

$$\begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix}$$

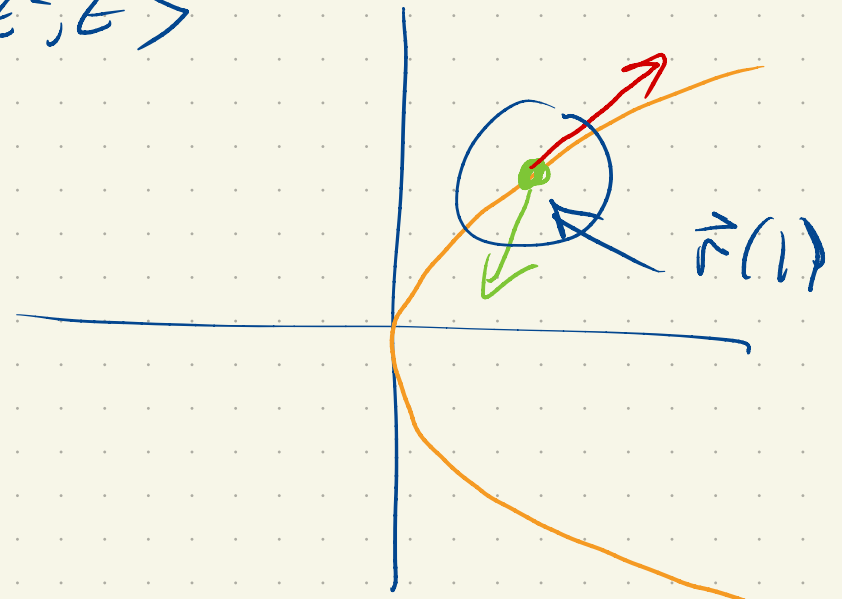
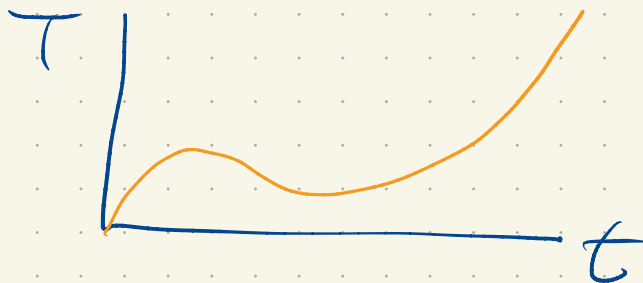
Hessian

$$T(x, y)$$

$$\vec{\nabla} T = \langle y-4, x+2y \rangle$$

$$\vec{r}(t) = \langle t^2, t \rangle$$

$$\frac{d}{dt} T(\vec{r}(t)) = 0$$



$$t=1 \quad \vec{r}(1) = \langle 1, 1 \rangle$$

$$\vec{r}'(1) = \langle 2, 1 \rangle$$

$$\vec{\nabla} T(1,1) = \langle -3, 3 \rangle$$

$$\frac{d}{dt} T(\vec{r}(t)) = \vec{\nabla} T \cdot \vec{r}'$$

at $t=1$

$$\langle 2, 1 \rangle \cdot \langle -3, 3 \rangle =$$

$$-6 + 3 = -3$$


$$\frac{d}{dt} T(\vec{r}(t)) = \vec{\nabla} T \cdot \vec{r}'$$

2nd derivative test $f(x, y)$

$$\begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} \leftarrow \text{Hessian}$$

determinant $f_{xx} f_{yy} - (f_{xy})^2 = D$ (discriminant)

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


$$f_x = 2x$$

$$\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$$

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



$$\begin{bmatrix} -2 & 0 \\ 0 & -2 \end{bmatrix}$$

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



$$\begin{bmatrix} 2 & 0 \\ 0 & -2 \end{bmatrix}$$

$$D = 4$$

$$D = 4$$

→ either a local min or local max

↓
both diagonal
entries pos

↓
both diag entries
neg

$$D = -4$$

↓
saddle

$$D = 0$$

inconclusive

$$D = f_{xx} \cdot f_{yy} - (f_{xy})^2$$

$$f(x, y) = xy(x-2)(y+3)$$

$$\begin{aligned} f_x &= y(x-2)(y+3) + xy(y+3) \\ &= y(y+3)(2x-2) \end{aligned}$$

$$f_y = x(x-2)(y+3) + xy(x-2) \\ = x(x-2)(2y+3)$$

$$f_{xx} = \frac{\partial}{\partial x} (y(y+3)(2x-2)) = y(y+3) \cdot 2 \\ = 2y(y+3)$$

$$f_{xy} = (y+3)(2x-2) + y(2x-2)$$

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

$$f_{yy} = 2x(x-2)$$

$$\begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix}$$

$$D = f_{xx} f_{yy} - (f_{xy})^2$$

$$= 2y(y+3)2x(x-2) - [(2y+3)(2x-2)]^2$$

$$= 4xy(y+3)(y-2) - [(2y+3)(2x-2)]^2$$

$$(0,0) \quad (0,-3)$$

$$(2,0) \quad (2,-3)$$

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

$$\begin{bmatrix} f_{xx} & 0 \\ 0 & f_{yy} \end{bmatrix}$$

$$\nabla f = 0$$

$$\text{At } (1, -\frac{3}{2})$$

$$D = 4 \cdot (-\frac{3}{2}) \cdot (-\frac{3}{2} + 3) \cdot (1 - 2)$$

$$- ((0) \cdot 0)^2$$

$$= 4 \cdot (-\frac{3}{2}) \cdot (\frac{3}{2}) \cdot (-1)$$

$$= 9$$

$$f_{xx} = 2y(y+3) = 2 \cdot \left(-\frac{3}{2}\right) \left(-\frac{3}{2} + 3\right)$$

$$(x=1, y=-\frac{3}{2})$$

$$= -3 \cdot \left(\frac{3}{2}\right) = -\frac{9}{2} < 0$$

$$f_{yy} < 0$$

$$D > 0 \quad f_{xx} < 0$$

→ local max

At other 4 points $D < 0$ (saddle)

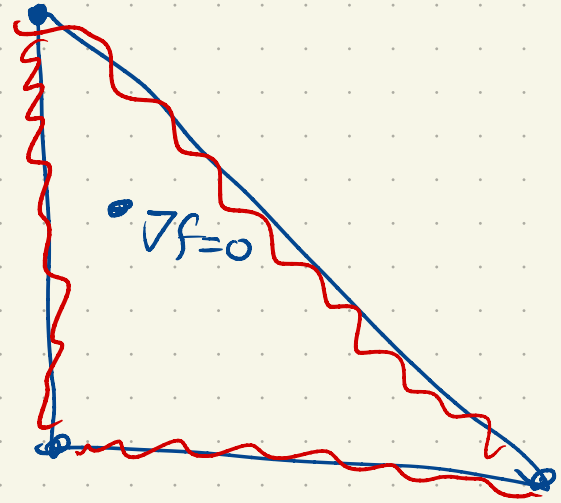
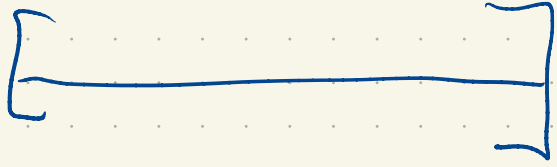
s

s

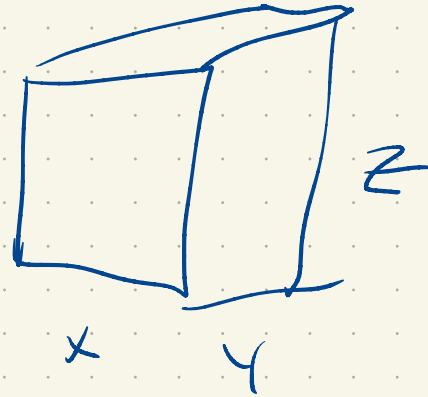
local max

s

s



Maximize $V = x \cdot y \cdot z$



$$x + y + z \leq 96 \text{ inches}$$

$$z = 96 - x - y$$

$$V = xy(96 - x - y)$$

$$x \geq 0$$

$$y \geq 0$$

$$96 - x - y \geq 0$$

$$96 - x - y = 0$$

$$y = 96 - x$$

