

#1.

$$\frac{df}{dx} = 3x^2 + 8x - 3 = 0$$

$$\Rightarrow x = \frac{1}{3}, -3$$

$$\frac{d^2f}{dx^2} = 6x + 8$$

(a) For $x = \frac{1}{3} \in \mathbb{R}$

$$\left. \frac{d^2f}{dx^2} \right|_{x=\frac{1}{3}} = 10$$

$$\therefore \left. \frac{d^2f}{dx^2} \right|_{x=\frac{1}{3}} > 0$$

$\therefore x = \frac{1}{3}$ is a local minimum, and $f(\frac{1}{3}) = \frac{121}{27}$ #

For $x = -3 \in \mathbb{R}$

$$\left. \frac{d^2f}{dx^2} \right|_{x=-3} = -10$$

$$\therefore \left. \frac{d^2f}{dx^2} \right|_{x=-3} < 0$$

$\therefore x = -3$ is a local maximum, and $f(-3) = 23$ #

(b) Critical pts: $x = 0, 2, \frac{1}{3}, -3$

$$f(0) = 5$$

$$f(2) = 23$$

$$f(\frac{1}{3}) = \frac{121}{27}$$

$$f(-3) = 23$$

Local minimum is at $x = \frac{1}{3}$, the value is $\frac{121}{27}$. #

Local maximum is at $x = 2, -3$, the value is 23. #

$$\begin{aligned}
 (C) \quad \frac{f(1+\varepsilon) - f(1)}{\varepsilon} &= \frac{[(1+\varepsilon)^3 + 4(1+\varepsilon)^2 - 3(1+\varepsilon) + 5] - [1 + 4 - 3 + 5]}{\varepsilon} \\
 &= \frac{[\varepsilon^3 + 7\varepsilon^2 + 8\varepsilon + 1] - 1}{\varepsilon} = \varepsilon^2 + 7\varepsilon + 8
 \end{aligned}$$

$$\lim_{\varepsilon \rightarrow 0^+} \varepsilon^2 + 7\varepsilon + 8 = 8$$

$$\lim_{\varepsilon \rightarrow 0^-} \varepsilon^2 + 7\varepsilon + 8 = 8$$

$$\therefore \lim_{\varepsilon \rightarrow 0^+} \frac{f(1+\varepsilon) - f(1)}{\varepsilon} = \lim_{\varepsilon \rightarrow 0^-} \frac{f(1+\varepsilon) - f(1)}{\varepsilon}$$

\therefore The function at $x=1$ is differentiable, the value is 8. #

$$\begin{aligned}
 \#2 \quad (a) \quad x^T A x &= x_1(2x_1 + x_2) + x_2(x_1 + 2x_2) \\
 &= 2x_1^2 + x_1x_2 + x_1x_2 + 2x_2^2 \\
 &= 2x_1^2 + 2x_1x_2 + 2x_2^2 \\
 &= 2(x_1 + x_2)^2 - 2x_1x_2 \geq 0
 \end{aligned}$$

A is a positive semi-definite matrix #

$$(b) \quad L(x) = [x_1 \ x_2] \begin{bmatrix} 2x_1 + x_2 \\ x_1 + 2x_2 \end{bmatrix} = 2x_1^2 + 2x_1x_2 + 2x_2^2$$

$$\nabla L(x) = \begin{bmatrix} \frac{\partial L}{\partial x_1} & \frac{\partial L}{\partial x_2} \end{bmatrix} = \begin{bmatrix} 4x_1 + 2x_2 & 2x_1 + 4x_2 \end{bmatrix} = 0$$

$$\Rightarrow \begin{cases} 4x_1 + 2x_2 = 0 \\ 2x_1 + 4x_2 = 0 \end{cases} \Rightarrow \begin{cases} x_1 = 0 \\ x_2 = 0 \end{cases}$$

$$H = \frac{\partial^2 L}{\partial x^2} = \begin{bmatrix} \frac{\partial^2 L}{\partial x_1^2} & \frac{\partial^2 L}{\partial x_1 \partial x_2} \\ \frac{\partial^2 L}{\partial x_2 \partial x_1} & \frac{\partial^2 L}{\partial x_2^2} \end{bmatrix} = \begin{bmatrix} 4 & 2 \\ 2 & 4 \end{bmatrix}$$

$\therefore H$ is a positive semi-definite matrix.

$\therefore x = (0, 0)$ is a minimum. #