

Extrema values

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Definition: A function f of two variables is said to be have a relative maximum at a point (x_0, y_0) if there is a disk centered at (x_0, y_0) s.t. $f(x_0, y_0) \geq f(x, y)$ for all points (x, y) that lie inside the disk.

Definition: A function f two variable is said to be have a relative minimum at a point (x_0, y_0) if there is a disk centered at (x_0, y_0) s.t. $f(x_0, y_0) \leq f(x, y)$ for all points (x, y) that lie inside the disk.

Theorem: If f has a relative extrema value at a point (x_0, y_0) , and if the first order partial derivative of f exists at the point, then

$$f_x(x, y) = 0 \quad \& \quad f_y(x, y) = 0$$

Theorem: A point (x_0, y_0) in the domain of a function $f(x, y)$ is called a critical point of the function if $f_x(x_0, y_0) = 0$ and $f_y(x_0, y_0) = 0$.

Theorem: (The second partial test)

Let f be a function of two variables with continuous second order partial derivatives in some disk centered at a critical point (x_0, y_0) and let

$$D = f_{xx}(x_0, y_0)f_{yy}(x_0, y_0) - [f_{xy}(x_0, y_0)]^2$$

- If $D > 0$ & $f_{xx} > 0$, then f has a relative minimum at (x_0, y_0) ,
- If $D > 0$ & $f_{xx} < 0$, then f has a relative maximum at (x_0, y_0) ,
- If $D < 0$, then f has a saddle point at (x_0, y_0) ,
- If $D = 0$, then no conclusion can be drawn (لا يمكن استخلاص أي استنتاج).

Example 1: Locate (حدد) all relative extrema and saddle points of the function $f(x, y) = 3x^2 - 2xy + y^2 - 8y$

Solution: $f_x = 6x - 2y = 0$ 
 $f_y = -2x + 2y - 8 = 0$ 
 From Eq (1) we have $x = \frac{y}{3}$ 

$-2x + 2y - 8 = 0 \quad \div 2 \quad \Rightarrow \quad -x + y - 4 = 0$
 Substitute Eq(3) in above equation, we obtain
 $-\left(\frac{y}{3}\right) + y - 4 = 0 \quad \Rightarrow \quad -\frac{y}{3} + \frac{3y}{3} = 4 \quad \Rightarrow \quad \frac{2y}{3} = 4 \quad \Rightarrow \quad y = \frac{12}{2}$
 $\therefore y = 6$ and $x = 2 \quad \Rightarrow \therefore (2, 6)$ is critical point

$f_{xx} = 6 > 0$, $f_{yy} = 2$ & $f_{xy} = -2$
 $D = f_{xx}(x_0, y_0)f_{yy}(x_0, y_0) - [f_{xy}(x_0, y_0)]^2$
 $\therefore D = (6)(2) - (-2)^2 = 12 - 4 = 8 > 0$

$\therefore (2, 6)$ is a relative minimum point.

Example 2: Find extrema values for the function

$f(x, y) = 3x^3 + y^2 - 9x + 4y$

Solution: $f_x = 9x^2 - 9 = 0$ 
 $f_y = 2y + 4 = 0$ 

From Eq (1): $9x^2 - 9 = 0 \quad \div 9 \quad \Rightarrow \quad x^2 - 1 = 0 \quad \Rightarrow \quad (x - 1)(x + 1) = 0$
 $\therefore x = \pm 1$

From Eq (2): $2y + 4 = 0 \quad \div 2 \quad \Rightarrow \quad y + 2 = 0 \quad \Rightarrow \quad y = -2$

$\therefore$ there are two critical points $(-1, -2)$ & $(1, -2)$,
 $f_{xx} = 18x$, $f_{yy} = 2$ & $f_{xy} = 0$

Point(x_0, y_0)	$f_{xx}(x_0, y_0)$	$f_{yy}(x_0, y_0)$	$f_{xy}(x_0, y_0)$	D	Kind of point
$(-1, -2)$	-18	2	0	-36	not extrema value
$(1, -2)$	18	2	0	36	minimum

Example 3: Locate all relative extrema and saddle points of the function
 $f(x, y) = 4xy - x^4 - y^4$

Solution: $f_x = 4y - 4x^3 = 0$ 1
 $f_y = 4x - 4y^3 = 0$ 2

From Eq (1) we have

$$4y - 4x^3 = 0 \quad \div 4 \quad \Rightarrow \quad y - x^3 = 0$$

$$\Rightarrow y = x^3 \dots\dots 3$$

Substitute Eq(3) in Eq.(2), we obtain

$$4x - 4(x^3)^3 = 0 \quad \div 4 \quad \Rightarrow \quad x - x^9 = 0 \Rightarrow x(1 - x^8) = 0$$

Either: $x = 0 \Rightarrow y = 0$, $\therefore (0,0)$ is critical point

Or: $1 - x^8 = 0 \Rightarrow x = \pm 1 \Rightarrow y = \pm 1$, $\therefore (1,1)$ & $(-1,-1)$ are critical points

$$f_{xx} = -12x^2, \quad f_{yy} = -12y^2 \quad \& \quad f_{xy} = 4$$

Point(x_0, y_0)	$f_{xx}(x_0, y_0)$	$f_{yy}(x_0, y_0)$	$f_{xy}(x_0, y_0)$	D	Kind of point
(0,0)	0	0	4	-16	saddle
(1,1)	-12	-12	4	128	maximum
(-1,-1)	-12	-12	4	128	maximum

Example 4: Find extrema values for the function

$$f(x, y) = x^2 + y^2 - xy + 9$$

Solution: $f_x = 2x - y = 0$ 1
 $f_y = 2y - x = 0$ 2

From Eq (1) we have : $y = 2x$

Substitute the value of y in Eq (2) , we obtain

$$2(2x) - x = 0 \Rightarrow 4x - x = 0 \Rightarrow 3x = 0$$

$\therefore x = 0 \Rightarrow y = 0$ and $(0,0)$ is critical point.

$$f_{xx} = 2, \quad f_{yy} = 2 \quad \& \quad f_{xy} = -1$$

$$D = f_{xx}(x_0, y_0)f_{yy}(x_0, y_0) - [f_{xy}(x_0, y_0)]^2$$

$D = (2)(2) - (-1)^2 = 3 > 0$, $\therefore$ the point $(0,0)$ is a minimum point.

Example 5: Find extrema values for the function

$$f(x, y) = x^2 + y^2 - 6xy - 8y + 3$$

Solution: $f_x = 2x - 6y = 0 \dots\dots\dots$ 

$$f_y = 2y - 6x - 8 = 0 \dots\dots\dots$$
 

From Eq (1): $2x - 6y = 0 \div 2 \Rightarrow x - 3y = 0 \Rightarrow x = 3y$ 

Substitute the value of x in Eq. (2), we obtain

$$2y - 6(3y) - 8 = 0 \Rightarrow -16y = 8 \div 8 \Rightarrow -2y = 1$$

$$\therefore y = -\frac{1}{2} \Rightarrow x = -\frac{3}{2}, \text{ the critical point is } \left(-\frac{3}{2}, -\frac{1}{2}\right)$$

$$f_{xx} = 2, \quad f_{yy} = 2 \quad \& \quad f_{xy} = -6$$

$$D = f_{xx}(x_0, y_0)f_{yy}(x_0, y_0) - [f_{xy}(x_0, y_0)]^2$$

$$D = (2)(2) - (-6)^2 = 4 - 36 = -32 < 0,$$

$\therefore$ the point $\left(-\frac{3}{2}, -\frac{1}{2}\right)$ is a saddle point, therefor, is not extrema value.

Example 6: Find extrema values for the function

$$f(x, y) = 3xy - x^2 - y^2 + x - 4y - 10$$

Solution: $f_x = 3y - 2x + 1 = 0 \dots\dots\dots$ 

$$f_y = 3x - 2y - 4 = 0 \dots\dots\dots$$
 

$$3y - 2x = -1 \quad \times (3)$$

$$3x - 2y = 4 \quad \times (2)$$

$$9y - 6x = -3$$

$$6x - 4y = 8$$

$$5y = 5$$

$\therefore y = 1$, Substitute the value of y in Eq (1), we obtain

$$3(1) - 2x + 1 = 0 \Rightarrow -2x + 4 = 0 \Rightarrow x = 2$$

the critical point is (2, 1)

$$f_{xx} = -2, \quad f_{yy} = -2 \quad \& \quad f_{xy} = 3$$

$$D = f_{xx}(x_0, y_0)f_{yy}(x_0, y_0) - [f_{xy}(x_0, y_0)]^2$$

$$D = (-2)(-2) - (3)^2 = 4 - 9 = -5 < 0,$$

$\therefore$ the point (2, 1) is a saddle point, therefor, is not extrema value.

Example 7: Find extrema values for the function

$$f(x, y) = x^3 + y^2 - 3x + 2y - 6$$

Solution: $f_x = 3x^2 - 3 = 0 \dots\dots\dots$ 

$$f_y = 2y + 2 = 0 \dots\dots\dots$$

From Eq (1): $3x^2 - 3 = 0 \div 3 \Rightarrow x^2 - 1 = 0 \Rightarrow x = \pm 1$

from Eq (2), we obtain

$$2y + 2 = 0 \div 2 \Rightarrow y + 1 = 0 \Rightarrow y = -1$$

$\therefore (-1, -1) \& (1, -1)$ are critical points

$$f_{xx} = 6x, \quad f_{yy} = 2 \quad \& \quad f_{xy} = 0$$

Point(x_0, y_0)	$f_{xx}(x_0, y_0)$	$f_{yy}(x_0, y_0)$	$f_{xy}(x_0, y_0)$	D	Kind of point
$(-1, -1)$	-6	2	0	-12	saddle
$(1, -1)$	6	2	0	12	minimum

Example 8: Determine the smallest distance between the origin point and the surface (السطح) $z^2 = x^2y + 4$.

Solution:

$$d = \sqrt{x^2 + y^2 + z^2}$$

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

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

المسافة بين نقطة الاصل والسطح

$$d = \sqrt{(x - x_0)^2 + (y - y_0)^2 + (z - z_0)^2}$$

Note

$$f_x = 2x + 2xy = 0 \dots\dots\dots$$
  $f_y = 2y + x^2 = 0 \dots\dots\dots$ 

From Eq (1): $2x + 2xy = 0 \div 2 \Rightarrow x + xy = 0 \Rightarrow x(1 + y) = 0$

Neither $x = 0$ or $y = -1$

from Eq (2), we obtain $y = -\frac{x^2}{2}$

if $x = 0$ then $y = 0$ and the critical point is $(0, 0)$,

if $y = -1$ then $x = \pm\sqrt{-2y}$, $x = \pm\sqrt{2}$ and the critical point are $(\sqrt{2}, -1) \& (-\sqrt{2}, -1)$

$$f_{xx} = 2 + 2y, \quad f_{yy} = 2 \quad \& \quad f_{xy} = 2x$$

Point(x_0, y_0)	$f_{xx}(x_0, y_0)$	$f_{yy}(x_0, y_0)$	$f_{xy}(x_0, y_0)$	D	Kind of point
$(0, 0)$	2	2	0	4	minimum
$(\sqrt{2}, -1)$	0	2	$2\sqrt{2}$	-8	saddle
$(-\sqrt{2}, -1)$	0	2	$-2\sqrt{2}$	-8	saddle

$z^2 = x^2y + 4 \Rightarrow z = 0 + 4$ and $d = \sqrt{0 + 0 + 4} = 2$ is the smallest.

Example 9: Determine the dimensions of a rectangular box, the sum of edges (اضلاعه) is 120cm and requiring the maximum volume of this box.

Solution:

$$\begin{aligned} v &= xyz \\ x + y + z &= 120 \\ z &= 120 - x - y \\ v &= xy(120 - x - y) \\ v &= 120xy - x^2y - xy^2 \end{aligned}$$



$$v_x = 120y - 2xy - y^2 = 0 \dots\dots\dots 1$$

$$v_y = 120x - x^2 - 2xy = 0 \dots\dots\dots 2$$

From Eq (1): $y(120 - 2x - y) = 0$
 Neither $y = 0$ or $y = 120 - 2x \dots\dots\dots 3$

from Eq (2), we obtain: $x(120 - x - 2y) = 0$
 Neither $x = 0$ or $x = 120 - 2y \dots\dots\dots 4$

$$\begin{aligned} \text{If } y &= 120 - 2(120 - 2y) \Rightarrow y = 120 - 240 + 4y \Rightarrow -3y = -120 \\ &\Rightarrow y = 40 \\ &\Rightarrow x = 40 \end{aligned}$$

$$\begin{aligned} \text{From } z &= 120 - x - y \text{ then } z = 40 \\ \therefore v &= xyz = 40.40.40 = 64000 \end{aligned}$$

Exercise: Find three numbers their sum is 60 and their multiplied the largest value.