MATEMATISKA INSTITUTIONEN Tentamensskrivning i

STOCKHOLMS UNIVERSITET Mathematics Methods for Economist MM3001

Avd. Matematik 2021-11-29

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Instructions:

- During the exam you MAY NOT use textbooks, class notes, or any other supporting material.

- Use of calculators is permitted for performing calculations. The use of graphic or programmable features is NOT permitted.

- Start every problem on a new page, and write at the top of the page which problem it belongs to. (But in multiple part problems it is not necessary to start every part on a new page)

- In all of your solutions, give explanations to clearly show your reasoning. Points may be deducted for unclear/wrong reasoning even if the answer is correct.

- Write clearly and legibly.

- Where applicable, indicate your final answer clearly by putting A BOX around it.

Note: There are six problems, some with multiple parts. The problems are not ordered according to difficulty

(1) (5pt) Compute the degree 3 Taylor polynomial of the function $f(x) = e^{x^2}$, around the point $x_0 = 1$, and use it to give an approximation of f(1.1). **Soulution:** We begin by computing the first and second derivative of f(x) in x = 1:

$$f'(x) = 2xe^{x^2}.$$

We plug in x = 1 and get f'(1) = 2e. For the second derivative we have

$$f''(x) = 2e^{x^2} + 4x^2e^{x^2} = (2+4x^2)e^{x^2}.$$

In x = 1 we get f''(1) = 6e. For the third derivative we have

$$f'''(x) = 8xe^{x^2} + (4x + 8x^3)e^{x^2} = (12x + 8x^3)e^{x^2}.$$

In x = 1 we get f''(1) = 20e. Now we have all the ingredients to compute the Taylor polynomial:

$$p_3(x) = e^1 + 2e(x-1) + 3e(x-1)^2 + \frac{20}{3!}e(x-1)^3.$$

Then we have that

(2) The equation

$$xe^y - y^2 = 2x^3 - e^{x-1}$$

defines a curve.

- (a) (1pt) Verify that point (1,0) belongs to the curve.
- (b) (3pt) Compute the slope of the tangent line to the curve in (1,0).
- (c) (1pt) Give the equation of the tangent line to the curve in (1,0).

Solution: For the first point we must check that the RHS and the LHS are the same when (x, y) = (1, 0). We get

$$RHS = 1 - 0^2 = 1;$$

$$LHS = 2 - e^0 = 1.$$

As they are the same (1,0) belongs to the curve.

The first thing to do in order to compute the slope of the curve in the given point is to derive the equation implicitly. We get

-2 y +
$$e^y + xy'e^y = 6x^2 - e^{x-1}$$
.
We impose again $(x, y) = (1, 0)$ and get:

$$e^0 + y'(1)e^0 = 6 - e^0$$
.

We solve for y'(1) and get y'(1) = 4, which is exactly the slope of the curve in (1,0).

Finally, for the equation of the tangent line, we now that

$$y = 4x + m$$

since the slope is exactly the slope of the curve. We have to find m given that the tangent passes through (1,0). We get m=-4 so the equation we are looking for is

$$y = 4x - 4$$
.

Consider the function $f(x) = \frac{x^2 - 1}{x^2 - 4}$.

- (a) (2pt) Give the maximum and minimum value of the function in the interval [-1, 1].
- (b) (2pt) Find where the function is increasing or decreasing and concave or convex.
- (c) (1pt) Compute $\lim_{x\to+\infty} f(x)$.

Solution: Observe that the function is continuous on its domain D = $\mathbb{R}\pm 2$, therefore it has max and min on [-1;1]. We look for the critical points, by computing the first derivative

$$f'(x) = \frac{2x(x^2 - 4) - (x^2 - 1)2x}{(x^2 - 4)^2} = \frac{2x(x^2 - 4 - x^2 + 1)}{(x^2 - 4)^2} = \frac{-6x}{(x^2 - 4)^2}.$$

We have that f'(x) = 0 if, and only if, x = 0, which is an element of the interval [-1,1]. The candidates for extreme points are $x=\pm 1,0$. We evaluate the functions in these points and we get:

$$f(1) = f(-1) = 0, \quad f(0) = \frac{1}{4}.$$

We deduce that the maximum value of the function in [-1,1] is $\frac{1}{4}$ while the minimum value is 0.

As $(x^2-4)^2$ is always positive, the function is increasing when x < 0, $x \neq -2$ and decreasing when $x \geq 0, x \neq 2$. For the concavity we have to compute the second derivative:

$$f''(x) = \frac{-6(x^2 - 4)^2 + 24x^2(x^2 - 4)^2}{(x^2 - 4)^4}$$
$$= \frac{(x^2 - 4)(-6x^2 - 4) + 24x^2)}{(x^2 - 4)^4}$$
$$= \frac{24 + 18x^2}{(x^2 - 4)^3}$$

As $24 + 18x^2$ is always positive, we have that the concavity of the functions depends on the sign of $(x^2-4)^3$. Thus f is concave when $x \in (-2,2)$ and convex when x < -2 or x > 2.

For the last part we have

$$\lim_{x \to +\infty} f(x) = \lim_{x \to +\infty} \frac{x^2 (1 - 1/x^2)}{x^2 (1 - 4/x^2)} = \lim_{x \to +\infty} \frac{1 - 1/x^2}{1 - 4/x^2} = \frac{1}{1} = 1$$

(3) Compute the following integrals:

(a)
$$(3pt) \int (x^2 \ln(x^3 + 1) + 5x \ln(x)) dx$$
,

(b) (2pt)
$$\int_{4}^{\ln(8)} \frac{x}{6\sqrt{x^2 - 15}} dx.$$
 Solution: We begin with the fi

$$\int (x^2 \ln(x^3 + 1 + 5x \ln(x))) dx = \int x^2 \ln(x^3 + 1) dx + \int 5x \ln(x) dx$$
$$= \frac{1}{3} \int \ln(u) du + \int 5x \ln(x) dx$$

Where in the first summand I used the substitution $u = x^3 + 1$, so du = $3x^2dx$. Going forward we get

$$\int (x^2 \ln(x^3 + 1 + 5x \ln(x)) dx = \frac{1}{3} (\ln(u)u - u) + C_1 + \frac{5}{2}x^2 \ln(x) - \frac{5}{4}x^2 + C_2$$
$$= \frac{1}{3} (\ln(x^3 + 1)(x^3 + 1) - (x^3 + 1) + \frac{5}{2}x^2 \ln(x) - \frac{5}{4}x^2 + C_2$$

For the second integral we set $u = x^2 - 15$. Thus du = 2xdx. We need to recompute the extremes of integration. In order to do that we have that if x=4 then u=1, and if $x=\ln(8)$, the $u=2\ln(8)-15$. Thus we get

$$\int_{4}^{\ln(8)} \frac{x}{6\sqrt{x^2 - 15}} = \frac{1}{12} \int_{1}^{\ln(8)} \frac{du}{\sqrt{u}} dx$$
$$= \frac{1}{24} [u^{\frac{1}{2}}]_{1}^{\ln(8)} = \frac{1}{24} (\ln(8)^{\frac{1}{2}} - 1).$$

(4) Consider the matrix

$$A = \left(\begin{array}{ccc} 3 & 2 & 1\\ k-1 & k-10 & -2\\ 3 & k+2 & 1 \end{array}\right)$$

- (a) (2 pt) Compute the determinant of A, |A| as a function of k.
- (b) (1 pt) Find all the values of k for which A is not invertible.
- (c) (2 pt) Determine whether the following linear system has 1, 0, or infinite many solutions:

$$\begin{cases} 3x & +2y & +z & = & 1 \\ -1x & -10y & -2z & = & -3 \\ 3x & 2y & +z & = & 1 \end{cases}$$

Solution: We perform elementary operation on the rows of A to make the computations of the determinant easier:

$$\begin{vmatrix} 3 & 2 & 1 \\ k-1 & k-10 & -2 \\ 3 & k+2 & 1 \end{vmatrix} = \begin{vmatrix} 3 & 2 & 1 \\ k-1 & k-10 & -2 \\ 0 & k & 0 \end{vmatrix}$$
$$= (-1)(k)(-6 - (k-1)) = (k)(k+5)$$

We see immediately that det(A) = 0 if and only if k = 0 or k = -5, so we deduce that A is invertible if $k \neq 0, -5$.

We attempt to solve the system we perform elementary row operations to the matrix

$$\left(\begin{array}{ccc|c}
3 & 2 & 1 & 1 \\
-1 & 10 & -2 & -3 \\
3 & 2 & 1 & 1
\end{array}\right)$$

We subtract the firs row to the third row:

$$\left(\begin{array}{ccc|c} 3 & 2 & 1 & 1 \\ -1 & 10 & -1 & -3 \\ 3 & 2 & 1 & 1 \end{array}\right) \sim \left(\begin{array}{ccc|c} 5 & 4 & 1 & 1 \\ -7 & -4 & -2 & -3 \\ 0 & 0 & 0 & 0 \end{array}\right)$$

As we have obtained a rows with all zero we know that the system is underdetermined. Therefore, it has infinite many solutions.

(5) Consider the two variables function

$$f(x,y) = 3x^3 - x^2 - y^2.$$

- (a) (2pt) Find all the critical points of f(x,y) and determine their type.
- (b) (1pt) Consider now the set $D = \{(x,y) | x \ge 0, \text{ and } x^2 + y^2 \le 1\}$. Draw a sketch of D and determine which critical points of f(x,y) lie in the interior of D.
- (c) (2pt) Determine the minimum and the maximum value of f(x,y) on D.

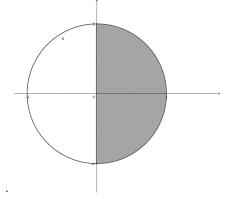
Solution: We first compute the partial derivatives of f and set them to zero to find critical points for f in the interior of D. We get

$$\frac{\partial}{\partial x}f(x,y) = 9x^2 - 2x = 0$$
$$\frac{\partial}{\partial y}f(x,y) = -2y = 0.$$

From the second equation we find y=0. In the first equation we find x(9-2x)=0 Which has as solution x=0 and x=2/9. This yields two critical points: (0,0) and (2/9,0). To determine the type of the critical points we have to compute the Hessian matrix

$$\mathcal{H} = \begin{pmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{pmatrix} = \begin{pmatrix} 18x - 2 & 0 \\ 0 & -2 \end{pmatrix}$$

The determinant H of \mathcal{H} is -2(18x-2) we evaluate this in the two critical points. In (0,0) H takes value 4 which is positive. As in (0,0) we have that $f_{xx} = -2$ and $f_{yy} = -2$, we deduce that (0,0) is a local maximum. In (2/9,0), H has value 2, so this is neither a minimum or a maximum point (it is a saddle point). The domain D consist in the interior of the unit circle in the first and fourth quadrant (see the gray are in the picture)



Both critical points lies in D as 4/81 + 0 < 1. However (0,0) is not in the interior of D and should not, a priori, be considered as a candidate for max or min point. In order to evaluate the min and max value of f in D we have to investigate the restriction of f to the boundary of D. Note that the boundary has two corners (0,-1) and (0,+1) these have to be investigate separately. The boundary consist of two curves, the curve x = 0 and the curve $x^2 + y^2 = 1$. See the picture.

Curve x = 0. We have that $f(0, y) = -y^2$. $\frac{d}{dy}f(0, y) = -2y$ has only one critical point when y = 0 this yields the candidate (0, 0). Curve $x^2 + y^2 = 1$. If we restrict f to this curve we obtain the function $g(x) = 3x^3 - 1$. We have that $g'(x) = 9x^2 - 1$ which yields the two critical points $x = \pm \frac{1}{3}$. As x needs to be nonnegative, we will consider only x = 1/3which yields $y = \pm \frac{\sqrt{8}}{3}$. Thus we get two further candidates for the max and min points $(1/3, \sqrt{8}/3)$ and $(1/3, -\sqrt{8}/3)$.

Conclusion: From the reasoning above we get 6 candidates for max and min points of f, (0,0), (2/9,0), $(1/3,\pm\sqrt{8}/3)$, and $(0,\pm 1)$. We compute the values that f takes at these points (as the point (2/9,0) is a saddle point we could avoind testing f in it):

$$f(0,0) = 0$$

$$f(2/9,0) = -4/243.$$

$$f(1/3, \pm \sqrt{8}/3) = 1/9 - 1 = -8/9$$

$$f(0, \pm 1) = -1$$

Of these the biggest is surely f(0,0) - it is the only one which is nonnegative- and the smallest is $f(0,\pm 1)$, so these are respectively the maximum and the minimum value of f in D.

FORMULAS

• Taylor polynomial of degree n of f(x) around the point $x_0 = a$:

$$p_n(x) = f(a) + f'(a)(x - a) + \frac{f^{(2)}(a)}{2}(x - a)^2 + \dots + \frac{f^{(n)}(a)}{n!}(x - a)^n$$

GOOD LUCK!!!

Texten på svenska

- (1) (5pt) Bestäm Taylor polynomet av grad 2 till funktionen $f(x) = e^{-\sqrt{x+3}}$ kring punkten $x_0 = 2$.
- (2) Betrakta funktionen $f(x) = \frac{x^2 + x + 3}{x + 1}$.
 - (a) (2pt) Antar att f defineras på [0,2]: bestäm max och min värden av f samt ge var dessa värden anta.
 - (b) (2pt) Antar nu att f defineras på $[0,+\infty)$. Har funktionen nu en max värde? Förklara din mening.
 - (c) (1pt) Bestäm $\lim_{x\to+\infty} \frac{f(x)}{6x}$.
- (3) Bestäm följande integraler:

(a)
$$(3pt) \int_{0}^{\pi} \left(x \ln(x^2 + 1) + 3\sqrt{x^5} \right) dx$$
,

(b) (2pt)
$$\int_0^1 \frac{5e^{3x}}{1-3e^{3x}} dx$$
.

- (4) Betrakta serien $2 + \frac{4}{x} + \frac{8}{x^2} + \frac{16}{x^3} + \cdots$. Bestäm
 - (a) (2pt) for vilka x convergerar serien;
 - (b) (3pt) för vilka x är seriens värden 1.
- (5) Låt

$$A = \left(\begin{array}{ccc} 5 & 4 & 1\\ k-7 & k-4 & -2\\ 5 & k-2 & 1 \end{array}\right)$$

- (a) (2 pt) Räkna determinanten till A, |A| som en funktion av k.
- (b) (1 pt) Hitta alla värden k sådana att A inte är invertibar.
- (c) (2 pt) Använd Gausselimination för att lösa det linjär systemet nedanför

$$\begin{cases} 5x & +4y & +1z & = & 1 \\ -7x & -4y & -2z & = & -3 \\ 5x & -2y & +z & = & 1 \end{cases}$$

(6) Vi definearar området D i \mathbb{R}^2 som kvadraten med hörnen

$$(-1,-1), (-1,1), (1,-1), (1,1).$$

Låt $f(x,y) = xe^{3y} - e^x$.

- (a) (1pt) Skissa området D.
- (b) (4pt) Bestäm max och min värde av f(x, y) i D.