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☆ Course / Unit 3: Optimization / Lecture 9: Second derivative test

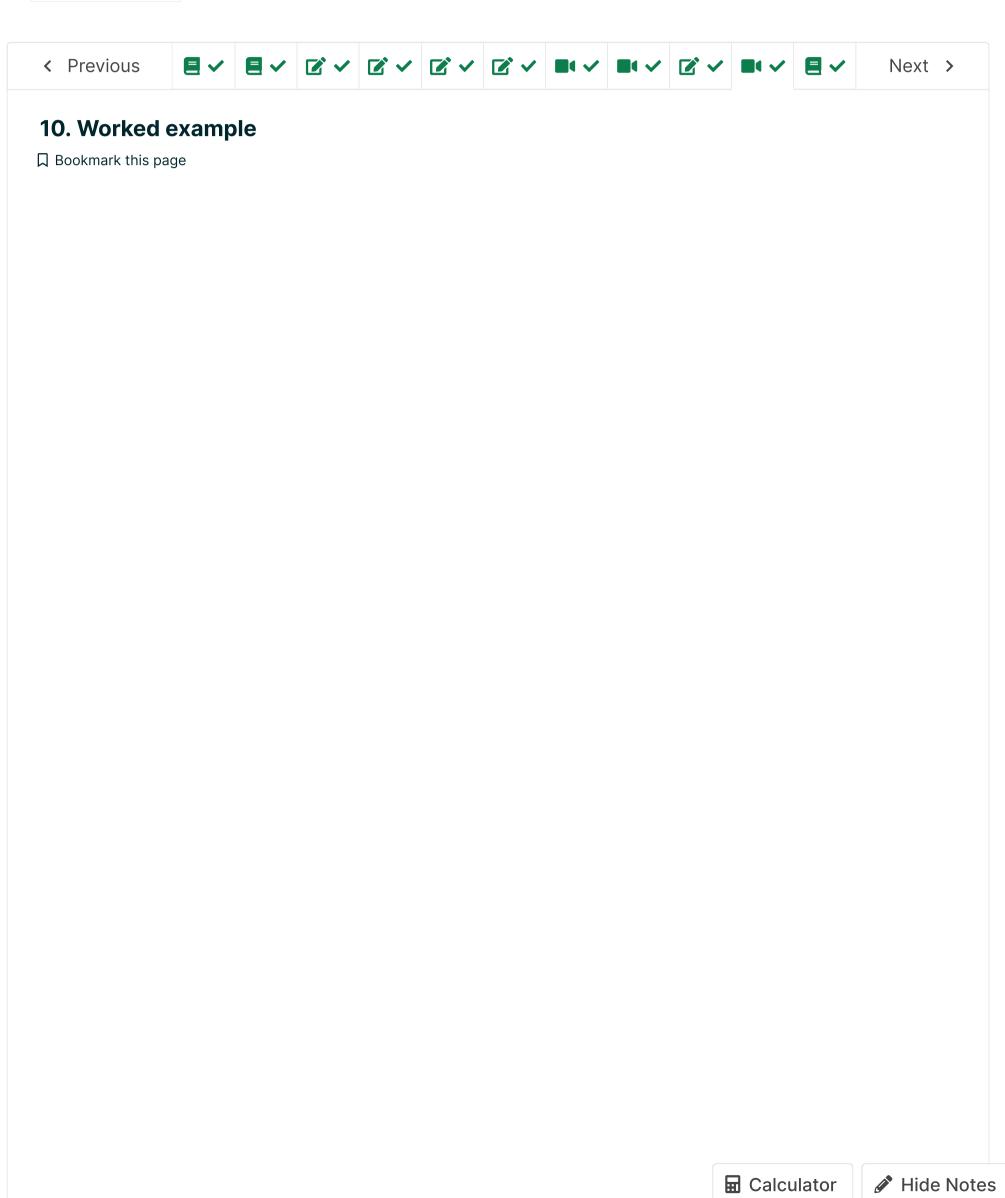


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## **Explore**

#### Worked example setup



0:00 / 0:00

▶ 2.0x

Start of transcript. Skip to the end.

PROFESSOR: So let's do an example, let's say I look at f of (x,y) equals x plus y plus 1 over xy,

where x and y are positive.

So I'm looking on there for first point.

I'm doing this because I don't want this denominator

to become 0, so I'm just looking at that situation.

So let's look first for--

## Video

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"

CC

**Example 10.1** What are the global maximum and global minimum of the function below?

$$f\left( x,y
ight) =x+y+rac{1}{xy},\qquad x,y>0$$

(Note we restrict our attention to the domain x,y>0 to avoid the regions where the function is not defined.)

The first step is to find the critical points.

$$f_x(x,y) = 1 - \frac{1}{x^2 y} = 0$$
 (4.87)

$$f_y(x,y) = 1 - \frac{1}{xy^2} = 0$$
 (4.88)

This tells us that

$$x^2y = 1 (4.89)$$

$$xy^2 = 1 (4.90)$$

$$\frac{x}{y} = 1 \quad \text{(dividing)} \tag{4.91}$$

$$y^3 = 1 \quad \text{(substituting)} \tag{4.93}$$

$$\longrightarrow y = 1 \tag{4.94}$$

$$\longrightarrow x = 1 \tag{4.95}$$

Thus there is one critical point at (1,1).

#### **POLL**

What type of critical point is (1,1)?

### RESULTS

Local minimum	6	1%

**Local maximum** 8%

Saddle 12%

Inconclusive 12%

I do not know how to think about this yet 7%

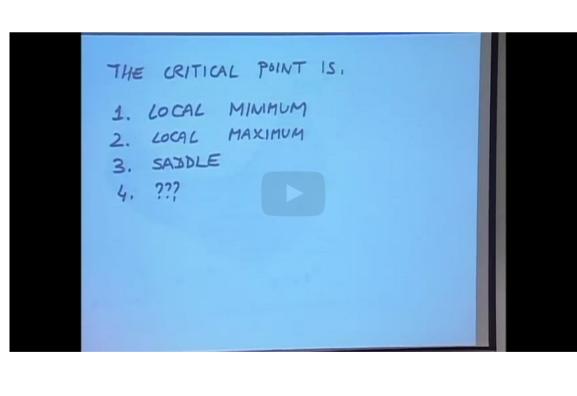
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#### FEEDBACK

Your response has been recorded

## Worked example conclusion



0:00 / 0:00 ▶ 2.0x X 66 CC

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PROFESSOR: So let's see.

To figure out what type of point it is, we should compute the second partial derivatives.

What do we get when we take the derivative of this

with respect to x?

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Continuing the example above, we must compute the second derivatives to determine the type of critical point. **⊞** Calculator

$$f_{xx}(x,y) = \frac{2}{x^3y} \qquad A = f_{xx}(1,1) = 2$$
 (4.96)

$$f_{xy}(x,y) = \frac{1}{x^2y^2} \quad B = f_{xy}(1,1) = 1$$
 (4.97)

$$f_{yy}(x,y) = \frac{2}{xy^3} \quad C = f_{yy}(1,1) = 2$$
 (4.98)

Thus  $AC-B^2=4-1=3>0$ , so we either have a local maximum or local minimum. Since A>0, we have a local minimum. You can check that this is in fact a global minimum, by plotting for example.

The maximum is not attained as f tends to  $\infty$  if  $x \to \infty$ ,  $y \to \infty$ ,  $x \to 0$ , or  $y \to 0$ .

## 10. Worked example **Hide Discussion** Topic: Unit 3: Optimization / 10. Worked example **Add a Post** by recent activity > Show all posts the only local an global minimum 11 Previous Next >

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