

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

$$\nabla f = \begin{bmatrix} 2x - 4y \\ 2y - 4x \end{bmatrix} = 0 \Rightarrow \text{critical point: } [0, 0]^T$$

$$Hf = \begin{bmatrix} 2 & -4 \\ -4 & 2 \end{bmatrix}, \quad (2-\lambda)(2-\lambda) - 16 = 0 \\ \Rightarrow \lambda = -2, 6$$

Thus, it's a saddle point and there is no global minimum or maximum.

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

$$\nabla f = \begin{bmatrix} 4x^3 - 4y \\ 4y^3 - 4x \end{bmatrix} = 0 \Rightarrow \text{critical points: } \begin{cases} [0, 0]^T \\ [1, 1]^T \\ [-1, -1]^T \end{cases}$$

$$Hf = \begin{bmatrix} 12x^2 & -4 \\ -4 & 12y^2 \end{bmatrix}$$

At  $[0, 0]^T$ ,  $\lambda^2 - 16 = 0 \Rightarrow \lambda = \pm 4 \Rightarrow \text{saddle point}$

At  $[1, 1]^T$ ,  $(12-\lambda)^2 - 16 = 0 \Rightarrow \lambda = 8, 16 \Rightarrow \text{local minimum}$

At  $[-1, -1]^T$ ,  $(12-\lambda)^2 - 16 = 0 \Rightarrow \lambda = 8, 16 \Rightarrow \text{local minimum}$

Since  $f(x, y)$  is coercive, it has global minimum on  $[1, 1]^T, [-1, -1]^T$

$$c3) f(x, y) = 2x^3 - 3x^2 - 6xy(x-y-1)$$

$$\nabla f = \begin{bmatrix} 6x^2 - 6x - 6y(2x-y-1) \\ -6x(2x-y-1) \end{bmatrix} = 0 \Rightarrow \text{critical points: } \begin{cases} [0, 0]^T \\ [0, 1]^T \\ [1, 0]^T \\ [-1, -1]^T \end{cases}$$

$$Hf = \begin{bmatrix} 12x - 12y - 6 & -12x + 12y + 6 \\ -12x + 12y + 6 & 12x \end{bmatrix}$$

At  $[0,0]^T$ ,  $(b-\lambda)(-\lambda) - 3b = 0 \Rightarrow \lambda = -3 \pm 3\sqrt{5} \Rightarrow$  saddle point

At  $[0,-1]^T$ ,  $(b-\lambda)(-\lambda) - 3b = 0 \Rightarrow \lambda = 3 \pm 3\sqrt{5} \Rightarrow$  saddle point

At  $[1,0]^T$ ,  $(b-\lambda)(12-\lambda) + 3b = 0 \Rightarrow \lambda = 9 \pm 3\sqrt{5} \Rightarrow$  local minimum

At  $[-1,-1]^T$ ,  $(b-\lambda)(-12-\lambda) - 3b = 0 \Rightarrow \lambda = -9 \pm 3\sqrt{5} \Rightarrow$  local maximum

Since  $\lim_{x,y \rightarrow +\infty} f(x,y) = +\infty$ ,  $\lim_{x,y \rightarrow -\infty} f(x,y) = -\infty$ , It's not concave.

Therefore, there is no global maximum or minimum.

$$c4) f(x,y) = (x-y)^4 + x^2 - y^2 - 2x + 2y + 1$$

$$\nabla f = \begin{bmatrix} 4(x-y)^3 + 2x - 2 \\ -4(x-y)^3 - 2y + 2 \end{bmatrix} \Rightarrow \text{critical point: } [1,1]^T$$

$$Hf = \begin{bmatrix} 12(x-y)^2 + 2 & -12(x-y)^2 \\ -12(x-y)^2 & 12(x-y)^2 + 2 \end{bmatrix}, \quad \text{At } [1,1]^T, (2-\lambda)(-2-\lambda) = 0.$$

$$\Rightarrow \lambda = 2 \text{ or } -2.$$

It's a saddle point and there is no global maximum or minimum.