

WORKSHEET 13

MATH 101

Fulbright University, Ho Chi Minh City, Vietnam

Optimization

Theorem 1 (First derivative test). *Suppose that f is a continuous function over an interval I containing a critical point c . If f is differentiable over I , except possibly at point c , then $f(c)$ satisfies one of the following descriptions:*

- (1) *If f' changes sign from positive when $x < c$ to negative when $x > c$, then $f(c)$ is a local maximum of f .*
- (2) *If f' changes sign from negative when $x < c$ to positive when $x > c$, then $f(c)$ is a local minimum of f .*
- (3) *If f' has the same sign for $x < c$ and $x > c$, then $f(c)$ is neither a local maximum nor a local minimum of f .*

Theorem 2 (Closed interval method). *To find the absolute extrema of a continuous function f on a closed interval $[a, b]$ we follow the following steps:*

- (1) *Find the critical points and the values of f at those points*
- (2) *Find the values of f at the end points*
- (3) *Compare all the values from the above steps to find absolute max/min*

Definition 1. Let f be a function that is differentiable over an interval I . If f' is increasing over I , we say f is concave up. If f' is decreasing over I , we say f is concave down. The point where f changes concavity is called inflection point.

Theorem 3. *Let f be a function that is twice differentiable over an interval I .*

- (1) *If $f''(x) > 0$, then f is concave up.*
- (2) *If $f''(x) < 0$, then f is concave down.*

Theorem 4 (Second derivative test). *Suppose $f'(c) = 0$ and f'' is continuous over an interval I containing c .*

- (1) *If $f''(c) > 0$, then f has a local minimum at c .*
- (2) *If $f''(c) < 0$, then f has a local maximum at c .*
- (3) *If $f''(c) = 0$, the test is inconclusive.*