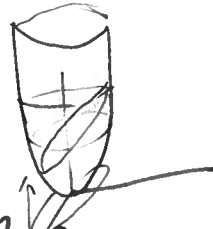


# Lagrange multipliers

1

EX: Find max + min values of

$$f(x,y) = 8x^2 + y^2$$



$$g(x,y) = 4x^2 + y^2 = 9 = k$$

$$\begin{aligned} \frac{x^2}{\frac{9}{4}} + \frac{y^2}{9} &= \frac{9}{9} \\ x &= \frac{3}{2} \cos(t) \\ y &= 3 \sin(t) \\ z &= 8x^2 + y^2 = 8\left(\frac{3}{2}\cos(t)\right)^2 + (3\sin(t))^2 \end{aligned}$$

Soln:  $\nabla f = \langle 16x, 2y \rangle$

$\nabla g = \langle 8x, 2y \rangle$

$$\begin{cases} \nabla f = \lambda \nabla g \\ g = k \end{cases} \rightarrow \begin{cases} \langle 16x, 2y \rangle = \lambda \langle 8x, 2y \rangle \\ 4x^2 + y^2 = 9 \end{cases}$$

$$x(16 - 8\lambda) = 0 \rightarrow \begin{cases} 16x = 8\lambda x \rightarrow x = \frac{16}{8} \text{ OR } x=0 \\ 2y = 2\lambda y \rightarrow \lambda = 1 \text{ OR } y=0 \\ 4x^2 + y^2 = 9 \quad \text{(iii)} \end{cases}$$

WAYS IT CAN WORK

useless  $\leftarrow 0=9 \text{ FALSE (iii)}$

\*  $x=0, y=0$

$\leftarrow x = \pm \sqrt{\frac{9}{4}} = \pm \frac{3}{2} \leftarrow 4x^2 + 0^2 = 9 \leftarrow \text{(iii)} \text{ * } \lambda = \frac{16}{8}, y=0$

$\leftarrow y = \pm 3 \leftarrow 0 + y^2 = 9 \leftarrow \text{(iii)} \text{ * } \lambda = 1, x=0$

- $(\frac{3}{2}, 0)$
- $(-\frac{3}{2}, 0)$

- $(0, 3)$
- $(0, -3)$

$(x, y)$	$f(x, y)$
$(\frac{3}{2}, 0)$	182.85
$(-\frac{3}{2}, 0)$	182.85
$(0, 3)$	9
$(0, -3)$	9

} max is 182.85  
 + occurs at  $(\frac{3}{2}, 0)$  and  $(-\frac{3}{2}, 0)$

} min is 9  
 + occurs at  $(0, \pm 3)$

Ex:  $f(x, y, z) = xyz$

$\begin{cases} x + 9y^2 + z^2 = 4 \\ \uparrow \\ g \quad k \end{cases}$

$\begin{cases} \nabla f = \lambda \nabla g \\ g = k \end{cases}$

$\begin{cases} \langle yz, xz, xy \rangle = \lambda \langle 1, 18y, 2z \rangle \\ x + 9y^2 + z^2 = 4 \end{cases}$

- $yz = \lambda$  (i)
- $xz = 18\lambda y$  (ii)
- $xy = 2\lambda z$  (iii)
- $x + 9y^2 + z^2 = 4$  (iv)

Plug (i) into (ii) + (iii) to get

$$\begin{cases} xz = 18y^2z & (v) \\ xy = 2yz^2 & (vi) \\ x + 9y^2 + z^2 = 4 & (vii) \end{cases}$$

Solve (v) for  $y^2z$ :

$$y^2z = \frac{xz}{18}$$

↓ (vi)

$$xy = 2\left(\frac{xz}{18}\right) = \frac{xz}{9}$$

$$xy - \frac{xz}{9} = 0$$

$$x\left(y - \frac{z}{9}\right) = 0$$

or  $y = \frac{z}{9}$  (\*)

$x=0$

↓ (ii)

$y=0$  or  $z=0$

↓ (iv)

$z^2=4$

$z = \pm 2$

↓ (iv)

$y^2 = \frac{1}{9}$

$y = \pm \frac{1}{3}$

~~$\frac{z^2}{9} = \lambda$~~

(iv)

$x + 9\left(\frac{z}{9}\right)^2 + z^2 = 4$

$x = 4 - \frac{z^2}{9} - z^2 = 4 - \frac{10z^2}{9}$  (\*\*)

$z=0$        $z = \pm \frac{3}{\sqrt{7}}$  (3)

$4z(9 - 10z^2) = 0$

$36z - 28z^3 = 0$

↑ mult by 81

$\frac{4z}{9} - \frac{28z^3}{81} = 0$

$\frac{4z}{9} - \frac{10z^3}{81} - \frac{18z^3}{81} = 0$

$\frac{4z}{9} - \frac{10z^3}{81} = \frac{2z^3}{9}$

$\frac{z}{9}\left(4 - \frac{10z^2}{9}\right) = 2\left(\frac{z}{9}\right)z^2$

$y = \frac{28}{7}$

From Top:  $z=0$

(\*) :  $y=0$

(\*\*):  $x=4$

$z = \frac{3}{\sqrt{7}}$

$y = \frac{1}{3\sqrt{7}}$

$x = 4 - \frac{10}{9}\left(\frac{9}{7}\right) = \frac{18}{7}$

$z = -\frac{3}{\sqrt{7}}$

$y = -\frac{1}{3\sqrt{7}}$

$x = 4 - \frac{10}{9}\left(\frac{9}{7}\right) = \frac{18}{7}$

Check pts we found

4

$(x, y, z) \mid f(x, y, z)$

$(0, 0, 2)$

0

$(0, 0, -2)$

0

$(0, \frac{3}{2}, 0)$

0

$(0, -\frac{3}{2}, 0)$

0

$(4, 0, 0)$

0

$(\frac{18}{7}, \frac{1}{3\sqrt{7}}, \frac{3}{\sqrt{7}})$

$\frac{18}{49}$

$(\frac{18}{7}, -\frac{1}{3\sqrt{7}}, -\frac{3}{\sqrt{7}})$

$\frac{18}{49}$

~~min~~ min of 0  
at all these pts

max of  $\frac{18}{49}$   
at these