

# Lagrange Multipliers Key Math 254 (Summer 2012)

1.  $w = x^2 - y^2$  s.t.  $x + 2y = 5$

$$F(x, y, \lambda) = x^2 - y^2 - \lambda x - 2\lambda y + 5\lambda$$

$$F_x = 2x - \lambda = 0 \Rightarrow \lambda = 2x$$

$$F_y = -2y - 2\lambda = 0 \Rightarrow \lambda = -y \Rightarrow 2x = -y$$

$$F_\lambda: x + 2y - 5 = 0$$

$$x + 2(2x) - 5 = 0$$

$$5x - 5 = 0$$

$$x = 1 \Rightarrow 2(1) = y = 2$$

$(1, 2)$

2.  $w = x^2 - 10x + y^2 - 14y + 28$  s.t.  $x + y = 10$

$$F(x, y, \lambda) = x^2 - 10x + y^2 - 14y + 28 - \lambda x - \lambda y + 10\lambda$$

$$F_x = 2x - 10 - \lambda = 0 \Rightarrow \lambda = 2x - 10$$

$$F_y = 2y - 14 - \lambda = 0 \Rightarrow \lambda = 2y - 14$$

$$F_\lambda: x + y = 10$$

$$2x - 10 = 2y - 14$$

$$\begin{array}{r} x - 5 = y - 7 \\ +5 \quad +5 \end{array}$$

$$y - 2 + y = 10$$

$$2y = 12$$

$$y = 6$$

$$x = 6 - 2 = 4$$

$$x = y - 2$$

$(4, 6)$

3.  $w = xy + yz + xz$  s.t.  $x + y + z = 1$ ,  $x - 2y + 3z = 15$

$$F(x, y, z, \lambda, \mu) = xy + yz + xz - \lambda x - \lambda y - \lambda z + \lambda - \mu x + 2\mu y - 3\mu z + 15\mu$$

$$F_x = y + z - \lambda - \mu = 0 \Rightarrow \lambda = y + z - \mu$$

$$F_y = x + z - \lambda + 2\mu = 0 \Rightarrow \lambda = x + z + 2\mu$$

$$F_z = y + x - \lambda - 3\mu = 0 \Rightarrow \lambda = y + x - 3\mu$$

$$y + z - \mu = 2\mu + x + z \Rightarrow 3\mu = y - x$$

$$x + z + 2\mu = y + x - 3\mu \Rightarrow \mu = \frac{1}{3}(y - x)$$

$$z - y = -5\mu \Rightarrow \mu = -\frac{1}{5}(z - y)$$

$$\frac{1}{3}(y - x) = -\frac{1}{5}(z - y) * 15$$

$$5y - 5x = 3y - 3z \Rightarrow 2y = 5x - 3z$$

② Lagrange

#3 continued

$$F_{\lambda}: x + y + z = 1$$

$$F_{\mu}: x - 2y + 3z = 15$$

$$2y = 5x - 3z$$

$$x + \frac{1}{2}(5x - 3z) = 1$$

$$x - (5x - 3z) + 3z = 15$$

$$x + \frac{5}{2}x - \frac{3}{2}z = 1 \Rightarrow 7x - 3z = 1 \quad \times 2$$

$$x - 5x + 3z + 3z = 15 \Rightarrow -4x + 6z = 15$$

$$14x - 6z = 2$$

$$\underline{-4x + 6z = 15}$$

$$10x = 17$$

$$x = \frac{17}{10}$$

$$\frac{7(\frac{17}{10}) - 1}{3} = z = \frac{109}{30}$$

$$y = \frac{1}{2}(5 \cdot \frac{17}{10} - 3 \cdot \frac{109}{30}) = -\frac{6}{5}$$

$$(\frac{17}{10}, -\frac{6}{5}, \frac{109}{30}) *$$

4.  $w = x^2 + y^2 + z^2$  s.t.  $x + 2z = 6$ ,  $x + y = 12$

$$F(x, y, z, \lambda, \mu) = x^2 + y^2 + z^2 - \lambda x - 2\lambda z + 6\lambda - \mu x - \mu y + 12\mu$$

$$F_x = 2x - \lambda - \mu = 0 \Rightarrow 2x - 2y - z = 0$$

$$F_y = 2y - \mu = 0 \Rightarrow \mu = 2y$$

$$F_z = 2z - 2\lambda = 0 \Rightarrow \lambda = z$$

$$F_{\lambda}: x + 2z = 6 \quad z = \frac{6-x}{2} \quad z = 0$$

$$F_{\mu}: x + y = 12 \quad y = 12 - x \quad y = 12 - 6 = 6$$

$$2x - 2y - z = 0$$

$$2x - 2(12 - x) - \frac{6-x}{2} = 0$$

$$4x - 4(12 - x) - (6 - x) = 0$$

$$4x - 48 + 4x - 6 + x = 0$$

$$9x - 54 = 0$$

$$9x = 54$$

$$x = 6$$

$$(6, 6, 0)$$

\* The last time I did this problem I got  $(\frac{27}{38}, -\frac{51}{19}, \frac{113}{38})$   
So no promises on which is correct!