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☆ Course / Unit 3: Optimization / Lecture 11: Lagrange Multipliers



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Reflect

Example 9.1

Maximize the function $f\left(x,y
ight)=x^2+y^2$ along the curve $x^2y+y=4$.

The Lagrange multiplier method tells us that to maximize f along the level curve $g\left(x,y\right) =4$, we must find the locations where $abla f = \lambda
abla g$. Here $g\left({x,y} \right) = {x^2}y + y$. The system becomes

$$2x = \lambda 2xy \tag{4.181}$$

$$2y = \lambda (x^2 + 1) \tag{4.182}$$

If x
eq 0, the first equation becomes $1 = \lambda y$. Plugging in 1/y for λ in the second equation gives

$$2y = (x^2 + 1)/y (4.183)$$

$$2y^2 = x^2 + 1 (4.184)$$

Plugging into our constraint curve, we get

$$g(x,y) = x^2y + y = (x^2 + 1)y$$
 (4.185)

$$= (2y^2) y = 4 (4.186)$$

$$\boldsymbol{v^3} = \boldsymbol{2} \tag{4.187}$$

$$y = 2^{1/3} (4.188)$$

Solving for x this gives

$$(x^2+1)2^{1/3} = 4 (4.189)$$

$$x = \pm \sqrt{2^{5/3} - 1} (4.190)$$

Thus we find two points on the boundary $(\pm \sqrt{2^{5/3}-1},2^{1/3})$.

Note that we need to consider the case $oldsymbol{x}=oldsymbol{0}$. In this case, $oldsymbol{y}=oldsymbol{4}$. Thus we must consider the value of the function at the three points $(\sqrt{2^{5/3}-1},2^{1/3})$, $(-\sqrt{2^{5/3}-1},2^{1/3})$, and (0,4).

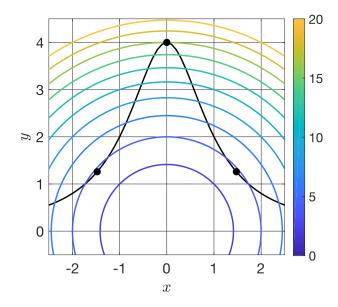
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$$f(0,4) = 16$$

$$f(\sqrt{2^{5/3}-1},2^{1/3}) = \sqrt{2^{5/3}-1}^2 + (2^{1/3})^2$$
 (4.191)

$$= 2^{5/3} - 1 + 2^{2/3} \approx 3.76 < 16 \tag{4.192}$$

Therefore the minimum value occurs at the two points $(\pm \sqrt{2^{5/3}-1},2^{1/3})$

The three points are marked on the plot below, which shows the curve $x^2y+y=4$ in black along with the level curves of $f(x,y)=x^2+y^2$. Note that from the image, you can see that the two points $(\pm \sqrt{2^{5/3}-1},2^{1/3})$ are absolute minima, while the point (0,4) is a local maximum.



9. Worked example

ightharpoonup The case when y = 0

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 \bigcirc What kind of constraint is g(x,y)

 \checkmark Example 9.1 Constraint curve case x = 0

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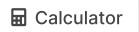
■ Why is (0,4) not an absolute max? 2 ? How to Differentiate between Local Maximum and Minimum? 3 Lget a little confused. Without drawing the graph, how can I differentiate between whether the point is local maxium or minum? Like ...

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