

Fourier Transform

If $f(t)$ be the function of 't' then Fourier transform of $f(t)$ is defined as

$$F[f(t)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) e^{ist} dt = F(s) \quad \text{--- ①}$$

Fourier sine transform

$$F_s f(t) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(t) \sin st dt \quad \text{--- ②}$$

Fourier cosine transform

$$F_c f(t) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(t) \cos st dt \quad \text{--- ③}$$

Fourier Transform

Fourier inverse transform / Inverse Fourier transform

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) e^{-isx} ds \quad \text{--- ④}$$

Inverse Fourier sine transform

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F(s) \sin sx ds \quad \text{--- ⑤}$$

Inverse Fourier cosine transform :

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F(s) \cos sx ds \quad \text{--- ⑥}$$

Inverse Fourier Transform

Q.1. Find the fourier transform of

$$f(x) = \begin{cases} 1 & \text{for } |x| < a \\ 0 & \text{for } |x| > a. \end{cases}$$

$$F[f(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} dx.$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-a}^a f(x) e^{isx} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-a}^0 f(x) e^{isx} dx + \int_0^a f(x) e^{isx} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-a}^0 1 \cdot e^{isx} dx + 0$$

$$F[f(x)] = \frac{1}{\sqrt{2\pi}} \frac{e^{isx}}{is} \Big|_{-a}^0 = \frac{1}{\sqrt{2\pi}} \frac{1}{(is)} [e^{ias} - e^{-ias}]$$

$$F[f(x)] = \frac{1}{\sqrt{2\pi}} \frac{2}{s} \left[\frac{e^{ias} - e^{-ias}}{2i} \right]$$

$$= \frac{1}{\sqrt{2\pi}} \frac{2}{s} \sin sa$$

$$[i e^{ia} = \cos a + i \sin a]$$

$$F[f(x)] = \sqrt{\frac{2}{\pi}} \frac{\sin sa}{s} = \underline{f(s)}$$

Ans

Find the Fourier Transform of e^{-ax^2} , also

$$F[f(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ax^2} e^{isx} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ax^2 + isx} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-\left(ax^2 - 2x\sqrt{a} \times \frac{is}{2\sqrt{a}} + \left(\frac{is}{2\sqrt{a}}\right)^2\right) + \frac{(is)^2}{2a}} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-\left(x\sqrt{a} - \frac{is}{2\sqrt{a}}\right)^2} e^{-\frac{s^2}{4a}} dx$$

putting $x\sqrt{a} - \frac{is}{2\sqrt{a}} = y$

$$\sqrt{a} dx - 0 = dy$$

$$dx = \frac{1}{\sqrt{a}} dy$$

$$\left[\int_{-\infty}^{\infty} e^{-y^2} dy = \sqrt{\pi} \right]$$

$$F[f(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-y^2} e^{-\frac{s^2}{4a}} \frac{dy}{\sqrt{a}}$$

$$e^{-\frac{s^2}{4a}} \frac{1}{\sqrt{a}} \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-y^2} dy = \frac{1}{\sqrt{2\pi}} \frac{\sqrt{\pi}}{\sqrt{a}} e^{-\frac{s^2}{4a}}$$

$$F[f(x)] = \frac{e^{-\frac{s^2}{4a}}}{\sqrt{2a}}$$

Properties of Fourier Transforms

① Linear property

If $F_1(s)$ & $F_2(s)$ are fourier transforms of $f_1(x)$ & $f_2(x)$ respectively then

$$F[a f_1(x) + b f_2(x)] = a F_1(s) + b F_2(s)$$

② change of scale property

If $F(s)$ be the fourier transform of $f(x)$ then

$$F\{f(ax)\} = \frac{1}{a} F\left(\frac{s}{a}\right)$$

③ Shifting Property

If $F(s)$ is fourier transform of $f(x)$ then

$$F[f(x-a)] = e^{isa} F(s)$$

④ Modulation theorem

If $F(s)$ is the fourier transform of $f(x)$, then

$$F[f(x) \cos ax] = \frac{1}{2} [F(s+a) + F(s-a)]$$

⑤ If $F[f(x)] = F(s)$ then

$$F\{x^n f(x)\} = (-i)^n \frac{d^n}{ds^n} F(s)$$

$$\textcircled{6} \quad \mathcal{F}\{f(x)\} = i s F(s) \quad \text{if } f(x) \rightarrow 0 \text{ as } x \rightarrow \pm\infty$$

$$\textcircled{7} \quad \mathcal{F}\left\{\int_a^x f(x) dx\right\} = \frac{F(s)}{(i s)}$$

Note: $f_s(s)$ & $f_c(s)$ be the Fourier Sine & Cosine transform of $f(x)$ respectively then

$$\textcircled{1} \quad f_s\{a f(x) + b g(x)\} = a f_s\{f(x)\} + b f_s\{g(x)\}$$

$$\textcircled{2} \quad f_c\{a f(x) + b g(x)\} = a f_c\{f(x)\} + b f_c\{g(x)\}$$

$$\textcircled{3} \quad f_s\{f(ax)\} = \frac{1}{a} f_s\left(\frac{s}{a}\right)$$

$$\textcircled{4} \quad f_c\{f(ax)\} = \frac{1}{a} f_c\left(\frac{s}{a}\right)$$

$$\textcircled{5} \quad f_s\{f(x) \sin ax\} = \frac{1}{2} [f_c(s+a) - f_c(s-a)]$$

$$\textcircled{6} \quad f_c\{f(x) \sin ax\} = \frac{1}{2} [f_s(s+a) - f_s(s-a)]$$

$$\textcircled{7} \quad f_s\{f(x) \cos ax\} = \frac{1}{2} [f_s(s+a) + f_s(s-a)]$$

Convolution

The convolution of two functions $f(x)$ & $g(x)$ is defined as

$$f(x) * g(x) = \int_{-\infty}^{\infty} f(u) g(x-u) du$$

mostly even odd functions integrals

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$$\int_{-a}^a f(x) = \begin{cases} 2f(x), & \text{even} \\ 0, & \text{odd} \end{cases}$$

EXERCISE 45.2

1. Find the Fourier Transform of $f(x)$ if

$$f(x) = \begin{cases} x, & |x| \leq a \\ 0, & |x| > a \end{cases}$$

Ans. $\frac{1}{\sqrt{2\pi}} \frac{2i}{s^2} (as \cos as - \sin as)$

2. Show that the Fourier Transform of

$$f(x) = \begin{cases} a - |x| & \text{for } |x| < a \\ 0 & \text{for } |x| > a > 0 \end{cases}$$

is $\sqrt{\frac{2}{\pi}} \left(\frac{1 - \cos as}{s^2} \right)$.

Hence show that $\int_0^\infty \left(\frac{\sin t}{t} \right)^2 dt = \frac{\pi}{2}$

3. Show that the Fourier Transform of

$$f(x) = \begin{cases} \sqrt{2\pi} & \text{for } |x| \leq a \\ 2a & \\ 0 & \text{for } |x| > a \end{cases}$$

is $\frac{\sin sa}{sa}$

4. Find Fourier Transform of $e^{-a|x|}$ if $a > 0$ and $x > 0$.

Ans. $\frac{2a}{a^2 + s^2}$

5. Find Fourier Transform of $\frac{1}{\sqrt{|x|}}$.

6. Find the Fourier Transform of $f(x) = \begin{cases} e^{ikx}, & a < x < b \\ 0, & x < a \text{ and } x > b \end{cases}$

Ans. $\frac{i}{\sqrt{2\pi}(k+s)} [e^{i(k+s)a} - e^{i(k+s)b}]$

7. Show that the Fourier Transform of

$$f(x) = \begin{cases} 0 & \text{for } x < \alpha \\ 1 & \text{for } \alpha < x < \beta \\ 0 & \text{for } x > \beta \end{cases}$$

is $\frac{1}{\sqrt{2\pi}} \frac{2i}{s^2} (as \cos as - \sin as)$

8. If $F(s)$ is the Fourier Transform of $f(x)$, prove that

$$f[e^{iax} f(x)] = F(s+a)$$

9. Find Fourier transform of

$$F(x) = \begin{cases} x^2, & |x| < a \\ 0, & |x| > a \end{cases}$$

Ans. $\left(\frac{2a^2}{s} - \frac{4}{s^3} \right) \sin as + \frac{4a}{s^2} \cos as$

10. Show that the Fourier Sine Transform of $f(x) = \begin{cases} x & \text{for } 0 < x < 1 \\ 2-x & \text{for } 1 < x < 2 \\ 0 & \text{for } x > 2 \end{cases}$ is $\frac{2 \sin s(1 - \cos s)}{s^2}$.

11. Show that the Fourier Sine Transform of $\frac{x}{1+x^2}$ is $\sqrt{\frac{\pi}{2}} as e^{-as}$.

12. Find Fourier Sine Transform of

$$f(x) = \frac{1}{x(x^2 + a^2)}$$

(U.P.T.U. 2001) Ans. $\frac{\pi}{2a^2} (1 - e^{-as})$

Fourier Series:

A periodic funcⁿ $f(x)$ can be expressed as

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

↓

is known as Fourier series expansion of $f(x)$.
where

$$a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) dx$$

$$a_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos nx dx$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin nx dx$$

a_0, a_n, b_n are called as Fourier co-efficient

Note : To get similar formula of a_0 , $\frac{1}{2}$ has been written with a_0 in Fourier series.

Example 1. Find the Fourier series representing

$$f(x) = x, \quad 0 < x < 2\pi$$

and sketch its graph from $x = -4\pi$ to $x = 4\pi$.

Solution. Let $f(x) = \frac{a_0}{2} + a_1 \cos x + a_2 \cos 2x + \dots + b_1 \sin x + b_2 \sin 2x + \dots$

$$\text{Hence } a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) dx = \frac{1}{\pi} \int_0^{2\pi} x dx = \frac{1}{\pi} \left[\frac{x^2}{2} \right]_0^{2\pi} = 2\pi$$

$$a_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_0^{2\pi} x \cos nx dx$$

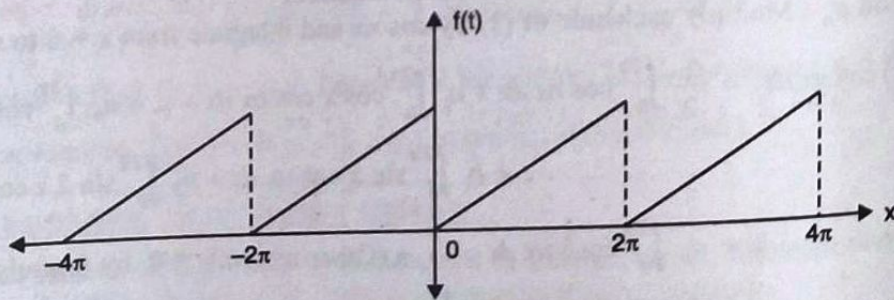
$$= \frac{1}{\pi} \left[x \frac{\sin nx}{n} - 1 \cdot \left(-\frac{\cos nx}{n^2} \right) \right]_0^{2\pi} = \frac{1}{\pi} \left[\frac{\cos 2n\pi}{n^2} - \frac{1}{n^2} \right] = \frac{1}{n^2\pi} (1-1) = 0$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_0^{2\pi} x \sin nx dx$$

$$= \frac{1}{\pi} \left[x \left(-\frac{\cos nx}{n} \right) - 1 \cdot \left(-\frac{\sin nx}{n^2} \right) \right]_0^{2\pi} = \frac{1}{\pi} \left[\frac{-2\pi \cos 2n\pi}{n} \right] = -\frac{2}{n}$$

Substituting the values of $a_0, a_1, a_2, \dots, b_1, b_2, \dots$ in (1), we get

$$x = \pi - 2 \left[\sin x + \frac{1}{2} \sin 2x + \frac{1}{3} \sin 3x + \dots \right]$$



Example 2. Given that $f(x) = x + x^2$ for $-\pi < x < \pi$, find the Fourier expression of $f(x)$.

Deduce that $\frac{\pi^2}{6} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots$

(DU, I Sem. 2012. U.P., II Semester, Summer 2003, Uttarakhand, June 2009)

Solution. Let $x + x^2 = \frac{a_0}{2} + a_1 \cos x + a_2 \cos 2x + \dots + b_1 \sin x + b_2 \sin 2x + \dots$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} (x + x^2) dx$$

$$= \frac{1}{\pi} \left[\frac{x^2}{2} + \frac{x^3}{3} \right]_{-\pi}^{\pi} = \frac{1}{\pi} \left[\frac{\pi^2}{2} + \frac{\pi^3}{3} - \frac{\pi^2}{2} + \frac{\pi^3}{3} \right] = \frac{2\pi^2}{3}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \int_{-\pi}^{\pi} (x + x^2) \cos nx dx$$

MAXIMA AND MINIMA OF FUNCTIONS

(TWO VARIABLES)

19.1 MAXIMUM VALUE

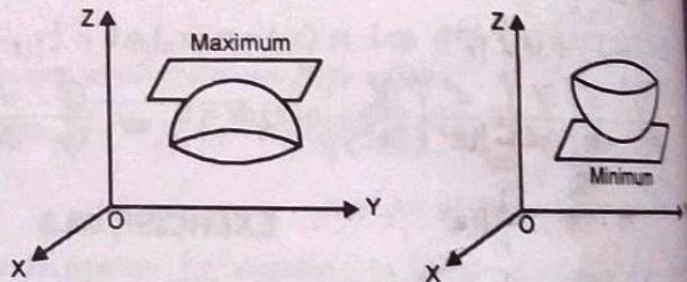
A function $f(x, y)$ is said to have a maximum value at $x = a, y = b$, if there exists a small neighbourhood of (a, b) such that,

$$f(a, b) > f(a + h, b + k)$$

Minimum Value. A function $f(x, y)$ is said to have a minimum value for $x = a, y = b$, if there exists a small neighbourhood of (a, b) such that,

$$f(a, b) < f(a + h, b + k)$$

The maximum and minimum values of a function are also called extreme or extremum values of the function.



Saddle Point or Minimax

It is a point where function is neither maximum nor minimum.

Geometrically such a surface (looks like the leather seat on the back of a horse) forms a ridge rising in one direction and falling in another direction.

19.2 CONDITIONS FOR EXTREMUM VALUES

If $f(a + h, b + k) - f(a, b)$ remains of the same sign for all values (positive or negative) of h, k then $f(a, b)$ is said to be extremum value of $f(x, y)$ at (a, b)

(i) If $f(a + h, b + k) - f(a, b) < 0$, then $f(a, b)$ is maximum.

(ii) If $f(a + h, b + k) - f(a, b) > 0$, then $f(a, b)$ is minimum.

By Taylor's Theorem

$$f(a + h, b + k) = f(a, b) + \left(h \frac{\partial f}{\partial x} + k \frac{\partial f}{\partial y} \right)_{(a,b)} + \frac{1}{2!} \left[h^2 \frac{\partial^2 f}{\partial x^2} + 2hk \frac{\partial^2 f}{\partial x \partial y} + k^2 \frac{\partial^2 f}{\partial y^2} \right] + \dots$$

$$\Rightarrow f(a + h, b + k) - f(a, b) = \left(h \frac{\partial f}{\partial x} + k \frac{\partial f}{\partial y} \right)_{(a,b)} + \frac{1}{2!} \left[h^2 \frac{\partial^2 f}{\partial x^2} + 2hk \frac{\partial^2 f}{\partial x \partial y} + k^2 \frac{\partial^2 f}{\partial y^2} \right] + \dots$$

$$\Rightarrow f(a + h, b + k) - f(a, b) = \left(h \frac{\partial f}{\partial x} + k \frac{\partial f}{\partial y} \right)_{(a,b)} + \dots$$

For small values of h, k , the second and higher order terms are still smaller and hence may be neglected.

The sign of L.H.S. of (2) is governed by $h \frac{\partial f}{\partial x} + k \frac{\partial f}{\partial y}$ which may be positive or negative depending on h, k .

Hence, the necessary condition for (a, b) to be a maximum or minimum is that

$$\left(h \frac{\partial f}{\partial x} + k \frac{\partial f}{\partial y} \right) = 0 \Rightarrow \frac{\partial f}{\partial x} = 0, \quad \frac{\partial f}{\partial y} = 0$$

By solving the equations, we get, point $x = a, y = b$ which may be maximum or minimum value.

Then from (1)

$$\begin{aligned} f(a+h, b+k) - f(a, b) &= \frac{1}{2!} \left[h^2 \frac{\partial^2 f}{\partial x^2} + 2hk \frac{\partial^2 f}{\partial x \partial y} + k^2 \frac{\partial^2 f}{\partial y^2} \right] \\ &= \frac{1}{2!} [h^2 r + 2hks + k^2 t] \quad \dots(3) \end{aligned}$$

$$\text{where } r = \frac{\partial^2 f}{\partial x^2}, s = \frac{\partial^2 f}{\partial x \partial y}, t = \frac{\partial^2 f}{\partial y^2} \text{ at } (a, b)$$

Now the sign of L.H.S. of (3) is sign of $[rh^2 + 2hks + k^2 t]$

$$= \text{sign of } \frac{1}{r} [r^2 h^2 + 2hkrs + k^2 rt] = \text{sign of } \frac{1}{r} [(r^2 h^2 + 2hkrs + k^2 s^2) + (-k^2 s^2 + k^2 rt)]$$

$$= \text{sign of } \frac{1}{r} [(hr + ks)^2 + k^2 (rt - s^2)]$$

$$= \text{sign of } \frac{1}{r} [(always + ve) + k^2 (rt - s^2)] \quad [(hr + ks)^2 = + ve]$$

$$= \text{sign of } \frac{1}{r} [k^2 (rt - s^2)] = \text{sign of } r \text{ if } rt - s^2 > 0$$

Hence, if $rt - s^2 > 0$, then $f(x, y)$ has a maximum or minimum at (a, b) according as $r < 0$ or $r > 0$.

Note: (i) If $rt - s^2 < 0$, then L.H.S. will change with h and k hence there is no maximum or minimum at (a, b) , i.e., it is a saddle point.

$$(ii) \quad \text{If } rt - s^2 = 0, \text{ then } rh^2 + 2shk + tk^2 = \frac{1}{r} [(rh + sk)^2 + k^2 (rt - s^2)]$$

$$= \frac{1}{r} (rh + sk)^2 \text{ which is zero for values of } h, k, \text{ such that}$$

$$\Rightarrow \frac{h}{k} = -\frac{s}{r}$$

This is, therefore, a doubtful case, further investigation is required.

9.3 WORKING RULE TO FIND EXTREMUM VALUES

(D.U., April 2010)

(i) Differentiate $f(x, y)$ and find out

$$\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial^2 f}{\partial x^2}, \frac{\partial^2 f}{\partial x \partial y}, \frac{\partial^2 f}{\partial y^2}$$

(ii) Put $\frac{\partial f}{\partial x} = 0$ and $\frac{\partial f}{\partial y} = 0$ and solve these equations for x and y . Let (a, b) be the values of (x, y) .

(iii) Evaluate $r = \frac{\partial^2 f}{\partial x^2}, s = \frac{\partial^2 f}{\partial x \partial y}, t = \frac{\partial^2 f}{\partial y^2}$ for these values (a, b) .

- (iv) If $rt - s^2 > 0$ and
 (a) $r < 0$, then $f(x, y)$ has a maximum value.
 (b) $r > 0$, then $f(x, y)$ has a minimum value.
 (v) If $rt - s^2 < 0$, then $f(x, y)$ has no extremum value at the point (a, b) .
 (iv) If $rt - s^2 = 0$, then the case is doubtful and needs further investigation.

Note: The point (a, b) , which are the roots of $\frac{\partial f}{\partial x} = 0$ and $\frac{\partial f}{\partial y} = 0$ are called stationary points.

Example 1. Find the absolute maximum and minimum values of

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

on triangular plane in the first quadrant, bounded by the lines $x = 0$, $y = 0$ and $y = 9 - x$.

(Gujarat, I Semester, Jan. 2000)

Solution. We have, $f(x, y) = 2 + 2x + 2y - x^2 - y^2$

$$\frac{\partial f}{\partial x} = 2 - 2x, \quad \frac{\partial f}{\partial y} = 2 - 2y$$

$$\frac{\partial^2 f}{\partial x^2} = -2, \quad \frac{\partial^2 f}{\partial x \partial y} = 0, \quad \frac{\partial^2 f}{\partial y^2} = -2$$

For maxima and minima,

$$\frac{\partial f}{\partial x} = 0 \Rightarrow 2 - 2x = 0 \Rightarrow x = 1$$

and $\frac{\partial f}{\partial y} = 0 \Rightarrow 2 - 2y = 0 \Rightarrow y = 1$

At $(1, 1)$

$$rt - s^2 = (-2)(-2) - 0 = +4.$$

Here $r = \frac{\partial^2 f}{\partial x^2} = -2 = -ve$

Hence $f(x, y)$ is maximum at $(1, 1)$.

Maximum value of $f(x, y) = 2 + 2 + 2 - 1 - 1 = 4$.

Example 2. Examine the function $f(x, y) = y^2 + 4xy + 3x^2 + x^3$ for extreme values.

(M.U. 2000)

Solution. We have, $f(x, y) = y^2 + 4xy + 3x^2 + x^3$

$$p = \frac{\partial f}{\partial x} = 4y + 6x + 3x^2$$

$$r = \frac{\partial^2 f}{\partial x^2} = 6 + 6x$$

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

$$q = \frac{\partial f}{\partial y} = 2y + 4x$$

$$s = \frac{\partial^2 f}{\partial x \partial y} = 4$$

For maxima or minima

$$\frac{\partial f}{\partial x} = 0$$

$$\Rightarrow 4y + 6x + 3x^2 = 0$$

and

...(1)

$$\frac{\partial f}{\partial y} = 0$$

$$2y + 4x = 0$$

$$y = -2x$$

Putting the value of y from (2) in (1), we get

$$4(-2x) + 6x + 3x^2 = 0$$

$$3x^2 + 6x - 8x = 0$$

$$3x^2 - 2x = 0 \Rightarrow x(3x - 2) = 0$$

$$x = 0 \text{ or } x = \frac{2}{3}$$

when $x = 0$ then $y = 0$

when $x = \frac{2}{3}$ then $y = -2 \left(\frac{2}{3} \right) = -\frac{4}{3}$

Thus, the stationary points are $(0, 0)$ and $\left(\frac{2}{3}, -\frac{4}{3} \right)$,

	$(0, 0)$	$\left(\frac{2}{3}, -\frac{4}{3} \right)$
$r = 6 + 6x$	6	10
$s = 4$	4	4
$t = 2$	2	2
$rt - s^2$	-4	+4

At $(0, 0)$ there is no extremum value, since $rt - s^2 < 0$;

At $\left(\frac{2}{3}, -\frac{4}{3} \right)$, $rt - s^2 > 0$, $r > 0$.

Therefore $\left(\frac{2}{3}, -\frac{4}{3} \right)$ is a point of minimum value.

The minimum value of $f\left(\frac{2}{3}, -\frac{4}{3}\right) = \left(\frac{-4}{3}\right)^2 + 4\left(\frac{2}{3}\right)\left(\frac{-4}{3}\right) + 3\left(\frac{2}{3}\right)^2 + \left(\frac{2}{3}\right)^3$

$\Rightarrow f\left(\frac{2}{3}, -\frac{4}{3}\right) = \frac{16}{9} - \frac{32}{9} + \frac{12}{9} + \frac{8}{27} = \frac{8}{27} - \frac{4}{9} = -\frac{4}{27}$

Ans.

Example 3. Show that the minimum value of $u = xy + a^3\left(\frac{1}{x} + \frac{1}{y}\right)$ is $3a^2$.

(M. U. 2002)

Solution. We have,

$$f(x, y) = xy + a^3\left(\frac{1}{x} + \frac{1}{y}\right)$$

$$p = \frac{\partial f}{\partial x} = y - \frac{a^3}{x^2}$$

$$r = \frac{\partial^2 f}{\partial x^2} = \frac{2a^3}{x^3}$$

$$t = \frac{\partial^2 f}{\partial y^2} = \frac{2a^3}{y^3}$$

$$q = \frac{\partial f}{\partial y} = x - \frac{a^3}{y^2}$$

$$s = \frac{\partial^2 f}{\partial x \partial y} = 1$$

For maxima and minima

$$\frac{\partial f}{\partial x} = 0$$

$$\Rightarrow y - \frac{a^3}{x^2} = 0$$

$$\Rightarrow x^2 y = a^3 \quad \dots(1)$$

and

$$\frac{\partial f}{\partial y} = 0$$

$$\Rightarrow x - \frac{a^3}{y^2} = 0$$

$$\Rightarrow x = \frac{a^3}{y^2} \quad \dots(2)$$

Putting the value of x from (2) in (1), we get

$$\left(\frac{a^3}{y^2}\right)^2 y = a^3 \Rightarrow \frac{a^6}{y^3} = a^3 \Rightarrow y = a \quad \dots(3)$$