

Please provide complete and well-written solutions to the following exercises.

No due date, but the quiz in Week 13 in the discussion section (on November 15) will be based upon this homework.

Q11: Quiz 11 Problems

Exercise 1. Find the maximum and minimum values of the function $f(x, y) = x^2 + yx$ on the disk $x^2 + y^2 \leq 1$.

Exercise 2. In statistics and other applications, we can be presented with data points $(x_1, y_1), \dots, (x_n, y_n)$. We would like to find the line $y = mx + b$ which lies “closest” to all of these data points. Such a line is known as a **linear regression**. There are many ways to define the “closest” such line. The standard method is to use **least squares minimization**. A line which lies close to all of the data points should make the quantities $(y_i - mx_i - b)$ all very small. We would like to find numbers m, b such that the following quantity is minimized:

$$f(m, b) = \sum_{i=1}^n (y_i - mx_i - b)^2.$$

Using the second derivative test, show that the minimum value of f is achieved when

$$m = \frac{\left(\sum_{i=1}^n x_i\right) \left(\sum_{j=1}^n y_j\right) - n \left(\sum_{k=1}^n x_k y_k\right)}{\left(\sum_{i=1}^n x_i\right)^2 - n \left(\sum_{j=1}^n x_j^2\right)},$$

$$b = \frac{1}{n} \left(\sum_{i=1}^n y_i - m \sum_{j=1}^n x_j \right).$$

Briefly explain why this is actually the minimum value of $f(m, b)$. (You are allowed to use the inequality $(\sum_{i=1}^n x_i)^2 \leq n(\sum_{i=1}^n x_i^2)$.)

Exercise 3. Let $f(x, y) = x^2 + y^2$. Using Lagrange Multipliers, find the maximum and minimum of f on the ellipse $x^2 + 2y^2 = 1$.

Exercise 4. Let $f(x, y) = x^2 + y$. Using Lagrange Multipliers, find the maximum and minimum of f on the circle $x^2 + y^2 = 1$.

Exercise 5. Let a, b, c be positive constants. An ice cream cone is defined as the surface $z = a\sqrt{x^2 + y^2}$ where $z \leq b$. Suppose the ice cream cone has surface area c . Using Lagrange Multipliers, find the ice cream cone of fixed surface area c and with maximum volume. (This way, you get to eat the most ice cream with the least amount of material.) You should probably use the variables r and b , where r denotes the radius of the cone, and where b is the height of the cone. You can freely use that the surface area of the cone is $\pi r\sqrt{r^2 + b^2}$.