

Problems for Test 1.

1. Let $\bar{a} = (1, 2, 3)$, $\bar{b} = (4, -2, 3)$, $\bar{c} = (1, 2)$, $\bar{d} = (1, 2, 3, 4)$. Compute $\bar{a}\bar{b}$, $\bar{b}\bar{c}$, $|\bar{a}|$, $|\bar{d}|$!

2*. The price of $(apple, orange) = (2, 3) = \overline{price}$. What is the total price of $\overline{quantity} = (4, 5)$ of apples and oranges? Express the result as a scalar product of the vectors \overline{price} and $\overline{quantity}$!

3*. Let $\bar{a} = (2, 0)$, $\bar{b} = (3, 4)$. Draw a figure! Convince yourself that $\bar{a}\bar{b} = |\bar{a}||\bar{b}|\cos\alpha$, where α is the angle between the vectors \bar{a} and \bar{b} .

4. Let $\bar{v}_1 = \begin{pmatrix} 2 \\ 0 \end{pmatrix}$, $\bar{v}_2 = \begin{pmatrix} 3 \\ 4 \end{pmatrix}$, $\begin{pmatrix} 12 \\ 8 \end{pmatrix} = \alpha\bar{v}_1 + \beta\bar{v}_2$. Compute $\begin{pmatrix} \alpha \\ \beta \end{pmatrix}$!

5. Let $\bar{v}_1 = \begin{pmatrix} 2 \\ 0 \end{pmatrix}$, $\bar{v}_2 = \begin{pmatrix} 3 \\ 4 \end{pmatrix}$, $\begin{pmatrix} x \\ y \end{pmatrix} = \alpha\bar{v}_1 + \beta\bar{v}_2$. Compute the matrix A in the equation $\begin{pmatrix} \alpha \\ \beta \end{pmatrix} = A \begin{pmatrix} x \\ y \end{pmatrix}$!
 Compute B if $\begin{pmatrix} x \\ y \end{pmatrix} = A \begin{pmatrix} \alpha \\ \beta \end{pmatrix}$! What is AB and BA ?

6. Let $\bar{n}_1 = \begin{pmatrix} 1/2 \\ \sqrt{3}/2 \end{pmatrix}$, $\bar{n}_2 = \begin{pmatrix} -\sqrt{3}/2 \\ 1/2 \end{pmatrix}$. Do \bar{n}_1 and \bar{n}_2 form an orthonormal basis? Why? Let $\begin{pmatrix} 12 \\ 8 \end{pmatrix} = \alpha\bar{n}_1 + \beta\bar{n}_2$.
 Compute $\begin{pmatrix} \alpha \\ \beta \end{pmatrix}$!

7. Let $\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} x - y \\ x + 2y \end{pmatrix} = A \begin{pmatrix} x \\ y \end{pmatrix}$, $\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} 2x + 4y \\ 3x + y \end{pmatrix} = B \begin{pmatrix} x \\ y \end{pmatrix}$. Calculate A and B ! Let $\phi\left(\psi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right)\right) = C \begin{pmatrix} x \\ y \end{pmatrix}$. Compute C !

8. Let $\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} 8x - 9y \\ \end{pmatrix} = A \begin{pmatrix} x \\ y \end{pmatrix}$, $\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} 2x + 4y \\ 3x + y \\ 5x + 7y \end{pmatrix} = B \begin{pmatrix} x \\ y \end{pmatrix}$. Calculate A and B !

9. Let $\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} 7x + 2y \\ y \end{pmatrix} = A \begin{pmatrix} x \\ y \end{pmatrix}$. Calculate the A^{-1} matrix of the inverse ϕ^{-1} mapping!

- Calculate $\det(A)$! Does A^{-1} exist? Why?
- Write down the matrix equation that defines A^{-1} !
- Write down and solve the corresponding linear system of scalar equations!
- Check your result!
- Use A^{-1} to find the solution of the system of equations

$$\begin{aligned} 7x + 2y &= 12 \\ 0x + 1y &= 13. \end{aligned}$$

10. Repeat the previous exercise for the mapping $\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} 7x + 2y \\ 3x + y \end{pmatrix}$!

11. Let $\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} 4x + 2y \\ 1x + 3y \end{pmatrix} = A \begin{pmatrix} x \\ y \end{pmatrix}$.

- Calculate $A \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ and $A \begin{pmatrix} 0 \\ 1 \end{pmatrix}$!
- Draw the image $\phi(S)$ of the unit square $S = \left\{ \begin{pmatrix} x \\ y \end{pmatrix}; x, y \in [0, 1] \right\}$!

- Calculate $\det(A)$!

12.* Repeat the previous exercise for the mapping $\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} 4x+2y \\ 3y \end{pmatrix} = A\begin{pmatrix} x \\ y \end{pmatrix}$! What is the relation between the area of $\phi(S)$ and $\det(A)$? Answer these questions for $\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} 2x+4y \\ 3x \end{pmatrix} = A\begin{pmatrix} x \\ y \end{pmatrix}$!

13.* Draw $\phi_i(S)$ for the matrices $A_1 = \begin{pmatrix} 2 & 5 \\ 2 & 1 \end{pmatrix}$ and $A_2 = \begin{pmatrix} 2-2\cdot 5 & 5 \\ 2-2\cdot 1 & 1 \end{pmatrix}$! Explain why the areas of $\phi_i(S)$ are equal!

14. Let T be a 2×2 matrix formed by the transition probabilities of a two state (labeled by 1 and 2) stochastic system, where $T(1 \leftarrow 1) = T_{11} = 0.9$, $T(2 \leftarrow 1) = T_{21} = 0.1$, $T(1 \leftarrow 2) = T_{12} = 0.4$, $T(2 \leftarrow 2) = T_{22} = 0.6$.

- Find an eigenvector \bar{v}_1 corresponding to the eigenvalue $\lambda_1 = 1$! (This is the equilibrium state.)

- Find the eigenvalue λ_2 of T corresponding to the eigenvector $\bar{v}_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$!

- Calculate α and β in $\begin{pmatrix} 1 \\ 0 \end{pmatrix} = \alpha\bar{v}_1 + \beta\bar{v}_2$!

- Calculate $T(\alpha\bar{v}_1 + \beta\bar{v}_2)$, $T^2(\alpha\bar{v}_1 + \beta\bar{v}_2)$, etc.

- Calculate $T^n\begin{pmatrix} 1 \\ 0 \end{pmatrix}$!

- Draw the images of $S = \left\{ \begin{pmatrix} x \\ y \end{pmatrix}; x, y \in [0, 1] \right\}$ and

$S' = \{\alpha\bar{v}_1 + \beta\bar{v}_2; \alpha, \beta \in [0, 1]\}$ by the mapping $\bar{v} \rightarrow T\bar{v}$!

15. Let $\phi(x) = 2x$, $x_0 = 1$, $x_{n+1} = \phi(x_n)$. What are ϕ^{-1} and $\phi^n(1) = x_n$?

16. Let $\phi(x) = 2x + 1$, $x_0 = 1$, $x_{n+1} = \phi(x_n)$. What are ϕ^{-1} and $\phi^n(1) = x_n$?

- Find the fixed point x_f of ϕ !
- Introduce $\Delta x = x - x_f$ and $\tilde{\phi}(\Delta x) = \phi(x_f + \Delta x) - x_f$. Calculate $\tilde{\phi}$ and $\tilde{\phi}^n$!
- Compute x_n !

17. Repeat the previous exercise for $\phi(x) = 1.1x - 20$!

18.** Let $\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = T\begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} 2 \\ 0 \end{pmatrix}$, where T is the matrix of Ex.14. Compute $\phi^n\left(\begin{pmatrix} 1 \\ 0 \end{pmatrix}\right)$

19. Study the monotonicity, boundedness and convergence of the following sequences!

2^n , $(-2)^n$, 0.99^n , $(-0.99)^n$, $\frac{2n+2}{3n+6}$, $(-1)^n \frac{2n+2}{3n+6}$, $(-1)^n \frac{2}{3n+6}$,

20. Compute the limits of the following sequences!

$\frac{2n^3+2n}{3n^3+6}$, $\frac{2n^3+2n}{3n^4+6}$, $\frac{2n^4+2n}{3n^3+6}$, $(1 - \frac{3}{2n})^{4n+3}$, $(2 - \frac{3}{2n})^{4n+3}$, $(0.9 - \frac{3}{2n})^{4n+3}$, $\frac{2^{3n}}{3^n 5^{n+6}}$.

21. One receives 1%/year interest for a 1 EUR deposit. What will be the balance of the account after 100 years? What is the relation of the result with the number e ? Repeat the exercise for 2%/year interest rate!

22. Let $f(x) = 3x^2 + 2x$. Compute $\frac{f(5+\Delta x)-f(5)}{\Delta x}$! What is the limit of this fraction as $\Delta x \rightarrow 0$? What is $f'(5)$?

23. What is the prediction of the linear approximation of the function $f(x)$ at $x = x_0$ for the value of $f(x_0 + \Delta x)$?

- $f(x) = 1/x$, $x_0 = 3$, $\Delta x = 0.1, 0.01, 0.001$.

- $f(x) = \sqrt{x}$, $x_0 = 9$, $\Delta x = 0.1, 0.01, 0.001$.

24. Compute the derivatives of the following functions!

- $\sqrt[3]{x^4} + \frac{1}{x^6} + \cos(3x) + \ln(2x)$
- $\sin(\sqrt[3]{x})$
- $x^7 \cos(2x - 1)$
- $\frac{\sin(2x)}{x^2+1}$
- $\frac{\ln(2x^2+8)}{\ln(x)}$

25.* What is the price elasticity of the demand function $q(p) = 1/p^2$.

Draw the graphs of the functions \sqrt{x} , $1/x^2$, $5 \cdot 10^{2x}$ in the $x - y$, $x - \log y$, $\log x - \log y$ coordinate systems!

26. Study the monotonicity, convexity and local extremal values of the following functions!

$$x^2 - 2x, x^3 - x, x^2 - x^4, x \ln(x), xe^{-3x}.$$

Draw their graphs!

27. Calculate the following derivatives!

$$\frac{d(x^4 a^3 b^2)}{dx}, \frac{d(x^4 a^3 b^2)}{da}, \frac{d(x^4 a^3 b^2)}{db},$$
$$\frac{\partial(x^4 y^3 z^2)}{\partial x}, \frac{\partial(x^4 y^3 z^2)}{\partial y}, \frac{\partial(x^4 y^3 z^2)}{\partial z},$$