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



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#### Another explanation



Start of transcript. Skip to the end.

PROFESSOR: OK so let's continue.

Oh, before we continue--

Let's see, I wanted to point out one small thing.

So here we have this magic quantity 4ac minus b squared.

You've probably seen that before in your life.

Yeah, it looks like the quadratic

0:00 / 0:00

▶ 2.0x

X

CC 66

**Transcripts** 

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You may recognize the expression  $4ac-b^2$  or rather  $b^2-4ac$  as something that arises in the quadratic formula. This connection exists and can be made explicit if we rewrite our function  $w\left(x,y\right)$  in another way.

$$w(x,y) = ax^2 + bxy + cy^2 (4.64)$$

$$= \underbrace{y^2}_{\geq 0} \underbrace{\left[ a \left( \frac{x}{y} \right)^2 + b \left( \frac{x}{y} \right) + c \right]}_{(*)} \tag{4.65}$$

We can try to understand the behavior of this function by exploring the expression (\*) above.

- ullet If  $b^2-4ac>0$ , this is the case that this expression has two roots. In this case, that means that this equation (\*) takes both positive and negative values. Thus  $w\left(x,y
  ight)$  also takes both positive and negative values, which means that the critical point must be a saddle point.
- If  $b^2-4ac < 0$ , this equation (st) has no roots, which means the equation (st) is everywhere nonpositive, or everywhere nonnegative. Thus  $w\left(x,y
  ight)\geq0$  or  $w\left(x,y
  ight)\leq0$  (with equality occurring at the critical point  $w\left(0,0
  ight)=0$ ). If  $w\left(x,y
  ight)\geq0$ , then the critical point is a minimum. If  $w\left(x,y
  ight)\leq0$ , then the critical point is a maximum.

### 7. Comparison to the quadratic formula

Topic: Unit 3: Optimization / 7. Comparison to the quadratic formula

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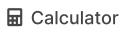
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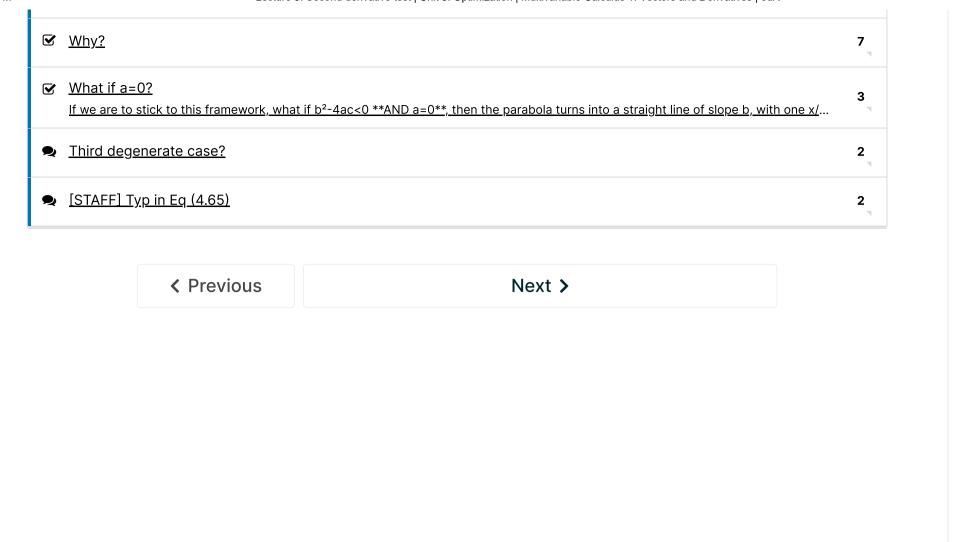
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<u>Degenerate function</u>

Could anyone tell me degenerate case in detail? What actually the term degenerate means here?





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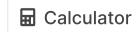


















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