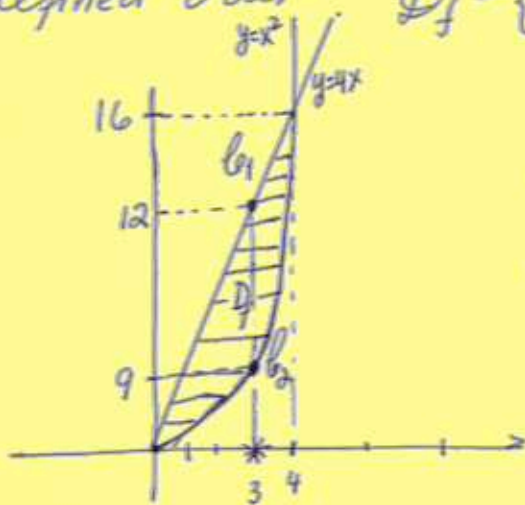


Example: Consider the function

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

defined over  $D_f = \{(x,y) : 0 \leq x \leq 4, x^2 \leq y \leq 4x\}$



$$C_1: \vec{r}_1(t) = (t, 4t), \quad t \in [0, 4].$$

$$C_2: \vec{r}_2(t) = (t, t^2), \quad t \in [0, 4].$$

Find global max and global minimum for  $f(x,y)$ .

The function  $f(x,y)$  is differentiable at every interior point in domain  $D_f$ . Therefore, the only critical points are either Stationary points or boundary points.

Stationary points:

$$\nabla f(x,y) = (2(x-3), 2y) = 0 \quad \text{iff} \quad \begin{matrix} x=3 \\ y=0 \end{matrix}$$

But this point  $(3,0) \notin D_f$ . Therefore, the only possibility for <sup>global</sup> max or <sup>global</sup> min is over the boundary  $C_1 \cup C_2$ .

Global max and Global min over boundary  $C_1$

$$f_1(t) = f(\vec{r}_1(t)) = f(t, 4t) = (t-3)^2 + 16t^2 = 17t^2 - 6t + 9,$$

$$\Rightarrow f_1'(t) = 34t - 6 = 0 \Rightarrow t = \frac{6}{34} = \frac{3}{17} \quad t \in [0, 4]$$

Thus,  $t^* = \frac{3}{17}$  is an stationary point over the boundary  $\mathcal{C}_1$  (straight line).  $\rightarrow$  The corresponding point in  $\mathcal{D}$  for  $t^* = \frac{3}{17}$  is  $(\frac{3}{17}, \frac{12}{17})$

Also,  $f_1''(t) = 34 > 0 \Rightarrow t^* = \frac{3}{17}$  is a local minimum

$$\text{and } f_1\left(\frac{3}{17}\right) = f\left(\frac{3}{17}, \frac{12}{17}\right) \approx 8.47.$$

To find global minimum and maximum, we need to consider also the extreme of the intervals  $[0, 4]$

In fact,

$$f_1(0) = f(0, 0) = 9$$

$$f_1(4) = f(4, 16) = 1^2 + 16^2 = 257.$$

Therefore, Global maximum over  $\mathcal{C}_1$ :  $\begin{matrix} \text{at} \\ (4, 16) \end{matrix}$   $f(4, 16) = 257.$

Global minimum over  $\mathcal{C}_1$ :  $\begin{matrix} \text{at} \\ (\frac{3}{17}, \frac{12}{17}) \end{matrix}$   $f(\frac{3}{17}, \frac{12}{17}) = 8.47.$

Global maximum and global minimum over boundary  $\mathcal{C}_2$

$$f_2(t) = f(\tilde{r}_2(t)) = f(t, t^2) = (t-3)^2 + t^4 = t^4 + t^2 - 6t + 9, \quad t \in [0, 4]$$

$$\Rightarrow f_2'(t) = 4t^3 + 2t - 6 = 0 \Leftrightarrow (t-1)(4t^2 + 4t + 6) = 0$$

$t=1$  only real root.

Since,  $f_2''(t) = 12t + 2 \Big|_{t=1} = 14 > 0$

Then  $\hat{t}=1$  is a local minimum

and  $f_2(1) = f(1,1) = 4+1 = 5$

To find global max and global min over  $\mathcal{C}_2$ , we need to consider also the ends of the interval  $[0,4]$ .

In fact,

$$f_2(0) = f(0,0) = 0$$

$$f_2(4) = f(4,16) = 4 + 16^2 = 257$$

Therefore,

Global maximum over  $\mathcal{C}_2$ : at  $(4,16)$   
 $f(4,16) = 257$

Global minimum over  $\mathcal{C}_2$ : at  $(1,1)$   
 $f(1,1) = 5$

Finally, Global maximum of  $f(x,y)$  over  $D_f$ : at  $(4,16)$   
 $f(4,16) = 257.$

Global minimum of  $f(x,y)$  over  $D_f$ : at  $(1,1)$   
 $f(1,1) = 5.$

