

Math.Econ.Anal.MakeUp.Test.1. 15.dec.2.

1. (3+4+3 points)

A) $\bar{m} = (-2, 2)^T$, $\bar{p} = (2, 2)^T$. Solve $\alpha\bar{m} + \beta\bar{p} = (10, 4)^T$ for α and β !

B) Let $a_n = \frac{3n+2}{5n+4}$. Is a_n increasing or decreasing? (Prove it!)

Is a_n convergent as $n \rightarrow \infty$?

If the answer is yes, what is the limit of a_n ?

C) Compute $\lim_{n \rightarrow \infty} \left(1 - \frac{6}{5n}\right)^{5n-2}$!

2. (2+4+4 points)

A) Let $\vec{r}_0 = (1, 1, 1)^T$ and $\vec{n} = (2, 2, 2)^T$. Find an equation of the plane that contains \vec{r}_0 and has normal vector \vec{n} !

Express the third coordinate $z(x, y)$ of the point (x, y, z) of the plane with x and y !

B) Let $f(x) = 3x + 4$. If $a_0 = 13$ and $a_{n+1} = f(a_n) = 3a_n + 4$, then how much is a_n ?

B) How much is $|(3, 4, 5)^T|$? How much is $(3, 1, 4, 5)^T(1, 3, 4, 5)^T$?

3. (5 × 2 points)

(a) Compute $(x^3 \cos(4x))'$!

(b) Compute $(\cos(\sin(4x)))'$!

(c) Compute $((\sin(-2x))^2)'$!

(d) Compute $((-x)^3 + \sin(4x) - \sqrt[3]{(3x)^5})'$!

B) Let $f(x) = e^{-x}$, $x_0 = 1$. What is the prediction of the linear approximation of f around x_0 for the value of $f(x_0 + \Delta x)$?

4. (3+2+5 points)

A) Let $f(x) = 2^x$, $x_0 = 1$. Compute $\frac{f(x_0 + \Delta x) - f(x_0)}{\Delta x}$!

B) Compute $\lim_{n \rightarrow \infty} \left(0.4 - \frac{6}{5n}\right)^{5n-2}$!

C) Study the monotonicity, convexity and the local extremal values of the function $f(x) = x - x^2$! Draw the graphs of f and f' in the same coordinate system!

$$\textcircled{A} \quad \alpha \begin{pmatrix} -2 \\ 2 \end{pmatrix} + \beta \begin{pmatrix} 2 \\ 2 \end{pmatrix} = \begin{pmatrix} 10 \\ 4 \end{pmatrix} \longrightarrow \begin{pmatrix} -2\alpha + 2\beta \\ 2\alpha + 2\beta \end{pmatrix} = \begin{pmatrix} 10 \\ 4 \end{pmatrix} \longrightarrow \begin{cases} -2\alpha + 2\beta = 10 \\ 2\alpha + 2\beta = 4 \end{cases} \longrightarrow \begin{cases} 4\beta = 14 \\ 4\alpha = -6 \end{cases} \\ \longrightarrow \alpha = -\frac{3}{2}, \beta = \frac{7}{2}$$

$$\textcircled{B} \quad a_{n+1} - a_n = \frac{3(n+1)+2}{5(n+1)+4} - \frac{3n+2}{5n+4} = \frac{(3n+5)(5n+4) - (5n+9)(3n+2)}{(5n+9)(5n+4)} = \frac{2}{(5n+9)(5n+4)} > 0$$

so a_n is increasing.

$$\lim_{n \rightarrow \infty} \frac{3n+2}{5n+4} = \lim_{n \rightarrow \infty} \frac{3 + 2/n}{5 + 4/n} = \frac{3}{5}$$

For $n=1, 2, 3, \dots$

$$\textcircled{C} \quad \lim_{n \rightarrow \infty} \left(1 - \frac{6}{5n}\right)^{5n-2} = \lim_{n \rightarrow \infty} \left[\left(1 + \frac{-6/5}{n}\right)^n\right]^5 \cdot \left(1 - \frac{6}{5n}\right)^{-2} = \\ = \left[e^{-6/5}\right]^5 \cdot 1^{-2} = e^{-6}$$

2. (2+4+4 points)

A) Let $\vec{r}_0 = (1, 1, 1)^T$ and $\vec{n} = (2, 2, 2)^T$. Find an equation of the plane that contains \vec{r}_0 and has normal vector \vec{n} !

Express the third coordinate $z(x, y)$ of the point (x, y, z) of the plane with x and y !

B) Let $f(x) = 3x + 4$. If $a_0 = 13$ and $a_{n+1} = f(a_n) = 3a_n + 4$, then how much is a_n ?

C) How much is $|(3, 4, 5)^T|$? How much is $(3, 1, 4, 5)^T(1, 3, 4, 5)^T$?

$$\begin{aligned} \text{(A)} \quad \vec{n} \cdot (\vec{r} - \vec{r}_0) &= 0 \Rightarrow \begin{pmatrix} 2 \\ 2 \\ 2 \end{pmatrix} \cdot \left[\begin{pmatrix} x \\ y \\ z \end{pmatrix} - \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right] = \begin{pmatrix} 2 \\ 2 \\ 2 \end{pmatrix} \cdot \begin{pmatrix} x-1 \\ y-1 \\ z-1 \end{pmatrix} = 2(x-1) + 2(y-1) + 2(z-1) \\ &= 2x + 2y + 2z - 6 = 0 \\ z(x, y) &= \frac{6 - 2x - 2y}{2} = 3 - x - y \end{aligned}$$

$$\text{(B)} \quad \text{Fixed point } x_f: \quad x_f = 3x_f + 4 \longrightarrow x_f = -2$$

Linearized dynamics around x_f :

$$\Delta a_n = a_n - x_f = a_n - (-2) \iff a_n = \Delta a_n + (-2)$$

$$\Delta a_{n+1} = 3 \Delta a_n, \quad \Delta a_0 = 13 - (-2) = 15$$

$$\Delta a_n = 3^n \cdot [13 - (-2)]$$

$$a_n = \Delta a_n + (-2) = 3^n \cdot [13 - (-2)] + (-2)$$

$$= 3^n \cdot 15 - 2$$

$$\text{(C)} \quad \left| \begin{pmatrix} 3 \\ 4 \\ 5 \end{pmatrix} \right| = \sqrt{3^2 + 4^2 + 5^2} = \sqrt{50}$$

$$\begin{pmatrix} 3 \\ 1 \\ 4 \\ 5 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 3 \\ 4 \\ 5 \end{pmatrix} = 3 \cdot 1 + 1 \cdot 3 + 4 \cdot 4 + 5 \cdot 5 = 47$$

3. (5 × 2 points)

(a) Compute $(x^3 \cos(4x))'$!

(b) Compute $(\cos(\sin(4x)))'$!

(c) Compute $((\sin(-2x))^2)'$!

(d) Compute $((-x)^3 + \sin(4x) - \sqrt[3]{(3x)^5})'$!

B) Let $f(x) = e^{-x}$, $x_0 = 1$. What is the prediction of the linear approximation of f around x_0 for the value of $f(x_0 + \Delta x)$?

$$\begin{aligned} a) \quad [x^3 \cos(4x)]' &= (x^3)' \cdot \cos(4x) + x^3 \cdot [\cos(4x)]' \\ &= 3x^2 \cdot \cos(4x) + x^3 \cdot [-\sin(4x) \cdot 4] \end{aligned}$$

$$\begin{aligned} b) \quad [\cos(\sin(4x))] &= \cos'(\sin(4x)) \cdot [\sin(4x)]' \\ &= -\sin(\sin(4x)) \cdot \cos(4x) \cdot 4 \end{aligned}$$

$$\begin{aligned} c) \quad [(\sin(-2x))^2]' &= [2(\sin(-2x))] \cdot [\cos(-2x) \cdot (-2)] \\ &\quad \begin{array}{c} \uparrow \\ \text{since } (x^2)' = 2x \end{array} \quad \begin{array}{c} \uparrow \\ \sin' \end{array} \end{aligned}$$

$$d) \quad [(-x)^3 + \sin(4x) - (3x)^{5/3}]' = 3(-x)^2 \cdot (-1) + \cos(4x) \cdot 4 - \frac{5}{3}(3x)^{2/3} \cdot 3$$

$$\textcircled{B} \quad f(x_0) = e^{-1} = \frac{1}{e}$$

$$f'(x) = [e^{-x}]' = -e^{-x}$$

$$f'(x_0) = -e^{-1} = -\frac{1}{e}$$

$$\text{Lin. approx.: } f(x_0 + \Delta x) \approx f(x_0) + f'(x_0) \Delta x$$

$$e^{-(1+\Delta x)} \approx \frac{1}{e} + \left(-\frac{1}{e}\right) \cdot \Delta x$$

4. (3+2+5 points)

A) Let $f(x) = 2^x$, $x_0 = 1$. Compute $\frac{f(x_0+\Delta x)-f(x_0)}{\Delta x}$!

B) Compute $\lim_{n \rightarrow \infty} (0.4 - \frac{6}{5n})^{5n-2}$!

C) Study the monotonicity, convexity and the local extremal values of the function $f(x) = x - x^2$!
Draw the graphs of f and f' in the same coordinate system!

$$\textcircled{A} \quad \frac{f(x_0+\Delta x)-f(x_0)}{\Delta x} = \frac{2^{1+\Delta x} - 2^1}{\Delta x} = \frac{2^1 \cdot (2^{\Delta x} - 1)}{\Delta x} = 2^1 \cdot \frac{(2^{\Delta x} - 1)}{\Delta x}$$

$$\textcircled{B} \quad \lim_{n \rightarrow \infty} (0.4 - \frac{6}{5n})^{5n-2} = \lim_{n \rightarrow \infty} (0.4)^{5n-2} = 0$$

↑
since $\lim_{n \rightarrow \infty} (0.4 - \frac{6}{5n}) = 0.4$

$$\textcircled{C} \quad f(x) = x - x^2$$
$$f'(x) = 1 - 2x$$
$$f''(x) = -2$$

Location of critical point: $f'(x) = 0 = 1 - 2x \rightarrow x_{\text{crit}} = \frac{1}{2}$
type of x_{crit} : $f''(\frac{1}{2}) = -2 < 0 \rightarrow \text{MAXIMUM}$

