

Exercises

E16.70 [1H8] Prerequisites: [1F6], [1H1]. Let f, φ be class C^1 in the open set A , and let \bar{x} be a local minimum point for f bound to E_a (so $\varphi(x) = a$). Show that $\lambda \in \mathbb{R}$ exists such that $\nabla f(\bar{x}) + \lambda \nabla \varphi(\bar{x}) = 0$; this λ is called **the Lagrange multiplier**.

Solution 1. [1H9]