

Optimisation du 23/03/20

↳ Exercice 1)

$$f(x, y) = xy - \ln(x+y)$$

$$f'(x) = y - \left(\frac{1}{x+y}\right)$$

$$f'(y) = x - \left(\frac{1}{x+y}\right)$$

$$y - \left(\frac{1}{x+y}\right) = 0 \quad y = \left(\frac{1}{x+y}\right)$$

$$x - \left(\frac{1}{x+y}\right) = 0 \quad x = \left(\frac{1}{x+y}\right)$$

$$y^2 + xy = 1 \rightarrow y(x+y) = 1$$

$$x^2 + xy = 1 \rightarrow x(x+y) = 1$$

$$x+y = \frac{1}{y} \rightarrow \frac{x+y}{y} = 1 \rightarrow \frac{x}{y} = 1$$

$$x+y = \frac{1}{x} \rightarrow \frac{x+y}{x} = 1 \rightarrow \frac{y}{x} = 1 \rightarrow y = x$$

$$\begin{aligned}
 & y(y+y) = 1 \quad x(x+x) = 1 \\
 & y \cdot 2y = 1 \quad 2x^2 = 1 \\
 & 2y^2 = 1 \quad x^2 = \frac{1}{2} \\
 & y^2 = \frac{1}{2} \quad x = \sqrt{\frac{1}{2}} = \frac{1}{\sqrt{2}} \\
 & y = \sqrt{\frac{1}{2}} = \frac{1}{\sqrt{2}} \\
 & \text{Switch} \\
 & \frac{\partial}{\partial x} f(x) = y - \left(\frac{1}{(x+y)} \right) \\
 & \frac{\partial}{\partial x} f(x) = 1 - \left(\frac{2}{(x+y)^2} \right) \cdot \left(\frac{1}{(x+y)^2} \right) \\
 & \frac{\partial}{\partial x} f(x) = 1 - \left(\frac{1}{(x+y)^2} \right) \\
 & \frac{\partial}{\partial y} f(y) = x - \left(\frac{1}{(x+y)} \right) \\
 & \frac{\partial}{\partial y} f(y) = x - \left(\frac{1}{(x+y)^2} \right) \\
 & f(x, y) = 1 + \frac{1}{(x+y)^2}
 \end{aligned}$$



Sujet du 23/03/20 ex 2

$$3) f(x, y) = g(x-y) \text{ s.t. } x + y^2 + 1 = 0$$

$$\frac{df}{dx} = (x + y^2 + 1)$$
$$\frac{df}{dx} = 1$$

$$x + y^2 + 1 = 0$$

$$x = -y^2 - 1$$

$$x = -1$$

$$\left. \begin{array}{l} x + y^2 + 1 = 0 \\ x = -y^2 - 1 \\ x = -1 \end{array} \right\} (-1, 0) \neq (0, 0) \text{ condition remplie}$$

$$\begin{aligned} L(x, y, \lambda) &= f(x-y) - \lambda(x + y^2 + 1) \\ &= y(x-y) - \lambda(x + y^2 + 1) \\ &= xy - y^2 - \lambda x - \lambda y^2 - \lambda \end{aligned}$$

$$L'(x) = y - 1$$

$$L'(y) = x - 2 - 2\lambda y$$

$$L'(\lambda) = x - y^2 - 1$$

LD

$$Y - \lambda = 0 \rightarrow Y = \lambda$$

$$x = 2 + 2\lambda$$

$$Y^2 = -x - 1$$

$$x = 2 + 2Y^2$$

$$x = 2 + 2(-x - 1)$$

$$x = 2 - 2x - 2$$

$$x = -2x$$

$$2x + x = 0$$

$$x(2+1) = 0$$

$$x(3) = 0 \rightarrow 3x = 0$$

$$x = 0$$

$$Y^2 = x - 1$$

$$Y^2 = (x - 1)$$

$$Y^2 = -1$$

$$Y^2 = -1$$

$$Y^2 = i^2 \rightarrow \text{imaginary complex}$$

$$Y = i \text{ or } Y = -i$$

$$\lambda = i \text{ or } \lambda = -i$$

$$A(0, i, i)$$

$$B(0, -i, -i)$$

$$1 = 0 \rightarrow 1 = (x+y)^2$$
~~$$(x+y)^2 = 1$$

$$\sqrt{1} = \sqrt{(x+y)^2}$$

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

$$-2xy = x^2 + y^2$$~~

$$P^r(x) = \frac{1}{(x+y)^2} = \frac{1}{2}$$

$$P^r(y) = \frac{1}{(x+y)^2} = \frac{1}{2}$$

$$P^r(x, y) = 1 + \frac{1}{(x+y)^2} = \frac{3}{2}$$

$$D = \left\{ \begin{array}{cc} \frac{1}{2} & \frac{3}{2} \\ \frac{1}{2} & \frac{1}{2} \end{array} \right\} \rightarrow D = \frac{1}{4} - \frac{3}{4} = -2.$$