

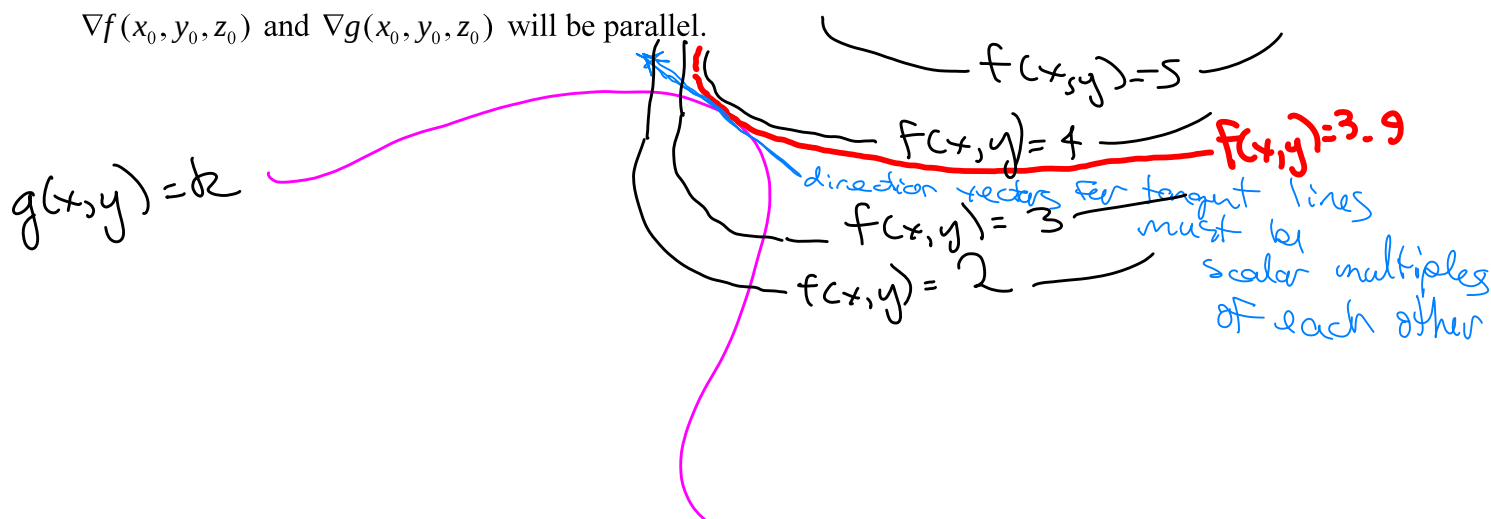
13.10: Lagrange Multipliers

Suppose we want to maximize (or minimize) the function $f(x, y)$ while making sure that $g(x, y) = k$ is true. In this situation, the condition $g(x, y) = k$ is called a *constraint*.

Think of a sequence of level curves $f(x, y) = c_1$, $f(x, y) = c_2$, $f(x, y) = c_3$, etc. At the optimal value of c_n , the curve $f(x, y) = c_n$ will “barely touch” the curve $g(x, y) = k$. We want to find the points where $f(x, y) = c_n$ and $g(x, y) = k$ share a common tangent line. For the curves to share a common tangent line, their normal lines at the point of tangency $P(x_0, y_0)$ must be identical. Therefore, their gradients must be parallel.

We can write $\nabla f(x_0, y_0) = \lambda \nabla g(x_0, y_0)$, where λ is a constant called a Lagrange multiplier.

If we extend the concept to functions on $\mathbb{R}^3$, we optimize $f(x, y, z)$ subject to the constraint $g(x, y, z) = k$. In this case, the optimal point is point of common tangency between some level surface $f(x, y, z) = c_n$ of $f(x, y, z)$, and the surface $g(x, y, z) = k$, which can be thought of as one of the level surfaces of $g(x, y, z)$. At the point of tangency, the gradient vectors $\nabla f(x_0, y_0, z_0)$ and $\nabla g(x_0, y_0, z_0)$ will be parallel.



Lagrange's Theorem: Suppose the functions f and g have continuous first partial derivatives, and that f has an extremum at a point (x_0, y_0) on the smooth constraint curve $g(x, y) = k$.

If $\nabla g(x_0, y_0) \neq \mathbf{0}$, then there exists a real number λ such that $\nabla f(x_0, y_0) = \lambda \nabla g(x_0, y_0)$.

Note: This can be extended to functions of three variables, in which $f(x, y, z)$ has an extremum on the smooth level surface $g(x, y, z) = k$. In this case, there exists a real number λ such that $\nabla f(x_0, y_0, z_0) = \lambda \nabla g(x_0, y_0, z_0)$.

The Method of Lagrange Multipliers:

Suppose f and g satisfy the hypotheses of Lagrange's Theorem, that f has a maximum or minimum value satisfying $g(x, y, z) = k$, and that $\nabla g(x_0, y_0, z_0) \neq \mathbf{0}$.

Step 1: Find all values of λ , x , and y such that $\nabla f(x, y, z) = \lambda \nabla g(x, y, z)$ and $g(x, y, z) = k$.

This means you'll have to solve a system of simultaneous equations:

$$\begin{aligned} f_x(x, y, z) &= \lambda g_x(x, y, z) \\ f_y(x, y, z) &= \lambda g_y(x, y, z) \\ f_z(x, y, z) &= \lambda g_z(x, y, z) \\ \cancel{f_z(x, y, z) &= \lambda g_z(x, y, z)} \\ g(x, y, z) &= k \end{aligned}$$

Step 2: Evaluate f at each point obtained in Step 1. The largest of these values is the maximum, and the smallest of these values is the minimum.

Example 1: Find the extreme values of $f(x, y) = 4x + 6y$ on the circle $x^2 + y^2 = 13$.

Find ∇g and ∇f .

$$\nabla f(x, y) = \langle f_x, f_y \rangle = \langle 4, 6 \rangle$$

$$\nabla f = \lambda \nabla g$$

$$\langle 4, 6 \rangle = \lambda \langle 2x, 2y \rangle$$

$\Downarrow$

$$\left. \begin{aligned} 4 &= 2\lambda x \\ 6 &= 2\lambda y \\ x^2 + y^2 &= 13 \end{aligned} \right\} \begin{array}{l} 3 \text{ eqns in} \\ 3 \text{ variables} \\ (x, y, \lambda) \end{array}$$

$$\left. \begin{aligned} 4 = 2\lambda x &\Rightarrow \frac{4}{2\lambda} = x \\ 6 = 2\lambda y &\Rightarrow \frac{6}{2\lambda} = y \end{aligned} \right\} \Rightarrow \left. \begin{aligned} x &= \frac{2}{\lambda} \\ y &= \frac{3}{\lambda} \end{aligned} \right\}$$

Put these into $x^2 + y^2 = 13$:

$$\left(\frac{2}{\lambda}\right)^2 + \left(\frac{3}{\lambda}\right)^2 = 13$$

$$\frac{4}{\lambda^2} + \frac{9}{\lambda^2} = 13$$

$$\frac{13}{\lambda^2} = 13$$

$$13 = 13\lambda^2$$

$$1 = \lambda^2$$

$$\lambda = \pm 1$$

$$\lambda = 1 \Rightarrow \left. \begin{aligned} x &= \frac{2}{\lambda} = \frac{2}{1} = 2 \\ y &= \frac{3}{\lambda} = \frac{3}{1} = 3 \end{aligned} \right\} \begin{array}{l} (2, 3) \\ f(2, 3) = 4(2) + 6(3) \\ = 8 + 18 = 26 \end{array}$$

$$\lambda = -1 \Rightarrow \left. \begin{aligned} x &= \frac{2}{\lambda} = \frac{2}{-1} = -2 \\ y &= \frac{3}{\lambda} = \frac{3}{-1} = -3 \end{aligned} \right\} \begin{array}{l} (-2, -3) \\ f(-2, -3) = 4(-2) + 6(-3) \\ = -8 - 18 = -26 \end{array}$$

(Answer on next page)

Ex 1 cont'd:

The maximum value of f is $f(2,3) = 26$.
The minimum value of f is $f(-2,-3) = -26$ 13.10.3

Example 2: Find the maximum value of $P = xy^2z$ subject to the constraint $x + y + z = 32$.

$$P(x, y, z) = xy^2z$$

$$g(x, y, z) = 32$$

$$\nabla P(x, y, z) = \langle y^2z, 2xy^2, xy^2 \rangle$$

$$\nabla g(x, y, z) = \langle 1, 1, 1 \rangle$$

$$\nabla P = \lambda \nabla g$$

$\Downarrow$

4 eqns
4 variables

$$\begin{aligned} y^2z &= \lambda(1) = \lambda \\ 2xy^2 &= \lambda(1) = \lambda \\ xy^2 &= \lambda(1) = \lambda \\ x + y + z &= 32 \end{aligned}$$

Setting λ 's equal: $y^2z = 2xy^2 = xy^2$

$$y^2z = 2xy^2$$

Divide by yz : would need $y, z = 0$ for this

$$\frac{y^2z}{yz} = \frac{2xy^2}{yz} \Rightarrow y = 2x$$

$$2xy^2 = xy^2$$

Divide by xy :

$$\frac{2xy^2}{xy} = \frac{xy^2}{xy} \Rightarrow 2z = y$$

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Example 3: Find positive numbers x and y that minimize $f(x, y) = 3x + y + 10$ subject to the constraint $x^2y = 6$.

$$g(x, y) = x^2y$$

$$\nabla f(x, y) = \langle 3, 1 \rangle$$

$$\nabla g(x, y) = \langle 2xy, x^2 \rangle$$

$$\nabla f = \lambda \nabla g$$

$\Downarrow$

$$3 = 2xy\lambda \Rightarrow \lambda = \frac{3}{2xy}$$

$$1 = \lambda x^2 \Rightarrow \lambda = \frac{1}{x^2}$$

$$x^2y = 6$$

Set these λ 's equal:

$$\frac{3}{2xy} = \frac{1}{x^2}$$

$$3x^2 = 2xy \text{ (assumes } x, y \neq 0)$$

$$3x^2 - 2xy = 0$$

$$x(3x - 2y) = 0$$

$$x = 0$$

Can't have $x = 0$.

If $x = 0$, then

$3 = 2xy\lambda$ and $1 = \lambda x^2$ are impossible

$$3x - 2y = 0$$

$$3x = 2y$$

$$\frac{3}{2}x = y$$

Put $\frac{3}{2}x = y$ into $x^2y = 6$

$$x^2\left(\frac{3}{2}x\right) = 6$$

$$\frac{3x^3}{2} = 6$$

$$3x^3 = 12$$

$$x^3 = 4$$

$$x = \sqrt[3]{4}$$

$$y = \frac{3}{2}x = \frac{3}{2}\sqrt[3]{4}$$

The numbers are $x = \sqrt[3]{4}$, $y = \frac{3\sqrt[3]{4}}{2}$.

Ex 2 cont'd:

$$y = 2x \Rightarrow \frac{y}{2} = x$$

$$y = 2z \Rightarrow \frac{y}{2} = z$$

$$x + y + z = 32$$

$$x = \frac{y}{2}, z = \frac{y}{2} \Rightarrow \frac{y}{2} + y + \frac{y}{2} = 32$$

$$y + y = 32$$

$$2y = 32$$

$$y = 16$$

$$x = \frac{y}{2} = \frac{16}{2} = 8$$

$$z = \frac{y}{2} = \frac{16}{2} = 8$$

Maximum P occurs
when

$$x = 8, y = 16, z = 8$$

Example 4 cont'd:

$$\left. \begin{aligned} xyz &= \lambda(2xy + 2yz) \\ xyz &= \lambda(2yz + xz) \end{aligned} \right\} \text{Set } xyz\text{'s equal:}$$

$$\lambda(2xy + 2yz) = \lambda(2yz + xz)$$

$$2xy + 2yz = 2yz + xz$$

$$2xy = xz$$

$$2xy - xz = 0$$

$$x(2y - z) = 0$$

$$x = 0 \quad \left| \quad 2y - z = 0 \right.$$

$$\text{Not } x=0 \quad \left| \quad 2y = z \right.$$

$$y = \frac{z}{2}$$

$$\text{From earlier, } y = \frac{x}{2}$$

$$x = 2y$$

$$2xy + 2yz + xz = 12$$

$$\text{Put in } x = 2y, z = 2y:$$

$$2(2y)(y) + 2y(2y) + (2y)(2y) = 12$$

$$4y^2 + 4y^2 + 4y^2 = 12$$

$$12y^2 = 12$$

$$y^2 = 1$$

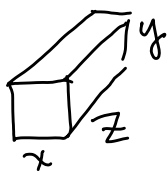
$$y = \pm 1 \text{ we want } +1.$$

$$x = 2y = 2(1) = 2$$

$$z = 2y = 2(1) = 2$$

So, the box of maximum volume
will be 1 m high and have a base
of 2m x 2m.

Example 4: A rectangular box without a lid is to be made from 12 square meters of cardboard. Find the maximum volume of such a box.



Maximize: Volume $V = xyz$

subject to constraint: $2xy + 2yz + xz = 12$

$$g(x, y, z) = 2xy + 2yz + xz$$

$$\nabla V(x, y, z) = \lambda \nabla g(x, y, z)$$

need
 $g(x, y, z) = k$

$$\langle yz, xz, xy \rangle = \lambda \langle 2y + z, 2x + 2z, 2y + x \rangle$$

System of eqns:

$$\begin{aligned} yz &= \lambda(2y + z) & \xrightarrow{\text{multiply by } x} & \quad xyz = \lambda(2xy + xz) \\ xz &= \lambda(2x + 2z) & \xrightarrow{\text{multiply by } y} & \quad xyz = \lambda(2xy + 2yz) \\ xy &= \lambda(2y + x) & \xrightarrow{\text{mult. by } z} & \quad xyz = \lambda(2yz + xz) \end{aligned}$$

$$2xy + 2yz + xz = 12$$

$$\begin{aligned} \text{set } xyz & \text{ equal: } \Rightarrow \lambda(2xy + xz) = \lambda(2xy + 2yz) \\ 2xy + xz &= 2xy + 2yz \\ xz &= 2yz \\ 0 &= 2yz - xz \\ 0 &= z(2y - x) \\ z=0 & \quad \text{Nope} \quad \left| \quad \begin{aligned} 2y &= x \\ y &= \frac{x}{2} \end{aligned} \right. \end{aligned}$$

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Example 5: Find the maximum volume of a rectangular box inscribed in the ellipsoid $x^2 + 3y^2 + 4z^2 = 12$.

The axes will emerge from the centers of the faces of the box. So if the portion in the 1st octant is xyz , the total Volume is $8xyz$

$$V(x, y, z) = 8xyz$$

$$g(x, y, z) = x^2 + 3y^2 + 4z^2$$

$$\nabla V = \langle 8yz, 8xz, 8xy \rangle$$

$$\nabla g(x, y, z) = \langle 2x, 6y, 8z \rangle$$

$$\begin{aligned} \nabla V = \lambda \nabla g & \Rightarrow \begin{aligned} 8yz &= 2\lambda x \Rightarrow \lambda = \frac{8yz}{2x} = \frac{4yz}{x} \\ 8xz &= 6\lambda y \Rightarrow \lambda = \frac{8xz}{6y} = \frac{4xz}{3y} \\ 8xy &= 8\lambda z \Rightarrow \lambda = \frac{8xy}{8z} = \frac{xy}{z} \end{aligned} \\ x^2 + 3y^2 + 4z^2 &= 12 \end{aligned}$$

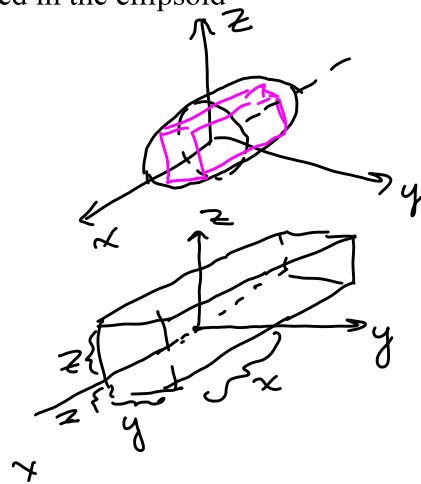
$$\begin{aligned} \lambda &= \frac{4xz}{3y} \\ \lambda &= \frac{xy}{z} \end{aligned} \Rightarrow \frac{4xz}{3y} = \frac{xy}{z} \Rightarrow 4xz^2 = 3xy^2$$

$$\begin{aligned} x(4z^2 - 3y^2) &= 0 \\ x=0 & \quad \text{throw out} \\ 4z^2 &= 3y^2 \\ z^2 &= \frac{3}{4}y^2 \end{aligned}$$

$$\begin{aligned} \frac{4xz}{x} &= \frac{4xz}{3y} \\ 12y^2z &= 4x^2z \\ 12y^2z - 4x^2z &= 0 \\ 4z(3y^2 - x^2) &= 0 \\ 3y^2 &= x^2 \end{aligned}$$

Throw out $z=0$

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$$x^2 + 3y^2 + 4z^2 = 12$$

$$(3y^2) + 3y^2 + 4\left(\frac{3}{4}y^2\right) = 12$$

$$3y^2 + 3y^2 + 3y^2 = 12$$

$$3y^2 = 12$$

$$y^2 = \frac{12}{3} = 4$$

$$y = \sqrt{\frac{4}{3}} = \frac{2}{\sqrt{3}}$$

$$3y^2 = x^2$$

$$3\left(\frac{4}{3}\right) = x^2 \Rightarrow x^2 = 4$$

$$x = \pm 2 \text{ choose } x=2$$

$$z^2 = \frac{3}{4}y^2 = \frac{3}{4}\left(\frac{4}{3}\right) = 1 \Rightarrow z = 1$$

Example 6: Find the point on the plane $x - y + z = 4$ that is closest to the point $(1, 2, 3)$

We want to minimize $d = \sqrt{(x-1)^2 + (y-2)^2 + (z-3)^2}$

where (x, y, z) is on the plane.

Volume:

$$V = 8xyz = 8(2)\left(\frac{2}{\sqrt{3}}\right)(1) = \frac{32}{\sqrt{3}}$$

Minimize $M = d^2$ instead:

$$M(x, y, z) = (x-1)^2 + (y-2)^2 + (z-3)^2$$

$$g(x, y, z) = x - y + z$$

$$\nabla M(x, y, z) = \langle 2(x-1), 2(y-2), 2(z-3) \rangle$$

$$\nabla g(x, y, z) = \langle 1, -1, 1 \rangle$$

$$\begin{aligned} \nabla M = \lambda \nabla g \Rightarrow 2(x-1) &= \lambda(1) \Rightarrow \lambda = 2x-2 \Rightarrow \lambda+2 = 2x \Rightarrow \frac{\lambda+2}{2} = x \\ 2(y-2) &= \lambda(-1) \Rightarrow \lambda = -2(y-2) = -2y+4 \Rightarrow \lambda-4 = -2y \Rightarrow y = \frac{\lambda-4}{-2} \\ 2(z-3) &= \lambda(1) \Rightarrow \lambda = 2z-6 \Rightarrow \lambda+6 = 2z \Rightarrow \frac{\lambda+6}{2} = z \\ x-y+z &= 4 \Rightarrow \frac{\lambda+2}{2} - \frac{\lambda-4}{-2} + \frac{\lambda+6}{2} = 4 \end{aligned}$$

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Example 7: Find the extreme values of $f(x, y, z) = x^2 y^2 z^2$ on the sphere $x^2 + y^2 + z^2 = 1$.

$$g(x, y, z) = x^2 + y^2 + z^2$$

$$\nabla f(x, y, z) = \langle 2xy^2z^2, 2x^2yz^2, 2x^2y^2z \rangle$$

$$\nabla g(x, y, z) = \langle 2x, 2y, 2z \rangle$$

$$\begin{aligned} 2xy^2z^2 &= 2\lambda x \\ 2x^2yz^2 &= 2\lambda y \\ 2x^2y^2z &= 2\lambda z \\ x^2 + y^2 + z^2 &= 1 \end{aligned}$$

Divide each of these by 2, and then multiply by $x, y,$ or z to get $x^2 y^2 z^2$ on left side

$$\left. \begin{aligned} x^2 y^2 z^2 &= \lambda x^2 \\ x^2 y^2 z^2 &= \lambda y^2 \\ x^2 y^2 z^2 &= \lambda z^2 \end{aligned} \right\} \Rightarrow \lambda x^2 = \lambda y^2 = \lambda z^2$$

Assuming $\lambda \neq 0$, this means that $x^2 = y^2 = z^2$

$$\begin{aligned} \text{Constraint: } x^2 + y^2 + z^2 &= 1 \\ x^2 + x^2 + x^2 &= 1 \\ 3x^2 &= 1 \\ x^2 &= \frac{1}{3} \end{aligned}$$

$$x = \pm \frac{1}{\sqrt{3}} \Rightarrow y = \pm \frac{1}{\sqrt{3}}, z = \pm \frac{1}{\sqrt{3}}$$

$$x = \pm \frac{1}{\sqrt{3}}$$

$$\text{In this case, } f(x, y, z) = x^2 y^2 z^2 = \left(\pm \frac{1}{\sqrt{3}}\right)^2 \left(\pm \frac{1}{\sqrt{3}}\right)^2 \left(\pm \frac{1}{\sqrt{3}}\right)^2 = \frac{1}{3} \cdot \frac{1}{3} \cdot \frac{1}{3} = \frac{1}{27}$$

Earlier we assumed $\lambda \neq 0$. If $\lambda = 0$, then at least one of $x, y,$ and z must be 0. In that case, $f(x, y, z) = x^2 y^2 z^2 = 0$ also.

Minimum value: 0

Maximum value: $\frac{1}{27}$

Ex 6 cont'd:

$$\frac{\lambda+2}{2} - \frac{\lambda-4}{-2} + \frac{\lambda+6}{2} = 4$$

Multiply by 2: $\lambda+2 + \lambda-4 + \lambda+6 = 8$

$$3\lambda + 4 = 8$$

$$3\lambda = 4$$

$$\lambda = \frac{4}{3}$$

$$x = \frac{\lambda+2}{2} = \frac{\frac{4}{3}+2}{2} = \frac{\frac{10}{3}}{2} = \frac{10}{6} = \frac{5}{3}$$

$$y = \frac{\lambda-4}{-2} = \frac{\frac{4}{3}-4}{-2} = \frac{-\frac{8}{3}}{-2} = \frac{8}{6} = \frac{4}{3}$$

$$z = \frac{\lambda+6}{2} = \frac{\frac{4}{3}+6}{2} = \frac{\frac{22}{3}}{2} = \frac{22}{6} = \frac{11}{3}$$

The closest point
is $(\frac{5}{3}, \frac{4}{3}, \frac{11}{3})$

Optimization problems with two constraints:

Suppose we want to find the extrema of $f(x, y, z)$ subject to two constraints, $g(x, y, z) = k$ and $h(x, y, z) = c$. Then, the gradient of f must be a linear combination of the gradients of g and h . In other words, if f has an extremum at (x_0, y_0, z_0) , then

$$\mu = \lambda u$$

$$\nabla f(x_0, y_0, z_0) = \lambda \nabla g(x_0, y_0, z_0) + \mu \nabla h(x_0, y_0, z_0), \text{ where } \lambda \text{ and } \mu \text{ are scalars.}$$

Lagrange's method results in five equations in five variables:

$$f_x = \lambda g_x + \mu h_x$$

$$f_y = \lambda g_y + \mu h_y$$

$$f_z = \lambda g_z + \mu h_z$$

$$g(x, y, z) = k$$

$$h(x, y, z) = c$$

Example 8: Find the extreme values of $f(x, y, z) = 3x - y - 3z$ on the curve of intersection of $x + y - z = 0$ and $x^2 + 2z^2 = 1$.

$$f(x, y, z) = 3x - y - 3z$$

$$\nabla f(x, y, z) = \langle 3, -1, -3 \rangle$$

$$g(x, y, z) = x + y - z$$

$$\nabla g(x, y, z) = \langle 1, 1, -1 \rangle$$

$$h(x, y, z) = x^2 + 2z^2$$

$$\nabla h(x, y, z) = \langle 2x, 0, 4z \rangle$$

$$\nabla f = \lambda \nabla g + \mu \nabla h$$

$$3 = \lambda + 2x\mu$$

$$-1 = \lambda + 0 \Rightarrow \lambda = -1$$

$$-3 = -1 + 4\mu z$$

$$x + y - z = 0$$

$$x^2 + 2z^2 = 1$$

$$\mu = -\sqrt{6} \quad x = \frac{z}{\mu} = -\frac{z}{\sqrt{6}}$$

$$z = -\frac{1}{\mu} = -\frac{1}{-\sqrt{6}} = \frac{1}{\sqrt{6}}$$

$$x + y - z = 0$$

$$-\frac{2}{\sqrt{6}} + y - \frac{1}{\sqrt{6}} = 0$$

$$-\frac{3}{\sqrt{6}} + y = 0$$

$$y = \frac{3}{\sqrt{6}}$$

$$3 = -1 + 2x\mu$$

$$4 = 2x\mu$$

$$\frac{4}{2\mu} = x$$

$$\frac{2}{\mu} = x$$

$$-3 = -1(-1) + 4\mu z$$

$$-3 = 1 + 4\mu z$$

$$-4 = 4\mu z$$

$$\frac{-4}{4\mu} = z$$

$$-\frac{1}{\mu} = z$$

2nd constraint:

$$x^2 + 2z^2 = 1$$

$$\left(\frac{2}{\mu}\right)^2 + 2\left(-\frac{1}{\mu}\right)^2 = 1$$

$$\frac{4}{\mu^2} + \frac{2}{\mu^2} = 1$$

$$\frac{6}{\mu^2} = 1$$

$$6 = \mu^2$$

$$\pm\sqrt{6} = \mu$$

$$\mu = \sqrt{6} \quad x = \frac{2}{\mu} = \frac{2}{\sqrt{6}}$$

$$z = -\frac{1}{\mu} = -\frac{1}{\sqrt{6}}$$

1st constraint: $x + y - z = 0$

$$\frac{2}{\sqrt{6}} + y - \left(-\frac{1}{\sqrt{6}}\right) = 0$$

$$y = -\frac{3}{\sqrt{6}} \quad \leftarrow \frac{2}{\sqrt{6}} + y = 0$$

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$$f\left(\frac{2}{\sqrt{6}}, -\frac{3}{\sqrt{6}}, -\frac{1}{\sqrt{6}}\right) = 3\left(\frac{2}{\sqrt{6}}\right) - \left(-\frac{3}{\sqrt{6}}\right) - 3\left(-\frac{1}{\sqrt{6}}\right) = \frac{6}{\sqrt{6}} + \frac{3}{\sqrt{6}} + \frac{3}{\sqrt{6}} = \frac{12}{\sqrt{6}} = \frac{12\sqrt{6}}{6} = 2\sqrt{6}$$

$$f\left(-\frac{2}{\sqrt{6}}, \frac{3}{\sqrt{6}}, \frac{1}{\sqrt{6}}\right) = -2\sqrt{6} \text{ Minimum}$$

$$\text{Maximum: } f\left(\frac{2}{\sqrt{6}}, -\frac{3}{\sqrt{6}}, -\frac{1}{\sqrt{6}}\right) = 2\sqrt{6}$$

Example 9: Find the minimum value of $f(x, y, z) = x^2 + y^2 + z^2$ subject to the constraints $x + 2z = 6$ and $x + y = 12$.

$$g(x, y, z) = x + 2z$$

$$h(x, y, z) = x + y$$

$$\nabla f(x, y, z) = \langle 2x, 2y, 2z \rangle$$

$$\nabla g(x, y, z) = \langle 1, 0, 2 \rangle$$

$$\nabla h(x, y, z) = \langle 1, 1, 0 \rangle$$

$$\nabla f = \lambda \nabla g + \mu \nabla h$$

$$2x = \lambda + \mu$$

$$2y = \lambda(0) + \mu \Rightarrow \mu = 2y$$

$$2z = \lambda + 0(\mu) \Rightarrow \lambda = 2z$$

$$x + 2z = 6 \Rightarrow 2z = 6 - x \Rightarrow z = \frac{6-x}{2}$$

$$x + y = 12 \Rightarrow y = 12 - x$$

$$4x = 5\lambda - 5\mu$$

$$9x = 5\lambda$$

$$x = 6$$

$$y = 12 - x = 12 - 6 = 6$$

$$z = \frac{6-x}{2} = \frac{6-6}{2} = 0$$

$$\text{Minimum is } f(6, 6, 0) = 72$$

$$\text{Note: } f_{xx} = 2$$

$$f_{yy} = 2$$

$$f_{xy} = f_{yx} = 0$$

This is a relative min.

Example 10: Suppose the temperature at each point on the sphere $x^2 + y^2 + z^2 = 50$ is given by the function $T(x, y, z) = 100 + x^2 + y^2$. Find the maximum temperature on the curve formed by the intersection of the sphere and the plane $x - z = 0$.

$$g(x, y, z) = x^2 + y^2 + z^2$$

$$h(x, y, z) = x - z$$

$$\nabla T(x, y, z) = \langle 2x, 2y, 0 \rangle$$

$$\nabla g(x, y, z) = \langle 2x, 2y, 2z \rangle$$

$$\nabla h(x, y, z) = \langle 1, 0, -1 \rangle$$

$$\nabla T = \lambda \nabla g + \mu \nabla h$$

$$2x = \lambda(2x) + \mu$$

$$2y = \lambda(2y) + 0 \Rightarrow \lambda = \frac{2y}{2y} = 1, \text{ or else } y = 0$$

$$0 = \lambda(2z) - \mu$$

$$x^2 + y^2 + z^2 = 50$$

$$x - z = 0$$

$$\text{For } \lambda = 1$$

$$2x = 2x\lambda + \mu$$

$$2x = 2x(1) + \mu$$

$$0 = \mu$$

$$0 = 2\lambda z - \mu$$

$$0 = 2(1)z - 0$$

$$0 = 2z$$

$$0 = z$$

$$\text{Then } x - z = 0$$

$$\text{gives us } x - 0 = 0$$

$$x = 0$$

$$x^2 + y^2 + z^2 = 50$$

$$0^2 + y^2 + 0^2 = 50$$

$$y^2 = 50$$

$$y = \pm\sqrt{50} = \pm 5\sqrt{2}$$

$$\text{For } y = 0$$

$$x^2 + y^2 + z^2 = 50$$

$$x^2 + 0^2 + z^2 = 50$$

$$x^2 + z^2 = 50$$

$$x - z = 0 \Rightarrow x = z$$

$$x^2 + x^2 = 50$$

$$2x^2 = 50$$

$$x^2 = 25$$

$$x = \pm 5$$

$$x = 5 \Rightarrow z = 5$$

$$x = -5 \Rightarrow z = -5$$

So, our points are: $(0, 5\sqrt{2}, 0)$
 $(0, -5\sqrt{2}, 0)$
 $(5, 0, 5)$
 $(-5, 0, -5)$

$$T(0, 5\sqrt{2}, 0) = 100 + 0^2 + (5\sqrt{2})^2 = 50 \text{ min}$$

$$T(0, -5\sqrt{2}, 0) = 100 + 0^2 + (-5\sqrt{2})^2 = 50 \text{ min}$$

$$T(5, 0, 5) = 100 + 5^2 + 0^2 = 125$$

$$T(-5, 0, -5) = 100 + (-5)^2 + 0^2 = 125$$

$$\text{Maximum Temperature is } T(5, 0, 5) = T(-5, 0, -5) = 125$$

Homework Q5

13.10 #5 $f(x,y) = 2x + 2xy + y$, subject to $2x + y = 100$
 $\nabla f(x,y) = \langle 2 + 2y, 2x + 1 \rangle$
 $g(x,y) = 2x + y$
 $\nabla g(x,y) = \langle 2, 1 \rangle$

$$\left. \begin{array}{l} 2 + 2y = 2\lambda \\ 2x + 1 = \lambda \\ 2x + y = 100 \end{array} \right\} \begin{array}{l} 2 + 2y = 2\lambda \\ \hookrightarrow 2y = 2\lambda - 2 \\ y = \lambda - 1 \\ 2x + 1 = \lambda \\ \hookrightarrow 2x = \lambda - 1 \\ x = \frac{\lambda - 1}{2} \end{array}$$

Put $y = \lambda - 1$, $x = \frac{\lambda - 1}{2}$ into $2x + y = 100$

$$2\left(\frac{\lambda - 1}{2}\right) + \lambda - 1 = 100$$

$$\lambda - 1 + \lambda - 1 = 100$$

$$2\lambda - 2 = 100$$

$$2\lambda = 102$$

$$\lambda = 51$$

$$y = \lambda - 1 \Rightarrow y = 51 - 1 = 50$$

$$x = \frac{\lambda - 1}{2} \Rightarrow x = \frac{51 - 1}{2} = \frac{50}{2} = 25$$