

Klausur zur Analysis II (Lösungen)

Bearbeitungszeit: 8:30 - 10:30

Aufgabe 1 (10 Punkte)

Man untersuche die Funktion $f: \mathbb{R}^2 \rightarrow \mathbb{R}$, $f(x, y) := (x^2 - 4)^2 + (y + 1)^2$ auf lokale und globale Extrema.

Wegen $f(x, y) \rightarrow \infty$ für $\|x\| \rightarrow \infty$ gibt es kein globales Maximum, jedoch ein globales Minimum, natürlich bei $(\pm 2, -1)$ mit dem Funktionswert 0. Alle lokalen Extremstellen sind unter den Nullstellen des Gradienten von f zu finden.

$$(0, 0) = \nabla f(x, y) = (f_x(x, y), f_y(x, y)) = (4x(x^2 - 4), 2(y + 1)) \iff (x, y) \in \{(0, -1), (2, -1), (-2, -1)\}.$$

Diese kritischen Stellen untersuchen wir weiter mit der Hesse-Matrix

$$H_f(x, y) = \begin{pmatrix} f_{xx} & f_{xy} \\ f_{xy} & f_{yy} \end{pmatrix} = \begin{pmatrix} 4(x^2 - 4) + 6x^2 & 0 \\ 0 & 2 \end{pmatrix}.$$

(i) $(x, y) = (0, -1)$: $H_f(0, -1) = \begin{pmatrix} -16 & 0 \\ 0 & 2 \end{pmatrix}$. Diese Matrix ist indefinit. Also liegt kein lokaler Extremwert vor.

(ii) $(x, y) = (2, -1)$: $H_f(2, -1) = \begin{pmatrix} 32 & 0 \\ 0 & 2 \end{pmatrix}$. Diese Matrix ist positiv definit. Also liegt ein lokales Minimum vor.

(iii) $(x, y) = (-2, -1)$: Da $f(x, y) = f(-x, y)$, liegt hier ebenfalls ein lokales Minimum (mit dem gleichen Funktionswert) vor.

Auf (ii) und (iii) kann man hier nat. verzichten (siehe oben).

Aufgabe 2 (je 5 Punkte)

a) Man bestimme das Minimum der Funktion $f_1: \mathbb{R}_{>0}^n \rightarrow \mathbb{R}$, $f_1(x_1, \dots, x_n) := \sum_{k=1}^n x_k^2$ unter der Nebenbedingung $g_1(x) := x_1 \cdots x_n - 1 = 0$.

Zunächst suchen wir mit Lagrange Kandidaten für Extremwerte. Die Lagrangebedingung lautet:

$$\begin{aligned} \nabla f_1(x) = 2x &= \lambda \nabla g_1(x) = (\lambda x_2 \cdots x_n, \lambda x_1 x_3 \cdots x_n, \dots, \lambda x_1 \cdots x_{n-1}) \iff \\ 2x_k^2 &= \lambda x_1 \cdots x_n = \lambda \text{ für } k = 1, \dots, n. \end{aligned}$$

Alle x_k sind also gleich, was auf Grund der Nebenbedingung zu $x_k = 1$ für alle k führt. $(1, \dots, 1)$ ist also der einzige Kandidat und $f_1(1, \dots, 1) = n$. Es handelt sich um das (globale) Minimum von f_1 unter der NB $g_1 = 0$. Gels nämlich ein x_k gegen 0, so muss auf Grund der Nebenbedingung wenigstens ein x_j und damit auch $f_1(x)$ gegen unendlich gehen. Präziser: (auch als vollständige Lösung brauchbar)

Die Ungleichung zwischen den arithmetischen und geometrischen Mitteln liefert:

$$1 = x_1 \cdots x_n \leq \left(\frac{\sum_{k=1}^n x_k^2}{n} \right)^n \Rightarrow \sum_{k=1}^n x_k^2 \geq n; \text{ für unser } (1, \dots, 1) \text{ gilt hier die Gleichheit } \square.$$

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