

# 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,  $x_1 = 5$ . With  $k = 10$ ,  $x_2 = 5$ .
- 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  $k = r/(1+r)$ .

# Solution To Odd Numbered Problems Chapter 11

**CH Cherryholmes**



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