Exercises Set 6

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Abstract

Only the questions with a * are compulsory (but do all of them!).

1 Lagrangian multiplier technique

1.1 Unconstrained optimization

Let $f(x,y) = 2x^2 - 3x + 4y^2 + 4y + 20$.
Find $(x^*, y^*) \in \mathbb{R}^2$ such that f reaches its minimum (i.e. $f(x^*, y^*) \leq f(x,y) \quad \forall (x,y) \in \mathbb{R}^2$).

1.2 Constrained optimization

Let $f(x,y) = 2x^2 - 3x + 4y^2 + 4y + 20$.
Suppose further that we want $3x + 5y = 2$.
Find $(x^*, y^*) \in \mathbb{R}^2$ such that $3x^* + 5y^* = 2$ and f reaches its minimum (i.e. $f(x^*, y^*) \leq f(x,y) \quad \forall (x,y) \in \mathbb{R}^2,\ 3x + 5y = 2$).

1.3 Lagrange multiplier

Let $f(x,y) = 2x^2 - 3x + 4y^2 + 4y + 20$.
Suppose further that we want $3x + 5y = 2$.
Let $\mathcal{L}(x,y,\lambda) = f(x,y) - \lambda(3x + 5y - 2)$.
Find the point where $\nabla f = 0$