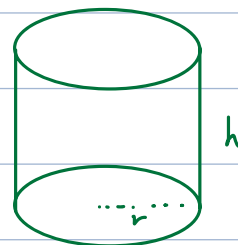


MATH 2010E TUTO 12

9. Minimum surface area with fixed volume Find the dimensions of the closed right circular cylindrical can of smallest surface area whose volume is $16\pi \text{ cm}^3$.

Ans: Minimize $S(r,h) := 2\pi rh + 2\pi r^2$ } both C'
under constraint $V(r,h) := \pi r^2 h = 16\pi$

Then $\nabla S = (2\pi h + 4\pi r, 2\pi r)$
 $\nabla V = (2\pi rh, \pi r^2) \neq \vec{0}$



Consider $F(r,h,\lambda) = 2\pi rh + 2\pi r^2 - \lambda(\pi r^2 h - 16\pi)$

$$\begin{cases} 0 = \frac{\partial F}{\partial r} = 2\pi h + 4\pi r - 2\pi\lambda r h & \textcircled{1} \\ 0 = \frac{\partial F}{\partial h} = 2\pi r - \lambda\pi r^2 & \textcircled{2} \\ 0 = -\frac{\partial F}{\partial \lambda} = \pi r^2 h - 16\pi & \textcircled{3} \end{cases}$$

$\textcircled{2}$: $\pi(2r - \lambda) = 0$

$r = 0$ or $r = \frac{2}{\lambda}$

(impossible)

$\textcircled{1}$: $h + 2r = \frac{2}{r}(rh) = 2h$

$\Rightarrow h = 2r$

$\textcircled{3}$: $r^3 = 8$

$\Rightarrow r = 2, h = 4$

So $(r,h) = (2,4)$ is the only critical pt.

and $S(2,4) = 24\pi$

Hence radius = 2 cm, height = 4 cm give the smallest surface area $24\pi \text{ cm}^2$

20. Minimum distance to the origin Find the point on the surface $z = xy + 1$ nearest the origin.

Ans Minimize $f(x, y, z) := x^2 + y^2 + z^2$
under constraint $g(x, y, z) := z - xy - 1 = 0$

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

$$\nabla g = (-y, -x, 1) \neq \vec{0}$$

Consider $F(x, y, z, \lambda) = x^2 + y^2 + z^2 - \lambda(z - xy - 1)$

$$\begin{cases} 0 = \frac{\partial F}{\partial x} = 2x + \lambda y & \textcircled{1} \\ 0 = \frac{\partial F}{\partial y} = 2y + \lambda x & \textcircled{2} \\ 0 = \frac{\partial F}{\partial z} = 2z - \lambda & \textcircled{3} \\ 0 = -\frac{\partial F}{\partial \lambda} = z - xy - 1 & \textcircled{4} \end{cases}$$

$$\textcircled{1}, \textcircled{2}: \quad 4x = (-\lambda)^2 x \\ (4 - \lambda^2)x = 0$$

$$\text{Case 1: } x = 0 \Rightarrow y = 0 \Rightarrow z = 1$$

$$\text{Case 2: } \lambda = 2 \Rightarrow x = -y, \quad z = 1 \Rightarrow y^2 = 0 \\ \Rightarrow (x, y, z) = (0, 0, 1)$$

$$\text{Case 3: } \lambda = -2 \Rightarrow x = y, \quad z = -1 \\ \Rightarrow x^2 = -2 \quad \text{no sol.}$$

Since $(0, 0, 1)$ is the only critical pt
and there is no max. distance from the surface to the origin
So $(0, 0, 1)$ is the pt. on the surface closest to the origin //

33. Maximizing a utility function: an example from economics

In economics, the usefulness or *utility* of amounts x and y of two capital goods G_1 and G_2 is sometimes measured by a function $U(x, y)$. For example, G_1 and G_2 might be two chemicals a pharmaceutical company needs to have on hand and $U(x, y)$ the gain from manufacturing a product whose synthesis requires different amounts of the chemicals depending on the process used. If G_1 costs a dollars per kilogram, G_2 costs b dollars per kilogram, and the total amount allocated for the purchase of G_1 and G_2 together is c dollars, then the company's managers want to maximize $U(x, y)$ given that $ax + by = c$. Thus, they need to solve a typical Lagrange multiplier problem.

Suppose that

$$U(x, y) = xy + 2x$$

and that the equation $ax + by = c$ simplifies to

$$g(x, y) := 2x + y = 30.$$

Find the maximum value of U and the corresponding values of x and y subject to this latter constraint.

Ans! $\nabla U = (y+2, x)$
 $\nabla g = (2, 1) \neq \vec{0}$

Consider $F(x, y, \lambda) = xy + 2x - \lambda(2x + y - 30)$

$$\begin{cases} 0 = \frac{\partial F}{\partial x} = y + 2 - 2\lambda \\ 0 = \frac{\partial F}{\partial y} = x - \lambda \\ 0 = -\frac{\partial F}{\partial \lambda} = 2x + y - 30 \end{cases}$$

$$2\lambda + (2\lambda - 2) = 30$$

$$\lambda = 8$$

$$\Rightarrow (x, y) = (8, 14)$$

$\int_0 U(8, 14) = 128$ is the max. value of U
under the constraint.

42. a. **Maximum on line of intersection** Find the maximum value of $w = xyz$ on the line of intersection of the two planes $x + y + z = 40$ and $x + y - z = 0$.
- b. Give a geometric argument to support your claim that you have found a maximum, and not a minimum, value of w .

Ans: a) Let $f(x, y, z) = xyz$

$$g_1(x, y, z) = x + y + z$$

$$g_2(x, y, z) = x + y - z$$

} all C^1

Maximize f subject to constraints $\begin{cases} g_1 = 40 \\ g_2 = 0 \end{cases}$

$$\nabla f = (yz, xz, xy)$$

$$\nabla g_1 = (1, 1, 1)$$

$$\nabla g_2 = (1, 1, -1)$$

} linearly independent

Consider $F(x, y, z, \lambda_1, \lambda_2) = xyz - \lambda_1(x + y + z - 40) - \lambda_2(x + y - z)$

$$\begin{cases} 0 = \frac{\partial F}{\partial x} = yz - \lambda_1 - \lambda_2 & \textcircled{1} \\ 0 = \frac{\partial F}{\partial y} = xz - \lambda_1 - \lambda_2 & \textcircled{2} \\ 0 = \frac{\partial F}{\partial z} = xy - \lambda_1 + \lambda_2 & \textcircled{3} \\ 0 = -\frac{\partial F}{\partial \lambda_1} = x + y + z - 40 & \textcircled{4} \\ 0 = -\frac{\partial F}{\partial \lambda_2} = x + y - z & \textcircled{5} \end{cases}$$

$$\textcircled{1}, \textcircled{2}: yz = xz \Rightarrow (x - y)z = 0$$

$$\text{Case 1: } x = y \stackrel{\textcircled{4}, \textcircled{5}}{\Rightarrow} \begin{cases} 2x + z = 40 \\ 2x - z = 0 \end{cases}$$

$$\Rightarrow x = y = 10, \quad z = 20$$

$$\text{Case 2: } z = 0 \stackrel{\textcircled{4}, \textcircled{5}}{\Rightarrow} \begin{cases} x + y = 40 \\ x + y = 0 \end{cases} \quad \text{No sol.}$$

So max occurs at $(10, 10, 20)$ with value $(10)(10)(20) = 2000$ //

$$b) \vec{n} := \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ 1 & 1 & 1 \\ 1 & 1 & -1 \end{vmatrix} = -2\hat{i} + 2\hat{j} \text{ is } \parallel \text{ to the line of intersection}$$

$$\Rightarrow \text{The line is } \vec{x} = t(-2, 2, 0) + (10, 10, 20) \\ = (-2t+10, 2t+10, 20)$$

$$\text{So } w = (-2t+10)(2t+10)(20) \\ = 20(100 - 4t^2)$$

which has no min

$$\text{but has max at } t = 0 \Rightarrow (x, y, z) = (10, 10, 20) //$$

48. **Sum of products** Let a_1, a_2, \dots, a_n be n positive numbers. Find the maximum of $\sum_{i=1}^n a_i x_i$ subject to the constraint $\sum_{i=1}^n x_i^2 = 1$.

Ans! Let $f(x_1, \dots, x_n) = \sum_{i=1}^n a_i x_i$ } both C^1
 $g(x_1, \dots, x_n) = \sum_{i=1}^n x_i^2 - 1$
Minimize f subject to $g = 0$

Consider $F(x_1, \dots, x_n, \lambda) = \sum_{i=1}^n a_i x_i - \lambda (\sum_{i=1}^n x_i^2 - 1)$

$$\begin{cases} \text{For } 1 \leq i \leq n, & 0 = \frac{\partial F}{\partial x_i} = a_i - 2\lambda x_i & \textcircled{1} \\ & 0 = -\frac{\partial F}{\partial \lambda} = \sum_{i=1}^n x_i^2 - 1 & \textcircled{2} \end{cases}$$

①: $2\lambda x_i = a_i > 0 \Rightarrow \lambda \cdot x_i \neq 0$
 $\Rightarrow x_i = \frac{a_i}{2\lambda}$

②: $\sum_{i=1}^n \left(\frac{a_i}{2\lambda}\right)^2 = 1$

$$\begin{aligned} \Rightarrow 4\lambda^2 &= \sum_{i=1}^n a_i^2 \\ \Rightarrow 2\lambda &= \pm \left(\sum_{i=1}^n a_i^2\right)^{\frac{1}{2}} \end{aligned}$$

Case 1: $2\lambda = \left(\sum_{i=1}^n a_i^2\right)^{\frac{1}{2}}$
 $\Rightarrow f = \sum_{i=1}^n a_i \cdot \left(\frac{a_i}{2\lambda}\right) = \left(\sum_{i=1}^n a_i^2\right)^{\frac{1}{2}} \leftarrow \text{max.}$

Case 2: $2\lambda = -\left(\sum_{i=1}^n a_i^2\right)^{\frac{1}{2}}$
 $\Rightarrow f = -\left(\sum_{i=1}^n a_i^2\right)^{\frac{1}{2}}$

So the max of f subject to constraint $g=0$ is $\left(\sum_{i=1}^n a_i^2\right)^{\frac{1}{2}}$