Formulas & Definitions: Section 14-8

Method of Lagrange Multipliers: To find the maximum and minimum values of f(x, y, z) subject to the constraint g(x, y, z) = k [assuming that these extreme values exist and $g \neq 0$ on the surface g(x, y, z) = k]:

(a) Find all values of x, y, z, and λ such that

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

(b) Evaluate f at all points (x, y, z) that result from step (a). The largest of these values is the maximum value of f; the smallest is the minimum value of f.

Two constraints:

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