

Maxima & Minima for a function of two variables:

① Find the local extreme values of

$$f(x, y) = x^2 + y^2 - 4y + 9.$$

Solution:

$$\frac{\partial f}{\partial x} = 2x$$

$$\frac{\partial f}{\partial y} = 2y - 4$$

$$\frac{\partial f}{\partial x} = 0 \Rightarrow 2x = 0 \Rightarrow x = 0$$

$$\frac{\partial f}{\partial y} = 0 \Rightarrow 2y - 4 = 0 \Rightarrow y = 2.$$

The only possible point is $(0, 2)$,

$$A = \frac{\partial^2 f}{\partial x^2} = 2, \quad B = \frac{\partial^2 f}{\partial x \partial y} = 0, \quad C = \frac{\partial^2 f}{\partial y^2} = 2$$

$$AC - B^2 = (2)(2) - 0 = 4 > 0$$

and $A > 0$.

$\therefore f$ has a minimum value at $(0, 2)$.

$$\therefore \text{Minimum value} = 0 + 2^2 - 8 + 9$$

$$\text{Local minimum value} = 5.$$

② Find the local extreme values of the function $f(x, y) = xy - x^2 - y^2 - 2x - 2y + 4$.

Solution:

$$\frac{\partial f}{\partial x} = y - 2x - 2, \quad \frac{\partial f}{\partial y} = x - 2y - 2$$

$$\frac{\partial f}{\partial x} = 0 \Rightarrow -2x + y - 2 = 0$$

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

$$\frac{\partial f}{\partial y} = 0 \Rightarrow x - 2y - 2 = 0$$

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

$$(1) \times 2 \Rightarrow -4x + 2y = 4$$

$x = -2$ sub in (2).

$$(2) \Rightarrow x - 2y = 2$$

$$-3x = 6$$

$$\boxed{x = -2}$$

$$\therefore \boxed{y = -2}$$

\therefore The only possible point is $(-2, -2)$

$$A = \frac{\partial^2 f}{\partial x^2} = -2, \quad B = \frac{\partial^2 f}{\partial x \partial y} = 1, \quad C = \frac{\partial^2 f}{\partial y^2} = -2$$

$$AC - B^2 = (-2)(-2) - 1 = 4 - 1 = 3 > 0$$

$$\& A < 0$$

$\therefore f$ has a maximum at $(-2, -2)$.

$$\therefore \text{Maximum Value} = (-2)(-2) - (-2)^2 - (-2)^2 - 2(-2) - 2(-2) + 4$$

$$= 4 - 4 - 4 + 4 + 4 + 4$$

$$= 8$$

③ Find the local extreme values of $f(x, y) = 3y^2 - 2y^3 - 3x^2 + 6xy$



Solution:

$$\frac{\partial f}{\partial x} = -6x + 6y, \quad \frac{\partial f}{\partial y} = 6y - 6y^2 + 6x$$

$$\frac{\partial f}{\partial x} = 0 \Rightarrow -6x + 6y = 0, \quad \frac{\partial f}{\partial y} = 0 \Rightarrow 6y - 6y^2 + 6x = 0 \quad \rightarrow (2)$$

$$\Rightarrow x = y \quad \text{--- (1)}$$

Sub (1) in (2), $6x - 6x^2 + 6x = 0$

$$12x - 6x^2 = 0 \quad \text{--- (A)}$$

$$6x(2 - x) = 0$$

$$\Rightarrow x = 0, x = 2$$

when $x = 0, y = 0$
when $x = 2, y = 2$

\therefore The points are $(0, 0), (2, 2)$.

$$A = \frac{\partial^2 f}{\partial x^2} = -6, \quad B = \frac{\partial^2 f}{\partial x \partial y} = 6, \quad C = \frac{\partial^2 f}{\partial y^2} = 6 - 12y$$

At $(0, 0)$ $A = -6, B = 6, C = 6$

$$AC - B^2 = (-6)(6) - 6^2 = -36 - 36 < 0$$

$\therefore f$ has neither a maximum nor a minimum at $(0, 0)$.

$\therefore (0, 0)$ is called saddle point.

At (2,2)

$$A = -6, B = 6, C = -18$$

$$AC - B^2 = (-6)(-18) - 6^2 = 108 - 36 > 0.$$

and $A < 0$.

f has a maximum at (2,2).

$$\begin{aligned}\therefore \text{Maximum value} &= 3(2)^2 - 2(2)^3 - 3(2)^2 + 6(2)(2) \\ &= 12 - 16 - 12 + 24 \\ &= 8.\end{aligned}$$

Find the local extreme values (if any) of $f(x,y) = y^2 - x^2$.

Solution: $f_x = -2x, f_y = 2y$

$$\begin{aligned}f_x = 0 &\Rightarrow -2x = 0 \Rightarrow x = 0 \\ f_y = 0 &\Rightarrow 2y = 0 \Rightarrow y = 0.\end{aligned}$$

\therefore The only possible point is (0,0).

$$A = \frac{\partial^2 f}{\partial x^2} = -2, B = \frac{\partial^2 f}{\partial x \partial y} = 0, C = \frac{\partial^2 f}{\partial y^2} = 2$$

At (0,0)

$$A = -2, B = 0, C = 2$$

$$AC - B^2 = (-2)(2) - 0 = -4 < 0,$$

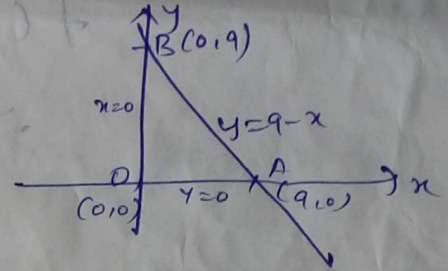
$\therefore f$ has neither a maximum nor a minimum at (0,0).
 \therefore (0,0) is called Saddle point.



① Find the absolute maximum and minimum value of $f(x,y) = 2 + 2x + 2y - x^2 - y^2$ on the triangular region in the first quadrant bounded by the lines $x \geq 0, y \geq 0, y = 9 - x$.

Solution:

$$f_x = 2 - 2x, \quad f_y = 2 - 2y$$



$$f_x = 0 \Rightarrow 2 - 2x = 0 \Rightarrow \boxed{x=1}, \quad f_y = 0 \Rightarrow 2 - 2y = 0 \Rightarrow \boxed{y=1}$$

Interior point $f(1,1) = \boxed{4}$

Boundary points:

(i) on OA, $y=0, 0 \leq x \leq 9$.

The function is $f(x,0) = 2 + 2x - x^2$

When $x=0$, $f(0,0) = \boxed{2}$

When $x=9$, $f(9,0) = 2 + 18 - 81 = \boxed{-61}$

$$f'(x,0) = 0 \Rightarrow 2 - 2x = 0 \Rightarrow x=1$$

\therefore The point is $(1,0)$.

$$f(1,0) = \boxed{3}$$

(ii) on OB

$$x=0, \quad 0 \leq y \leq 9.$$

The function is $f(0, y) = 2 + 2y - y^2$

$$\text{when } y=0, \quad f(0, 0) = 2$$

$$\text{when } y=9, \quad f(0, 9) = -61$$

$$f'(0, y) = 0 \Rightarrow 2 - 2y = 0 \Rightarrow y = 1.$$

\therefore The point $(0, 1)$.

$$f(0, 1) = 3$$

(iii) on AB

$$y = 9 - x$$

$$\begin{aligned} f(x, 9-x) &= 2 + 2x + 2(9-x) - x^2 - (9-x)^2 \\ &= -61 + 18x - 2x^2 \end{aligned}$$

$$f'(x, 9-x) = 18 - 4x = 0 \Rightarrow x = \frac{18}{4} = \frac{9}{2}$$

$$\therefore y = 9 - \frac{9}{2} = \frac{9}{2}$$

\therefore The point is $(\frac{9}{2}, \frac{9}{2})$

$$f(\frac{9}{2}, \frac{9}{2}) = -\frac{41}{2}$$

absolute Max is 4 at $(1, 1)$

absolute min is -61 at $(0, 9)$ & $(9, 0)$.

$(0, 1)$ is a local max.

$$f(0, 1) = 3$$

② Find the point $P(x, y, z)$ on the plane $2x + y - z - 5 = 0$ that is closest to the origin.

$$f = (\text{Distance})^2 = (x-0)^2 + (y-0)^2 + (z-0)^2 = x^2 + y^2 + z^2$$

$$g = x^2 + y^2 + z^2 + \lambda (2x + y - z - 5) = 0$$

$$\frac{\partial g}{\partial x} = 0 \Rightarrow 2x + 2\lambda = 0 \Rightarrow x = -\lambda$$

$$\frac{\partial g}{\partial y} = 0 \Rightarrow 2y + \lambda = 0 \Rightarrow y = -\lambda/2$$

$$\frac{\partial g}{\partial z} = 0 \Rightarrow 2z - \lambda = 0 \Rightarrow z = \lambda/2$$

$$\frac{\partial g}{\partial \lambda} = 0 \Rightarrow 2x + y - z - 5 = 0$$

$$\Rightarrow 2x + y - z = 5$$

$$2(-\lambda) - \lambda/2 - \lambda/2 = 5$$

$$-3\lambda = 5$$

$$\therefore x = 5/3, y = 5/6, z = -5/6 \quad \boxed{\lambda = -5/3}$$

$$(\text{Distance})^2 = x^2 + y^2 + z^2 = \frac{25}{9} + \frac{25}{36} + \frac{25}{36}$$

$$= \frac{25}{9} + \frac{25}{18}$$

$$(\text{Distance})^2 = \frac{50+25}{18} = \frac{75}{18} = \frac{25}{6}$$

$$\text{Distance} = \frac{5}{\sqrt{6}} //$$

③ Find the maximum & minimum values of the function $f(x, y) = 3x + 4y$ on the circle $x^2 + y^2 = 1$.

$$g = 3x + 4y + \lambda(x^2 + y^2 - 1)$$

$$\frac{\partial g}{\partial x} = 0 \Rightarrow 3 + 2x\lambda = 0 \Rightarrow x = \frac{-3}{2\lambda}$$

$$\frac{\partial g}{\partial y} = 0 \Rightarrow 4 + 2y\lambda = 0 \Rightarrow y = \frac{-2}{\lambda}$$

$$\frac{\partial g}{\partial \lambda} = 0 \Rightarrow x^2 + y^2 - 1 = 0$$

$$\Rightarrow x^2 + y^2 = 1$$

$$\Rightarrow \frac{9}{4\lambda^2} + \frac{4}{\lambda^2} = 1$$

$$\Rightarrow \frac{9 + 16}{4\lambda^2} = 1$$

$$\Rightarrow 25 = 4\lambda^2$$

$$\text{When } \lambda = \frac{5}{2}, x = -\frac{3}{5}, y = -\frac{4}{5}$$

$$\Rightarrow \lambda^2 = \frac{25}{4}$$

$$\text{When } \lambda = -\frac{5}{2}, x = \frac{3}{5}, y = \frac{4}{5}$$

$$\lambda = \pm \frac{5}{2}$$

$$\text{At } \left(\frac{3}{5}, \frac{4}{5}\right)$$

$$f\left(\frac{3}{5}, \frac{4}{5}\right) = 5$$

\therefore Max. Value = 5 at $\left(\frac{3}{5}, \frac{4}{5}\right)$

$$\text{At } \left(-\frac{3}{5}, -\frac{4}{5}\right)$$

$$f\left(-\frac{3}{5}, -\frac{4}{5}\right) = -5$$

Min. Value = -5 at $\left(-\frac{3}{5}, -\frac{4}{5}\right)$

Taylor's Series:

Find a quadratic approximation to $f(x,y) = \sin x \sin y$ near the origin.

$$f(0,0) = 0 \quad f_{xx}(0,0) = 0$$

$$f_x(0,0) = 0 \quad f_{xy}(0,0) = 1$$

$$f_y(0,0) = 0 \quad f_{yy}(0,0) = 0$$

$$\sin x \sin y = \frac{1}{2} \cancel{2} xy = xy$$