

# Optimization Principles for Univariate Functions

# Critical Point and Local Extreme Value

Given a critical point  $c$ , the following test helps determine if  $f(c)$  is a local extreme value:

## Procedure

**[Local Extreme Value]:** *Let  $c$  be an isolated critical point of  $f$*

- 1  $f(c)$  is a local minimum if  $f(x)$  is decreasing in an interval  $[c - \epsilon_1, c]$  and increasing in an interval  $[c, c + \epsilon_2]$  with  $\epsilon_1, \epsilon_2 > 0$ .
- 2  $f(c)$  is a local maximum if  $f(x)$  is increasing in an interval  $[c - \epsilon_1, c]$  and decreasing in an interval  $[c, c + \epsilon_2]$  with  $\epsilon_1, \epsilon_2 > 0$ .

Given a critical point  $c$ , *first derivative test* (sufficient condition) helps determine if  $f(c)$  is a local extreme value:

## Procedure

**[First derivative test]:** Let  $c$  be an isolated critical point of  $f$

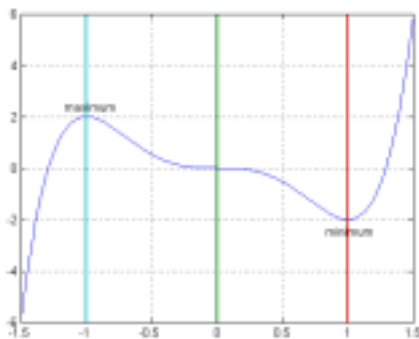
- 1  $f(c)$  is a local minimum if the sign of  $f'(x)$  changes from negative in  $[c - \epsilon_1, c]$  to positive in  $[c, c + \epsilon_2]$  with  $\epsilon_1, \epsilon_2 > 0$ .
- 2  $f(c)$  is a local maximum if  $f'(x)$  the sign of  $f'(x)$  changes from positive in  $[c - \epsilon_1, c]$  to negative in  $[c, c + \epsilon_2]$  with  $\epsilon_1, \epsilon_2 > 0$ .
- 3 If  $f'(x)$  is positive in an interval  $[c - \epsilon_1, c]$  and also positive in an interval  $[c, c + \epsilon_2]$ , or  $f'(x)$  is negative in an interval  $[c - \epsilon_1, c]$  and also negative in an interval  $[c, c + \epsilon_2]$  with  $\epsilon_1, \epsilon_2 > 0$ , then  $f(c)$  is not a local extremum.

# First Derivative Test: Critical Point and Local Extreme Value

As an example, the function  $f(x) = 3x^5 - 5x^3$  has

# First Derivative Test: Critical Point and Local Extreme Value

As an example, the function  $f(x) = 3x^5 - 5x^3$  has the derivative  $f'(x) = 15x^2(x+1)(x-1)$ . The critical points are 0, 1 and  $-1$ . Of the three, the sign of  $f'(x)$  changes at 1 and  $-1$ , which are local minimum and maximum respectively. The sign does not change at 0, which is therefore not a local supremum.



# First Derivative Test: Critical Point and Local Extreme Value

As another example, consider the function

$$f(x) = \begin{cases} -x & \text{if } x \leq 0 \\ 1 & \text{if } x > 0 \end{cases}$$

Then,

$$f'(x) = \begin{cases} -1 & \text{if } x < 0 \\ 0 & \text{if } x > 0 \end{cases}$$

Note that  $f(x)$  is discontinuous at  $x = 0$ , and therefore  $f'(x)$  is not defined at  $x = 0$ . All numbers  $x \geq 0$  are critical numbers.  $f(0) = 0$  is a local minimum, whereas  $f(x) = 1$  is a local minimum as well as a local maximum  $\forall x > 0$ .

# Strict Convexity and Extremum

- A differentiable function  $f$  is said to be *strictly convex* (or *strictly concave up*) on an open interval  $\mathcal{I}$ , iff,  $f'(x)$  is increasing on  $\mathcal{I}$ .
- Recall from theorem 7, the graphical interpretation of the first derivative  $f'(x)$ ;  $f'(x) > 0$  implies that  $f(x)$  is increasing at  $x$ .
- Similarly,  $f'(x)$  is increasing when  $f''(x) > 0$ . This gives us a sufficient condition for the strict convexity of a function:

## Claim

*If at all points in an open interval  $\mathcal{I}$ ,  $f(x)$  is doubly differentiable and if  $f''(x) > 0$ ,  $\forall x \in \mathcal{I}$ , then the slope of the function is always increasing with  $x$  and the graph is strictly convex. This is illustrated in Figure 8.*

- On the other hand, if the function is strictly convex and doubly differentiable in  $\mathcal{I}$ , then  $f''(x) \geq 0$ ,  $\forall x \in \mathcal{I}$ .

# Strict Convexity and Extremum (Illustrated)

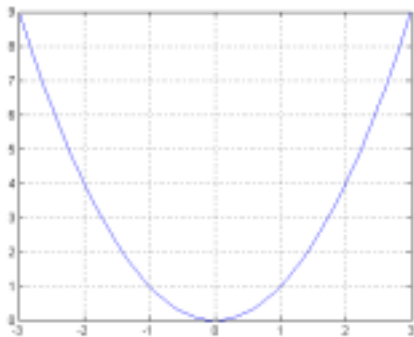


Figure 8:



# Strict Convexity and Extremum: Slopeless interpretation (SI)

## Claim

A function  $f$  is strictly convex on an open interval  $\mathcal{I}$ , iff

actual function eval

$$\underline{f(ax_1 + (1-a)x_2)} < \underline{af(x_1) + (1-a)f(x_2)} \quad (1)$$

whenever  $x_1, x_2 \in \mathcal{I}$ ,  $x_1 \neq x_2$  and  $0 < a < 1$ . interpolation using line segment

# SI: Necessity when $f$ is differentiable

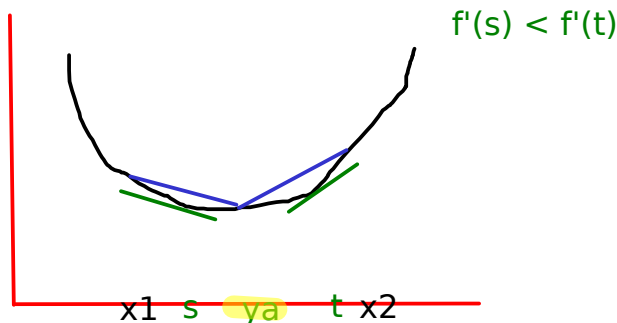
First we will prove the **necessity**.

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## SI: Necessity when $f$ is differentiable

First we will prove the **necessity**. Suppose  $f$  is increasing on  $\mathcal{I}$ . Let  $0 < a < 1$ ,  $x_1, x_2 \in \mathcal{I}$  and  $x_1 \neq x_2$ . Without loss of generality assume that<sup>2</sup>  $x_1 < x_2$ . Then,  $x_1 < ax_1 + (1 - a)x_2 < x_2$  and therefore  $ax_1 + (1 - a)x_2 \in \mathcal{I}$ . By the mean value theorem, there exist  $s$  and  $t$  with  $x_1 < s < ax_1 + (1 - a)x_2 < t < x_2$ , such that  $f(ax_1 + (1 - a)x_2) - f(x_1) = f'(s)(x_2 - x_1)(1 - a)$  and  $f(x_2) - f(ax_1 + (1 - a)x_2) = f'(t)(x_2 - x_1)a$ . Therefore,



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$$\begin{aligned}(1 - a)f(x_1) - f(ax_1 + (1 - a)x_2) + af(x_2) &= \\ a[f(x_2) - f(ax_1 + (1 - a)x_2)] - (1 - a)[f(ax_1 + (1 - a)x_2) - f(x_1)] &= \\ a(1 - a)(x_2 - x_1)[f'(t) - f'(s)] &= \end{aligned}$$

Since  $f(x)$  is strictly convex on  $\mathcal{I}$ ,  $f'(x)$  is increasing on  $\mathcal{I}$  and therefore,  $f'(t) - f'(s) > 0$ . Moreover,  $x_2 - x_1 > 0$  and  $0 < a < 1$ . Thus,  $(1 - a)f(x_1) - f(ax_1 + (1 - a)x_2) + af(x_2) > 0$ , or equivalently,  $f(ax_1 + (1 - a)x_2) < af(x_1) + (1 - a)f(x_2)$ , which is what we wanted to prove in inequality (1).

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$$\underline{f(x_2)(x_1 - x_2) \leq f(x_1) - f(x_2)} \quad (2)$$

Similarly, we can show that

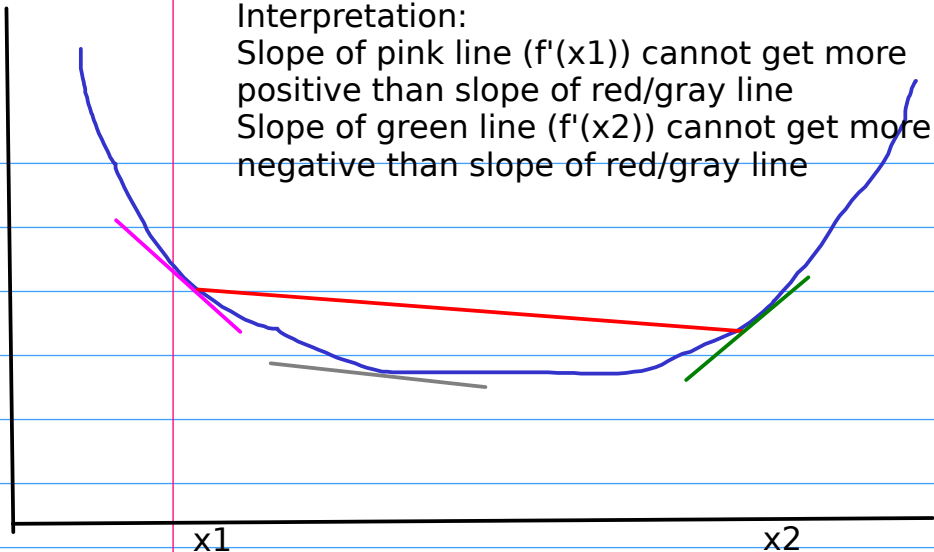
$$\underline{f(x_1)(x_2 - x_1) \leq f(x_2) - f(x_1)} \quad (3)$$

Adding the left and right hand sides of inequalities in (2) and (3), and multiplying the resultant inequality by  $-1$  gives us

Interpretation:

Slope of pink line ( $f'(x_1)$ ) cannot get more positive than slope of red/gray line

Slope of green line ( $f'(x_2)$ ) cannot get more negative than slope of red/gray line





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Adding the left and right hand sides of inequalities in (2) and (3), and multiplying the resultant inequality by  $-1$  gives us

$$(f'(x_2) - f'(x_1))(x_2 - x_1) \geq 0 \quad (4)$$

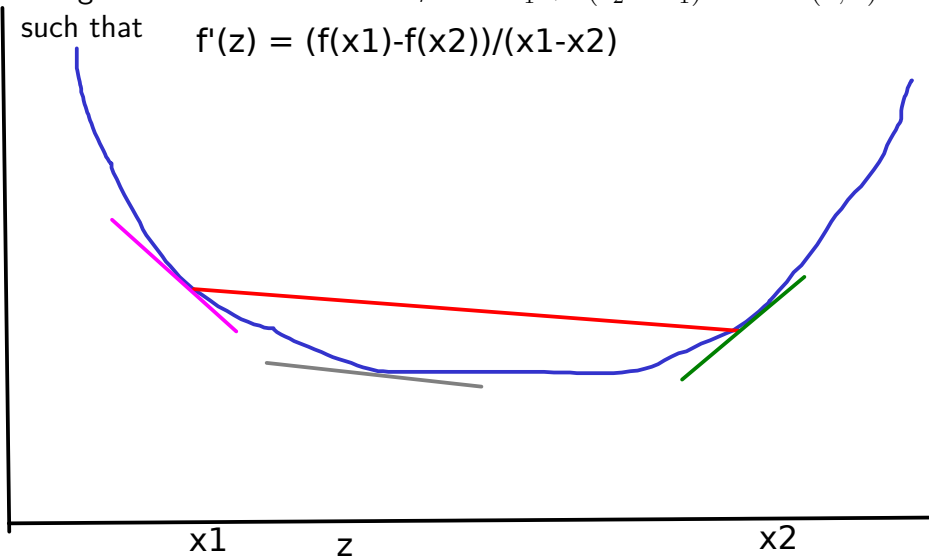
We now need to prove that the inequality in (4) is strict.

## SI: Sufficiency when $f$ is differentiable (contd)

Using the mean value theorem,  $\exists z = x_1 + t(x_2 - x_1)$  for  $t \in (0, 1)$

such that

$$f'(z) = (f(x_1) - f(x_2)) / (x_1 - x_2)$$



## SI: Sufficiency when $f$ is differentiable (contd)

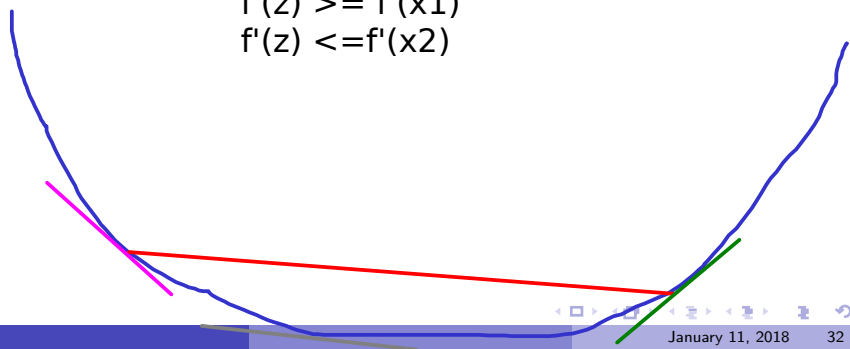
Using the mean value theorem,  $\exists z = x_1 + t(x_2 - x_1)$  for  $t \in (0, 1)$  such that

$$f(x_2) - f(x_1) = f'(z)(x_2 - x_1) \quad (5)$$

Since (4) holds for any  $x_1, x_2 \in \mathcal{I}$ , it also holds for  $x_2 = z$ . Therefore,

$$f'(z) \geq f'(x_1)$$

$$f'(z) \leq f'(x_2)$$



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$$(f'(z) - f'(x_1))(x_2 - x_1) = \frac{1}{t}(f'(z) - f'(x_1))(z - x_1) \geq 0$$

Additionally using (5), we get

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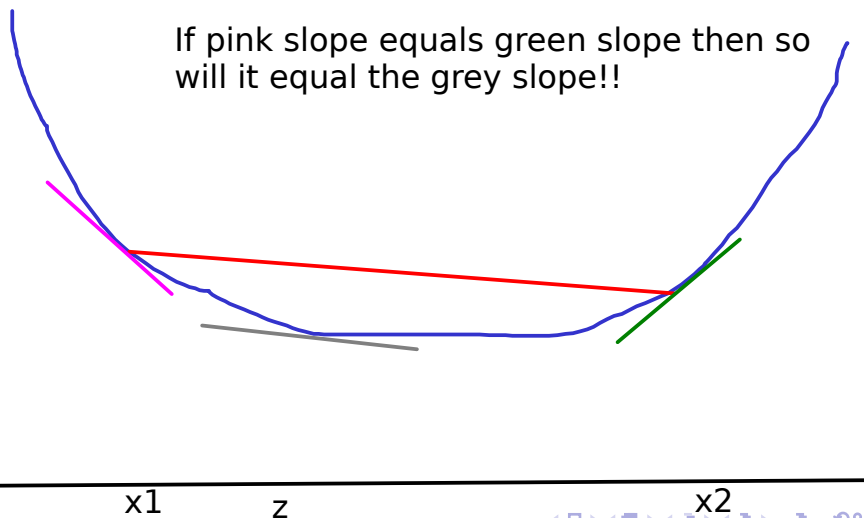
Additionally using (5), we get

$$f(x_2) - f(x_1) = (f'(z) - f'(x_1))(x_2 - x_1) + f'(x_1)(x_2 - x_1) \geq f'(x_1)(x_2 - x_1) \quad (6)$$

## SI: Sufficiency when $f$ is differentiable (contd)

Suppose equality holds in (4) for some  $x_1 \neq x_2$ . Then it holds in (6) for the same  $x_1$  and  $x_2$ . That is,

If pink slope equals green slope then so will it equal the grey slope!!



## SI: Sufficiency when $f$ is differentiable (contd)

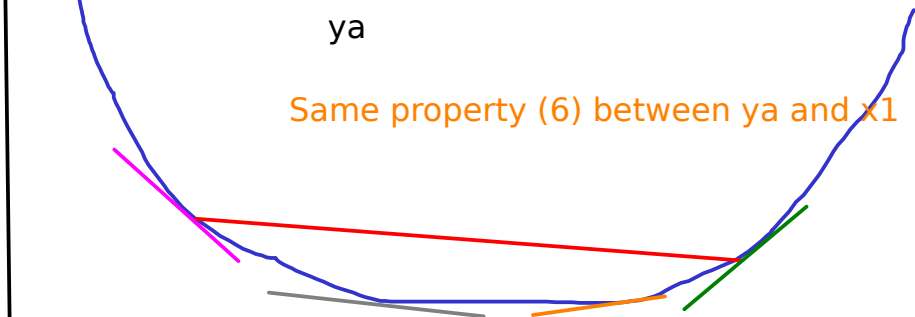
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$$f(x_2) - f(x_1) = f'(x_1)(x_2 - x_1) \quad (7)$$

Substituting  $x_2$  with  $x_1 + a(x_2 - x_1)$  and applying (6), we get

$ya$

Same property (6) between  $ya$  and  $x_1$



## SI: Sufficiency when $f$ is differentiable (contd)

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Substituting  $x_2$  with  $x_1 + a(x_2 - x_1)$  and applying (6), we get

$$f(x_1) + af'(x_1)(x_2 - x_1) \leq f(x_1 + a(x_2 - x_1)) \quad (8)$$

Further using (1) and 7, we can derive that



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Further using (1) and 7, we can derive that

### Linear interpolation

$$f(x_1 + a(x_2 - x_1)) < (1 - a)f(x_1) + af(x_2) = f(x_1) + af'(x_1)(x_2 - x_1) \quad (9)$$

Contradiction between (8) and (9)!

## SI: Sufficiency when $f$ is differentiable (contd)

Thus, equations 8 and 9 contradict each other.

$$f(x_1) + af'(x_1)(x_2 - x_1) \leq f(x_1 + a(x_2 - x_1))$$

$$f(x_1 + a(x_2 - x_1)) < (1 - a)f(x_1) + af(x_2) = f(x_1) + af'(x_1)(x_2 - x_1)$$

Therefore, equality in 4 cannot hold for any  $x_1 \neq x_2$ , implying that

$$(f'(x_2) - f'(x_1))(x_2 - x_1) > 0$$

that is,  $f'(x)$  is increasing and therefore  $f$  is convex on  $\mathcal{I}$ . □

# Strict Concavity

- A differentiable function  $f$  is said to be *strictly concave* on an open interval  $\mathcal{I}$ , iff,  $f'(x)$  is decreasing on  $\mathcal{I}$ .
- Recall from theorem 7, the graphical interpretation of the first derivative  $f'(x)$ ;  $f'(x) < 0$  implies that  $f(x)$  is decreasing at  $x$ .
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## Claim

*If at all points in an open interval  $\mathcal{I}$ ,  $f(x)$  is doubly differentiable and if  $f''(x) < 0$ ,  $\forall x \in \mathcal{I}$ , then the slope of the function is always decreasing with  $x$  and the graph is strictly concave.*

# Strict Concavity

On the other hand, if the function is strictly concave and doubly differentiable in  $\mathcal{I}$ , then  $f''(x) \leq 0$ ,  $\forall x \in \mathcal{I}$ . This is illustrated in Figure 9.

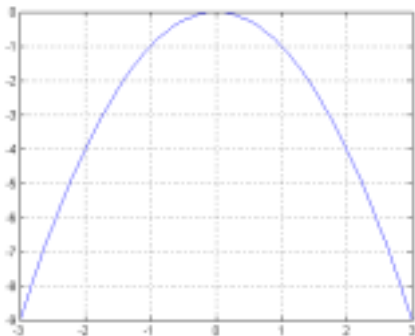


Figure 9:

## Strict Concavity (slopeless interpretation)

There is also a slopeless interpretation of concavity as stated in the following theorem:

### Claim

*A differentiable function  $f$  is strictly concave on an open interval  $\mathcal{I}$ , iff*

$$f(ax_1 + (1 - a)x_2) > af(x_1) + (1 - a)f(x_2) \quad (10)$$

*whenever  $x_1, x_2 \in \mathcal{I}$ ,  $x_1 \neq x_2$  and  $0 < a < 1$ .*

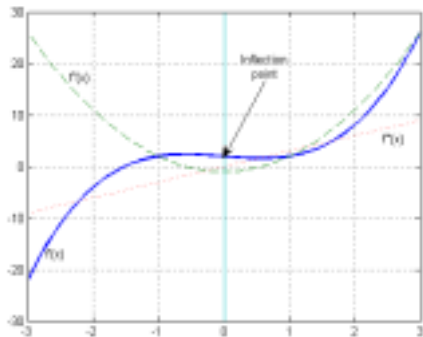
The proof is similar to that for theorem 12.

# Convex & Concave Regions and Inflection Point

Study the function  $f(x) = x^3 - x + 2$ .

# Convex & Concave Regions and Inflection Point

Study the function  $f(x) = x^3 - x + 2$ . It's slope decreases as  $x$  increases to 0 ( $f'(x) < 0$ ) and then the slope increases beyond  $x = 0$  ( $f'(x) > 0$ ). The point 0, where the  $f'(x)$  changes sign is called the *inflection point*; the graph is strictly concave for  $x < 0$  and strictly convex for  $x > 0$ . See Figure 10.





# Convex & Concave Regions and Inflection Point

Along similar lines, study the function

$$f(x) = \frac{1}{20}x^5 - \frac{7}{12}x^4 + \frac{7}{6}x^3 - \frac{15}{2}x^2.$$

# Convex & Concave Regions and Inflection Point

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$$f(x) = \frac{1}{20}x^5 - \frac{7}{12}x^4 + \frac{7}{6}x^3 - \frac{15}{2}x^2.$$

It is strictly concave on  $(-\infty, -1]$  and  $[3, 5]$  and strictly convex on  $[-1, 3]$  and  $[5, \infty]$ .

The inflection points for this function are at  $x = -1$ ,  $x = 3$  and  $x = 5$ .

# First Derivative Test: Restated using Strict Convexity

The *first derivative test* for local extrema can be restated in terms of strict convexity and concavity of functions.

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## Procedure

**[First derivative test in terms of strict convexity]:** Let  $c$  be a critical number of  $f$  and  $f'(c) = 0$ . Then,

- 1  $f(c)$  is a local minimum if the graph of  $f(x)$  is strictly convex on an open interval containing  $c$ .
- 2  $f(c)$  is a local maximum if the graph of  $f(x)$  is strictly concave on an open interval containing  $c$ .

## Strict Convexity: Restated using Second Derivative

If the second derivative  $f''(c)$  exists, then the strict convexity conditions for the critical number can be stated in terms of the sign of  $f''(c)$ , making use of previous results. This is called the *second derivative test*.

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## Procedure

**[Second derivative test]:** Let  $c$  be a critical number of  $f$  where  $f'(c) = 0$  and  $f''(c)$  exists.

- 1 If  $f''(c) > 0$  then  $f(c)$  is a local minimum.
- 2 If  $f''(c) < 0$  then  $f(c)$  is a local maximum.
- 3 If  $f''(c) = 0$  then  $f(c)$  could be a local maximum, a local minimum, neither or both. That is, the test fails.

# Convexity, Minima and Maxima: Illustrations

Study the functions  $f(x) = x^4$ ,  $f(x) = -x^4$  and  $f(x) = x^3$ :

# Convexity, Minima and Maxima: Illustrations

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- If  $f(x) = x^4$ , then  $f'(0) = 0$  and  $f''(0) = 0$  and we can see that  $f(0)$  is a local minimum.
- If  $f(x) = -x^4$ , then  $f'(0) = 0$  and  $f''(0) = 0$  and we can see that  $f(0)$  is a local maximum.
- If  $f(x) = x^3$ , then  $f'(0) = 0$  and  $f''(0) = 0$  and we can see that  $f(0)$  is neither a local minimum nor a local maximum.  $(0, 0)$  is an inflection point in this case.



# Convexity, Minima and Maxima: Illustrations (contd.)

Study the functions:  $f(x) = x + 2 \sin x$  and  $f(x) = x + \frac{1}{x}$ :

- If  $f(x) = x + 2 \sin x$ , then  $f'(x) = 1 + 2 \cos x$ .  $f'(x) = 0$  for  $x = \frac{2\pi}{3}, \frac{4\pi}{3}$ , which are the critical numbers.  
 $f'(\frac{2\pi}{3}) = -2 \sin \frac{2\pi}{3} = -\sqrt{3} < 0 \Rightarrow f(\frac{2\pi}{3}) = \frac{2\pi}{3} + \sqrt{3}$  is a local maximum value. On the other hand,  $f'(\frac{4\pi}{3}) = \sqrt{3} > 0 \Rightarrow f(\frac{4\pi}{3}) = \frac{4\pi}{3} - \sqrt{3}$  is a local minimum value.
- If  $f(x) = x + \frac{1}{x}$ , then  $f'(x) = 1 - \frac{1}{x^2}$ . The critical numbers are  $x = \pm 1$ . Note that  $x = 0$  is not a critical number, even though  $f(0)$  does not exist, because 0 is not in the domain of  $f$ .  
 $f'(x) = \frac{2}{x^3}$ .  $f'(-1) = -2 < 0$  and therefore  $f(-1) = -2$  is a local maximum.  $f'(1) = 2 > 0$  and therefore  $f(1) = 2$  is a local minimum.

# Global Extrema on Closed Intervals

Recall the extreme value theorem. A consequence is that:

- if either of  $c$  or  $d$  lies in  $(a, b)$ , then it is a critical number of  $f$ ;
- else each of  $c$  and  $d$  must lie on one of the boundaries of  $[a, b]$ .

This gives us a procedure for finding the maximum and minimum of a continuous function  $f$  on a closed bounded interval  $\mathcal{I}$ :

## Procedure

### **[Finding extreme values on closed, bounded intervals]:**

- 1 Find the critical points in  $\text{int}(\mathcal{I})$ .
- 2 Compute the values of  $f$  at the critical points and at the endpoints of the interval.
- 3 Select the least and greatest of the computed values.

## Global Extrema on Closed Intervals (contd)

- To compute the maximum and minimum values of  $f(x) = 4x^3 - 8x^2 + 5x$  on the interval  $[0, 1]$ ,

# Global Extrema on Closed Intervals (contd)

- To compute the maximum and minimum values of  $f(x) = 4x^3 - 8x^2 + 5x$  on the interval  $[0, 1]$ ,
  - ▶ We first compute  $f'(x) = 12x^2 - 16x + 5$  which is 0 at  $x = \frac{1}{2}, \frac{5}{6}$ .
  - ▶ Values at the critical points are  $f(\frac{1}{2}) = 1$ ,  $f(\frac{5}{6}) = \frac{25}{27}$ .
  - ▶ The values at the end points are  $f(0) = 0$  and  $f(1) = 1$ .
  - ▶ Therefore, the minimum value is  $f(0) = 0$  and the maximum value is  $f(1) = f(\frac{1}{2}) = 1$ .

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  - ▶ The values at the end points are  $f(0) = 0$  and  $f(1) = 1$ .
  - ▶ Therefore, the minimum value is  $f(0) = 0$  and the maximum value is  $f(1) = f(\frac{1}{2}) = 1$ .
- In this context, it is relevant to discuss the one-sided derivatives of a function at the endpoints of the closed interval on which it is defined.

# Global Extrema on Closed Intervals (contd)

## Definition

**[One-sided derivatives at endpoints]:** Let  $f$  be defined on a closed bounded interval  $[a, b]$ . The (right-sided) derivative of  $f$  at  $x = a$  is defined as

$$f'(a) = \lim_{h \rightarrow 0^+} \frac{f(a+h) - f(a)}{h}$$

Similarly, the (left-sided) derivative of  $f$  at  $x = b$  is defined as

$$f'(b) = \lim_{h \rightarrow 0^-} \frac{f(b+h) - f(b)}{h}$$

Essentially, each of the one-sided derivatives defines one-sided slopes at the endpoints.

## Global Extrema on Closed Intervals (contd)

Based on these definitions, the following result can be derived.

### Claim

*If  $f$  is continuous on  $[a, b]$  and  $f'(a)$  exists as a real number or as  $\pm\infty$ , then we have the following necessary conditions for extremum at  $a$ .*

- *If  $f(a)$  is the maximum value of  $f$  on  $[a, b]$ , then  $f'(a) \leq 0$  or  $f'(a) = -\infty$ .*
- *If  $f(a)$  is the minimum value of  $f$  on  $[a, b]$ , then  $f'(a) \geq 0$  or  $f'(a) = \infty$ .*

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- *If  $f(a)$  is the minimum value of  $f$  on  $[a, b]$ , then  $f'(a) \geq 0$  or  $f'(a) = \infty$ .*

*If  $f$  is continuous on  $[a, b]$  and  $f'(b)$  exists as a real number or as  $\pm\infty$ , then we have the following necessary conditions for extremum at  $b$ .*

- *If  $f(b)$  is the maximum value of  $f$  on  $[a, b]$ , then  $f'(b) \geq 0$  or  $f'(b) = \infty$ .*
- *If  $f(b)$  is the minimum value of  $f$  on  $[a, b]$ , then  $f'(b) \leq 0$  or  $f'(b) = -\infty$ .*



# Global Extrema on Closed Intervals (contd)

The following result gives a useful procedure for finding **extrema on closed intervals**.

## Claim

*If  $f$  is continuous on  $[a, b]$  and  $f'(x)$  exists for all  $x \in (a, b)$ . Then,*

- If  $f'(x) \leq 0, \forall x \in (a, b)$ , then the minimum value of  $f$  on  $[a, b]$  is either  $f(a)$  or  $f(b)$ . If, in addition,  $f$  has a critical point  $c \in (a, b)$ , then  $f(c)$  is the maximum value of  $f$  on  $[a, b]$ .*
- If  $f'(x) \geq 0, \forall x \in (a, b)$ , then the maximum value of  $f$  on  $[a, b]$  is either  $f(a)$  or  $f(b)$ . If, in addition,  $f$  has a critical point  $c \in (a, b)$ , then  $f(c)$  is the minimum value of  $f$  on  $[a, b]$ .*

# Global Extrema on Open Intervals

The next result is very useful for finding **extrema on open intervals**.

## Claim

Let  $\mathcal{I}$  be an open interval and let  $f'(x)$  exist  $\forall x \in \mathcal{I}$ .

- If  $f'(x) \geq 0$ ,  $\forall x \in \mathcal{I}$ , and if there is a number  $c \in \mathcal{I}$  where  $f'(c) = 0$ , then  $f(c)$  is the global minimum value of  $f$  on  $\mathcal{I}$ .
- If  $f'(x) \leq 0$ ,  $\forall x \in \mathcal{I}$ , and if there is a number  $c \in \mathcal{I}$  where  $f'(c) = 0$ , then  $f(c)$  is the global maximum value of  $f$  on  $\mathcal{I}$ .

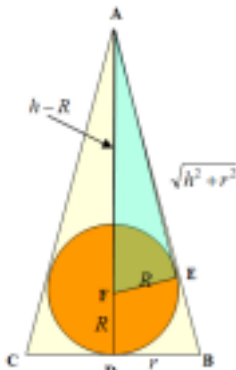
For example, let  $f(x) = \frac{2}{3}x - \sec x$  and  $\mathcal{I} = (-\frac{\pi}{2}, \frac{\pi}{2})$ .

$$f'(x) = \frac{2}{3} - \sec x \tan x = \frac{2}{3} - \frac{\sin x}{\cos^2 x} = 0 \Rightarrow x = \frac{\pi}{6}.$$
 Further,

$f''(x) = -\sec x(\tan^2 x + \sec^2 x) < 0$  on  $(-\frac{\pi}{2}, \frac{\pi}{2})$ . Therefore,  $f$  attains the maximum value  $f(\frac{\pi}{6}) = \frac{\pi}{9} - \frac{2}{\sqrt{3}}$  on  $\mathcal{I}$ .

## Global Extrema on Open Intervals (contd)

As another example, let us find the dimensions of the cone with minimum volume that can contain a sphere with radius  $R$ . Let  $h$  be the height of the cone and  $r$  the radius of its base. The objective to be minimized is the volume  $f(r, h) = \frac{1}{3}\pi r^2 h$ . The constraint between  $r$  and  $h$  is shown in Figure 11. The triangle  $AEF$  is similar to triangle  $ADB$  and therefore,  $\frac{h-R}{R} = \frac{\sqrt{h^2+r^2}}{r}$ .



## Global Extrema on Open Intervals (contd)

Our first step is to reduce the volume formula to involve only one of  $r^2$  or  $h$ .

The algebra involved will be the simplest if we solved for  $h$ .

The constraint gives us  $r^2 = \frac{R^2 h}{h-2R}$ . Substituting this expression for  $r^2$  into the volume formula, we get  $g(h) = \frac{\pi R^2}{3} \frac{h^2}{(h-2R)}$  with the domain given by  $\mathcal{D} = \{h \mid 2R < h < \infty\}$ .

Note that  $\mathcal{D}$  is an open interval.

$g' = \frac{\pi R^2}{3} \frac{2h(h-2R)-h^2}{(h-2R)^2} = \frac{\pi R^2}{3} \frac{h(h-4R)}{(h-2R)^2}$  which is 0 in its domain  $\mathcal{D}$  if and only if  $h = 4R$ .

$g'' = \frac{\pi R^2}{3} \frac{2(h-2R)^3 - 2h(h-4R)(h-2R)^2}{(h-2R)^4} = \frac{\pi R^2}{3} \frac{2(h^2 - 4Rh + 4R^2 - h^2 + 4Rh)}{(h-2R)^3} = \frac{\pi R^2}{3} \frac{8R^2}{(h-2R)^3}$ , which is greater than 0 in  $\mathcal{D}$ .

Therefore,  $g$  (and consequently  $f$ ) has a unique minimum at  $h = 4R$  and correspondingly,  $r^2 = \frac{R^2 h}{h-2R} = 2R^2$ .

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<sup>3</sup>Since  $r$  appears in the volume formula only in terms of  $r^2$ .

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