

An Example

Let $f(x,y) = x^2y^3 + y^2 - 2y$. Then f has just one stationary pt, which is a local min. However, f has no global min.

$$f'_x = 2xy^3 = 0$$

$$f'_y = 3x^2y^2 + 2y - 2 = 0$$

FOC: ~~2~~

$$x=0 \text{ or } y=0$$

If $x=0$, then (2) gives

$$2y - 2 = 0 \Rightarrow y=1$$

If $y=0$, then (2) gives

$$-2 = 0 \quad \text{no solution}$$

$$H(f) = \begin{pmatrix} 2y^3 & 6xy^2 \\ 6xy^2 & 6x^2y + 2 \end{pmatrix}$$

$$H(f)(0,1) = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} \quad D_1 = 2 > 0$$

$$D_2 = 4 > 0$$

pos. defn. \Rightarrow (0,1) local min

Conclusion: (0,1) is the only stationary pt, with $f(0,1) = -1$

But $(x,y) = (0,1)$ with $f(0,1) = -1$ is not global min
For example,

$$f(3,-1) = -9 + 1 + 2 = -6 < -1$$

Conclusion: f has no global min even if (0,1) is local min and this is the only stationary point.