

1. Use Lagrange multipliers to find the maximum and minimum values of the function subject to the given constraint:

$$f(x, y) = x^2 + y^2, \quad xy = 1.$$

$$\nabla f = \langle 2x, 2y \rangle \quad g(x, y) = xy, \quad \nabla g = \langle y, x \rangle.$$

$$\nabla f = \lambda \nabla g \rightarrow \begin{array}{l} \textcircled{a} \ 2x = \lambda y \\ \textcircled{b} \ 2y = \lambda x \end{array} \quad \& \textcircled{c} \ xy = 1.$$

$$\textcircled{a} \Rightarrow y = \frac{2x}{\lambda} \quad \text{plug into } \textcircled{b}: \quad 2\left(\frac{2x}{\lambda} = \lambda x\right) \rightarrow 4x = \lambda^2 x$$

$$\rightarrow 4x - \lambda^2 x = 0 \quad x(4 - \lambda^2) = 0 \quad \text{so } x=0 \text{ or } 4 - \lambda^2 = 0$$

If $x=0$, then \textcircled{c} becomes $0=1$, impossible.

$$\text{Thus } 4 - \lambda^2 = 0, \quad \lambda^2 = 4, \quad \lambda = \pm 2.$$

If $\lambda = 2$, $\textcircled{a} \Rightarrow 2x = 2y$ so $x = y$. Then plugged into \textcircled{c} get
 $x^2 = 1$, so $x = \pm 1$ and so $y = \pm 1$ (signs taken same for both).

If $\lambda = -2$, $\textcircled{a} \Rightarrow 2x = -2y$ so $x = -y$. Then plugged into \textcircled{c} get
 $-x^2 = 1$, impossible. Thus only points to test are

$$(x, y) = (1, 1) \text{ and } (-1, -1).$$

$$f(1, 1) = 2, \quad f(-1, -1) = 2 \quad \text{abs max or min?}$$

well, another point on $xy=1$ is $(x, y) = (100, \frac{1}{100})$
and $f(100, \frac{1}{100}) = 100^2 > 2$, so 2 must be the
absolute min.

2. Use Lagrange multipliers to find the maximum and minimum values of the function subject to the given constraint:

$$f(x, y, z) = 2x + 2y + z, \quad x^2 + y^2 + z^2 = 9.$$

$$\nabla f = \langle 2, 2, 1 \rangle$$

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

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

$$\nabla f = \lambda \nabla g \rightarrow \begin{cases} \textcircled{a} 2 = \lambda 2x \\ \textcircled{b} 2 = \lambda 2y \\ \textcircled{c} 1 = \lambda 2z \end{cases} \quad \& \quad \textcircled{d} x^2 + y^2 + z^2 = 9$$

$\textcircled{a}, \textcircled{b}, \textcircled{c}$ become: $\frac{1}{\lambda} = x$, $\frac{1}{\lambda} = y$, $\frac{1}{2\lambda} = z$

sub into \textcircled{d} : $\left(\frac{1}{\lambda}\right)^2 + \left(\frac{1}{\lambda}\right)^2 + \left(\frac{1}{2\lambda}\right)^2 = 9$

$$\frac{1}{\lambda^2} + \frac{1}{\lambda^2} + \frac{1}{4\lambda^2} = 9$$

$$\frac{4}{4\lambda^2} + \frac{4}{4\lambda^2} + \frac{1}{4\lambda^2} = 9$$

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

$$4\lambda^2 = 1$$

$$\lambda^2 = \frac{1}{4}$$

$$\lambda = \pm \frac{1}{2}$$

If $\lambda = \frac{1}{2}$, $x = 2$, $y = 2$, $z = 1$

$$f(2, 2, 1) = 9 \quad \leftarrow \text{abs max}$$

If $\lambda = -\frac{1}{2}$, $x = -2$, $y = -2$, $z = -1$

$$f(-2, -2, -1) = -9 \quad \leftarrow \text{abs min}$$