

The first order leading principal minor is $F_{xx} = 6x$ and the second order leading principal minor is $\det D^2F(x) = -36xy - 81$. At $(0, 0)$, these two minors are 0 and -81 , respectively. Since the second order leading principal minor is negative, $(0, 0)$ is a saddle of F — neither a max nor a min. At $(3, -3)$, these two minors are 18 and 243. Since these two numbers are positive, $D^2F(3, -3)$ is positive definite and $(3, -3)$ is a strict local min of F .

Notice that $(3, -3)$ is not a *global* min, because at the point $(0, n)$, $F(0, n) = -n^3$, which goes to $-\infty$ as $n \rightarrow \infty$.

EXERCISES

17.1 For each of the following functions defined on \mathbf{R}^2 , find the critical points and classify these as local max, local min, saddle point, or “can’t tell”:

a) $x^4 + x^2 - 6xy + 3y^2$, b) $x^2 - 6xy + 2y^2 + 10x + 2y - 5$,
 c) $xy^2 + x^3y - xy$, d) $3x^4 + 3x^2y - y^3$.

17.2 For each of the following functions defined on \mathbf{R}^3 , find the critical points and classify them as local max, local min, saddle point, or “can’t tell”:

a) $x^2 + 6xy + y^2 - 3yz + 4z^2 - 10x - 5y - 21z$,
 b) $(x^2 + 2y^2 + 3z^2)e^{-(x^2+y^2+z^2)}$.

17.4 GLOBAL MAXIMA AND MINIMA

The first and second order sufficient conditions of the last section will find all the local maxima and minima of a differentiable function whose domain is an open set in \mathbf{R}^n . As Example 17.2 illustrates, these conditions say nothing about whether or not any of these local extrema is a *global* max or min. In this section, we will discuss sufficient conditions for global maxima and minima of a real-valued function on \mathbf{R}^n .

The study of one-dimensional optimization problems in Section 3.5 put forth two conditions for a critical point x^* of f to be a global max (or min), when f is a C^2 function defined on a connected interval I of \mathbf{R}^1 :

- (1) x^* is a local max (or min) and it’s the only critical point of f in I ; or
- (2) $f'' \leq 0$ on all of I (or $f'' \geq 0$ on I for a min), that is, f is a concave function on I (or f is a convex function for a min).

Condition 1 does not work in higher dimensions, as the function F whose level sets are pictured in Figure 17.1 illustrates. The point A in Figure 17.1 is a local max of F in the open set U . Even though A is the only critical point of F in U , the function F takes on a higher value at point B.