

$\frac{\partial^2 f}{\partial x^2}(x,y) \cdot \frac{\partial f}{\partial y}(x,y) = 0$
→ xを固定
→ yを固定

report問題

次の関数の極値を求めよ

(1) $f(x,y) = (x^2+y^2)^2 - 2(x^2-y^2)$

(2) $f(x,y) = xy(x^2+y^2-1)$

(3) $f(x,y) = (y-x^2)(y-4x^2)$

$f(x,y) = (x^2+y^2)^2 - 2(x^2-y^2)$

$\frac{\partial f}{\partial x} = 4x^3 + 4xy^2 - 4x = 0$

$\frac{\partial f}{\partial y} = 4y^3 + 4x^2y - 4y = 0$

$\frac{\partial^2 f}{\partial x^2} = \frac{\partial^2 f}{\partial x^2}$

$\frac{\partial^2 f}{\partial y^2} = \frac{\partial^2 f}{\partial y^2}$

$\frac{\partial f}{\partial x}(x,y) = \frac{\partial f}{\partial y}(x,y) = 0$ ← 必要条件

x で極大値 $\Leftrightarrow f'(x) = 0$ かつ $f''(x) < 0$

x で極小値 $\Leftrightarrow f'(x) = 0$ かつ $f''(x) > 0$

命題 (x,y) で極大値 $\Leftrightarrow \forall (a,b) \in \mathbb{R}^2, t \in \mathbb{R} \rightarrow f(x+at, y+bt) \leq f(x,y)$

$\varphi_{a,b}(t) = f(x+at, y+bt)$

$\varphi'_{a,b}(t) = a \frac{\partial f}{\partial x}(x+at, y+bt) + b \frac{\partial f}{\partial y}(x+at, y+bt)$

$\varphi'_{a,b}(0) = 0$ と仮定すれば $\frac{\partial f}{\partial x}(x,y) = \frac{\partial f}{\partial y}(x,y) = 0$

$\varphi''_{a,b}(t) = a \left[a \frac{\partial^2 f}{\partial x^2}(x+at, y+bt) + b \frac{\partial^2 f}{\partial x \partial y}(x+at, y+bt) \right] + b \left[a \frac{\partial^2 f}{\partial x \partial y}(x+at, y+bt) + b \frac{\partial^2 f}{\partial y^2}(x+at, y+bt) \right]$

$= a^2 \frac{\partial^2 f}{\partial x^2}(x+at, y+bt) + ab \frac{\partial^2 f}{\partial x \partial y}(x+at, y+bt)$

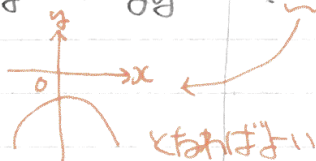
$+ ab \frac{\partial^2 f}{\partial x \partial y}(x+at, y+bt) + b^2 \frac{\partial^2 f}{\partial y^2}(x+at, y+bt)$

$\varphi''_{a,b}(0) = a^2 \frac{\partial^2 f}{\partial x^2}(x,y) + 2ab \frac{\partial^2 f}{\partial x \partial y}(x,y) + b^2 \frac{\partial^2 f}{\partial y^2}(x,y) < 0$

2次方程式 $ax^2 + 2bx + c = 0$ において $b \neq 0$ かつ $b^2 < ac$ ならば

$\frac{\varphi''_{a,b}(0)}{b^2} = \frac{a}{b} \frac{\partial^2 f}{\partial x^2}(x,y) + 2 \frac{a}{b} \frac{\partial^2 f}{\partial x \partial y}(x,y) + \frac{\partial^2 f}{\partial y^2}(x,y) < 0$

$\frac{a}{b}$ の2次方程式



$\rightarrow \frac{\partial^2 f}{\partial x^2}(x,y) < 0$

$b^2 - ac < 0$ ならば $\frac{a}{b} \frac{\partial^2 f}{\partial x^2}(x,y) + 2 \frac{a}{b} \frac{\partial^2 f}{\partial x \partial y}(x,y) + \frac{\partial^2 f}{\partial y^2}(x,y) < 0$

$\left(\frac{\partial^2 f}{\partial x \partial y}(x,y) \right)^2 - \frac{\partial^2 f}{\partial x^2}(x,y) \cdot \frac{\partial^2 f}{\partial y^2}(x,y) < 0$