

Data - 220 Mathematical Method for DA
Home - work 4

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Question 1

$$f(x, y) = x^3 - 12xy + 8y^3$$

$$f_x = 3x^2 - 12y \quad \& \quad f_y = -12x + 24y$$

$$\Rightarrow x^2 = 4y \quad \& \quad \Rightarrow 24y = 12x$$

$$\Rightarrow x = 2y^2$$

By applying fermat's theorem

$$\Rightarrow 4y^2 = 4y$$

$$\Rightarrow y^4 = y$$

$$\Rightarrow y^4 - y = 0$$

$$\Rightarrow y(y^3 - 1) = 0$$

$$\Rightarrow y = 0 \quad \& \quad y = 1$$

$$\Rightarrow x = 0, y = 0$$

$$x = 2, y = 1$$

$$f_{xx} = 6x, \quad f_{yy} = 48y, \quad f_{xy} = f_{yx} = -12$$

$$CP \Rightarrow (0, 0) \quad \& \quad (2, 1)$$

$$D(x, y) = f_{xx} f_{yy} - f_{xy}^2$$

for CP - (0, 0)

$$D(0, 0) = 0 \times 0 - (-12)^2$$

$$= -144$$

$D < 0$; it is a saddle point

for $C(2,1)$

$$D(2,1) = 12 \times 48 - (-12)^2 \\ = 432$$

$D(2,1) > 0$ & $f_{xx} > 0$, critical point
is local minimum $(2,1)$

Question 2

$$f(x,y) = x^2 + xy + y^2$$

$$\text{s.t.}; x^2 + y^2 = 8$$

$$\nabla f = k \nabla g$$

$$\langle 2x+y, x+2y \rangle = k \langle 2x, 2y \rangle$$

$$2x+y = 2kx \quad \text{--- (1)}$$

$$x+2y = 2ky \quad \text{--- (2)}$$

divide (1) by x

$$2 + \frac{y}{x} = 2k$$

divide (2) by y

$$\frac{x}{y} + 2 = 2k$$

$$2 + \frac{y}{x} = \frac{x}{y} + 2$$

$$y^2 = x^2 \quad \text{--- (3)}$$

$$x^2 + y^2 = 8$$

$$2x^2 = 8$$

$$x^2 = 4$$

$$x = \pm 2$$

$$(2, -2)$$

$$(-2, 2)$$

$$(2, 2)$$

$$(-2, -2)$$

$$\left. \begin{aligned} f(2, -2) &= 4 \\ f(-2, 2) &= 4 \end{aligned} \right\} \text{minimum p.t.}$$

$$\left. \begin{aligned} f(-2, -2) &= 12 \\ f(2, 2) &= 12 \end{aligned} \right\} \text{maximum p.t.}$$

Question 3

$$x_0 = 0.5, \quad \alpha = 0.01, \quad f(x) = x^4 + x^3 - 2x^2$$

$$f'(x) = 4x^3 + 3x^2 - 4x$$

$$\begin{aligned} x_1 &= x_0 - \alpha f'(x_0) \\ &= 0.5 - 0.01 f'(0.5) \\ &= 0.5075 \end{aligned}$$

$$x_2 = \underline{\underline{x_0 - \alpha f'(0.5075)}}$$

$$= 0.5075 - 0.01(-0.73449)$$

$$= \underline{\underline{0.5148449}}$$