Put your name and your TA's name on the top of the answer page. Don't take time to rewrite the question. Go right to your answer.

1. [10] Find all possible relative maximum and minimum points of  $f(x, y) = -x^2 - y^2 + 6x + 8y - 21$  and then determine whether the points you found are maximum, minimum, or neither.

 $\frac{\partial f}{\partial x} = -2x + 6$ , which equals 0 where x = 3.  $\frac{\partial f}{\partial y} = -2y + 8$ , which equals 0 where x = 4. So there is only one

possible relative maximum or minimum. Apply the second derivative test to determine which.

$$\frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x} \left( -2x+6 \right) = -2, \quad \frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y} \left( -2y+8 \right) = -2, \quad \frac{\partial^2 f}{\partial y \partial x} = \frac{\partial}{\partial y} \left( -2x+6 \right) = 0$$

So  $D(x, y) = (-2)(-2) - 0^2 = 4 > 0$  for all values of x and y, including x = 3 and y = 4. Since  $\frac{\partial^2 f}{\partial x^2} = -2 < 0$  for all values of x and y, including x = 3 and y = 4, we conclude f(3, 4) is a relative maximum.

2. [10] Use Lagrange multipliers to find the minimum value of  $f(x, y) = x^2 + y^2$  subject to 2x + y = 10.

First set constraint g(x, y) = 2x + y - 10 = 0. Then  $F(x, y, \lambda) = x^2 + y^2 + \lambda 2x + \lambda y - \lambda 10$ .  $(1)\frac{\partial F}{\partial x} = 2x + 2\lambda = 0, \quad (2)\frac{\partial F}{\partial y} = 2y + \lambda = 0, \quad (3)\frac{\partial F}{\partial \lambda} = 2x + y - 10 = 0$ . Solve (1) and (2) as a system:  $\begin{cases} 2x + 2\lambda = 0 \\ 2y + \lambda = 0 \end{cases} \rightarrow \begin{cases} \lambda = -x \\ \lambda = -2y \end{cases} \rightarrow -x = -2y \rightarrow x = 2y$ Substitute into (3):  $2(2y) + y - 10 = 0 \rightarrow 5y = 10 \rightarrow y = 2$ , and thus x = 4. The minimum value of f is  $f(4, 2) = 4^2 + 2^2 = 20$ .

3. [10] Find the best least-squares fit (i.e. regression line equation) for the points (1, 4), (2, 5) and (3, 8).

x	observed y	regression y	error <sup>2</sup>					
1	4	A + B	$(4-A-B)^2$					
2	5	2A + B	$(5-2A-B)^2$					
3	8	3A + B	$(8-3A-B)^2$	minimize $F = (4 - A - B)^2 + (5 - 2A - B)^2 + (8 - 3A - B)^2$				
$\frac{\partial F}{\partial A} = 2(4 - A - B)(-1) + 2(5 - 2A - B)(-2) + 2(8 - 3A - B)(-3) = -76 + 28A + 12B = 0$ $\frac{\partial F}{\partial B} = 2(4 - A - B)(-1) + 2(5 - 2A - B)(-1) + 2(8 - 3A - B)(-1) = -34 + 12A + 6B = 0$ $\begin{cases} 28A + 12B = 76\\ 12A + 6B = 34 \end{cases} \rightarrow \begin{cases} 14A + 6B = 38\\ -12A - 6B = -34 \end{cases} \rightarrow 2A = 4 \rightarrow A = 2 \rightarrow 12(2) + 6B = 34 \rightarrow 6B = 10 \rightarrow B = \frac{5}{3}.$ The best-fit equation is $y = 2x + \frac{5}{3}.$								

Two methods are outlined below. The first finds the minimum of the error<sup>2</sup> function.

*alternate method:* Use the formulas developed in lecture and in the text. Note that N = 3.

	x	У	xy	$x^2$	
	1	4	4	1	
	2	5	10	4	
	3	8	24	9	
$\Sigma =$	6	17	38	14	
$A = \frac{3}{3}$	* 38 – 6 3 * 14 – (	$\frac{5 \times 17}{(6)^2} = \frac{1}{4}$	14 - 102 42 - 36	$B = \frac{17 - 2 * 6}{3} = \frac{17 - 12}{3} = \frac{5}{3}.$	
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The best-fit equation is  $y = 2x + \frac{5}{3}$ .