

Solutions to Odd-Numbered Problems

Only very brief solutions to most of the odd-numbered problems in the text are given here. Complete solutions to all of the problems are contained in the *Solutions Manual*, which is available to instructors upon request.

CHAPTER 2

2.1

- $8x, 6y$
- 8, 12
- $8x \, dx + 6y \, dy$
- $dy/dx = -4x/3y$
- $x = 1, U = (4)(1) + (3)(4) = 16$
- $dy/dx = -2/3$
- $U = 16$ contour line is an ellipse.

2.3

Both approaches yield $x = y = 0.5$.

2.5

- The first-order condition for a maximum is $-gt + 40 = 0$, so $t^* = 40/g$.
- Substitution yields $f(t^*) = -0.5g(40/g)^2 + 40(40/g) = 800/g$. So $\partial f(t^*)/\partial g = -800/g^2$.
- This follows because $\partial f/\partial g = -0.5(t^*)^2$.
- $\partial f/\partial g = -0.5(40/g)^2 = -0.8$, so each 0.1 increase in g reduces maximum height by 0.08.

2.7

- First-order conditions require $f_1 = f_2 = 1$. Hence, $x_2 = 5$. With $k = 10$, $x_1 = 5$.
- With $k = 4$, $x_1 = -1$.
- $x_1 = 0, x_2 = 4$.
- With $k = 20$, $x_1 = 15, x_2 = 5$. Because marginal value of x_1 is constant, every addition to k beyond 5 adds only to that variable.

2.9

Since $f_{xx} < 0$, the condition for concavity implies that the matrix of second-order partials is negative definite. Hence the quadratic form involving $[f_1, f_2]$ will be

negative as required for quasi-concavity. The converse is not true, as shown by the Cobb-Douglas function with $\alpha + \beta > 1$.

2.11

- $f'' = 6(6 - 1)x^{5-2} < 0$.
- Since $f_{11}, f_{22} < 0$ and $f_{12}, f_{21} = 0$, Equation 2.98 obviously holds.
- This preserves quasi-concavity but not concavity.

2.13

- From Equation 2.85, a function in one variable is concave if $f''(x) < 0$. Using the quadratic Taylor to approximate $f(x)$ near a point a :

$$\begin{aligned} f(x) &\approx f(a) + f'(a)(x-a) + 0.5f''(a)(x-a)^2 \\ &\leq f(a) + f'(a)(x-a) \text{ (because } f''(a) < 0 \text{ and } (x-a)^2 > 0). \end{aligned}$$

- From Equation 2.98, a function in 2 variables is concave if $f_{11}f_{22} - f_{12}^2 > 0$ and we also know that due to the concavity of the function, $0.5(f_{11}dx_1^2 + 2f_{12}dx_1dx_2 + f_{22}dx_2^2) \leq 0$. This is the third term of the quadratic Taylor expansion where $dx = x - a$, $dy = y - b$. Thus, we have $f(x, y) \leq f(a, b) + f_1(a, b)(x - a) + f_2(a, b)(y - b)$. Which shows that any concave function must lie on or below its tangent plane.

2.15

- Use $\text{Var}(x) = E[(x - E(x))^2] = E(x^2 - 2xE(x) + (E(x))^2)$.
- Let $y = (x - \mu_n)^2$ and apply Markov's inequality to y .
- First part is trivial. Let $\bar{x} = \sum x_i/n$, $E(X) = \mu$, $\text{Var}(X) = \sigma^2/n$.
- $\text{Var}(X) = (2k^2 - 2k + 1)\sigma^2$ which is minimized for $k = 0.5$. In this case $\text{Var}(X) = 0.5\sigma^2$. If, say, $k = 0.7$, $\text{Var}(X) = 0.58\sigma^2$ so it is not changed all that much.
- If $\sigma_1^2 = r\sigma^2$, the weighted average is minimized if $k = r/(1+r)$.

Solutions To Odd Numbered Problems Chapter 11

Michal Rosen-Zvi



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