

# Exploring Lagrangian Optimization

Aaron  
@philosolog

Brennan  
@Brensum

Jordan  
@Jadams06

Kerem  
@Ottoerm7

Oliver  
@aureliusandreas

# Contents

<b>1</b>	<b>Hungry Joe</b>	<b>3</b>
<b>2</b>	<b>Utilmaxxing</b>	<b>4</b>
<b>3</b>	<b>Hungrier Joe</b>	<b>6</b>
<b>4</b>	<b>Nerd Emoji</b>	<b>7</b>
<b>5</b>	<b>Another Order</b>	<b>9</b>
<b>6</b>	<b>Joe's Math</b>	<b>10</b>
<b>7</b>	<b>A Brief Generalization</b>	<b>11</b>
<b>8</b>	<b>Rich Joe</b>	<b>13</b>
<b>9</b>	<b>Business Joe</b>	<b>14</b>
<b>10</b>	<b>Another Brief Generalization</b>	<b>15</b>
<b>11</b>	<b>Concluding Remarks</b>	<b>17</b>

## Section 1: The Extreme Value Theorem in $\mathbb{R}^2$

# Chapter 1

## Hungry Joe

Our story begins with a random guy named "Joseph-Louis." Because his name is kinda long, we'll just refer to him as "Joe." Joe is pretty good at math, but he isn't really that good at making dietary choices. Joe wants to optimize the satisfaction he gets from every meal he eats.

Today, Joe is at Carl's Parlor in search for the maximum satisfaction he can get from the sweetness of icecream. Joe won't be satisfied enough if he has too little or too much icecream. He desires for his "Goldilocks" amount of sweetness today. If he's only considering sweetness ( $s$ ) as a factor of his satisfaction, then his satisfaction  $S$  can be described as:

$$S(s) = 8e^{-\frac{(s-4)^2}{64}} \quad (1.1)$$

**Example.** If Joe wants at least 1 unit of sweetness and at most 5 units, what is the maximum satisfaction that Joe can attain?

## Chapter 2

# Utilmaxxing

**Theorem 1** († The Extreme Value Theorem in  $\mathbb{R}^2$ ). Suppose that  $f(x)$  is continuous on the interval  $[a, b]$  then there are two numbers  $a \leq c, d \leq b$  so that  $f(c)$  is an absolute maximum for the function and  $f(d)$  is an absolute minimum for the function.

## Section 2: The Extreme Value Theorem in $\mathbb{R}^3$

## Chapter 3

# Hungrier Joe

Since Joe is a math wizard, he already mentally precomputed that he needed 4 units of sweetness in order to achieve his maximum satisfaction of 8 utils. Because of this, Joe was more fixated on a far more troubling matter...

Like other icecream parlors, Carl's Parlor serves high-quality chicken strips as an icecream topping. Unfortunately, that is the ONLY icecream topping at Carl's.

Joe ponders the most optimal combination of cotton candy icecream and chicken strips that will provide him with the maximum satisfaction. Joe's satisfaction  $S$  can now be represented in terms of sweetness ( $s$ ) and umami ( $u$ ) as:

$$S(s, u) = 8e^{-\frac{(s-4)^2 + (u-4)^2}{64}} \quad (3.1)$$

## Chapter 4

# Nerd Emoji



### **Section 3: The Method of Lagrange Multipliers**

## Chapter 5

### Another Order

## Chapter 6

### Joe's Math

## Chapter 7

# A Brief Generalization

## **Section 4: The Cobb-Douglas Production Function**

## Chapter 8

Rich Joe

## Chapter 9

### Business Joe

## Chapter 10

# Another Brief Generalization



Section 5: The Stuff I Thought I Should Put at the End  
but Wasn't Sure if It Was Necessary (and Also, I'm  
Really, Really Sorry if This Sentence Feels a Bit Like a  
Rambling Octopus Arm Draped Across the Page, I Was  
Just Feeling a Touch Existential and Wanted to Add One  
Last Little Footnote, Like a Confetti Cannon Shooting out  
"Oh Wells" into the Void, So Please Forgive My  
Overenthusiasm for Epilogue Extravaganzas)

## Chapter 11

# Concluding Remarks