

Problem Sheet 6  
DRE 7007 Mathematics

BI Norwegian Business School

**Problems**

1. Find the minimum of the function  $f(x, y, z) = 2x^2 + y^2 + 3z^2$  defined on the set

$$D = \{(x, y, z) \in \mathbb{R}^3 : x - y + 2z \geq 3, x + y \geq 3\}$$

using the Kuhn-Tucker conditions.

2. Find the maximum and minimum of the function  $f(x, y) = (xy - x - y + 1)e^{x+y-2}$  defined on the set

$$D = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 = 1\}$$

What happens if we change the constraint to  $x^2 + y^2 \leq 1$ ?

3. Find the maximum of the function  $f(x, y) = xy + xz - yz$  defined on the set

$$D = \{(x, y, z) \in \mathbb{R}^3 : x^2 + y^2 + z^2 \leq 1\}$$

using the Kuhn-Tucker conditions.

**Keep answers as short and to the point as possible. Answers must be justified.**