

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 $k = r/(1+r)$.

Solutions To Odd Numbered Problems Chapter 8

Paul H. Scudder



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Preface to Econometrics Michael Joseph Brennan, 1965

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Dewar, 2010-12-16 With an emphasis on problem solving and packed with engaging student friendly exercise sets and examples the Third Edition of Zill and Dewar s *College Algebra* is the perfect text for the traditional college algebra course Zill s renowned pedagogy and accessible straightforward writing style urges students to delve into the content and experience the mathematics first hand through numerous problem sets These problem sets give students the opportunity to test their comprehension challenge their understanding and apply their knowledge to real world situations A robust collection of student and instructor ancillaries include WebAssign access PowerPoint Lecture Slides Test Bank Student Resource Manual and more **Differential Equations with Boundary Value Problems** James R. Brannan, 2010-11-08

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Table of Contents Solutions To Odd Numbered Problems Chapter 8

1. Understanding the eBook Solutions To Odd Numbered Problems Chapter 8
 - The Rise of Digital Reading Solutions To Odd Numbered Problems Chapter 8
 - Advantages of eBooks Over Traditional Books
2. Identifying Solutions To Odd Numbered Problems Chapter 8
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Solutions To Odd Numbered Problems Chapter 8
 - User-Friendly Interface
4. Exploring eBook Recommendations from Solutions To Odd Numbered Problems Chapter 8
 - Personalized Recommendations
 - Solutions To Odd Numbered Problems Chapter 8 User Reviews and Ratings
 - Solutions To Odd Numbered Problems Chapter 8 and Bestseller Lists
5. Accessing Solutions To Odd Numbered Problems Chapter 8 Free and Paid eBooks
 - Solutions To Odd Numbered Problems Chapter 8 Public Domain eBooks
 - Solutions To Odd Numbered Problems Chapter 8 eBook Subscription Services
 - Solutions To Odd Numbered Problems Chapter 8 Budget-Friendly Options

6. Navigating Solutions To Odd Numbered Problems Chapter 8 eBook Formats
 - ePub, PDF, MOBI, and More
 - Solutions To Odd Numbered Problems Chapter 8 Compatibility with Devices
 - Solutions To Odd Numbered Problems Chapter 8 Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Solutions To Odd Numbered Problems Chapter 8
 - Highlighting and Note-Taking Solutions To Odd Numbered Problems Chapter 8
 - Interactive Elements Solutions To Odd Numbered Problems Chapter 8
8. Staying Engaged with Solutions To Odd Numbered Problems Chapter 8
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Solutions To Odd Numbered Problems Chapter 8
9. Balancing eBooks and Physical Books Solutions To Odd Numbered Problems Chapter 8
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Solutions To Odd Numbered Problems Chapter 8
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Solutions To Odd Numbered Problems Chapter 8
 - Setting Reading Goals Solutions To Odd Numbered Problems Chapter 8
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Solutions To Odd Numbered Problems Chapter 8
 - Fact-Checking eBook Content of Solutions To Odd Numbered Problems Chapter 8
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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