

Class 16: Constrained Optimization

Reminder: Resources for : Office Hours (Mine or others)
OSH / WeBWork MLC (next to LSK 300)
Email me Questions
Ex. "I found Problem X hard"
Piazza.

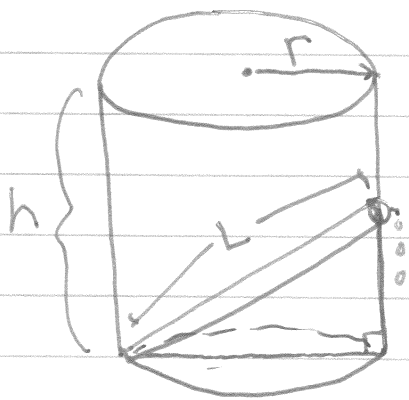
Today: Practice constrained optimization (#1, 2, 3)

Given that $\square = 15$, maximize \triangle .

- If time #4 unconstrained optimization
- #5 Sketching

Constraint

objective function



$$\text{Constraint: } L = \sqrt{(2r)^2 + \left(\frac{h}{2}\right)^2}$$

$$\text{Objective: Volume} = \pi r^2 h$$

function

Variables: r, h

- Isolate one variable in Constraint equation

$$L^2 = 4r^2 + \frac{h^2}{4} \implies L^2 - \frac{h^2}{4} = 4r^2$$

$$\implies r^2 = \frac{L^2}{4} - \frac{h^2}{16}$$

$$\implies r = \pm \sqrt{\frac{L^2}{4} - \frac{h^2}{16}}$$

- Plug into objective function.

$$f(h) = \text{Volume} = \pi \left(\frac{L^2}{4} - \frac{h^2}{16} \right) h = \frac{\pi L^2}{4} h - \frac{\pi}{16} h^3$$

- Find the global maximum of $f(h)$

$$f'(h) = \frac{\pi L^2}{4} - \frac{3\pi}{16} h^2 = 0 \implies \text{Critical point}$$

h is in $(0, 2L)$

$$h = \frac{2}{\sqrt{3}} L$$

Is $h = \frac{2}{\sqrt{3}} L$ a max, or a min? Can test two ways

- $f''(h) = -\frac{3\pi}{8} h$ is negative at $h = \frac{2}{\sqrt{3}} L$



local max

- OR plug in values. $0 < h < 2L$

$$h=0 : f(0) = 0$$

$$h = \frac{2}{\sqrt{3}} L : f\left(\frac{2}{\sqrt{3}} L\right) = \frac{\pi}{2\sqrt{3}} L^3 - \frac{\pi}{6\sqrt{3}} L^3 = \frac{\pi}{3\sqrt{3}} L^3$$

$$h=2L : f(2L) = \frac{\pi L^3}{2} - \frac{\pi L^3}{2} = 0$$

