

**Problem 3)** Let the two points be  $(x_1, y_1)$  and  $(x_2, y_2)$ . The distance which needs to be maximized (or minimized) is thus given by

$$f(x_1, y_1, x_2, y_2) = (x_1 - x_2)^2 + (y_1 - y_2)^2$$

The first point must lie on the straight line. Therefore, the first constraint is:  $g(x_1, y_1, x_2, y_2) = ax_1 + by_1 = c$ .

The second point must lie on the circle. Therefore, the second constraint is  $h(x_1, y_1, x_2, y_2) = x_2^2 + y_2^2 = 1$ .

We now use <sup>the</sup> Lagrange multipliers  $\lambda_1$  and  $\lambda_2$  to form the following function:  $f + \lambda_1 g + \lambda_2 h$ . Setting the partial derivatives of this function with respect to  $x_1, y_1, x_2, y_2$  equal to zero, we'll find:

$$\frac{\partial}{\partial x_1} (f + \lambda_1 g + \lambda_2 h) = 2(x_1 - x_2) + \lambda_1 a = 0 \quad (1)$$

$$\frac{\partial}{\partial y_1} (f + \lambda_1 g + \lambda_2 h) = 2(y_1 - y_2) + \lambda_1 b = 0 \quad (2)$$

$$\frac{\partial}{\partial x_2} (f + \lambda_1 g + \lambda_2 h) = -2(x_1 - x_2) + 2\lambda_2 x_2 = 0 \quad (3)$$

$$\frac{\partial}{\partial y_2} (f + \lambda_1 g + \lambda_2 h) = -2(y_1 - y_2) + 2\lambda_2 y_2 = 0 \quad (4)$$

Equations (1) and (3) may now be solved to yield  $x_1$  and  $x_2$  in terms of  $\lambda_1$  and  $\lambda_2$ . Similarly, equations (2) and (4) yield the values of  $y_1$  and  $y_2$ .

$$x_2 = -\frac{\lambda_1 a}{2\lambda_2}, \quad x_1 = -\frac{\lambda_1 a}{2\lambda_2} - \frac{\lambda_1 a}{2}, \quad y_2 = -\frac{\lambda_1 b}{2\lambda_2}, \quad y_1 = -\frac{\lambda_1 b}{2\lambda_2} - \frac{\lambda_1 b}{2}$$

Next, we find  $\lambda_1$  and  $\lambda_2$  by satisfying the constraints:

$$ax_1 + by_1 = c \Rightarrow -\frac{1}{2}\lambda_1 a^2 \left(\frac{1}{\lambda_2} + 1\right) - \frac{1}{2}\lambda_1 b^2 \left(\frac{1}{\lambda_2} + 1\right) = c \Rightarrow \lambda_1 (a^2 + b^2) = -\frac{2c\lambda_2}{\lambda_2 + 1}$$

$$x_2^2 + y_2^2 = 1 \Rightarrow \frac{1}{4} \left( \frac{\lambda_1}{\lambda_2} \right)^2 (a^2 + b^2) = 1.$$

The above equations now yield  $\lambda_1$  and  $\lambda_2$  as follows:

$$\frac{\lambda_1}{\lambda_2} = \pm \frac{2}{\sqrt{a^2 + b^2}} \Rightarrow \pm \frac{2\lambda_2}{\sqrt{a^2 + b^2}} (a^2 + b^2) = -\frac{2c\lambda_2}{\lambda_2 + 1} \Rightarrow \lambda_2 + 1 = \mp \frac{c}{\sqrt{a^2 + b^2}}$$

$$\Rightarrow \begin{cases} \lambda_2 = -1 - \frac{c}{\sqrt{a^2 + b^2}}, & \lambda_1 = -2 \frac{\sqrt{a^2 + b^2} + c}{a^2 + b^2} \\ \lambda_2 = -1 + \frac{c}{\sqrt{a^2 + b^2}}, & \lambda_1 = +2 \frac{\sqrt{a^2 + b^2} - c}{a^2 + b^2} \end{cases}$$

The points  $(x_1, y_1)$  and  $(x_2, y_2)$  corresponding to the first solution for  $(\lambda_1, \lambda_2)$  thus turn out to be:

$$\begin{cases} (x_1, y_1) = \left( -\frac{\lambda_1 a}{2\lambda_2} - \frac{\lambda_1 a}{2}, -\frac{\lambda_1 b}{2\lambda_2} - \frac{\lambda_1 b}{2} \right) = \left( \frac{ac}{a^2 + b^2}, \frac{bc}{a^2 + b^2} \right) \\ (x_2, y_2) = \left( -\frac{\lambda_1 a}{2\lambda_2}, -\frac{\lambda_1 b}{2\lambda_2} \right) = \left( -\frac{a}{\sqrt{a^2 + b^2}}, -\frac{b}{\sqrt{a^2 + b^2}} \right) \end{cases}$$

The second solution for  $(\lambda_1, \lambda_2)$  yields:

$$\begin{cases} (x_1, y_1) = \left( \frac{ac}{a^2 + b^2}, \frac{bc}{a^2 + b^2} \right) \\ (x_2, y_2) = \left( \frac{a}{\sqrt{a^2 + b^2}}, \frac{b}{\sqrt{a^2 + b^2}} \right) \end{cases}$$

In both cases, the point  $(x_1, y_1)$ , located on the straight line  $ax + by = c$ , is the same. The points  $(x_2, y_2)$ , however, are on opposite sides of the circle. These three points are all located on the perpendicular dropped from the center of the circle onto the straight line.

**Problem 3)** Second method) Let the point  $(x_1, y_1)$  be located on the straight line  $ax + by = c$ . Then  $y_1 = (c - ax_1)/b$ . We will minimize/maximize the distance between  $(x_1, y_1)$  and a point  $(x_2, y_2)$  on the circle, by assuming at first that  $x_1$  is fixed, then optimizing  $x_1$  afterward. The function to optimize is  $f(x_1, x_2, y_2) = (x_2 - x_1)^2 + (y_2 - y_1)^2$ , keeping in mind that  $y_1 = (c - ax_1)/b$ . The constraint on  $(x_2, y_2)$  is given by  $g(x_2, y_2) = x_2^2 + y_2^2 = 1$ . We proceed to optimize the coordinates  $(x_2, y_2)$  of the point on the circle using the method of Lagrange multipliers, as follows:

$$\begin{cases} \partial(f + \lambda g)/\partial x_2 = 2(x_2 - x_1) + 2\lambda x_2 = 0 \\ \partial(f + \lambda g)/\partial y_2 = 2(y_2 - y_1) + 2\lambda y_2 = 0 \end{cases} \rightarrow \begin{cases} x_2 = x_1/(1 + \lambda), \\ y_2 = y_1/(1 + \lambda). \end{cases} \quad (1)$$

Next, we find the optimal  $\lambda$  by enforcing the constraint  $g(x_2, y_2) = 1$ , that is,

$$g(x_2, y_2) = x_2^2 + y_2^2 = (x_1^2 + y_1^2)/(1 + \lambda_0)^2 = 1 \rightarrow \lambda_0 = \pm\sqrt{x_1^2 + y_1^2} - 1. \quad (2)$$

The optimal location of the point on the circle is thus given by

$$(x_2, y_2) = \pm(x_1/\sqrt{x_1^2 + y_1^2}, y_1/\sqrt{x_1^2 + y_1^2}). \quad (3)$$

Substituting the above values of  $(x_2, y_2)$  in the function  $f(x_1, x_2, y_2)$  yields the distance between  $(x_1, y_1)$ , located on the straight line, and  $(x_2, y_2)$ , located on the circle, as follows:

$$\begin{aligned} f(x_1, x_2, y_2) &= \left[ (\pm x_1/\sqrt{x_1^2 + y_1^2}) - x_1 \right]^2 + \left[ (\pm y_1/\sqrt{x_1^2 + y_1^2}) - y_1 \right]^2 \\ &= \left[ x_1^2 (\pm 1 - \sqrt{x_1^2 + y_1^2})^2 + y_1^2 (\pm 1 - \sqrt{x_1^2 + y_1^2})^2 \right] / (x_1^2 + y_1^2) \\ &= (\pm 1 - \sqrt{x_1^2 + y_1^2})^2. \end{aligned} \quad (4)$$

Recall that  $y_1 = (c - ax_1)/b$ , and that, therefore, the above distance is now a function of  $x_1$  only. To find the minimum of the function, its derivative with respect to  $x_1$  must be set to zero.

$$\begin{aligned} \frac{df}{dx_1} &= 2 (\pm 1 - \sqrt{x_1^2 + y_1^2}) \left( -x_1 - y_1 \frac{dy_1}{dx_1} \right) / \sqrt{x_1^2 + y_1^2} = 0 \\ \rightarrow x_1 + y_1(dy_1/dx_1) &= 0 \rightarrow x_1 + [(c - ax_1)/b](-a/b) = 0 \rightarrow x_1 = \frac{ac}{a^2 + b^2}. \end{aligned} \quad (5)$$

Having found the  $x$ -coordinate of the optimal point on the straight line, it is now easy to find the corresponding  $y$ -coordinate, namely,

$$y_1 = (c - ax_1)/b = \frac{bc}{a^2 + b^2}. \quad (6)$$

The optimal coordinates of the point on the circle are readily found by substitution into Eq.(3) as

$$(x_2, y_2) = \pm \left( \frac{a}{\sqrt{a^2 + b^2}}, \frac{b}{\sqrt{a^2 + b^2}} \right). \quad (7)$$

Note that, a perpendicular dropped from the center of the circle onto the straight line, will meet the line at  $(x_1, y_1)$  given by Eqs.(5) and (6). The perpendicular crosses the circle at two different locations across a diagonal, as specified by Eq.(7). The point  $(x_2, y_2)$  that is closer to  $(x_1, y_1)$  will have the shortest distance from the line. The diagonally opposite point on the circle,  $(-x_2, -y_2)$ , represents a *local* minimum, but not an *absolute* minimum.