

1.

For each k , we can consider the matrix A as a block matrix as follows:

$$\begin{pmatrix} A_k & B \\ C & D \end{pmatrix}$$

Then we have that

$$A \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \lambda \|x\|^2 > 0 \text{ for all } x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

Hence,

$$\begin{pmatrix} A_k & B \\ C & D \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ 0 \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ 0 \end{pmatrix} = A_k x_1 \cdot x_1 > 0$$

which means that upper left submatrices are all positive definite.

2.

As $a > 0$ and $ad > b^2 > 0$, d is also larger than 0.

If λ is an eigenvalue of A , then

$$\chi_A(\lambda) = (a - \lambda)(d - \lambda) - b^2 = ad - b^2 - \lambda(a + d) + \lambda^2 = 0$$

And hence,

$$ad - b^2 + \lambda^2 = \lambda(a + d)$$

We know that $ad - b^2 > 0$, hence $ad - b^2 + \lambda^2 > 0$. Therefore, $\lambda > 0$ as $(a + d) > 0$.

Therefore, A is positive definite.

3.

$$\frac{\partial f}{\partial y}(x, y) = (3 + 2 \cos x)(-\sin y) = 0 \iff \sin y = 0 \iff y \in \{0, \pi\}$$

$$\frac{\partial f}{\partial x}(x, y) = -2 \sin x \cos y = 0 \iff \cos y = 0 \vee \sin x = 0 \iff x = 0 \vee \cos y = 0$$

As $\forall y : \sin y \neq \cos y$, we can conclude that the stationary points are $(0, 0), (0, \pi)$

$$\frac{\partial^2 f}{\partial x \partial y}(x, y) = 2 \sin x \sin y$$

$$\frac{\partial^2 f}{\partial y \partial x}(x, y) = 2 \sin x \sin y$$

$$\frac{\partial^2 f}{\partial y^2}(x, y) = (3 + 2 \cos x)(-\cos y)$$

$$\frac{\partial^2 f}{\partial x^2}(x, y) = -2 \cos x \cos y$$

$$\det(\text{Hess } f)(0, \pi) = (3 + 2 \cos 0)(-\cos \pi)(-2 \cos 0 \cos \pi) - (2 \sin 0 \sin \pi)^2 = 10 > 0$$

where $(3 + 2 \cos 0)(-\cos \pi) = 5 > 0$.

Therefore $(0, \pi)$ is a local minimum. $f(0, \pi) = -5$

$$\det(\text{Hess } f)(0, 0) = (3 + 2 \cos 0)(-\cos 0)(-2 \cos 0 \cos 0) - (2 \sin 0 \sin 0)^2 = 10 > 0$$

where $(3 + 2 \cos 0)(-\cos \pi) = -5 < 0$.

Therefore $(0, 0)$ is a local maximum. $f(0, 0) = 5$

4.

$$\frac{\partial f}{\partial y}(x, y, z) = 3x^2 - 3 = 0 \iff x \in \{1, -1\}$$

$$\frac{\partial f}{\partial y}(x, y, z) = -3y^2 + 9 = 0 \iff y \in \{\sqrt{3}, \sqrt{-3}\}$$

$$\frac{\partial f}{\partial z}(x, y, z) = 2z = 0 \iff z = 0$$

As $\forall y : \sin y \neq \cos y$, we can conclude that the stationary points must be in the set $\{1, -1\} \times \{\sqrt{3}, \sqrt{-3}\} \times \{0\}$. $\forall a \neq b \in \{x, y, z\} :$

$$\frac{\partial^2 f}{\partial a \partial b} = 0$$

$$\frac{\partial^2 f}{\partial x^2}(x, y, z) = 6x$$

$$\frac{\partial^2 f}{\partial y^2}(x, y, z) = -6y$$

$$\frac{\partial^2 f}{\partial z^2}(x, y, z) = 2$$

Hence, as $(\text{Hess } f)(x, y, z)$ is a diagonal matrix, its eigenvalue are $\{6x, 6y, 2\}$. Which means that $(\text{Hess } f)(x, y, z)$ be definite, and positive definite in this case because $2 > 0$. $6x, 6y > 0$. Hence, $(1, \sqrt{3}, 2)$ is the only local minimum point where the others are saddle points. $f(1, \sqrt{3}, 2) = 6\sqrt{3} + 2$

5.

$$\begin{aligned}
\frac{\partial f}{\partial x}(x, y) &= 2x \cdot e^{-(x^2+y^2)} + (x^2 + 2y^2) \cdot (-2x) \cdot e^{-(x^2+y^2)} = 0 \\
\implies e^{-(x^2+y^2)}(2x)(1 - x^2 - 2y^2) &= 0 \\
\implies x = 0 \vee x^2 + 2y^2 &= 1 \\
\frac{\partial f}{\partial y}(x, y) &= 4y \cdot e^{-(x^2+y^2)} + (x^2 + 2y^2) \cdot (-2y) \cdot e^{-(x^2+y^2)} = 0 \\
\implies e^{-(x^2+y^2)}(2y)(2 - x^2 - 2y^2) &= 0 \\
\implies y = 0 \vee x^2 + 2y^2 &= 2
\end{aligned}$$

Hence, we have that $\nabla f(x, y) = 0$ if and only if

1. $x = y = 0$
2. $x = 0$ and $x^2 + 2y^2 = 2$. Which means that $x = 0$ and $y \in \{1, -1\}$
3. $y = 0$ and $x^2 + 2y^2 = 1$. Which means that $x \in \{1, -1\}$ and $y = 0$
4. $x^2 + 2y^2 = 2$ and $x^2 + 2y^2 = 1$ which is impossible. Therefore, the set of stationary points is $(\{0\} \times \{0, 1, -1\}) \cup (\{0, 1, -1\} \times \{0\})$.

$$\begin{aligned}
\frac{\partial^2 f}{\partial x^2}(x, y) &= (2 - 6x^2 - 4y^2) \cdot e^{-(x^2+y^2)} + (2x - 2x^3 - 4xy^2) \cdot (-2x) \cdot e^{-(x^2+y^2)} \\
&= e^{-(x^2+y^2)}(2 - 10x^2 - 4y^2 + 4x^4 + 8x^2y^2)
\end{aligned}$$

$$\begin{aligned}
\frac{\partial^2 f}{\partial y^2}(x, y) &= (4 - 12y^2 - 2x^2) \cdot e^{-(x^2+y^2)} + (4y - 4y^3 - 2yx^2) \cdot (-2y) \cdot e^{-(x^2+y^2)} \\
&= e^{-(x^2+y^2)}(4 - 20y^2 - 2x^2 + 8y^4 + 4x^2y^2)
\end{aligned}$$

$$\begin{aligned}
\frac{\partial^2 f}{\partial y \partial x}(x, y) &= (2x)(-4y)e^{-(x^2+y^2)} + (2x)(-2y)(1 - x^2 - 2y^2)e^{-(x^2+y^2)} \\
&= -4xye^{-(x^2+y^2)}(3 - x^2 - 2y^2)
\end{aligned}$$

$$\begin{aligned}
\frac{\partial^2 f}{\partial x \partial y}(x, y) &= (2y)(-2x)e^{-(x^2+y^2)} + (2y)(2 - x^2 - 2y^2)(-2x)e^{-(x^2+y^2)} \\
&= -4xye^{-(x^2+y^2)}(1 + 2 - x^2 - 2y^2)
\end{aligned}$$

We have that

$$\frac{\partial^2 f}{\partial x^2}(0, 0) > 0, \frac{\partial^2 f}{\partial x^2}(1, 0) = \frac{\partial^2 f}{\partial x^2}(-1, 0) = -4e^{-1} < 0, \frac{\partial^2 f}{\partial x^2}(0, 1) = \frac{\partial^2 f}{\partial x^2}(0, -1) < 0$$

$$\frac{\partial^2 f}{\partial y^2}(0, 0) > 0, \frac{\partial^2 f}{\partial y^2}(1, 0) = \frac{\partial^2 f}{\partial y^2}(-1, 0) = 2e^{-1} > 0, \frac{\partial^2 f}{\partial x^2}(0, 1) = \frac{\partial^2 f}{\partial x^2}(0, -1) < 0$$

For all stationary point (x, y) , we have

$$\frac{\partial^2 f}{\partial x \partial y}(x, y) = \frac{\partial^2 f}{\partial y \partial x}(x, y) = 0$$

Every $(\text{Hess } f)(x, y)$ of a stationary points are in the form $\begin{pmatrix} a & 0 \\ 0 & d \end{pmatrix}$. Hence, $(0,0)$ is a local minimum and $(0,1)$, $(0,-1)$ are local maximums while $(1,0)$ and $(-1,0)$ are saddle points. $f(0,0) = 0, f(0,1) = f(0,-1) = \frac{2}{e}$

6.

$$\frac{\partial f}{\partial x}(x, y) = \cos(x) + \cos(x + y)$$

$$\frac{\partial f}{\partial y}(x, y) = \cos(y) + \cos(x + y)$$

Therefore, $\nabla f = 0 \iff \cos x = \cos y$ which means that $x = y$ as it is bounded between 0 and $\frac{\pi}{2}$.

We also have that $\cos x + \cos(x + x) = 0 \iff \cos x + 2\cos^2(x) - 1 = 0 \iff x = \frac{\pi}{3}$.

$$\frac{\partial^2 f}{\partial x^2}\left(\frac{\pi}{3}, \frac{\pi}{3}\right) = -\sin\left(\frac{\pi}{3}\right) - \sin\left(\frac{2\pi}{3}\right) = -\sqrt{3}$$

$$\frac{\partial^2 f}{\partial y^2}\left(\frac{\pi}{3}, \frac{\pi}{3}\right) = -\sin\left(\frac{\pi}{3}\right) - \sin\left(\frac{2\pi}{3}\right) = -\sqrt{3}$$

$$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial x \partial y} = -\sin(x + y)$$

Hence, $\frac{\partial^2 f}{\partial x \partial y}\left(\frac{\pi}{3}, \frac{\pi}{3}\right) = \frac{\partial^2 f}{\partial x \partial y}\left(\frac{\pi}{3}, \frac{\pi}{3}\right) = \frac{\sqrt{3}}{2}$ Therefore, $\frac{\partial^2 f}{\partial x^2} \frac{\partial^2 f}{\partial y^2} - \left(\frac{\partial^2 f}{\partial x \partial y}\right)^2 > 0$ and hence $\left(\frac{\pi}{3}, \frac{\pi}{3}\right)$ is a local (and thus global) maximum. Since there is no local minimum, the global minimum is on the boundary of the domain, that is $x = 0$ or $y = 0$ or $x = \frac{\pi}{2}$ or $y = \frac{\pi}{2}$.

If $x = 0$ then $\frac{\partial f}{\partial y}(0, y) = 2\cos(y) = 0 \iff y = \frac{\pi}{2}$

If $y = 0$ then $\frac{\partial f}{\partial x}(x, 0) = 2\cos(x) = 0 \iff x = \frac{\pi}{2}$

If $x = \frac{\pi}{2}$ then $\frac{\partial f}{\partial y}\left(\frac{\pi}{2}, y\right) = \cos(y) + \cos\left(\frac{\pi}{2} + y\right) = 0 \iff y = \frac{\pi}{4}$

If $y = \frac{\pi}{2}$ then $\frac{\partial f}{\partial x}\left(x, \frac{\pi}{2}\right) = \cos(x) + \cos\left(\frac{\pi}{2} + x\right) = 0 \iff x = \frac{\pi}{4}$ Therefore, the minimum point must be at one of these points: $(0, \frac{\pi}{2}), (\frac{\pi}{2}, 0), (0, 0), (\frac{\pi}{2}, \frac{\pi}{2}), (\frac{\pi}{4}, \frac{\pi}{2}), (\frac{\pi}{2}, \frac{\pi}{4})$

$$f(0, 0) = 0, f\left(0, \frac{\pi}{2}\right) = f\left(\frac{\pi}{2}, 0\right) = 2, f\left(\frac{\pi}{4}, \frac{\pi}{2}\right) = f\left(\frac{\pi}{2}, \frac{\pi}{4}\right) = 1 + \sqrt{2}, f\left(\frac{\pi}{2}, \frac{\pi}{2}\right) = 2$$

Hence, the global minimum is at $(0, 0)$ with the value of 0