MA 109 D2 T1 Week Seven Recap

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December 12, 2022

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- Consider a C lying on the surface defined by F(x, y, z) = 0. Then, for any $t_0 \in [a, b]$, we have,

$$\nabla F(x(t_0), y(t_0), z(t_0)) \cdot (x'(t_0), y'(t_0), z'(t_0)) = 0$$



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Let $D \subset \mathbb{R}^2$, and let (x_0, y_0) be an interior point of D. Suppose $f : D \to \mathbb{R}$ has a local extremum at (x_0, y_0) . If u is a unit vector and $(\nabla_u f)(x_0, y_0)$ exists, then $(\nabla_u f)(x_0, y_0) = 0$.

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Definition (Saddle Points)

For a 'nice' function $f: D \subset \mathbb{R}^2 \to \mathbb{R}$, and some interior point $P \in D$, we call P to be a saddle point of f if $\nabla F(P) = (0,0)^T$ but P is **not** a local extrema.

Proposition (The Hessian Test)

Let $D \subset \mathbb{R}^2$ and let (x_0, y_0) be an interior point of D. Suppose $f: D \to \mathbb{R}$ is such that the first-order and second-order partial derivatives of f exist and are continuous in a neighbourhood of (x_0, y_0) , and $(\nabla f)(x_0, y_0) = (0, 0)$.

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$$(\Delta f)(x_0, y_0) := f_{xx}(x_0, y_0) f_{yy}(x_0, y_0) - f_{xy}(x_0, y_0)^2$$

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The discriminant test is inconclusive if $(\Delta f)(x_0, y_0) = 0$.

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The real number λ_0 is called a Lagrange multiplier.



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- Note that this procedure only tells us that these points are the extrema – does not comment on whether they are minima or maxima.