

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
- $8x^2dx + 6y^2dy$
- $dy/dx = -4x/3y$
- $x = 1, U = (4)(1) + (3)(4) = 16$
- $dy/dx = -2/3$
- $U = 16$ 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 $\partial^2 f/\partial g^2 = -0.5(t^*)^2$.
- $\partial^2 f/\partial g^2 = -0.5(40/g)^2 = -0.8$, 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 $f_{11} < 0$, the condition for concavity implies that the matrix of second-order partials is negative definite. Hence the quadratic form involving $[f_{11}, f_{12}]$ 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

- $f'' = 8(\beta - 1)x^{\beta-2} < 0$.
- 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 :

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

- 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 $y = (x - \mu_x)^2$ and apply Markov's inequality to y .
- First part is trivial. Let $\bar{x} = \sum x_i/n = E(X) = \mu$. $\text{Var}(X) = n\sigma^2/n^2 = \sigma^2/n$.
- $\text{Var}(X) = (2k^2 - 2k + 1)\sigma^2$ 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 8

Kenneth W. Raymond



Solutions To Odd Numbered Problems Chapter 8:

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theorem This monograph will be a useful resource for undergraduate students of mathematics and algebra **Transistor**

Fundamentals and Servicing Boyd Larson,1974 For one and two year college programs or technical high school programs

Problem Based Journey From Elementary Number Theory To An Introduction To Matrix Theory, A: The President Problems Abraham Berman,2021-10-18 The book is based on lecture notes of a course from elementary number theory to an introduction to matrix theory given at the Technion to gifted high school students It is problem based and covers topics in undergraduate mathematics that can be introduced in high school through solving challenging problems These topics include Number theory Set Theory Group Theory Matrix Theory and applications to cryptography and search engines

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