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

2.3

a. 8x, 6y

b. 8, 12

c. Budy + 6ydy

d. dy/dx = -4x/3y.

e. x = 1, U = (4)(1) + (3)(4) = 16.

f. dv/dx = -2/3.

g. U = 16 contour line is an ellipse.

20.30

Both approaches yield x = y = 0.5.

2.5

- The first-order condition for a maximum is -gf + 40 = 0, so f' = 40/g.
- b. Substitution yields $f(t') = -0.5g(40/g)^2 + 40(40/g)$ = 800/g, So $\partial f(t')/\partial g = -800/g^2$.
- c. This follows because $\partial f \partial g = -0.5(t^{\circ})^2$.
- d. ∂f/∂g = -0.5(40/g)² = -0.8, so each 0.1 increase in g reduces maximum height by 0.08.

2.7

- a. First-order conditions require f₁ = f₂ = 1. Hence, x₂ = 5. With k = 10, x₁ = 5.
- b. With k = 4, $x_1 = -1$.
- $c_1 \cdot x_1 = 0, x_2 = 4.$
- d. With k = 20, x₁ = 15, x₂ = 5. Because marginal value of x₁ is constant, every addition to k beyond 5 adds only to that variable.

2.9

Since f_{st} < 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

- a. $f'' = \delta(\delta 1)x^{\delta-1} < 0$.
- b. Since f_{10} , $f_{22} < 0$ and f_{10} , $f_{21} = 0$, Equation 2.98 obviously holds.
- c. This preserves quasi-concavity but not concavity.

2.13

a. 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:

$$f(s) \approx f(\omega) + f'(\omega)(s - \omega) + 0.5f''(\omega)(s - \omega)^2$$

 $\leq f(\omega) + f'(\omega)(s - \omega)(because f''(\omega) < 0 \text{ and } (s - \omega)^2 > 0).$

b. From Equation 2.98, a function in 2 variables is concave if f₁₀f₂₂ − f²₁₂ > 0 and we also know that due to the concavity of the function, 0.5(f₁₁dx²₁ + 2f₁₂dx₁dx₂ + f₂₂dx²₁) ≤ 0. This is the third term of the quadratic Taylor expansion where dx = x − a, dy = y − b. Thus, we have f(x, y) ≤ f(a,b) + f₁(a,b)(x − a) + f₂(a,b)(y − b). Which shows that any concave function must lie on or below its tangent plane.

2018

- a. Use $Var(x) = E[(x E(x))^2] = E(x^2 2xE(x) + (E(x))^2)$.
- b. Let $y = (x \mu_n)^2$ and apply Markov's inequality to y.
- c. First part is trivial. Let = ∑x_i/n E(X) = nμ/n = μ Var(X) = nσ²/n² = σ²/n.
- d. Var(X) = (2k² -2k + 1)σ² which is minimized for k = 0.5. In this case Var(X) = 0.5σ². If, say, k = 0.7, Var(X) = 0.58σ² so it is not changed all that much.
- if \(\sigma_1^2 = r\sigma_2^2\), the weighted average is minimized if \(k = r/(1+r)\).

Solutions To Odd Numbered Problems Chapter 11

Alexander Sarana, Anatoliy Pogorui, Ramón M. Rodríguez-Dagnino

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