

```

In[17]:= (* We find the maximum of f(x,y) = x y on the circle x^2+y^2 = 1 *)
f = x y
g = x^2 + y^2
ContourPlot[f, {x, -1, 1}, {y, -1, 1}]
ContourPlot[{g == 1}, {x, -1, 1}, {y, -1, 1}]

```

```
Out[17]= x y
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```
Out[18]= x^2 + y^2
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In[23]:= Gf = Grad[f, {x, y}]
Gg = Grad[g, {x, y}]

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Out[23]= {y, x}
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Out[24]= {2 x, 2 y}
```

```
In[30]:= sol = Solve[{Gf == alpha Gg, g == 1}]
```

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Out[30]= {{alpha -> -1/2, x -> -1/Sqrt[2], y -> 1/Sqrt[2]}, {alpha -> -1/2, x -> 1/Sqrt[2], y -> -1/Sqrt[2]},
          {alpha -> 1/2, x -> -1/Sqrt[2], y -> -1/Sqrt[2]}, {alpha -> 1/2, x -> 1/Sqrt[2], y -> 1/Sqrt[2]}}

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In[26]:= s1 = {x, y, f} /. sol[[1]]
s1 // N

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Out[26]= {-1/Sqrt[2], 1/Sqrt[2], -1/2}
```

```
Out[27]= {-0.707107, 0.707107, -0.5}
```

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In[28]:= s2 = {x, y, f} /. sol[[2]]
s2 // N

```

```
Out[28]= {1/Sqrt[2], -1/Sqrt[2], -1/2}
```

```

In[35]:= s3 = {x, y, f} /. sol[[3]]
s3 // N

```

```
Out[35]= {-1/Sqrt[2], -1/Sqrt[2], 1/2}
```

```
Out[36]= {-0.707107, -0.707107, 0.5}
```

```

In[39]:= s4 = {x, y, f} /. sol[[4]]
s4 // N

```

```
Out[39]= {1/Sqrt[2], 1/Sqrt[2], 1/2}
```

```
Out[40]= {0.707107, 0.707107, 0.5}
```

```
(* Global maximum of 0.5 at (1/sqrt(2),1/sqrt(2)) and (1/sqrt(2),1/sqrt(2)) *)  
(* Global minimum of -  
0.5 at (1/sqrt(2),-1/sqrt(2)) and (-1/sqrt(2),1/sqrt(2)) *)
```