, 0)$. And, minimum value at the point is

$$z = 0.$$

Next, at the point $(1, -1)$,

$$z_{xx} = 12 - 12 = 0$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 0 & 6 \\ 6 & 6 \end{vmatrix} = 0 - 36 = -36 < 0.$$

This shows that z is saddle at $(1, -1)$.

And value of z at the point is

$$z = 6 - 2 + 3 - 6 = 1.$$

(n) $z = x^3 + y^3 - 3xy + 15$

Solution: Given function is

$$z = x^3 + y^3 - 3xy + 15$$

Then, $z_x = 3x^2 - 3y$

and $z_y = 3y^2 - 3x$

$$z_{xx} = 6x$$

$$z_{yy} = 6y$$

Also, $z_{xy} = -3$

For extreme point, set,

$$z_x = 0$$

and

$$z_y = 0$$

$$\Rightarrow 3x^2 - 3y = 0$$

$$\Rightarrow 3y^2 - 3x = 0$$

Solving these equations we get,

$$x = 0, 1 \text{ and } y = 0, 1.$$

Now, at point $(x, y) = (0, 0)$,

$$z_{xx} = 6.0 = 0$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 0 & -3 \\ -3 & 0 \end{vmatrix} = -9 < 0.$$

This shows that z is saddle at $(0, 0)$. And value of z at the point is

$$z = 0 + 0 - 0 + 15 = 15.$$

Next, at point $(x, y) = (1, 1)$,

$$z_{xx} = 6.1 = 6 > 0$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 6 & -3 \\ -3 & 6 \end{vmatrix} = 36 - 9 = 27 > 0.$$

This shows that z is minimum at $(x, y) = (1, 1)$. And minimum value of z at the point is,

$$z = 1 + 1 - 3 + 15 = 14.$$

(e) $z = 4xy - x^4 - y^4$

Solution: Given function is

$$z = 4xy - x^4 - y^4$$

Then

$$z_x = 4y - 4x^3 \quad \text{and} \quad z_y = 4x - 4y^3$$

$$z_{xx} = -12x^2 \quad z_{yy} = -12y^2$$

Also, $z_{xy} = 4$

For extreme point, set,

$$z_x = 0 \quad \text{and} \quad z_y = 0$$

$$\Rightarrow 4y - 4x^3 = 0 \quad \Rightarrow 4x - 4y^3 = 0$$

Solving these equations we get

$$x = 1, -1, 0 \text{ and } y = 1, -1, 0$$

Now, at point $(x, y) = (0, 0)$,

$$z_{xx} = -12 \cdot 0 = 0 \quad \text{and} \quad \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} 0 & 4 \\ 4 & 0 \end{vmatrix} = -16 < 0.$$

This shows that z is saddle at $(0, 0)$.

And, value of z at $(0, 0)$ is

$$z = 0.$$

Next, at point $(x, y) = (1, 1)$

$$z_{xx} = -12 < 0$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} -12 & 4 \\ 4 & -12 \end{vmatrix} = 144 - 16 = 128 > 0$$

This shows that z is maximum at $(1, 1)$. And, the maximum value of z at $(1, 1)$ is

$$z = 4 - 1 - 1 = 2$$

Next, at point $(x, y) = (-1, -1)$

$$z_{xx} = -12 < 0$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} -14 & 4 \\ 4 & -12 \end{vmatrix} = 144 - 16 = 128 > 0$$

This shows that z is maximum at $(-1, -1)$. And maximum value of z at $(-1, -1)$ is,

$$z = 4 - 1 - 1 = 2.$$

(p) $u = 16 - (x + 2)^2 - (y - 2)^2$

Solution: Given function is

$$u = 16 - (x + 2)^2 - (y - 2)^2$$

Then,

$$u_x = -2(x + 2)$$

$$\text{and } u_y = -2(y - 2)$$

$$u_{xx} = -2$$

$$u_{yy} = -2$$

$$\text{Also, } u_{xy} = 0$$

For extreme point, set,

$$u_x = 0$$

$$\text{and } u_y = 0$$

$$\Rightarrow -2(x + 2) = 0$$

$$\Rightarrow -2(y - 2) = 0$$

Solving these equations we get,

$$x = -2 \text{ and } y = 2.$$

Now, at point $(x, y) = (-2, 2)$,

$$u_{xx} = -2 < 0$$

$$\text{and, } \begin{vmatrix} u_{xx} & u_{xy} \\ u_{yx} & u_{yy} \end{vmatrix} = \begin{vmatrix} -2 & 0 \\ 0 & -2 \end{vmatrix} = 4 > 0.$$

This shows that u is maximum at $(x, y) = (-2, 2)$. And, maximum value of u at $(-2, 2)$ is

$$u = 16 - (-2 + 2)^2 - (2 - 2)^2 = 16.$$

(q) $z = x^3 - x^2 - y^2 + xy$

Solution: Given function is

$$z = x^3 - x^2 - y^2 + xy$$

Then,

$$z_x = 3x^2 - 2x + y \quad \text{and} \quad z_y = -2y + x$$

$$z_{xx} = 6x - 2 \quad \text{and} \quad z_{yy} = -2$$

$$\text{Also, } z_{xy} = 1$$

For extreme point, set,

$$z_x = 0 \quad \text{and} \quad z_y = 0$$

$$\Rightarrow 3x^2 - 2x + y = 0 \quad \text{and} \quad \Rightarrow -2y + x = 0$$

Solving these equations we get,

$$x = 0, \frac{1}{2} \text{ and } y = 0, \frac{1}{4}$$

Now, at point $(x, y) = (0, 0)$,

$$z_{xx} = 0 - 2 = -2 < 0$$

$$\text{and, } \begin{vmatrix} z_{xx} & z_{xy} \\ z_{yx} & z_{yy} \end{vmatrix} = \begin{vmatrix} -2 & 1 \\ 1 & -2 \end{vmatrix} = 4 - 1 = 3 > 0.$$

This shows that z is maximum at $(x, y) = (0, 0)$. And, maximum value of z at $(0, 0)$ is,

$$z = 0.$$

Find the extreme and stationary points of f .

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

Solution: Given function is

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

Then,

$$\begin{aligned} f_x &= -2x - 4 & \text{and} & \quad f_y = -2y + 2 \\ f_{xx} &= -2 & & f_{yy} = -2 \end{aligned}$$

$$\text{Also, } f_{xy} = 0$$

For extreme point, set,

$$\begin{aligned} f_x &= 0 & \text{and} & \quad f_y = 0 \\ \Rightarrow -2x - 4 &= 0 & \Rightarrow -2y + 2 &= 0 \end{aligned}$$

Solving these equations we get,

$$x = -2 \text{ and } y = 1.$$

Now, at point $(x, y) = (-2, 1)$,

$$f_{xx} = -2 < 0$$

$$\text{and, } \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} = \begin{vmatrix} -2 & 0 \\ 0 & -2 \end{vmatrix} = 4 > 0.$$

This shows that f is maximum at $(-2, 1)$ and maximum value at $(-2, 1)$ is,

$$f(-2, 1) = -4 + 8 - 1 + 2 - 1 = 4.$$

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

Solution: Given function is

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

Then

$$f_x = 2x - 1 \quad \text{and} \quad f_y = 8y + 2$$

$$f_{xx} = 2 \quad \text{and} \quad f_{yy} = 8$$

$$\text{Also, } f_{xy} = 0$$

For extreme point, set,

$$\begin{aligned} f_x &= 0 & \text{and} & \quad f_y = 0 \\ \Rightarrow 2x - 1 &= 0 & \Rightarrow 8y + 2 &= 0 \end{aligned}$$

Solving these equations we get,

$$x = \frac{1}{2} \text{ and } y = -\frac{1}{4}$$

Now, at point $(x, y) = \left(\frac{1}{2}, -\frac{1}{4}\right)$,

$$\text{and, } \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} = \begin{vmatrix} 2 & 0 \\ 0 & 8 \end{vmatrix} = 16 > 0$$

This shows that $f(x, y)$ is minimum at $(x, y) = \left(\frac{1}{2}, -\frac{1}{4}\right)$ and minimum value of

f is,

$$f\left(\frac{1}{2}, -\frac{1}{4}\right) = \frac{1}{4} + \frac{4}{16} - \frac{1}{2} - \frac{2}{4} = \frac{1+1-2-2}{4} = \frac{-2}{4} = -\frac{1}{2}$$

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

Solution: Given function is

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

Then,

$$\begin{aligned} f_x &= 2x + 2y & \text{and} & \quad f_y = 2x + 6y \\ f_{xx} &= 2 & & \quad f_{yy} = 6 \end{aligned}$$

Also, $f_{xy} = 2$

For extreme point, set,

$$\begin{aligned} f_x &= 0 & \text{and} & \quad f_y = 0 \\ \Rightarrow 2x + 2y &= 0 & \Rightarrow 2x + 6y &= 0 \end{aligned}$$

Solving these equations we get,

$x = 0 \text{ and } y = 0.$

Now, at point $(x, y) = (0, 0)$

$$\begin{aligned} f_{xx} &= 2 > 0 \\ \text{and, } \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} &= \begin{vmatrix} 2 & 2 \\ 2 & 6 \end{vmatrix} = 12 - 4 = 8 > 0 \end{aligned}$$

This shows that f is minimum at $(0, 0)$. And its minimum value at the point is,

$f(0, 0) = 0.$

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

Solution: Given function is

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

Then,

$$\begin{aligned} f_x &= 3x^2 + 3y^2 & \text{and} & \quad f_y = 6xy - 3y^2 \\ f_{xx} &= 6x & & \quad f_{yy} = 6x - 6y \end{aligned}$$

Also, $f_{xy} = 6y$

For extreme point, set,

$$\begin{aligned} f_x &= 0 & \text{and} & \quad f_y = 0 \\ \Rightarrow 3x^2 + 3y^2 &= 0 & \Rightarrow 6xy - 3y^2 &= 0 \end{aligned}$$

Solving these equations we get,

$x = 0, 1 \text{ and } y = 0, -1.$

Now, at point $(x, y) = (0, 0)$,

$$\begin{aligned} f_{xx} &= 6.0 = 0 \\ \text{and, } \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} &= \begin{vmatrix} 0 & 0 \\ 0 & 0 \end{vmatrix} = 0. \end{aligned}$$

This shows that f gives no information at $(0, 0)$.

(v) $f(x, y, z) = 2x^2 + xy + 4y^2 + xz + z^2 + 2$

Solution: Given function is

$$f(x, y, z) = 2x^2 + xy + 4y^2 + xz + z^2 + 2$$

Then,

$$\begin{aligned} f_x &= 4x + y + z, & f_y &= x + 8y & \text{and} & \quad f_z = x + 2z \\ f_{xx} &= 4 & f_{yy} &= 8 & & \quad f_{zz} = 2 \\ f_{xy} &= 1 & f_{yz} &= 0 & & \quad f_{zx} = 1 \end{aligned}$$

For extreme point, set,

$$\begin{aligned} f_x &= 0, & f_y &= 0 & \text{and} & \quad f_z = 0 \\ \Rightarrow 4x + y + z &= 0 & \Rightarrow x + 8y &= 0 & & \quad x + 2z = 0 \end{aligned}$$

Solving these equations we get,

$$x = 0, y = 0 \text{ and } z = 0.$$

Now, at point $(x, y, z) = (0, 0, 0)$,

$$(a) f_{xx} = 4 > 0$$

$$(b) \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} = \begin{vmatrix} 4 & 1 \\ 1 & 8 \end{vmatrix} = 32 - 1 = 31 > 0$$

$$(c) \begin{vmatrix} f_{xx} & f_{xy} & f_{xz} \\ f_{yx} & f_{yy} & f_{yz} \\ f_{zx} & f_{zy} & f_{zz} \end{vmatrix} = \begin{vmatrix} 4 & 1 & 1 \\ 1 & 8 & 0 \\ 1 & 0 & 2 \end{vmatrix} = 4(16 - 0) - 1(2 - 0) + 1(0 - 8) \\ = 64 - 2 - 8 = 54 > 0.$$

This shows that f is minimum at $(0, 0, 0)$ and minimum value is

$$f(0, 0, 0) = 0 + 0 + 0 + 0 + 0 + 2 = 2.$$

$$(vi) f(x, y, z) = 35 - (2x + 3)^2 - (y - 4)^2 - (z + 1)^2$$

Solution: Given function is

$$f(x, y, z) = 35 - (2x + 3)^2 - (y - 4)^2 - (z + 1)^2$$

Then,

$$\begin{aligned} f_x &= -2(2x + 3), & f_y &= -2(y - 4) & \text{and} & f_z = -2(z + 1) \\ f_{xx} &= -4 & f_{yy} &= -2 & f_z &= -2 \\ f_{xy} &= 0 & f_{yz} &= 0 & f_{zx} &= 0 \end{aligned}$$

For extreme point, set,

$$\begin{aligned} f_x &= 0, & f_y &= 0 & \text{and} & f_z = 0 \\ \Rightarrow -2(2x + 3) &= 0 & \Rightarrow -2(y - 4) &= 0 & \Rightarrow -2(z + 1) &= 0 \end{aligned}$$

Solving these equations we get,

$$x = -\frac{3}{2}, y = 4, z = -1.$$

Now, at the point,

$$(a) f_{xx} = -4 < 0$$

$$(b) \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} = \begin{vmatrix} -4 & 0 \\ 0 & -2 \end{vmatrix} = 8 > 0$$

$$(c) \begin{vmatrix} f_{xx} & f_{xy} & f_{xz} \\ f_{yx} & f_{yy} & f_{yz} \\ f_{zx} & f_{zy} & f_{zz} \end{vmatrix} = \begin{vmatrix} -4 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & -2 \end{vmatrix} = -16 < 0$$

This shows that f is maximum at the point. And maximum value is,

$$\begin{aligned} f\left(-\frac{3}{2}, 4, -1\right) &= 35 - (-3 + 3)^2 - (4 - 4)^2 - (-1 + 1)^2 \\ &= 35. \end{aligned}$$

(vii) - (ix) Similar to (v) and (vi)

3. Similar to Q. No. 2.

4. Find the extreme value of $f = 48 - (x - 5)^2 - 3(y - 4)^2$ such that $x + 3y = 9$.

Solution: Let

$$\begin{aligned} f(x, y) &= 48 - (x - 5)^2 - 3(y - 4)^2 \\ &= -x^2 - 3y^2 + 10x + 24y + 25 \quad \dots(1) \end{aligned}$$

Then $\nabla f = (-2x + 10) \vec{i} + (-6y + 24) \vec{j}$ (2)

Also, let $g(x, y) = x + 3y - 9 = 0$

Then $\nabla g = \vec{i} + 3\vec{j}$

By method of Lagrange's multiplier's, for some scalar λ ,

$$\nabla f = \lambda \nabla g \text{ such that } g(x, y) = 0$$

$$\text{i.e. } (-2x + 10) \vec{i} + (-6y + 24) \vec{j} = \lambda(\vec{i} + 3\vec{j})$$

This gives

$$-2x + 10 = \lambda \quad \text{and} \quad -6y + 24 = 3\lambda$$

$$\Rightarrow x = \frac{10 - \lambda}{2}, y = \frac{24 - 3\lambda}{6}$$

Since we have,

$$g(x, y) = 0 \Rightarrow x + 3y - 9 = 0$$

$$\Rightarrow \left(\frac{10 - \lambda}{2}\right) + \frac{3}{6}(24 - 3\lambda) - 9 = 0$$

$$\Rightarrow 10 - \lambda + 24 - 3\lambda - 18 = 0$$

$$\Rightarrow -4\lambda + 16 = 0$$

$$\Rightarrow \lambda = 4$$

Therefore, $x = 3, y = 2$.

Thus, the extreme value of f is

$$f(3, 2) = 48 - (3 - 5)^2 - 3(2 - 4)^2$$

$$= 48 - 4 - 12$$

$$= 32$$

5. Find the extreme value of $f = x^2 + y^2 + z^2$ such that $ax + by + cz = p$.

[1999 Q. No. 2(a); 2001 Q. No. 2(a)]

Solution: Let

$$f(x, y, z) = x^2 + y^2 + z^2$$

Then $\nabla f = 2x \vec{i} + 2y \vec{j} + 2z \vec{k}$

Also, let

$$g(x, y, z) = ax + by + cz - p = 0.$$

Then $\nabla g = a \vec{i} + b \vec{j} + c \vec{k}$

By method of Lagrange's multipliers, for some scalar λ ,

$$\nabla f = \lambda \nabla g \text{ such that } g(x, y, z) = 0$$

$$\text{i.e. } 2x \vec{i} + 2y \vec{j} + 2z \vec{k} = \lambda(a \vec{i} + b \vec{j} + c \vec{k})$$

This gives

$$2x = a\lambda, 2y = b\lambda, 2z = c\lambda$$

$$\Rightarrow x = \frac{a\lambda}{2}, y = \frac{b\lambda}{2}, z = \frac{c\lambda}{2}$$

Since we have

$$g(x, y, z) = 0 \quad \text{i.e. } ax + by + cz - p = 0$$

$$\Rightarrow \lambda(a^2 + b^2 + c^2) - 2p = 0$$

$$\Rightarrow \lambda = \frac{2p}{a^2 + b^2 + c^2}$$

Therefore,

$$x = \frac{ap}{a^2 + b^2 + c^2}, y = \frac{bp}{a^2 + b^2 + c^2}, z = \frac{cp}{a^2 + b^2 + c^2}$$

Thus, the extreme value of f is

$$f = \frac{(a^2 + b^2 + c^2)p^2}{(a^2 + b^2 + c^2)^2} = \frac{p^2}{a^2 + b^2 + c^2}$$

6. Find the maximum value of $f = xyz$, given $x + y + z = 24$.

Solution: Let

$$f = xyz$$

Then

$$\nabla f = yz \vec{i} + zx \vec{j} + xy \vec{k}$$

Also, let

$$g = x + y + z - 24 = 0$$

$$\text{Then } \nabla g = \vec{i} + \vec{j} + \vec{k}$$

By method of Lagrange's multiplier, for some scalar λ ,

$$\nabla f = \lambda \nabla g \quad \text{such that } g(x, y, z) = 0.$$

$$\text{i.e. } yz \vec{i} + zx \vec{j} + xy \vec{k} = \lambda(\vec{i} + \vec{j} + \vec{k})$$

This gives,

$$yz = \lambda, zx = \lambda, xy = \lambda$$

$$\Rightarrow y = \frac{\lambda}{z}, x = \frac{\lambda}{2}, xy = \frac{1}{A}$$

That is

$$\frac{\lambda^2}{z^2} = \lambda \Rightarrow \lambda = z^2$$

Then, $x = y = z$.

Since we have

$$g(x, y, z) = 0 \quad \text{i.e. } x + y + z - 24 = 0$$

$$\Rightarrow 3x - 24 = 0$$

$$\Rightarrow x = 8.$$

So, $x = y = z = 8$.

Now, the extreme value of f such that $g(x, y, z) = 0$ is,

$$f(8, 8, 8) = (8)(8)(8) = 512.$$

7. Find extreme value of $f = x^2 + y^2 + z^2$ such that $x + z = 1$ and $2y + z = 2$.

[2014 Fall Q.No. 2(b), 2004 Spring Q. No. 2(a)]

Solution: Let

$$f(x, y, z) = x^2 + y^2 + z^2$$

Then

$$\nabla f = 2x \vec{i} + 2y \vec{j} + 2z \vec{k}$$

Also, let

$$g(x, y, z) = x + z - 1 = 0, \quad h(x, y, z) = 2y + z - 2 = 0.$$

Then

$$\nabla g = \vec{i} + \vec{k}, \quad \nabla h = 2\vec{j} - \vec{k}$$

By method of Lagrange's multipliers, for some scalars λ and μ ,

$$\nabla f = \lambda \nabla g + \mu \nabla h$$

$$\text{i.e. } 2x\vec{i} + 2y\vec{j} + 2z\vec{k} = \lambda(\vec{i} + \vec{k}) + \mu(2\vec{j} + \vec{k}) \\ = \lambda\vec{i} + 2\mu\vec{j} + (\lambda + \mu)\vec{k}$$

This gives

$$2x = \lambda, 2y = 2\mu, 2z = \lambda + \mu.$$

$$\Rightarrow x = \frac{\lambda}{2}, y = \mu.$$

Therefore,

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

$$\Rightarrow y = 2x - 2z.$$

Since we have

$$g = x + z - 1 = 0$$

$$\Rightarrow x = 1 - z$$

and

$$h = 2y + z - 2 = 0$$

$$\Rightarrow 4x - 4z + z - 2 = 0$$

$$\Rightarrow 4x - 3z - 2 = 0$$

$$\Rightarrow 4(1-z) - 3z - 2 = 0$$

$$\Rightarrow 2 - 7z = 0$$

$$\Rightarrow z = \frac{2}{7}$$

$$(\because x = 1 - z)$$

Then

$$x = 1 - z = \frac{5}{7} \text{ and } y = 2x - 2z = -\frac{4}{7}$$

Now, the extreme value of f such that $g(x, y, z) = 0, h(x, y, z) = 0$ is,

$$f\left(\frac{1}{3}, \frac{2}{3}, \frac{2}{3}\right) = \left(\frac{1}{3}\right)^2 + \left(\frac{2}{3}\right)^2 + \left(\frac{2}{3}\right)^2 = \frac{9}{9} = 1.$$

8. Find the minimum value of $f = x^2 + xy + y^2 + 3z^2$ such that $x + 2y + 4z = 60$.
[2019 Fall 2(b) OR]

Solution: Let

$$f = x^2 + xy + y^2 + 3z^2$$

Then

$$\nabla f = (2x + y)\vec{i} + (x + 2y)\vec{j} + 6z\vec{k}$$

Also, let

$$g = x + 2y + 4z - 60 = 0$$

Then

$$\nabla g = \vec{i} + 2\vec{j} + 4\vec{k}$$

By method of Lagrange's multipliers, for some scalar λ ,

$$\nabla f = \lambda \nabla g \quad \text{such that } g(x, y, z) = 0.$$

$$\text{i.e. } (2x + y)\vec{i} + (x + 2y)\vec{j} + 6z\vec{k} = \lambda(\vec{i} + 2\vec{j} + 4\vec{k})$$

This gives

$$2x + y = \lambda, x + 2y = 2\lambda, 6z = 4\lambda.$$

Solving we get

$$x = 0, y = \lambda, z = \frac{2\lambda}{3}$$

Since we have

$$\begin{aligned} g(x, y, z) &= 0 \quad \text{i.e. } x + 2y + 4z - 60 = 0 \\ &\Rightarrow 0 + 2\lambda + \frac{8\lambda}{3} - 60 = 0 \\ &\Rightarrow 14\lambda = 180 \\ &\Rightarrow \lambda = \frac{90}{7} \end{aligned}$$

Therefore,

$$x = 0, y = \frac{90}{7}, z = \frac{60}{7}$$

Now, the extreme value of f such that $g(x, y, z) = 0$ is

$$f\left(0, \frac{90}{7}, \frac{60}{7}\right) = 0 + 0 + \left(\frac{90}{7}\right)^2 + 3\left(\frac{60}{7}\right)^2 = \frac{2700}{7}$$

9. Find the minimum value of $f = x^2 + y^2 + z^2$ such that $x+y+z=1$ and $xyz=1$.
[2017 Spring Q.No. 2(b), 2013 Fall Q.No.2 (b)]

Solution: Given that,

$$f(x, y, z) = x^2 + y^2 + z^2$$

Then

$$f = 2x \vec{i} + 2y \vec{j} + 2z \vec{k}$$

Also, let

$$g(x, y, z) = x + y + z - 1 = 0, \quad h(x, y, z) = xyz - 1 = 0$$

$$\text{Then } \nabla g = \vec{i} + \vec{j} + \vec{k}, \quad \nabla h = yz \vec{i} + zx \vec{j} + xy \vec{k}$$

By method of Lagrange's multipliers, for some scalars λ and μ ,

$$\nabla f = \lambda \nabla g + \mu \nabla h$$

$$\text{i.e. } 2x \vec{i} + 2y \vec{j} + 2z \vec{k} = \lambda(\vec{i} + \vec{j} + \vec{k}) + \mu(yz \vec{i} + zx \vec{j} + xy \vec{k})$$

This gives,

$$\begin{aligned} 2x &= \lambda + yz\mu, \quad 2y = \lambda + zx\mu, \quad 2z = \lambda + xy\mu \\ \Rightarrow 2x^2 + \lambda x + xyz\mu, \quad 2y^2 &= \mu y + xyz\mu, \quad 2z^2 = \lambda z + xyz\mu. \end{aligned}$$

This implies

$$2x^2 - \lambda x = 2y^2 - \lambda y = 2z^2 - \lambda z.$$

Here,

$$2x^2 - \lambda x = 2y^2 - \lambda y$$

$$\Rightarrow 2(x^2 - y^2) = \lambda(x - y)$$

$$\Rightarrow 2(x + y) = \lambda.$$

Similarly,

Therefore,

This gives

$$2(y + z) = \lambda \text{ and } 2(z + x) = \lambda.$$

$$x + y = y + z = z + x.$$

$$x = y = z.$$

Given that

$$g = 0 \quad \text{i.e. } 3x = 1 \Rightarrow x = \frac{1}{3}$$

$$\text{and} \quad h = 0 \quad \text{i.e. } x^3 = -1 \Rightarrow x = -1.$$

So, the critical points are $(x, y, z) = (1/3, 1/3, 1/3)$ and $(x, y, z) = (-1, -1, -1)$.

$$\text{Here } f(1/3, 1/3, 1/3) = (1/3)^2 + (1/3)^2 + (1/3)^2 = 1/3.$$

$$\text{and } f(-1, -1, -1) = (-1)^2 + (-1)^2 + (-1)^2 = 3.$$

and $f(x, y) = x^2 + y^2$ under the condition

10. Find the extreme value for the function $f(x, y) = x^2 + y^2$ under the condition $x + 4y = 2$.

Solution: Given that,

$$f(x, y) = x^2 + y^2.$$

Then

$$\nabla f = 2x \vec{i} + 2y \vec{j}$$

Also, let

$$g(x, y) = x + 4y - 2 = 0.$$

Then

$$\nabla g = \vec{i} + 4\vec{j}$$

By method of Lagrange's multipliers, for some scalar λ ,

$$\nabla f = \lambda \nabla g \quad \text{such that } g(x, y) = 0.$$

$$\text{i.e. } 2x \vec{i} + 2y \vec{j} = \lambda(\vec{i} + 4\vec{j}).$$

This gives, $2x = \lambda, 2y = 4\lambda$.

Since we have,

$$g(x, y) = 0 \quad \text{i.e. } x + 4y - 2 = 0$$

$$\Rightarrow \frac{\lambda}{2} + 8\lambda - 2 = 0$$

$$\Rightarrow 17\lambda = 4$$

$$\Rightarrow \lambda = \frac{4}{17}$$

Therefore,

$$x = \frac{2}{17} \text{ and } y = \frac{8}{17}.$$

Now, the extreme value of f such that $g(x, y) = 0$ is

$$f\left(\frac{2}{17}, \frac{8}{17}\right) = \left(\frac{2}{17}\right)^2 + \left(\frac{8}{17}\right)^2 = \frac{68}{17 \times 17} = \frac{4}{17}.$$

11. Find the minimum value of $f(x, y, z) = x^2 + y^2 + z^2$ such that $x + y + z = 3a^2$.

[2012 Fall, Q.No. 2(b), 2004 Fall, 2007 Fall, 2008 Fall, 2008 Spring Q. No. 2(a)]

Solution: Given that,

$$f(x, y, z) = x^2 + y^2 + z^2.$$

Then

$$\nabla f = 2x \vec{i} + 2y \vec{j} + 2z \vec{k}$$

Also, let

$$g(x, y, z) = x + y + z - 3a^2 = 0$$

Then $\nabla g = \vec{i} + \vec{j} + \vec{k}$

By method of Lagrange's multipliers, for some scalar λ ,

$$\nabla f = \lambda \nabla g \text{ such that } g = 0.$$

$$\text{i.e. } 2x \vec{i} + 2y \vec{j} + 2z \vec{k} = \lambda(\vec{i} + \vec{j} + \vec{k})$$

This gives,

$$2x = \lambda, 2y = \lambda, 2z = \lambda.$$

Therefore, $x = y = z$.

Since we have

$$\begin{aligned} g = 0 &\quad \text{i.e. } x + y + z - 3a^2 = 0 \\ &\Rightarrow 3z = 3a^2 \\ &\Rightarrow z = a^2. \end{aligned}$$

So, $x = y = z = a^2$.

Now, the extreme value of f such that $g = 0$ is

$$f(a^2, a^2, a^2) = 3a^2.$$

Since we know

$$x^2 + y^2 + z^2 \geq x + y + z = 3a^2.$$

So, $3a^2$ is the minimum value of $f(x, y, z) = x^2 + y^2 + z^2$.

- 12. If the sum of three positive number is 8, what is the maximum value of their product.**

Solution: Let the numbers are x, y, z .

Given that the sum of these numbers is 8. So,

$$x + y + z = 8 \quad \dots(1)$$

And we have find the minimum value of product of x, y, z that is of xyz .

Let

$$f(x, y, z) = xyz \quad \dots(2)$$

Then $\nabla f = yz \vec{i} + zx \vec{j} + xy \vec{k}$

Also, let

$$g(x, y, z) = x + y + z - 8 = 0 \quad \dots(3)$$

Then $\nabla g = \vec{i} + \vec{j} + \vec{k}$

By method of Lagrange's multipliers, for some scalar λ ,

$$\nabla f = \lambda \nabla g \text{ such that } g = 0.$$

$$\text{i.e. } yz \vec{i} + zx \vec{j} + xy \vec{k} = \lambda(\vec{i} + \vec{j} + \vec{k})$$

This gives,

$$yz = \lambda, zx = \lambda, xy = \lambda$$

$$\Rightarrow y = \frac{\lambda}{z}, x = \frac{\lambda}{z}$$

So,

$$xy = \lambda \Rightarrow \frac{\lambda^2}{z^2} = \lambda \Rightarrow z^2 = \lambda.$$

$$x = y = z.$$

Therefore,

Since

$$g = 0 \quad \text{i.e. } x + y + z - 8 = 0.$$

$$\Rightarrow 3x = 8.$$

$$\Rightarrow x = \frac{8}{3}$$

$$\text{So, } x = y = z = \frac{8}{3}.$$

Now the numbers are $x = \frac{8}{3}, y = \frac{8}{3}, z = \frac{8}{3}$. And the value of the product of these numbers is

$$f = \left(\frac{8}{3}\right) \left(\frac{8}{3}\right) \left(\frac{8}{3}\right) = \frac{512}{27}.$$

13. Find the minimum values of $x^2 + y^2 + z^2$ where

$$(i) x + y + z = 3a \quad (ii) xyz = a^3$$

Solution:

Let

$$f(x, y, z) = x^2 + y^2 + z^2$$

Then

$$\nabla f = 2x \vec{i} + 2y \vec{j} + 2z \vec{k}$$

(i) Also let

$$g(x, y, z) = x + y + z - 3a = 0.$$

[2013 Spring Q.No. 2(b)]

Then

$$\nabla g = \vec{i} + \vec{j} + \vec{k}$$

By method of Lagrange's multipliers, for some scalar λ ,

$$\nabla f = \lambda \nabla g \quad \text{such that } g = 0.$$

$$\text{i.e. } 2x \vec{i} + 2y \vec{j} + 2z \vec{k} = \lambda(\vec{i} + \vec{j} + \vec{k})$$

This gives

$$2x = \lambda, 2y = \lambda, 2z = \lambda.$$

Since we have

$$g = 0. \quad \text{i.e. } x + y + z - 3a = 0$$

$$\Rightarrow 3\lambda - 6a = 0.$$

$$\Rightarrow \lambda = 2a.$$

Therefore, $x = y = z = a$.

Now, the extreme value of f such that $g = 0$ is

$$f(a, a, a) = 3a^2.$$

(ii) Also, let

$$g(x, y, z) = xyz - a^3 = 0.$$

Then

$$\nabla g = yz \vec{i} + zx \vec{j} + xy \vec{k}$$

By method of Lagrange's multipliers, for some scalar λ ,

$$\nabla f = \lambda \nabla g \text{ such that } g = 0.$$

$$\text{i.e. } 2x \vec{i} + 2y \vec{j} + 2\vec{k} = \lambda(yz \vec{i} + zx \vec{j} + xy \vec{k})$$

This gives

$$2x = \lambda yz, 2y = \lambda zx, 2z = \lambda xy$$

$$\Rightarrow 2x^2 = \lambda xyz = \lambda a^3, 2y^2 = \lambda xyz = \lambda a^3, 2z^2 = \lambda xyz = a^3 \lambda$$

That is

$$2x^2 = 2y^2 = 2z^2$$

$$\Rightarrow x^2 = y^2 = z^2.$$

Since we have

$$g = 0 \quad \text{i.e. } xyz - a^3 = 0$$

$$\Rightarrow x^2 y^2 z^2 = a^6$$

$$\Rightarrow x^6 = a^6$$

$$\text{Therefore } x^2 = y^2 = z^2 = a^2.$$

Now, the extreme value of f such that $g = 0$ is

$$f = 3a^2.$$

Here the arithmetic mean (A.M.) of x^2, y^2, z^2 is A.M. = $\frac{x^2 + y^2 + z^2}{3}$ is a^3 and the geometric mean (GM) of x^2, y^2, z^2 is GM = $(x^2 y^2 z^2)^{1/3} = (a^6)^{1/3} = a^2$.

Since AM \geq GM therefore $x^2 + y^2 + z^2 \geq 3a^2$.

This shows the minimum value of f such that $g = 0$ is $3a^2$.

14. Find the extreme value for the function $x^2 + y^2$ under the condition $x + 4y = 2$.

Solution: Repeated Question, See Q. No. 10.

15. Show that the function $f(x, y) = y^2 + x^2 y + x^4$ has a minimum value at $(0, 0)$.

Solution: Given function is

$$f(x, y) = y^2 + x^2 y + x^4 = \left(y + \frac{x^2}{2}\right)^2 + \frac{3x^4}{4}$$

This shows $f(x, y)$ is always positive, so it has minimum at $(0, 0)$.

16. Find the minimum value of the function $x^2 + y^2 + z^2$ subject to $ax + by + cz = a + b + c$

Solution: Given function is

$$f(x, y, z) = x^2 + y^2 + z^2.$$

Then

$$\nabla f = 2x \vec{i} + 2y \vec{j} + 2z \vec{k}$$

Also, let

$$g(x, y, z) = ax + by + cz - a - b - c = 0$$

$$\text{Then } \nabla g = a \vec{i} + b \vec{j} + c \vec{k}$$

By method of Lagrange's multipliers, for some scalar λ

$$\nabla f = \lambda \nabla g \text{ such that } g = 0$$

$$\text{i.e. } 2x \vec{i} + 2y \vec{j} + 2z \vec{k} = \lambda(a \vec{i} + b \vec{j} + c \vec{k})$$

This gives

$$2x = \lambda a, \quad 2y = \lambda b, \quad 2z = \lambda c$$

This implies

$$\frac{x}{a} + \frac{y}{b} = \frac{z}{c}$$

We have

$$\begin{aligned} g = 0 \quad &\text{i.e.} \quad ax + by + cz - a - b - c = 0 \\ &\Rightarrow ax + \frac{b^2}{a}x + \frac{c^2}{a}x = a + b + c \\ &\Rightarrow x(a^2 + b^2 + c^2) = a^2 + ab + ac \\ &\Rightarrow x = \frac{a^2 + ab + ac}{a^2 + b^2 + c^2} \end{aligned}$$

Then

$$y = \frac{bx}{a} = \frac{ab + b^2 + bc}{a^2 + b^2 + c^2} \quad \text{and} \quad z = \frac{cx}{a} = \frac{ac + bc + c^2}{a^2 + b^2 + c^2}$$

Here.

$$\begin{aligned}
 & (a^2 + ab + ac)^2 + (ab + b^2 + bc)^2 + (ac + bc + c^2)^2 \\
 &= a^4 + a^2b^2 + a^2c^2 + 2a^3b + 2a^3c + 2a^2bc + a^2b^2 + b^4 + b^2c^2 + \\
 &\quad 2ab^3 + 2ab^2c + 2b^3c + a^2c^2 + b^2c^2 + c^4 + 2abc^2 + 2ac^3 + 2bc^3 \\
 &= a^4 + b^3 + c^4 + 2a^2b^2 + 2a^2c^2 + 2b^2c^2 + 2a^3b + 2a^3c + 2ab^3 + \\
 &\quad 2bc^3 + 2b^3c + 2ac^3 + 2a^2bc + 2b^2ac + 2abc^2 \\
 &= (a^2 + b^2 + c^2)^2 + 2\{a^2(ab + ac + bc) + b^2(ab + bc + ac) + c^2(bc \\
 &\quad + ac + ab)\} \\
 &= (a^2 + b^2 + c^2) \{a^2 + b^2 + c^2 + 2ab + 2ac + 2bc\} \\
 &= (a^2 + b^2 + c^2)(a + b + c)^2 \\
 &> 0.
 \end{aligned}$$

So, f is minimum.

Now, the extreme value of $f(x, y, z)$ such that $g(x, y, z) = 0$ is

$$f = \frac{(a^2 + ab + ac)^2 + (ab + b^2 + bc)^2 + (ac + bc + c^2)^2}{(a^2 + b^2 + c^2)^2}$$

$$= \frac{(a^2 + b^2 + c^2)(a + b + c)^2}{(a^2 + b^2 + c^2)^2} = \frac{(a + b + c)^2}{a^2 + b^2 + c^2}$$

(ii) Similar to above.

17. A rectangular box, open at the top, is to have a volume of 32 c.c. Find the dimension of the box requiring least material for its construction.

[2015 Fall Q.No. 2(b), 2009 Fall, 2009 Spring Q. No. 2(b)]

Solution: Let length of box = x, breadth of box = y and height of box = z

Given that volume of the box = 32 cm³

Given that volume of the box = 32 cc.

$$\text{So, } xyz = 32 \Rightarrow z = \frac{32}{xy} \quad \dots\dots(1)$$

Since the material to construct a box is used in its original form, the

Since the material to construct a box, is used in its surface. And, we have the surface area of a square box. Now, let us

surface area of a open

1

$$S(x, y, z) = xy + 2yz + 2zx$$

Then

Also, let

$$\nabla S = (y + 2z)\vec{i} + (x + 2z)\vec{j} + (2y + 2x)\vec{k}$$

$$g(x, y, z) = xyz - 32 = 0$$

Then

$$\nabla g = yz\vec{i} + 2zx\vec{j} + xy\vec{k}$$

By method of Lagrange's multipliers, for some scalar λ

$$\nabla S = \lambda \nabla g \quad \text{such that } g = 0$$

$$\text{i.e. } (y + 2z)\vec{i} + (x + 2z)\vec{j} + (2y + 2x)\vec{k} = \lambda(yz\vec{i} + 2zx\vec{j} + xy\vec{k})$$

This gives

$$y + 2z = \lambda yz, x + 2z = \lambda zx, 2(x + y) = \lambda xy$$

So,

$$xy + 2xz + \lambda xyz, xy + 2yz = \lambda xyz, 2(2x + 2y) + z = \lambda xyz.$$

This implies

$$xy + 2zx + xy + 2yz = 2xz + 2yz$$

$$\Rightarrow x = y = 2z.$$

We have

$$g = 0 \quad \text{i.e. } xyz = 32$$

$$\Rightarrow 4z^3 = 32 \quad (\because x = y = 2z)$$

$$\Rightarrow z^3 = 8$$

$$\Rightarrow z = 2.$$

So, $x = 4$, $y = 4$, $z = 2$.

Therefore the extreme value of S such that $g = 0$ is

$$S = 16 + 16 + 16 = 48.$$

Thus, the dimensions of the box are 4 cm, 4 cm and 2 cm.

- 18. Find the dimension of the rectangular box, open at the top of maximum capacity whose surface is 432 sq. 2015 Spring Q.No. 2 (a)**

Solution: Consider, length of box = x , breadth box = z and height box = y .

Given that, surface area (s) = 432 sq. cm.

Let $v = xyz$

$$\text{Then } \nabla v = yz\vec{i} + zx\vec{j} + xy\vec{k}$$

Also, let

$$S = xz + 2xy + 2yz - 432 = 0$$

$$\text{Then } \nabla S = (z + 2y)\vec{i} + (2x + 2z)\vec{j} + (x + 2y)\vec{k}$$

By method of Lagrange's multipliers, for some scalar λ

$$\nabla v = \lambda \nabla S \quad \text{such that } S = 0$$

$$\text{i.e. } yz\vec{i} + zx\vec{j} + xy\vec{k} = \lambda(z + 2y)\vec{i} + (2x + 2z)\vec{j} + (x + 2y)\vec{k}$$

This gives,

$$yz = \lambda(z + 2y), zx = \lambda(2x + 2z), xy = \lambda(x + 2y)$$

So

$$xyz = \lambda(xz + 2xy), xyz = \lambda(2xy + 2yz), xyz = \lambda(xz + 2yz)$$

This implies,

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

$$\Rightarrow x = 2y = z.$$

We have

$$\begin{aligned} S = 0 & \text{ i.e. } xz + 2zy + yz - 432 = 0 \\ & \Rightarrow 4y^2 + 4y^2 + 4y^2 = 432 \\ & \Rightarrow 3y^2 = 108 \\ & \Rightarrow y^2 = 36 \\ & \Rightarrow y = \pm 6 \end{aligned}$$

Therefore $(x, y, z) = (12, 6, 12)$ or $(-12, -6, -12)$.

Now at $(x, y, z) = (12, 6, 12)$, $v = (12)(6)(12) = 864$

and at $(x, y, z) = (-12, -6, -12)$, $v = (-12)(-6)(-12) = -864$

Thus, the maximum capacity of the box is 864 cubic units at $(12, 6, 12)$.

- (19) Prove that of all the rectangle parallelepiped of the same volume, the cube has the least surface. [2010 Spring Q. No. 2(b)]

Solution: Let, length = x , breadth = y , height = z

Then the volume of the parallelepiped is, $(v) = xyz$

$$\Rightarrow z = \frac{v}{xy}$$

Since the all part of the parallelepiped is closed.

So, the surface area of parallelepiped $(S) = 2(xy + yz + zx)$

Let

$$S = 2(xy + yz + zx)$$

$$\text{Then } \nabla S = [2(y+z)\vec{i} + 2(x+z)\vec{j} + 2(y+x)\vec{k}]$$

Also, let

$$V = xyz \quad \text{with given volume.}$$

$$\text{Then } \nabla V = yz\vec{i} + zx\vec{j} + xy\vec{k}$$

By method of Lagrange's multipliers, for some scalar λ ,

$$\nabla S = \lambda \nabla V.$$

$$\text{i.e. } 2(y+z)\vec{i} + 2(x+z)\vec{j} + 2(y+x)\vec{k} = \lambda(yz\vec{i} + zx\vec{j} + xy\vec{k})$$

This gives,

$$\begin{aligned} 2(y+z) + \lambda yz, 2(x+z) &= \lambda zx, 2(y+x) = \lambda xy \\ \Rightarrow 2x(y+z) &= \lambda xyz, 2y(x+z) = \lambda xyz, 2z(x+y) = \lambda xyz \end{aligned}$$

Therefore,

$$x(y+z) = y(x+z) = z(x+y)$$

$$\Rightarrow xy + xz = xy + yz = zx + zy$$

$$\Rightarrow x = y = z.$$

Given that

$$xyz = v(\text{fixed}) \quad \text{being } v \text{ is given volume}$$

$$\Rightarrow x^3 = v$$

$$\Rightarrow x = \sqrt[3]{v}$$

$$\Rightarrow x = y = z = \sqrt[3]{v}$$

Therefore, the extreme value of S at $x = y = z = \sqrt[3]{v}$, is, $S = 6(v)^{2/3}$.

Therefore, the given parallelepiped is cube become $x = y = z$ and surface area is least.

- (20) Prove that of all the rectangular parallelepiped of given surface, cube has the maximum volume.

Solution: Let, length of parallelepiped (l) = x

Breadth of parallelepiped (b) = y

Height of parallelepiped (h) = z

Since the all part of the parallelepiped is closed.

Surface area of parallelepiped (s) = $2(xy + yz + zx)$

Let $S = 2(xy + yz + zx)$ and $v = xyz$

Since S and V are symmetrical in x, y, z . So, the critical point for the volume is

$$x = y = z.$$

Thus, S has extremity at $x = y = z$ i.e. when the box is a cube.

Alternative method

Let

$$S = 2(xy + yz + zx) \text{ which is given}$$

$$\text{Then } \nabla S = 2(y+z)\vec{i} + 2(x+z)\vec{j} + 2(x+y)\vec{k}$$

Also, let

$$v = xyz$$

$$\text{Then } \nabla v = yz\vec{i} + zx\vec{j} + xy\vec{k}$$

By method of Lagrange's multiplier's for some scalar λ ,

$$\nabla v = \lambda \nabla s.$$

$$\text{i.e. } yz\vec{i} + zx\vec{j} + xy\vec{k} = \lambda(2y+z)\vec{i} + 2(z+x)\vec{j} + 2(x+y)\vec{k}$$

This gives

$$\begin{aligned} yz &= 2\lambda(y+z), zx = 2\lambda(z+x), xy = 2\lambda(x+y) \\ \Rightarrow xyz &= 2x\lambda(y+z), xyz = 2y\lambda(z+x), xyz = 2z\lambda(x+y) \end{aligned}$$

This implies

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

Therefore,

$$x = y = z.$$

This means the box has extreme volume when $x = y = z$ i.e. when the box is a cube.

(21) (a) Find the points on the ellipse $x^2 + 2y^2 = 1$, where $f(x, y) = xy$ has its extreme values.

Solution: Let

$$f(x, y) = xy$$

Then

$$\nabla f = y \vec{i} + x \vec{j}$$

Also, let

$$g(x, y) = x^2 + 2y^2 - 1 = 0$$

Then

$$\nabla g = 2x \vec{i} + 4y \vec{j}$$

By method of Lagrange's multiplier's, for some scalar λ ,

$$\nabla f = \lambda \nabla g \quad \text{such that } g = 0.$$

$$\text{i.e. } y \vec{i} + x \vec{j} = \lambda(2x \vec{i} + 4y \vec{j})$$

This gives,

$$y = 2x\lambda, \quad x = 4y\lambda.$$

Then

$$x = 4(2x\lambda)\lambda \Rightarrow \lambda^2 = \frac{1}{8} \Rightarrow \lambda = \pm \frac{1}{2}\sqrt{2}.$$

Therefore,

$$y = \pm \frac{x}{\sqrt{2}}$$

We have

$$g = 0 \quad \text{i.e. } x^2 + 2y^2 = 1$$

$$\Rightarrow x^2 = 2\left(\frac{x^2}{2}\right) = 1$$

$$\Rightarrow 2x^2 = 1.$$

$$\Rightarrow x = \pm \frac{1}{\sqrt{2}}$$

$$\text{Then } y = \pm \left(\pm \frac{1}{2} \right) = \pm \frac{1}{2}$$

Therefore, the critical points are $(x, y) = \left(\pm \frac{1}{\sqrt{2}}, \pm \frac{1}{2} \right)$

Here

$$\text{at } \left(\frac{1}{\sqrt{2}}, \frac{1}{2} \right), \quad f = \frac{1}{2\sqrt{2}}$$

$$\text{at } \left(\frac{1}{\sqrt{2}}, -\frac{1}{2} \right), \quad f = -\frac{1}{2\sqrt{2}}$$

$$\text{at } \left(-\frac{1}{\sqrt{2}}, \frac{1}{2} \right), \quad f = -\frac{1}{2\sqrt{2}}$$

$$\text{at } \left(-\frac{1}{\sqrt{2}}, -\frac{1}{2} \right), \quad f = \frac{1}{2\sqrt{2}}$$

Thus, the function f has maxima at $\left(\frac{1}{\sqrt{2}}, \frac{1}{2} \right)$ and $\left(-\frac{1}{\sqrt{2}}, -\frac{1}{2} \right)$.

And f has minima at $\left(\frac{1}{\sqrt{2}}, -\frac{1}{2} \right)$ and $\left(-\frac{1}{\sqrt{2}}, \frac{1}{2} \right)$.

(b) Find the maximum value of $f(x, y) = 9 - x^2 - y^2$ on the line $x + 3y = 12$.

Solution: Let

$$f(x, y) = 9 - x^2 - y^2$$

$$\text{Then } \nabla f = -2x \vec{i} - 2y \vec{j}$$

Also let

$$g = x + 3y - 12 = 0.$$

$$\text{Then } \nabla g = \vec{i} + 3\vec{j}$$

By method of Lagrange's multiplier's, for some scalar λ ,

$$\nabla f = \lambda \nabla g \text{ such that } g = 0.$$

$$\text{i.e. } -2x \vec{i} - 2y \vec{j} = \lambda(\vec{i} + 3\vec{j})$$

$$\text{This gives, } -2x = \lambda, \quad -2y = 3\lambda$$

$$\Rightarrow x = \frac{y}{3} \quad \Rightarrow y = 3x$$

We have

$$g = 0 \quad \text{i.e. } x + 3y - 12 = 0$$

$$\Rightarrow 10x = 12$$

$$\Rightarrow x = \frac{6}{5}$$

Then $y = \frac{18}{5}$

Therefore the extreme value of f such that $g = 0$ is

$$f\left(\frac{6}{5}, \frac{18}{5}\right) = 9 - \frac{36}{25} - \frac{324}{25} = -\frac{135}{25}$$

(c) Find the extreme values of $f(x, y) = x^2y$ on the line $x + y = 3$.

Solution: Let $f = x^2y$

Then $\nabla f = 2xy \vec{i} + x^2 \vec{j}$

Also, let

$$g = x + y - 3 = 0$$

Then $\nabla g = \vec{i} + \vec{j}$

By method of Lagrange's multipliers, for some scalar λ ,

$$\nabla f = \lambda \nabla g \text{ such that } g = 0$$

$$\text{i.e. } 2xy \vec{i} + x^2 \vec{j} = \lambda(\vec{i} + \vec{j})$$

This gives

$$2xy = \lambda, x^2 = \lambda \text{ i.e. } 2xy = x^2 \\ \Rightarrow 2y = x.$$

We have

$$g = 0 \text{ i.e. } x + y - 3 = 0 \\ \Rightarrow 3y = 3 \\ \Rightarrow y = 1$$

Then, $x = 2$

Therefore the extreme value of f such that $g = 0$ is,

$$f(2, 1) = (4)(1) = 4.$$

(d) Find the minimum value of $x + y$ subject of $xy = 16$.

Solution: Given that, $f = x + y$

Then $\nabla f = \vec{i} + \vec{j}$

Also, let $g(x, y) = xy - 16 = 0$.

Then $\nabla g = y \vec{i} + x \vec{j}$

By method of Lagrange's multiplier's, for some scalar λ ,

$$\nabla f = \lambda \nabla g \text{ such that } g = 0$$

i.e. $\vec{i} + \vec{j} = \lambda(y\vec{i} + x\vec{j})$

This gives,

$$1 = \lambda y, 1 = x\lambda$$

$$\Rightarrow x = y.$$

We have,

$$g = 0 \text{ i.e. } x^2 = 16 \Rightarrow x = \pm 4$$

$$\text{Then } y = \pm 4.$$

Therefore, the critical points are $(4, 4)$ and $(-4, 4)$

Here

$$\text{at } (4, 4) \quad f(4, 4) = 8$$

$$\text{at } (-4, -4), \quad f(-4, -4) = -8$$

This means f has maxima 8 at $(4, 4)$.

- (e) Find the maximum value of xy subject to $x + y = 16$.

[2011 (Spring) Q.No. 2(b)]

Solution: Given that, $f = xy$

Then $\nabla f = y\vec{i} + x\vec{j}$

Also, let $g(x, y) = x + y - 16 = 0$

Then $\nabla g = \vec{i} + \vec{j}$

By method of Lagrange's multipliers, for some scalar λ

$$\nabla f = \lambda \nabla g \text{ such that } g = 0$$

$$\text{i.e. } y\vec{i} + x\vec{j} = \lambda(\vec{i} + \vec{j})$$

This gives

$$y = \lambda, x = \lambda$$

$$\Rightarrow x = y$$

We have

$$g = 0 \Rightarrow 2x = 16 \Rightarrow x = 8.$$

Thus, the critical point is $(8, 8)$.

Therefore, the extrema of $f(x, y)$ such that $g(x, y) = 0$ is,

$$f(8, 8) = 64.$$

- (g) The temperature T at any point (x, y, z) in space is $T = 400xyz^2$. Find the highest temperature on the unit sphere $x^2 + y^2 + z^2 = 1$.

Solution: Let $T(x, y, z) = 400xyz^2$

Then $\nabla T = 400(yz^2\vec{i} + xz^2\vec{j} + 2xyz\vec{k})$

Also, let $S = x^2 + y^2 + z^2 - 1 = 0$

Then $\nabla S = 2x\vec{i} + 2y\vec{j} + 2z\vec{k}$

By method of Lagrange's multipliers, for some scalar λ ,

$$\nabla T = \lambda \nabla S \text{ such that } s = 0$$

$$\text{i.e. } 400(yz^2\vec{i} + xz^2\vec{j} + 2xyz\vec{k}) = \lambda(2x\vec{i} + 2y\vec{j} + 2z\vec{k})$$

This gives,

$$400yz^2 = 2\lambda x, 400xz^2 = 2\lambda y, 800xyz = 2\lambda z.$$

$$\Rightarrow 400xyz^2 = 2\lambda x^2, 400xyz^2 = 2\lambda y^2, 400xyz^2 = \lambda z^2.$$

This implies

$$2x^2 = 2y^2 = z^2.$$

Given that

$$\begin{aligned} S &= x^2 + y^2 + z^2 - 1 = 0 \\ \Rightarrow x^2 + x^2 + 2x^2 &= 1 \\ \Rightarrow 4x^2 &= 1 \\ \Rightarrow x^2 &= \frac{1}{4}. \end{aligned}$$

Therefore, $x^2 = y^2 = \frac{1}{4}, z^2 = \frac{1}{2}$.

That is the critical points are $(\pm \frac{1}{2}, \pm \frac{1}{2}, \pm \frac{1}{2})$

Here at $(\frac{1}{2}, \pm \frac{1}{2}, \pm \frac{1}{2})$, $T = 400 \left(\frac{1}{2}\right) \left(\frac{1}{2}\right) \left(\frac{1}{2}\right) = 50$

at $(\frac{-1}{2}, \pm \frac{1}{2}, \pm \frac{1}{2})$, $T = 400 \left(\frac{-1}{2}\right) \left(\frac{-1}{2}\right) \left(\frac{1}{2}\right) = 50$

at $(\frac{1}{2}, \pm \frac{-1}{2}, \pm \frac{1}{2})$, $T = 400 \left(\frac{1}{2}\right) \left(\frac{-1}{2}\right) \left(\frac{1}{2}\right) = -50$

at $(\frac{-1}{2}, \pm \frac{1}{2}, \pm \frac{1}{2})$, $T = 400 \left(\frac{-1}{2}\right) \left(\frac{1}{2}\right) \left(\frac{1}{2}\right) = -50$

Thus, the maximum temperature T such that $s = 0$ is,

$$T = 50 \text{ at } (x, y, z) = \left(\frac{1}{2}, \pm \frac{1}{2}, \pm \frac{1}{2}\right) \text{ or } \left(\frac{-1}{2}, \pm \frac{-1}{2}, \pm \frac{1}{2}\right).$$

(h) Show that $f(x, y) = y^2 + 2x^2y + 2x^4$ has minimum value at $(0, 0)$.

[2017 Fall 2(b)]

Solution: Let, $f(x, y) = y^2 + 2x^2y + 2x^4$
 $= (y + x^2)^2$

This means $f(x, y)$ is always positive, so it has minimum value at $(0, 0)$.

(i) similar to Q 2 (Local maxima or minima).

OTHER QUESTIONS FROM SEMESTER END EXAMINATION

2000, 2002 (II) Q. No. 2(a), 2016 Spring 2(b)

Find the minimum value of $u = x^2 + y^2 + z^2$ when $\frac{1}{x} + \frac{1}{y} + \frac{1}{z} = 1$.

Solution: We have, $f(x, y, z) = x^2 + y^2 + z^2$ and $\phi(x, y, z) = \frac{1}{x} + \frac{1}{y} + \frac{1}{z}$.

Let $f = \frac{1}{x} + \frac{1}{y} + \frac{1}{z} = 1$

Using Lagrange's multiplier λ ,

$$\nabla u = \lambda \nabla f$$

i.e., $(2x, 2y, 2z) = \lambda \left(\frac{-1}{x^2}, \frac{-1}{y^2}, \frac{-1}{z^2}\right)$

This gives, $2x = \frac{-\lambda}{x^2} \Rightarrow -2x^3 = \lambda \Rightarrow x = \left(\frac{-\lambda}{2}\right)^{\frac{1}{3}}$ and $y = z = \left(\frac{-\lambda}{2}\right)^{\frac{1}{3}}$

Thus, $x = y = z$

Therefore, (ii) gives,

$$\frac{3}{x} = 1 \Rightarrow x = 3$$

This means (i) has extreme value at $(3, 3, 3)$ and extreme value is

$$u = 9 + 9 + 9 = 27$$

Since $u = x^2 + y^2 + z^2 \geq 0$ for each value of x, y, z . This means u has minima at the point of extremity.

hence u is minimum at $(3, 3, 3)$ and minimum value is $u = 27$.

2002 Q. No. 2(a)

Find the minimum value of $x^2 + y^2 + z^2$ having given $lx + my + nz = k$.

Solution: See Exercise 11.1 Q. No. 5 with replacing a by l , b by m , c by n and p by k .

2003 Fall Q. No. 2(a)

Write down the necessary condition that $f(x, y, z)$ to have maximum or minimum value. Find the minimum value of $u = x^2 + xy + y^2 + 3z^2$ subject to the condition $x + 2y + 4z = 60$.

Solution: First Part: See the condition.

Second Part: See Exercise 11.1 Q. No. 8.

2006 Fall; 2011 Fall Q. No. 2(a), 2018 Fall Q.No. 2(a), 2018 Spring Q.No. 2(b)

If the sum of the dimension of a rectangular swimming pool is given. Prove that the amount of water in the pool is maximum when it is a cube.

Solution: Let x, y and z be length, breadth and height of rectangular swimming pool.

Then we have $x + y + z = p$ (given)(1)

The amount of water $V = xyz$ (2)

We have to prove that the amount of water in the pool is maximum when it is a cube.

Then,

$$\nabla V = \left(\vec{i} \frac{d}{dx} + \vec{j} \frac{d}{dy} + \vec{k} \frac{d}{dz} \right) (xyz)$$

$$= yz \vec{i} + zx \vec{j} + xy \vec{k}$$

Also, let

$$g(x, y, z) = x + y + z - p = 0$$

Then

$$\nabla g = \left(\vec{i} \frac{d}{dx} + \vec{j} \frac{d}{dy} + \vec{k} \frac{d}{dz} \right) (x + y + z - p) = \vec{i} + \vec{j} + \vec{k}$$

By method of Lagrange's multiplier, for some scalar λ ,

$\nabla f = \lambda \nabla g$ such that $g = 0$

$$\text{i.e. } yz \vec{i} + zx \vec{j} + xy \vec{k} = \lambda (\vec{i} + \vec{j} + \vec{k})$$

This gives,

$$yz = \lambda, zx = \lambda, xy = \lambda$$

$$\Rightarrow x = y = z.$$

This shows, the pool must be a cube when it is extreme.

We have

$$x + y + z = p$$

Therefore,

$$3x = p \Rightarrow x = \frac{p}{3} \quad (\because x = y = z)$$

$$\text{So, } x = y = z = \frac{p}{3}$$

Clearly, $x \leq p, y \leq p, z \leq p$ and $0 \leq x, 0 \leq y, 0 \leq z$.

This means v will be extreme at either $(0, 0, 0)$ or $\left(\frac{p}{3}, \frac{p}{3}, \frac{p}{3}\right)$. That means amount of water in the pool is maximum when it is a cube.

2006 Spring Q. No. 2(a)

What are the criteria of a function of two independent variables to have extreme values? Find the extreme value of $x^2 + y^2 + z^2$ when $\frac{1}{x} + \frac{1}{y} + \frac{1}{z} = 1$.

Solution: For criteria see the theoretical part of this chapter.

For the problem, see the solution of 2000.

2014 Spring Q. No. 2(b), 2019 Fall Q.No. 2(b)

If $f(x, y) = xy \frac{x^2 - y^2}{x^2 + y^2}$ when x and y are not simultaneously zero when $x = y = 0$ show that at $(0, 0)$ $f_{xy} \neq f_{yx}$

2016 Fall Q. No. 2(b)

Find the minimum value of the function $x^2 + y^2 + z^2$ subject to $xy + yz + zx = 3a^2$

