

Final exam 2022 (May 23rd)

EBA 1180
Spring 23

Q1:

$$\begin{bmatrix} 2 & -6 & 4 & 6 \\ 3 & a & 7 & 2 \\ 1 & -2 & 1 & 10 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} = \begin{bmatrix} 8 \\ 7 \\ 5 \end{bmatrix}$$

a) Solve for $a = -12$:

$$\left[\begin{array}{cccc|c} 2 & -6 & 4 & 6 & 8 \\ 3 & -12 & 7 & 2 & 7 \\ 1 & -2 & 1 & 10 & 5 \end{array} \right] \begin{array}{l} \leftarrow \\ \leftarrow \\ \leftarrow \end{array} \sim \left[\begin{array}{cccc|c} 1 & -4 & 3 & -4 & 3 \\ 3 & -12 & 7 & 2 & 7 \\ 1 & -2 & 1 & 10 & 5 \end{array} \right] \begin{array}{l} \leftarrow \\ \leftarrow \\ \leftarrow \end{array}$$

$$\sim \left[\begin{array}{cccc|c} 1 & -4 & 3 & -4 & 3 \\ 0 & 0 & -2 & 14 & -2 \\ 0 & 2 & -2 & 14 & 2 \end{array} \right] \begin{array}{l} \leftarrow \\ \leftarrow \\ \leftarrow \end{array} \begin{array}{l} \\ \\ \text{switch} \end{array} \sim \left[\begin{array}{cccc|c} 1 & -4 & 3 & -4 & 3 \\ 0 & 2 & -2 & 14 & 2 \\ 0 & 0 & -2 & 14 & -2 \end{array} \right] \begin{array}{l} \leftarrow \\ \leftarrow \\ \leftarrow \end{array}$$

Echelon form

Equation form:

$$(1): x - 4y + 3z - 4w = 3$$

$$(2): 2y - 2z + 14w = 2$$

$$(3): -2z + 14w = -2$$

\Downarrow

$$(3): \underline{z = 7w + 1}$$

\downarrow

$$(2): 2y = 2 + 2(7w + 1) - 14w = 4 \Rightarrow \underline{y = 2}$$

\downarrow

Column with no pivot: w is free!

$$(y=2) \quad \downarrow \quad (z=7w+1)$$

$$\begin{aligned} (3): \quad x &= 3 + 4 \cdot 2 - 3 \cdot (7w+1) + 4w \\ &= \cancel{3} + 8 - 21w - \cancel{3} + 4w \\ &= \underline{8 - 17w} \end{aligned}$$

Solution: $(x, y, z, w) = (8 - 17w, 2, 1 + 7w, w)$
with w free.

b) Determine a (if any) s.t. system has no solutions:

$$\left[\begin{array}{cccc|c} 2 & -6 & 4 & 6 & 8 \\ 3 & a & 7 & 2 & 7 \\ 1 & -2 & 1 & 10 & 5 \end{array} \right] \begin{array}{l} \uparrow -1 \\ \\ \end{array}$$

$$\sim \left[\begin{array}{cccc|c} 1 & -4 & 3 & -4 & 3 \\ 3 & a & 7 & 2 & 7 \\ 1 & -2 & 1 & 10 & 5 \end{array} \right] \begin{array}{l} \\ \downarrow -3 \\ \leftarrow -1 \end{array}$$

$$\sim \left[\begin{array}{cccc|c} 1 & -4 & 3 & -4 & 3 \\ 0 & a+12 & -2 & 14 & -2 \\ 0 & 2 & -2 & 14 & 2 \end{array} \right] \begin{array}{l} \\ \\ \uparrow \text{switch} \end{array}$$

$$\sim \left[\begin{array}{cccc|c} 1 & -4 & 3 & -4 & 3 \\ 0 & 2 & -2 & 14 & 2 \\ 0 & a+12 & -2 & 14 & -2 \end{array} \right] \cdot \frac{1}{2}$$

$$\sim \left[\begin{array}{cccc|c} 1 & -4 & 3 & -4 & 3 \\ 0 & 1 & -1 & 7 & 1 \\ 0 & a+12 & -2 & 14 & -2 \end{array} \right] \cdot \frac{1}{a+12}$$

$$\sim \left[\begin{array}{cccc|c} 1 & -4 & 3 & -4 & 3 \\ 0 & 1 & -1 & 7 & 1 \\ 0 & 0 & a+10 & 14-7(a+12) & -2-(a+12) \end{array} \right]$$

$= -7(a+10) \quad \text{---} \quad = -14-a : (**)$
 $:(*)$

some calculations

The system has no solutions if the last row of the matrix is $[0 \ 0 \ 0 \ 0 \ | \ \text{non-zero}]$.

Hence, we need:

$$\left. \begin{array}{l} a+10=0 \\ -7(a+10)=0 \end{array} \right\} \Leftrightarrow \underline{a=-10}$$

(~) $-14-a \neq 0$

Does (~) hold for $a=-10$?

$$-14-a = -14+10 = -4 \neq 0, \text{ so } (N) \text{ holds.}$$

Conclusion: For $a \neq -10$, the system has no solutions.

Q2:

$$\begin{aligned} \text{a) } \int_0^1 6\sqrt{x} - 11x\sqrt[5]{x} \, dx \\ = \int_0^1 6x^{\frac{1}{2}} - 11x^1 x^{\frac{1}{5}} \, dx \\ = \int_0^1 6x^{\frac{1}{2}} - 11x^{\frac{6}{5}} \, dx \end{aligned}$$

$$= \left[6 \cdot \frac{2}{3} x^{\frac{3}{2}} - 11 \cdot \frac{5}{11} x^{\frac{11}{5}} \right]_{x=0}^1$$

$$= \left[4x^{\frac{3}{2}} - 5x^{\frac{11}{5}} \right]_{x=0}^1$$

$$= 4 \cdot 1^{\frac{3}{2}} - 5 \cdot 1^{\frac{11}{5}} - \left(\underbrace{4 \cdot 0^{\frac{3}{2}}}_0 - \underbrace{5 \cdot 0^{\frac{11}{5}}}_0 \right)$$

$$= 4 - 5 = \underline{\underline{-1}}$$

$$\text{b) } \int \frac{21-x}{9-x^2} \, dx = \int \frac{3}{3-x} + \frac{4}{3+x} \, dx$$

Partial fractions:

$$\frac{21-x}{9-x^2} = \frac{A}{3-x} + \frac{B}{3+x}$$

$$\cdot (3-x)(3+x)$$

$$= 3 \ln|3-x| \cdot \frac{1}{(-1)} + 4 \ln|3+x| \cdot \frac{1}{1} + C$$

$$21-x = A(3+x) + B(3-x)$$

$$21-x = (3A+3B) + x(A-B)$$

$$= 4 \ln|3+x| - \underline{\underline{3 \ln|3-x|}} + C$$

$$\Downarrow$$
$$3A + 3B = 21 \quad \vdots : 3 \Rightarrow A + B = 7$$

$$A - B = -1$$

$$+ A - B = -1$$
$$\hline 2A = 6$$

$$\Rightarrow A = 3$$

$$\Rightarrow B = 7 - A = 7 - 3 = 4$$

(4)

$$c) \int \frac{1}{1-\sqrt{x}} dx = \int \frac{1}{u} (-2\sqrt{x}) du$$

$$= \int \frac{-2(1-u)}{u} du$$

$$= \int \frac{-2+2u}{u} du$$

$$= \int 2 - \frac{2}{u} du$$

$$= 2u - 2 \ln|u| + C$$

Substitution:

$$u = 1 - \sqrt{x}$$

$$du = \frac{-1}{2\sqrt{x}} dx$$

$$\sqrt{x} = 1 - u$$

$$dx = -2\sqrt{x} du$$

SHOW EXERCISE!

$$= 2(1-\sqrt{x}) - 2 \ln|1-\sqrt{x}| + C$$

d) (Graph shows $f'(x)$. Estimate $f(1) - f(0)$):


$$f(1) - f(0) = \int_0^1 f'(x) dx = -A$$

where A is the area between the graph of $f'(x)$ and the x -axis on $[0, 1]$

since f is an antiderivative of f' by def.

$$A \approx 4 \text{ squares} = 4 \cdot \frac{1}{16} = \frac{1}{4} = 0,25$$

each sq. has area $\frac{1}{16}$ since there are 16 sq in the 1 - box



Conclusion: $f(1) - f(0) = \underline{\underline{-A \approx -0,25}}$.

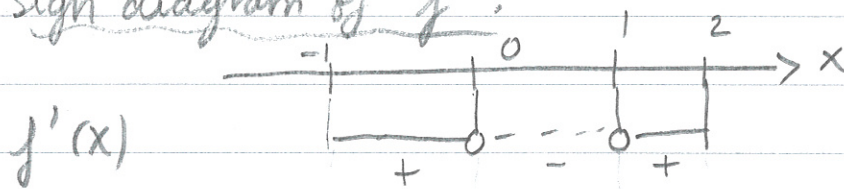
e) (Find x-coordinates of max/min pts. of f , if exist:)

max/min $f(x)$

Candidates: i) Boundary points: $\underline{x = -1}$,
 $\underline{x = 2}$

ii) Stationary points: $f'(x) = 0 \Rightarrow$
 $\underline{x = 0}$, $\underline{x = 1}$

Sign diagram of f' :



Tilt of
 f

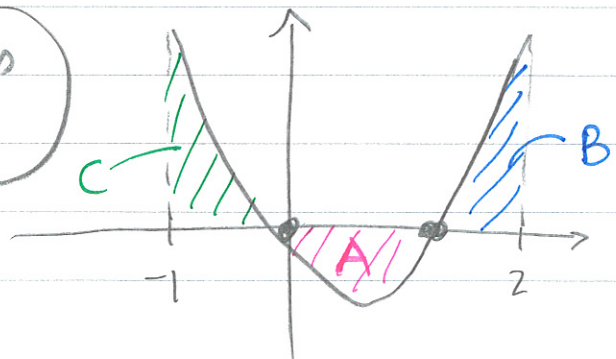


Possible max (from sign diagram): $\underline{x = 0}$, $\underline{x = 2}$

Which
is
bigger?

$$f(2) - f(0) = \int_0^2 f'(x) dx = -A + B$$

Same
method as
in d)



But, from figure, $B > A$. Hence

$$f(2) - f(0) = B - A > 0$$

⇕

$$f(2) > f(0)$$

$$\begin{array}{l} B > A \\ B - A > 0 \end{array}$$

Possible min (from sign diagram): $x = -1, x = 1$:

$$f(1) - f(-1) = \int_{-1}^1 f'(x) dx = C - A$$

Sign diagram

Figure

But, from the figure, $C > A$. Hence,

$$f(1) - f(-1) = C - A > 0$$

⇕

$$f(1) > f(-1)$$

$$\begin{array}{l} C > A \\ C - A > 0 \end{array}$$

Conclusion: $x = 2$ is the max. point for f .
 $x = -1$ is the min. point for f .

Q3:

$$A = \begin{bmatrix} a & 1 & 2 \\ 1 & a & 1 \\ 2 & 1 & a \end{bmatrix}$$

(See we're asked to find $|A|$ for general a in b) : Do this to begin with to solve a) quicker)

$$|A| = \begin{vmatrix} a & 1 & 2 \\ 1 & a & 1 \\ 2 & 1 & a \end{vmatrix} = a(a^2 - 1) - 1(a - 2) + 2(1 - 2a)$$

$$= a^3 - a - a + 2 + 2 - 4a$$

$$= a^3 - 6a + 4$$

$$(0^3 - 6 \cdot 0 + 4)$$

a) $a=0$: $|A| = 4 \neq 0$, so A has an inverse when $a=0$.

FORMULA!
Not on sheet.

$$A^{-1} = \frac{1}{|A|} \begin{bmatrix} c_{11} & c_{12} & c_{13} \\ c_{21} & c_{22} & c_{23} \\ c_{31} & c_{32} & c_{33} \end{bmatrix}^T$$

$$A = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 0 & 1 \\ 2 & 1 & 0 \end{bmatrix}$$

$$c_{11} = -1, c_{12} = 2, c_{13} = 1$$

$$c_{21} = 2, c_{22} = -4, c_{23} = 2$$

$$c_{31} = 1, c_{32} = 2, c_{33} = -1$$

$$= \frac{1}{4} \begin{bmatrix} -1 & 2 & 1 \\ 2 & -4 & 2 \\ 1 & 2 & -1 \end{bmatrix}^T$$

$$= \frac{1}{4} \begin{bmatrix} -1 & 2 & 1 \\ 2 & -4 & 2 \\ 1 & 2 & -1 \end{bmatrix} \quad (8)$$

(Alt: A symmetric \Rightarrow $\text{adj}(A)$ symmetric for lower triangle)

b) Have shown:

$$|A| = a^3 - 6a + 4;$$

$$|A| = 0 \Leftrightarrow a^3 - 6a + 4 = 0$$

3rd order eq: Must guess for solution:

a=0: Doesn't work ($4 \neq 0$)

a=1: $1^3 - 6 \cdot 1 + 4 = 1 - 6 + 4 = -1$

a=2: $2^3 - 6 \cdot 2 + 4 = 8 - 12 + 4 = \underline{0}$

$\Rightarrow a=2$ is a solution? So $(a-2)$ is a factor in $|A|$.

Polynomial division: $(a^3 - 6a + 4) : (a-2) = a^2 + 2a - 2$

$$\begin{array}{r} a^3 - 6a + 4 \\ -(a^3 - 2a^2) \\ \hline 2a^2 - 6a + 4 \\ -(2a^2 - 4a) \\ \hline -2a + 4 \\ -(-2a + 4) \\ \hline 0 \end{array}$$

$$\Rightarrow |A| = (a-2)(a^2 + 2a - 2) = 0$$

Solve

$a^2 + 2a - 2 = 0$;

$$a = \frac{-2 \pm \sqrt{4 - 4 \cdot 1 \cdot (-2)}}{2}$$

$$= \frac{-2 \pm \sqrt{4 + 8}}{2} = \frac{-2 \pm 2\sqrt{3}}{2} = \underline{-1 \pm \sqrt{3}}$$

$$|A| = (a-2)(a-(-1+\sqrt{3}))(a-(-1-\sqrt{3}))$$

Conclusion: so $|A| = 0$ for $a = 2$, $a = -1 + \sqrt{3}$ and

$$\underline{\underline{a = -1 - \sqrt{3}}}$$

c) (Solve $A\vec{x} = \vec{0}$:) Find \vec{x} & a s.t. this has a solution

For $a \neq 2, -1 \pm \sqrt{3}$, $|A| \neq 0$. Hence,

$$A\vec{x} = \vec{0} \Leftrightarrow A^{-1}A\vec{x} = A^{-1}\vec{0}$$

$$I\vec{x} = \vec{0}$$

$$\vec{x} = \vec{0}$$

So in this case, $\vec{x} = \vec{0}$ is the only solution.

We are left with $a = 2$, $a = -1 \pm \sqrt{3}$.

Simplest to calculate with $a = 2$.

$$\begin{bmatrix} 2 & 1 & 2 \\ 1 & 2 & 1 \\ 2 & 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Gaussian elimination:

$$\left[\begin{array}{ccc|c} 2 & 1 & 2 & 0 \\ 1 & 2 & 1 & 0 \\ 2 & 1 & 2 & 0 \end{array} \right] \begin{array}{l} \nearrow \\ \searrow \end{array} \sim \left[\begin{array}{ccc|c} \textcircled{1} & 2 & 1 & 0 \\ 2 & 1 & 2 & 0 \\ 2 & 1 & 2 & 0 \end{array} \right] \begin{array}{l} \downarrow -2 \\ \downarrow -2 \end{array}$$

$$\sim \left[\begin{array}{ccc|c} \textcircled{1} & 2 & 1 & 0 \\ 0 & \textcircled{-3} & 0 & 0 \\ 0 & -3 & 0 & 0 \end{array} \right] \begin{array}{l} \downarrow -1 \\ \downarrow -1 \end{array} \sim \left[\begin{array}{ccc|c} 1 & 2 & 1 & 0 \\ 0 & -3 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\Rightarrow \begin{array}{l} x + 2y + z = 0 \\ -3y = 0 \\ (z \text{ free}) \end{array} \Rightarrow$$

$$\begin{array}{l} \underline{y=0} \\ \downarrow \\ x = 0 - 2y - z \end{array}$$

$$\underline{x = -z}$$

Conclusion: $(x, y, z) = (-z, 0, z)$ with z free.

For example, with $z=1$, we get:

$$(x, y, z) = (-1, 0, 1) \text{ and}$$

$$A \cdot \vec{x} = \vec{0} \text{ when } (x, y, z) = (-1, 0, 1) \text{ and } a=2.$$

Infinitely many other solutions (z can be anything!).

Q4: $f(x,y) = x^2y - 5xy^2 + xy^3$

a) Stationary pts:

(1): $f'_x = 2xy - 5y^2 + y^3 = y(2x - 5y + y^2) = 0$

(2): $f'_y = x^2 - 10xy + 3xy^2 = x(x - 10y + 3y^2) = 0$

\Rightarrow ^{FROM eq(1):} $y = 0$ OR $2x - 5y + y^2 = 0$

^{FROM eq. (2):} $x = 0$ OR $x - 10y + 3y^2 = 0$

4 combinations:

1: $y = 0, x = 0$: $(x,y) = (0,0)$

2: $y = 0, x - 10y + 3y^2 = 0$: $x - 10 \cdot 0 + 3 \cdot 0^2 = 0$
 $x = 0$

\Rightarrow $(x,y) = (0,0)$

3: $2x - 5y + y^2 = 0, x = 0$: $-5y + y^2 = 0$
 $y(-5 + y) = 0$

$y = 0$ OR $y = 5$

\Rightarrow $(x,y) = (0,0)$ OR $(x,y) = (0,5)$

4: $2x - 5y + y^2 = 0$, $x - 10y + 3y^2 = 0$:

$$\left. \begin{array}{l} 2x - 5y + y^2 = 0 \\ x - 10y + 3y^2 = 0 \end{array} \right\} \rightarrow x = 10y - 3y^2$$

$$\downarrow$$
$$2(10y - 3y^2) - 5y + y^2 = 0$$

$$20y - 6y^2 - 5y + y^2 = 0$$

$$-5y^2 + 15y = 0$$

$$5y(-y + 3) = 0$$

$$\underline{y = 0} \quad \text{OR} \quad \underline{y = 3}$$

$$x = 10 \cdot 0 - 3 \cdot 0^2$$

$$\underline{x = 0}$$

$$x = 10 \cdot 3 - 3 \cdot 3^2$$

$$= 30 - 27$$

$$\underline{= 3}$$

So:

$$\underline{(x, y) = (0, 0)} \quad \text{OR} \quad \underline{(x, y) = (3, 3)}$$

Conclusion: The stationary points are

$$\underline{(0, 0)}, \underline{(0, 5)}, \underline{(3, 3)}$$

Not (0,0)

b) (Classify the stationary points:)

$$H(f) = \begin{bmatrix} f''_{xx} & f''_{xy} \\ f''_{yx} & f''_{yy} \end{bmatrix} = \begin{bmatrix} 2y & 2x - 10y + 3y^2 \\ 2x - 10y + 3y^2 & -10x + 6xy \end{bmatrix}$$

Hessian:
Not on
sheet!

(0,5):

$$H(f)(0,5) = \begin{bmatrix} 10 & 25 \\ 25 & 0 \end{bmatrix}$$

$$\det(H(f)(0,5)) = 10 \cdot 0 - 25^2 = -625 < 0$$

\Rightarrow (0,5) is a saddle point.

Second derivative
test (on sheet)

(3,3):

$$H(f)(3,3) = \begin{bmatrix} 6 & 3 \\ 3 & 24 \end{bmatrix}$$

$$\det(H(f)(3,3)) = 6 \cdot 24 - 3 \cdot 3 = 135 > 0$$

$$\text{tr}(H(f)(3,3)) = 6 + 24 = 30 > 0 \Rightarrow (3,3) \text{ is}$$

Second derivative
test a local
min.

Q5: $\max f(x,y) = x + 3y$ when $x^2 - 6x + 9y^2 + 18y + 9 = 0$

a) (Sketch D; bounded?)

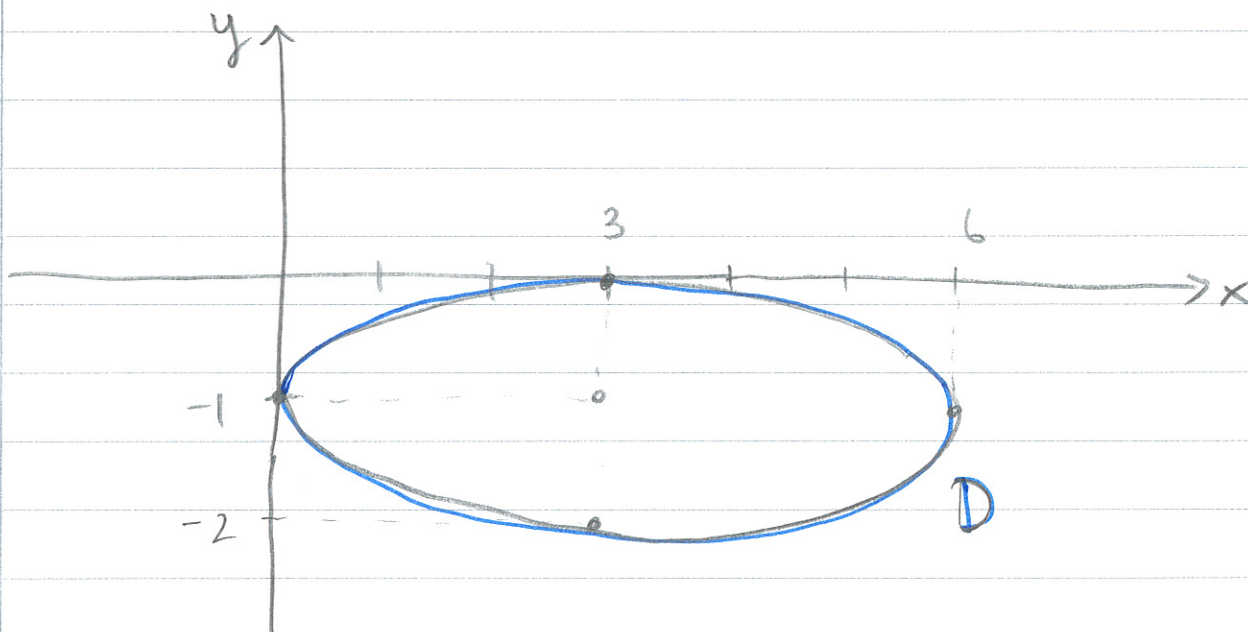
D: $x^2 - 6x + 9y^2 + 18y + 9 = 0$

$$x^2 - 6x + 9 + 9(y^2 + 2y + 1) = 9 \quad | :9$$

$$\frac{(x-3)^2}{9} + \frac{(y+1)^2}{1} = 1 \Rightarrow$$

Ellipse, center $(3, -1)$, half-axes

$$a = \sqrt{9} = 3 \text{ and } b = \sqrt{1} = 1.$$



D is bounded since $0 \leq x \leq 6$ and $-2 \leq y \leq 0$.

\rightarrow (NOT on sheet)

$$b) L = x + 3y - \lambda(x^2 - 6x + 9y^2 + 18y + 9)$$

$$L'_x = \begin{cases} (1): \\ -\lambda(2x - 6) = 0 \end{cases}$$

$$L'_y = \begin{cases} (2): \\ 3 - \lambda(18y + 18) = 0 \end{cases}$$

$$C: x^2 - 6x + 9y^2 + 18y + 9 = 0$$

(NOT on sheet)

By the extreme value theorem, there is a max: f is continuous, D is closed (=) and bounded (by a).

Since D is an ellipse, there is a unique tangent at every point \rightarrow No admissible points with a degenerate constraint. Alt: Check this by analyzing $g'_x = 0$ and C holding.

$$g'_y = 0$$

\rightarrow (on sheet)



The maximum is the ordinary candidate point with the greatest value

From 1) and 2):

$$\lambda = \frac{1}{2x-6} = \frac{3}{18y+18}$$

(*)

$$18y + 18 = 3(2x - 6)$$

$$18(y+1) = 6(x-3)$$

$$\Rightarrow x - 3 = 3(y+1)$$

Recall

Ci $\frac{(x-3)^2}{9} + \frac{(y+1)^2}{1} = 1$

$$\frac{3^2(y+1)^2}{9^2} + \frac{(y+1)^2}{1} = 1$$

$$2(y+1)^2 = 1$$

$$(y+1)^2 = \frac{1}{2}$$

$$y = -1 \pm \sqrt{\frac{1}{2}}$$

⇓

$$x - 3 = 3\left(\pm \sqrt{\frac{1}{2}}\right)$$

$$x = \underline{\underline{3 \pm 3\sqrt{\frac{1}{2}}}}$$

Note: this is only OK for $x \neq 3$ and $y \neq -1$.

~~Handwritten scribbles and crossed-out text.~~

INSERT

However, these are impossible because in this case, 1) & 2) are not satisfied (the product would be 0 \rightarrow so we can safely divide like this

INSERT y BACK

in ellipsis std. form.

FROM a)

$$\lambda = \frac{1}{2(x-3)} = \frac{1}{2 \cdot 3(\pm \sqrt{\frac{1}{2}})}$$

From
(*)

$$= \pm \frac{1}{6\sqrt{\frac{1}{2}}}$$

Candidate points:

$$* f = 6\sqrt{\frac{1}{2}}$$

$$(x, y; \lambda) = (3 + 3\sqrt{\frac{1}{2}}, -1 + \sqrt{\frac{1}{2}}; \frac{1}{6\sqrt{\frac{1}{2}}}),$$

$$(3 - 3\sqrt{\frac{1}{2}}, -1 - \sqrt{\frac{1}{2}}; -\frac{1}{6\sqrt{\frac{1}{2}}})$$

$$f = -6\sqrt{\frac{1}{2}}$$

Conclusion:

$$f_{\max} = 6\sqrt{\frac{1}{2}} = \frac{3 \cdot 2}{\sqrt{2}} = \frac{3\sqrt{2} \cdot \sqrt{2}}{\sqrt{2}} = \underline{3\sqrt{2}}$$

$$\text{at } (3 + 3\sqrt{\frac{1}{2}}, -1 + \sqrt{\frac{1}{2}}; \frac{1}{6\sqrt{\frac{1}{2}}}).$$

Q6.) $\max f(x, y) = y$ when $x(x^2 + y^2) = x^2 - y^2$

a) (Admissible pts. with degenerate constraint?)

$$g(x, y) = x^3 + xy^2 - x^2 + y^2 = 0$$

Degenerate constraint

(1): $g'_x = 3x^2 + y^2 - 2x = 0$

(2): $g'_y = 2xy + 2y = 0 \Rightarrow 2y(x+1) = 0 \Rightarrow$

$$\underline{y=0} \text{ OR } \underline{x=-1}$$

$y=0$: (1) $\Rightarrow 3x^2 + 0^2 - 2x = 0$
 $x(3x-2) = 0$
 $x=0$ OR $x = \frac{2}{3}$

$$\Rightarrow \underline{(0,0)} \text{ OR } \underline{(0, \frac{2}{3})}$$

$x=-1$: (1) $\Rightarrow 3 + y^2 + 2 = 0$
 $y^2 = -5$; Impossible!

\Rightarrow No points.

Are the points admissible?

$(0,0)$: $g(0,0) = 3 \cdot 0^2 + 0^2 - 2 \cdot 0 = 0$; Yes.

$(0, \frac{2}{3})$: $g(0, \frac{2}{3}) = 3 \cdot 0 + (\frac{2}{3})^2 - 2 \cdot 0$
 $= \frac{4}{9} \neq 0$; No.

Conclusion: There is one admissible point with degenerate constraint:

$$\underline{(x,y) = (0,0)}.$$

b) (why are the pts. on the curve
 $C = \{(x, y) : x(x^2 + y^2) = x^2 - y^2\}$
 with horizontal tangent exactly the pts.
 that satisfy the Lagrange cond. ?)

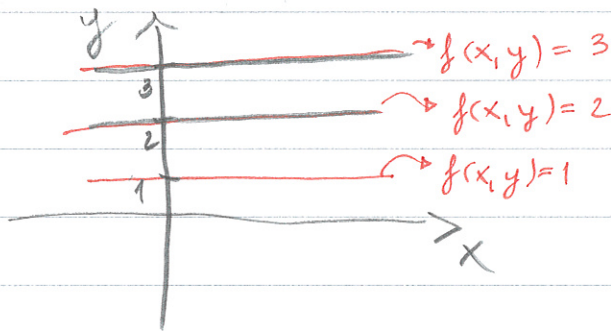
Note: The Lagrange problem is

$$\max f(x, y) = y \quad \text{when} \quad x(x^2 + y^2) = x^2 - y^2$$

What are the level curves of f ?

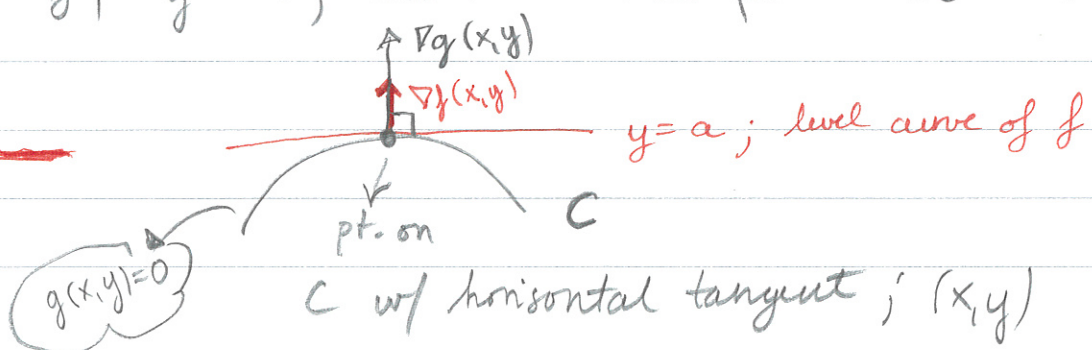
$$f(x, y) = a$$

$y = a$; horizontal, straight lines



NB:
 ($f(x, y)$ is a tilted plane floating above the xy -axis)

A point on C : $x(x^2 + y^2) = x^2 - y^2$ has horizontal tangent \iff The level curve of f , $y = a$, meets this point at a tangent:





The point, (x, y) , is on C (so constraint holds) and satisfies

$$\nabla f(x, y) = \lambda \nabla g(x, y) \quad (\text{see figure prev. pg.})$$



$$\nabla f(x, y) - \lambda \nabla g(x, y) = 0$$

$$\nabla L(x, y) = 0$$



$$\begin{bmatrix} L'_x(x, y) \\ L'_y(x, y) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$



and
$$\left. \begin{aligned} L'_x(x, y) &= 0 \\ L'_y(x, y) &= 0 \end{aligned} \right\} \text{FOC}$$

But then the constraint and first order conditions of Lagrangian holds, which happens \Leftrightarrow

(x, y) is an ordinary candidate point of the Lagrange problem.

(READ FROM START TO FINISH & THE RESULT IS PROVED.)