Fakultät für Mathematik Institut für Mathematische Optimierung Prof. Dr. F. Werner

Examination in Mathematics I

(15.02.2002)

Working time: 120 minutes

The derivation of the results must be given clearly. The statement of the result only is not sufficient.

Tools:

- pocket calculator
- printed collection of formulas
- printed script "Mathematics for Students of Economics and Management"

It is not allowed to use mobile phones.

Distribution of points obtainable for the problems:

problem	1	2	3	4	5	6	sum
points	5	8	9	10	11	7	50

Problems:

1. Prove by induction

$$\sum_{k=1}^{n} \frac{k}{2^k} = 2 - \frac{n+2}{2^n}.$$

- 2. (a) A firm produces 10,000 video recorders in its first year 1981.
 - i. How many video recorders does the firm produce up to the end of n years if production increases by 20% every year? Specify the result for n = 20.
 - ii. Which was the first year with a production of more than 100,000 video recorders?
 - (b) Check whether the series

$$\sum_{k=1}^{\infty} \frac{2k^2}{(k+1)\cdot 3^k}$$

converges. Use the quotient criterion.

3. Let

$$P(x) = x^4 - 2x^2 - 8.$$

- (a) Determine all real and complex zeros of P(x).
- (b) Find the polar (trigonometric) forms of the complex zeros.
- (c) Is P(x) an even or odd function?
- (d) Is P(x) a bijective function? Does the inverse function P^{-1} exist? Give reason(s) for your statement.
- 4. (a) A function is given by the formula

$$f_1(x) = \ln(x^2 - x + 1) + 2; \quad x \in \mathbb{R}$$

Find intervals of monotonicity and concavity/convexity.

(b) Another function $f_2(x)$ is given by

$$f_2(x) = \begin{cases} \ln(x^2 - x + 1) + 2 & \text{for } x < 0 \\ ax + b & \text{for } x \ge 0 \end{cases}$$

Find a and b so that $f_2(x)$ is continuous and differentiable at all $x \in \mathbb{R}$.

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5. Let

$$f_t(x) = 1 - \frac{2e^x}{e^x + t}; \quad t > 0$$

be a class of functions depending on x with a constant parameter t.

- (a) Find domain, zeros and $\lim_{x\to\pm\infty} f_t(x)$.
- (b) Determine extreme points and inflection points of $f_t(x)$.
- (c) Let t = e. Decide whether the function $f_e(x)$ is elastic at x = 2.

6. (a) Find

$$\int \frac{x^3 \, dx}{\sqrt{1 - x^2}}.$$

(b) Evaluate

$$F(T) = \int_{0}^{T} ae^{-at} dt$$

and show that $\lim_{T\to\infty} F(T) = 1$.

Examination in Mathematics I - Solutions

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1.
$$A(1)$$
 : $\frac{1}{2} = 2 - \frac{3}{2}$
 $A(n)$: $\sum_{k=1}^{n} \frac{k}{2^k} = 2 - \frac{n+2}{2^n}$

$$A(n+1)$$
 : $\sum_{k=1}^{n+1} \frac{k}{2^k} = 2 - \frac{n+3}{2^{n+1}}$

$$A(n) \Rightarrow A(n+1) : \sum_{k=1}^{n+1} \frac{k}{2^k} = \sum_{k=1}^n \frac{k}{2^k} + \frac{n+1}{2^{n+1}}$$
$$= 2 - \frac{n+2}{2^n} + \frac{n+1}{2^{n+1}}$$
$$= 2 - \frac{2n+4-n-1}{2^{n+1}}$$
$$= 2 - \frac{n+3}{2^{n+1}}$$

- 2. (a) i. $s_n = a_1 \frac{1 q^n}{1 q}$ with $a_1 = 10,000$ and q = 1.2; $s_{20} = 1,866,879.9$ ii. 1994 was the first year.
 - (b) $\lim_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| = \frac{1}{3} < 1$; series converges.

3. (a)
$$x_1 = 2$$
, $x_2 = -2$, $x_3 = \sqrt{2}i$, $x_4 = -\sqrt{2}i$

(b)
$$x_3 = \sqrt{2} \left(\cos \frac{\pi}{2} + i \sin \frac{\pi}{2}\right), \quad x_4 = \sqrt{2} \left(\cos \frac{3\pi}{2} + i \sin \frac{3\pi}{2}\right)$$

- (c) P(x) is even.
- (d) P(x) is not bijective and the inverse function does not exist. An even function is not injective.

4. (a)
$$-\infty < x \le \frac{1}{2}$$
 : $f'(x) \le 0$, $f(x)$ decreasing $\frac{1}{2} \le x < \infty$: $f'(x) \ge 0$, $f(x)$ increasing

$$-\infty < x \le \frac{1}{2} - \frac{\sqrt{3}}{2}$$
 : $f''(x) \le 0$, $f(x)$ concave $\frac{1}{2} - \frac{\sqrt{3}}{2} \le x \le \frac{1}{2} + \frac{\sqrt{3}}{2}$: $f''(x) \ge 0$, $f(x)$ convex

$$\frac{1}{2} - \frac{\sqrt{3}}{2} \le x \le \frac{1}{2} + \frac{\sqrt{3}}{2} : f''(x) \ge 0, \quad f(x) \text{ convex}$$

$$\frac{1}{2} + \frac{\sqrt{3}}{2} \le x < \infty : f''(x) \le 0, \quad f(x) \text{ concave}$$

(b)
$$a = -1; b = 2$$

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5. (a)
$$D_f = \mathbb{R}$$
; zero: $x_0 = \ln t$; $\lim_{x \to \infty} f_t(x) = -1$; $\lim_{x \to -\infty} f_t(x) = 1$

- (b) no extreme points; inflection point at $(\ln t, 0)$
- (c) $f_e(x)$ is elastic at x=2

6. (a)
$$\int \frac{x^3 dx}{\sqrt{1-x^2}} = -(1-x^2)^{\frac{1}{2}} + \frac{1}{3}(1-x^2)^{\frac{3}{2}} + C$$

(b)
$$F(T) = \int_0^T ae^{-at} dt = -e^{-aT} + 1$$

$$\lim_{T \to \infty} F(T) = 1 \quad \text{for} \quad a > 0$$