

Optimization problems

Skills:

Given a function $f(x)$,

$$f'(x) = 0 \rightarrow x_0 = c, \text{ critical value}$$

- Sign of $f'(x)$ tells whether or not $(c, f(c))$ is min or max value of f
- Second derivative test:
$$\begin{cases} f''(x_0) > 0 \Rightarrow x_0 = c \text{ is min} \\ f''(x_0) < 0 \Rightarrow x_0 = c \text{ is max} \end{cases}$$

Example

Find two numbers such that their product is 80 and the sum of the first and two times the second number is minimum

Guess!

$$\begin{array}{l|l} \text{Prod: } 10 \cdot 8 & 2 \cdot (40) = 80 \\ \text{Sum: } 10 + 2(8) = \underline{\underline{26}} & 40 + 2(2) = \underline{\underline{44}} \end{array}$$

$$\text{Prod: } 5 \cdot 16$$

$$\text{Sum: } 16 + 2(5) = \underline{\underline{26}}$$

Mathematically :

Let x, y the two numbers:

prod: $xy = 80 \quad (\text{a})$

sum $x+2y$ is minimized!

Let $f(x, y) = x+2y$ to minimize

using (a), $xy = 80 \rightarrow y = \frac{80}{x}$

$$\Rightarrow f(x) = x + 2\left(\frac{80}{x}\right) \quad \text{to minimize!}$$

$$\Rightarrow f'(x) = 1 - \frac{160}{x^2} = 0 \quad \text{to find the critical value!}$$

$$\Rightarrow x^2 = 160$$

$$\Rightarrow x = \pm \sqrt{160} = \pm 4\sqrt{10}$$

Verification: $f''(x) = \frac{320}{x^3} \rightarrow f''(4\sqrt{10}) > 0 \quad \text{so } 4\sqrt{10}$

is the minimum value.

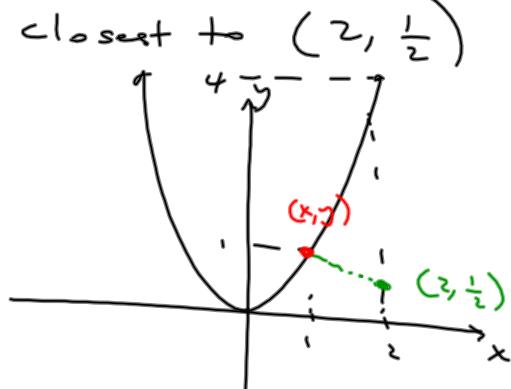
Now, $y = \frac{80}{x} \rightarrow \frac{80}{4\sqrt{10}} = \frac{20}{\sqrt{10}} = 2\sqrt{10}$

The numbers are: $4\sqrt{10}$ and $2\sqrt{10}$

Check: product: 80

$$4\sqrt{10} + 2(2\sqrt{10}) = 8\sqrt{10} \approx 25.3 \quad \text{a little better than our guess (26!)}$$

Ex: Find the point on the graph of $f(x) = x^2$ that is closest to $(2, \frac{1}{2})$



Goal is to minimize
the distance between
 $(2, \frac{1}{2})$ and (x, y)

$$\text{distance } D = \sqrt{(x-2)^2 + (y - \frac{1}{2})^2}$$

To minimize D is to minimize $(x-2)^2 + (y - \frac{1}{2})^2$

$$\text{let } f(x,y) = (x-2)^2 + \left(y - \frac{1}{2}\right)^2 \rightarrow$$

$$f(x) = (x-2)^2 + \left(x^2 - \frac{1}{2}\right)^2 = x^2 - 4x + 4 + x^4 - x^2 + \frac{1}{4} \\ = x^4 - 4x + \frac{17}{4}$$

$$\text{So } f'(x) = 4x^3 - 4 = 0 \rightarrow x^3 = +1 \rightarrow x = \sqrt[3]{1} = 1$$

Check: $f''(x) = 12x^2$ at $x=1 \rightarrow f''(1) = 12$ so

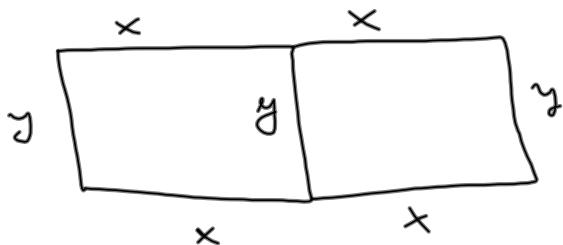
indeed $f(x)$ attains its minimum value when $x=1$

$$\Rightarrow y = x^2 = 1 \text{ Thus, the point } \boxed{(1, 1)}$$

Ex: A rancher has 560 ft of fencing to

enclose two adjacent rectangular corrals.

What dimensions should be used so that
the enclosed area is maximum? (see figure)



Area: $A = 2xy$ is to be maximized subject
to Perimeter: $4x + 3y = 560$

$$f(x, y) = 2xy \quad \text{since} \quad y = \frac{560 - 4x}{3}$$

$$\Rightarrow f(x) = 2x \left(\frac{560 - 4x}{3} \right) = \frac{1120x - 8x^2}{3}$$

$$\text{so } f'(x) = \frac{1}{3}(1120 - 16x) = 0$$

$$\Rightarrow x = \frac{1120}{16} = 70$$

Check: $f''(x) = -16 < 0$ maximum at $x = 70$

$$\text{Now } y = \frac{560 - 4(70)}{3} = \frac{280}{3}$$

Hence the dimensions length: $\frac{280}{3}$; width: 70