

$$\text{Max } z = 4x_1 + 8x_2 - x_1^2 - x_2^2$$

$$\text{s.t. } x_1 + x_2 = 2$$

$$x_1, x_2 \geq 0$$

Soln By: Lagrangian Multiplier

$$L = f - \lambda H$$

$$f(x) = 4x_1 + 8x_2 - x_1^2 - x_2^2$$

$$H = x_1 + x_2 - 2$$

now,

$$L = (4x_1 + 8x_2 - x_1^2 - x_2^2) - \lambda(x_1 + x_2 - 2)$$

$$\frac{\partial L}{\partial x_1} = 4 - 2x_1 - \lambda = 0 \quad \text{--- (i)}$$

$$\frac{\partial L}{\partial x_2} = 8 - 2x_2 - \lambda = 0 \quad \text{--- (ii)}$$

$$\frac{\partial L}{\partial \lambda} = 0 - (x_1 + x_2 - 2) = 0 \quad \text{--- (iii)}$$

now, eq(i) = eq(ii)

$$4 - 2x_1 = 8 - 2x_2$$

$$-2x_1 + 2x_2 = 8 - 4$$

$$(x_2 - x_1) = 2 \quad \text{--- (iv)}$$

Now, eq (iv) & eq (iii)

$$x_2 - x_1 = 2$$

$$-x_1 - x_2 = -2$$

+

$$-2x_1 = 0$$

$$\boxed{x_1 = 0}$$

Now,

$$x_2 - x_1 = 2$$

$$\boxed{x_2 = 2} \quad \text{and} \quad \boxed{d = 4}$$

Now,

$$\frac{\partial^2 L}{\partial x_1^2} = -2 \quad ; \quad \frac{\partial^2 L}{\partial x_2^2} = -2$$

$$\frac{\partial^2 L}{\partial x_1 \partial x_2} = 0 \quad ; \quad \frac{\partial H}{\partial x_1} = 1 \quad ; \quad \frac{\partial H}{\partial x_2} = 1$$

$$\Delta = \begin{vmatrix} 0 & 1 & 1 \\ 1 & -2 & 0 \\ 1 & 0 & -2 \end{vmatrix} = 4$$

$\Delta$  is positive  $\therefore$  max at  $x_0(0, 2)$

$$z = 4x_1 - x_1^2 + 8x_2 - x_2^2 = 12$$

$$= 4(0) - (0) + 8(2) - (2)^2$$

$$= +16 - 4 = 12 //$$

0.2.16

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