

From last time: Maximize  $V = xyz$  subject to  $2x + 2y + z = 108$ .

More Generally: Optimize \_\_\_\_\_ subject to \_\_\_\_\_ . (Constraint is \_\_\_\_\_)

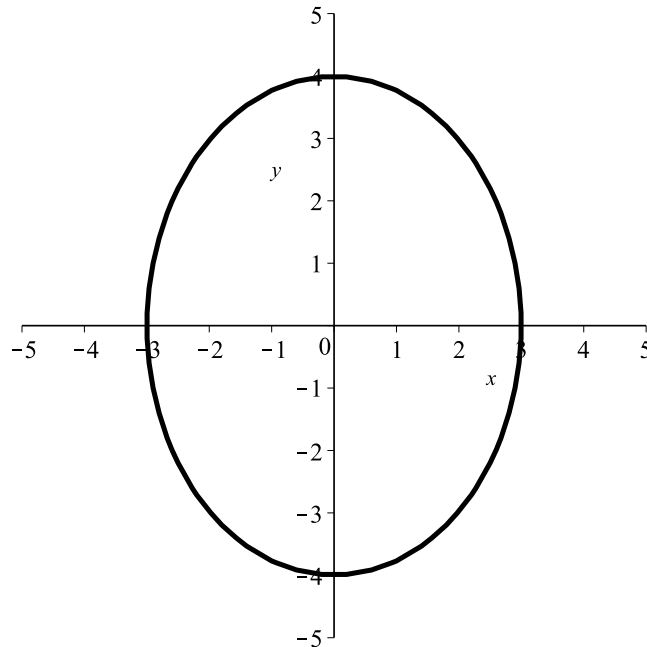
More Generally: Optimize \_\_\_\_\_ subject to \_\_\_\_\_ . (Constraint is \_\_\_\_\_)

i.e. Find the points  $(x, y)$  on the level curve  $g(x, y) = C$  that will yield max or min values of  $f$ .

[Similar for functions of 3 variables.]

**EX** Maximize  $f(x, y) = 2xy$  for  $x, y > 0$  subject to  $\frac{x^2}{9} + \frac{y^2}{16} = 1$ .

The constraint is given in the figure:



Consider level curves of the function  $f(x, y) = 2xy$  that we want to maximize.  $\Rightarrow$

$k = 4$  :

$k = 8$  :

$k = 12$  :

$k = 16$  :

$k = 20$  :

What is happening at the point  $P_0(x_0, y_0)$  on  $g$  where  $f$  is maximum?

$f$  and  $g$  have a \_\_\_\_\_  $\Rightarrow$  \_\_\_\_\_  $f$  and  $g$  have the

$\Rightarrow$  Since the direction of the normal line is given by the \_\_\_\_\_, then the gradient vectors at  $P_0$  of  $f$  and  $g$  are \_\_\_\_\_.

$\Rightarrow$  The gradient vectors are \_\_\_\_\_

$\Rightarrow$  \_\_\_\_\_ OR \_\_\_\_\_  
for some scalar  $\lambda$  ( \_\_\_\_\_ ).

Recall, we are trying to find the point  $(x_0, y_0)$  [ \_\_\_\_\_ ] and we just introduced  $\lambda$  [ \_\_\_\_\_ ].

$\Rightarrow$  [ \_\_\_\_\_ ]

From (\*):  $\langle f_x, f_y \rangle = \lambda \langle g_x, g_y \rangle$ .

$\Rightarrow$

and

**EX** Maximize  $f(x, y) = 2xy$  for  $x, y > 0$  subject to  $\frac{x^2}{9} + \frac{y^2}{16} = 1$ .

$$\nabla f = \langle 2y, 2x \rangle \quad \text{and} \quad \nabla g = \left\langle \frac{2}{9}x, \frac{1}{8}y \right\rangle$$

$$\langle 2y, 2x \rangle = \lambda \left\langle \frac{2}{9}x, \frac{1}{8}y \right\rangle$$

**EX** (from last time) Maximize  $V = xyz$  subject to  $2x + 2y + z = 108$

$$\nabla V = \lambda \nabla g$$

**EX** Find the absolute extrema of  $f(x, y) = 2x^2 + 3y^2 - 4x - 5$  on the disk  $x^2 + y^2 \leq 16$ .

**Interior:**  $f_x = 4x - 4 = 0$  AND  $f_y = 6y = 0$

**Boundary:** Optimize  $f(x, y) = 2x^2 + 3y^2 - 4x - 5$  subject to \_\_\_\_\_ .

Constrained Max/Min Problem  $\Rightarrow$

**Corners:** None

**Compare  $f(x, y)$  at the different points where an absolute max/min could possibly occur:**

$$f(x, y) = 2x^2 + 3y^2 - 4x - 5$$

$$f(1, 0) =$$

$$f(4, 0) = 2(4)^2 + 3(0)^2 - 4(4) - 5 =$$

$$f(-4, 0) = 2(-4)^2 + 3(0)^2 - 4(-4) - 5 =$$

$$f(-2, \pm\sqrt{12}) = 2(-2)^2 + 3(\pm\sqrt{12})^2 - 4(-2) - 5 =$$

Two Constraints: Optimize  $f = f(x, y, z)$  subject to  $g(x, y, z) = k$  and  $h(x, y, z) = c$ .

$$\nabla f(x_0, y_0, z_0) = \lambda \nabla g(x_0, y_0, z_0) + \mu \nabla h(x_0, y_0, z_0)$$

$\Rightarrow$

**EX** The plane  $x - y + 3z = 6$  intersects the sphere  $x^2 + y^2 + z^2 = 9$  in an ellipse (curve  $C$ ). Find the highest and lowest points on the ellipse.

