

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

Kenneth W. Raymond



Solutions To Odd Numbered Problems Chapter 8:

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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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