

Lecture 10: The Linear-Quadratic Problem

Problem Statement

Suppose we have a function

- 1. $f(x) = ax^2 + bx + c$ is a quadratic function. We want to find the minimum value of $f(x)$ for $x \geq 0$. We know that $a > 0$. We also know that $f(0) = c$. We want to find the minimum value of $f(x)$ for $x \geq 0$.
- 2. We want to find the minimum value of $f(x)$ for $x \geq 0$. We know that $a > 0$. We also know that $f(0) = c$. We want to find the minimum value of $f(x)$ for $x \geq 0$.
- 3. We want to find the minimum value of $f(x)$ for $x \geq 0$. We know that $a > 0$. We also know that $f(0) = c$. We want to find the minimum value of $f(x)$ for $x \geq 0$.

Proposition

Let $f(x) = ax^2 + bx + c$ be a quadratic function with $a > 0$. Then the minimum value of $f(x)$ for $x \geq 0$ is $\min\{c, f(-b/(2a))\}$ if $-b/(2a) \geq 0$, and c if $-b/(2a) < 0$.

Proof

Since $a > 0$, the function $f(x)$ is a parabola opening upwards. The vertex of the parabola is at $x = -b/(2a)$. If $-b/(2a) \geq 0$, then the minimum value of $f(x)$ for $x \geq 0$ is $f(-b/(2a))$. If $-b/(2a) < 0$, then the minimum value of $f(x)$ for $x \geq 0$ is $f(0) = c$.

$$f(x) = a\left(x + \frac{b}{2a}\right)^2 - \frac{b^2}{4a} + c$$

Now suppose that the vertex is at $x = -b/(2a) < 0$. Then the minimum value of $f(x)$ for $x \geq 0$ is $f(0) = c$. This is because the function is increasing for $x \geq 0$.

Therefore, the minimum value of $f(x)$ for $x \geq 0$ is $\min\{c, f(-b/(2a))\}$ if $-b/(2a) \geq 0$, and c if $-b/(2a) < 0$. This is the proposition.

$$f(x) = a\left(x + \frac{b}{2a}\right)^2 - \frac{b^2}{4a} + c \geq -\frac{b^2}{4a} + c$$

So the minimum value of $f(x)$ for $x \geq 0$ is $\min\{c, -\frac{b^2}{4a} + c\}$. This is the proposition.

The next lemma is a special case of the proposition. It says that if $a > 0$, then the minimum value of $f(x)$ for $x \geq 0$ is $\min\{c, f(-b/(2a))\}$.

$$f(x) = a\left(x + \frac{b}{2a}\right)^2 - \frac{b^2}{4a} + c$$

This lemma is a special case of the proposition. It says that if $a > 0$, then the minimum value of $f(x)$ for $x \geq 0$ is $\min\{c, f(-b/(2a))\}$.

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