## Calculus MA1002－B Quiz 11

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Problem 1．（5pts）Use the method of Lagrange multipliers to find the extrema of $f(x, y, z)=x y^{2} z$ subject to the constraint $x^{2}+y^{2}+z^{2}=4$ ．

Solution．Let $g(x, y, z)=x^{2}+y^{2}+z^{2}-4$ ．Then $(\nabla g)(x, y, z) \neq \mathbf{0}$ if $g(x, y, z)=0$ ；thus if $f$ ，subject to the constraint $g=0$ ，attains its extrema at $\left(x_{0}, y_{0}, z_{0}\right)$ ，there exists $\lambda \in \mathbb{R}$ such that

$$
\left(y_{0}^{2} z_{0}, 2 x_{0} y_{0} z_{0}, x_{0} y_{0}^{2}\right)=(\nabla f)\left(x_{0}, y_{0}, z_{0}\right)=\lambda(\nabla g)\left(x_{0}, y_{0}, z_{0}\right)=2 \lambda\left(x_{0}, y_{0}, z_{0}\right)
$$

Since $g\left(x_{0}, y_{0}, z_{0}\right)=0$ ，we find that

$$
\left(x_{0}, y_{0}, z_{0}\right) \cdot\left(y_{0}^{2} z_{0}, 2 x_{0} y_{0} z_{0}, x_{0} y_{0}^{2}\right)=2 \lambda\left(x_{0}^{2}+y_{0}^{2}+z_{0}^{2}\right)=8 \lambda
$$

which implies that $x_{0} y_{0}^{2} z_{0}=2 \lambda$ ．Therefore，$\left(y_{0}^{2} z_{0}, 2 x_{0} y_{0} z_{0}, x_{0} y_{0}^{2}\right)=x_{0} y_{0}^{2} z_{0}\left(x_{0}, y_{0}, z_{0}\right)$ which shows that

$$
\left(x_{0}^{2}-1\right) y_{0}^{2} z_{0}=x_{0} y_{0} z_{0}\left(y_{0}^{2}-2\right)=x_{0} y_{0}^{2}\left(z_{0}^{2}-1\right)=0
$$

Together with $x_{0}^{2}+y_{0}^{2}+z_{0}^{2}=4$ ，we find that $\left(x_{0}, y_{0}, z_{0}\right)$ can be

$$
( \pm 2,0,0),(0, \pm 2,0),(0,0, \pm 2),( \pm 1, \pm \sqrt{2}, \pm 1) .
$$

This implies that $f$ ，subject to $g=0$ ，attains its maximum at $(1, \sqrt{2}, 1)$ with value $f(1, \sqrt{2}, 1)=2$ ． －

Problem 2．（5pts）Use the method of Lagrange multipliers to find the maximum of $f(x, y, z)=z$ subject to the constraints $x^{2}+y^{2}-z^{2}=0$ and $x+2 z=4$ ．

Solution．Let $g(x, y, z)=x^{2}+y^{2}-z^{2}$ and $h(x, y, z)=x+2 z-4$ ．Then

$$
(\nabla g)(x, y, z) \times(\nabla h)(x, y, z)=(2 x, 2 y,-2 z) \times(1,0,2)=(4 y,-4 x-2 z,-2 y)
$$

which，together with $g(x, y, z)=h(x, y, z)=0$ ，is never zero．Therefore，if $f$ ，subject to the con－ straints $g=h=0$ ，attains its maximum at $\left(x_{0}, y_{0}, z_{0}\right)$ ，then there exist $\lambda, \mu \in \mathbb{R}$ such that

$$
(0,0,1)=(\nabla f)\left(x_{0}, y_{0}, z_{0}\right)=\lambda(\nabla g)\left(x_{0}, y_{0}, z_{0}\right)+\mu(\nabla h)\left(x_{0}, y_{0}, z_{0}\right)=\lambda\left(2 x_{0}, 2 y_{0},-2 z_{0}\right)+\mu(1,0,2)
$$

Therefore，$\lambda \neq 0$ and $\left(x_{0}, y_{0}, z_{0}, \lambda, \mu\right)$ satisfies that

$$
\begin{align*}
2 \lambda x_{0}+\mu & =0  \tag{0.1a}\\
2 \lambda y_{0} & =0  \tag{0.1b}\\
-2 \lambda z_{0}+2 \mu & =1  \tag{0.1c}\\
x_{0}^{2}+y_{0}^{2}-z_{0}^{2} & =0  \tag{0.1d}\\
x_{0}+2 z_{0} & =4 . \tag{0.1e}
\end{align*}
$$

Therefore，（0．1b）shows that $y_{0}=0$ which，using（0．1d），further implies that $x_{0}= \pm z_{0}$ ；thus（0．1e） leads to that $x_{0}=z_{0}=\frac{4}{3}$ or $x_{0}=-z_{0}=-4$ ．Therefore，$f$ ，subject to $g=h=0$ ，attains its maximum at $(-4,0,4)$ with value $f(-4,0,4)=4$ ．

