

Method of Lagrange Multipliers:

Target function: $f(x,y)$

Constraint: $g(x,y) = C$



form a system of Equations

$$\begin{cases} g(x,y) = C \\ \vec{\nabla} f = \lambda \vec{\nabla} g \end{cases}$$

↑
aux. variable / Lagrange multiplier

Ex

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

$$\nabla f = (2xy, x^2)$$

$$\nabla g = (2x, 4y)$$

$$x^2 + 2y^2 = 6.$$

$$g(x,y) = x^2 + 2y^2 = 6.$$

$$\vec{\nabla} f = \lambda \vec{\nabla} g \quad (*)$$

$$2xy = 2\lambda x$$

$$x^2 = 4\lambda y$$

$$\begin{cases} x^2 + 2y^2 = 6 \\ 2xy = 2\lambda x \\ x^2 = 4\lambda y \end{cases}$$

$$x = \pm 2$$

$$x^2 = 4\lambda^2$$

$$x^2 = 4 \cdot (\pm 1)^2 \Rightarrow x^2 = 4$$

$$4x^2 + 2\lambda^2 = 6$$

$$\hookrightarrow x = \pm 2$$

$$6\lambda^2 = 6$$

$$\lambda^2 = 1$$

$$\lambda = \pm 1$$

$$2xy = 2\lambda x$$

$$y = \lambda$$

$$2y = 2\lambda \Rightarrow$$

$$y = \pm 1$$

$$f(x,y) = -4$$

mins

maxes

- $(+2, -1)$
 - $(+2, +1)$
 - $(-2, +1)$
 - $(-2, -1)$
- $f(x,y) = 4$

Check: plug these points back into $f(x,y) = x^2 y$