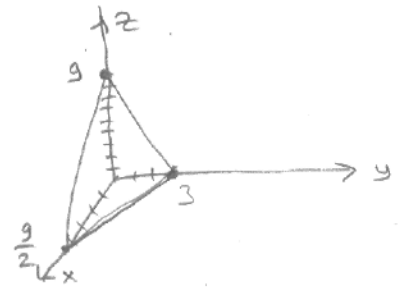


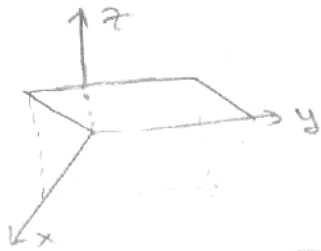
Problem Set 5 Solutions

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① a) $2x + 3y + z = 9$ can be put in the form $Ax + By + Cz + D = 0$, so the graph is a plane. The intercepts are $(\frac{9}{2}, 0, 0)$, $(0, 3, 0)$ and $(0, 0, 9)$



b) $z = x$ can be put in the form $Ax + By + Cz + D = 0$, so the graph is a plane. Every point on the y -axis is an intercept. The x, z -trace is $z = x$ which is a line. For any fixed value of y , we obtain the line $z = x$



$$\frac{\partial p}{\partial k} = 0 + 3k^2 - 1(1) = 3k^2 - 1$$

② a) $\frac{\partial p}{\partial l} = 3l^2 + 0 - (1)k = 3l^2 - k$

b) $\frac{\partial z}{\partial x} = \frac{(x+y)(1) - x(1)}{(x+y)^2} = \frac{y}{(x+y)^2}$ because $z = x(x+y)^{-1}$ $\frac{\partial z}{\partial y} = -\frac{x}{(x+y)^2}$

c) $f(x, y) = \ln \sqrt{x^2 + y^2} = \frac{1}{2} \ln(x^2 + y^2)$

$$\frac{\partial}{\partial y} [f(x, y)] = \frac{1}{2} \frac{1}{x^2 + y^2} (2y) = \frac{y}{x^2 + y^2}$$

d) $w_x(x, y, z) = 2xyz e^{x^2 y z}$

$$w_{xy}(x, y, z) = 2xz [y (e^{x^2 y z} \cdot x^2 z) + e^{x^2 y z} \cdot 1] = 2xz e^{x^2 y z} (x^2 y z + 1)$$

e) $f_x(x, y) = y [x (\frac{1}{xy} \cdot y) + \ln(xy) \cdot 1] = y [1 + \ln(xy)]$

$$f_{xy}(x, y) = y [\frac{1}{xy} \cdot x] + [1 + \ln(xy)] = 1 + 1 + \ln(xy) = 2 + \ln(xy)$$

f) $w = e^{x+y+z} \ln xyz = e^{x+y+z} (\ln x + \ln y + \ln z)$

$$\frac{\partial w}{\partial y} = e^{x+y+z} (\ln x + \ln y + \ln z) + e^{x+y+z} (\frac{1}{y}) = e^{x+y+z} (\ln xyz + \frac{1}{y})$$

$$w = e^{x+y+z} \ln xyz \quad \frac{\partial w}{\partial x} = e^{x+y+z} \ln xyz + e^{x+y+z} (\frac{xz}{xy^2}) = e^{x+y+z} (\ln xyz + \frac{1}{y})$$

Similarly $\frac{\partial w}{\partial x} = e^{x+y+z} \left(\ln xyz + \frac{1}{x} \right)$

$$\frac{\partial^2 w}{\partial z \partial x} = e^{x+y+z} \left(\ln xyz + \frac{1}{x} \right) + e^{x+y+z} \left(\frac{1}{z} \right) = e^{x+y+z} \left(\ln xyz + \frac{1}{x} + \frac{1}{z} \right)$$

③ $f(x, y, z) = \frac{x+y}{xz} = \frac{1}{z} + \frac{y}{xz}$

$$f_x(x, y, z) = -\frac{y}{x^2 z} \quad f_{xy}(x, y, z) = -\frac{1}{x^2 z}$$

$$f_{xyz}(x, y, z) = \frac{1}{x^2 z^2} \quad f_{xyz}(2, 7, 4) = \frac{1}{64}$$

④ $f_x(x, y, z) = 6 e^{y^2 \ln(z+1)}$

$$f_{xy}(x, y, z) = 12y \ln(z+1) e^{y^2 \ln(z+1)}$$

$$f_{xyz}(x, y, z) = 12y \left[\ln(z+1) \left(e^{y^2 \ln(z+1)} \cdot \frac{y^2}{z+1} \right) + e^{y^2 \ln(z+1)} \cdot \frac{1}{z+1} \right]$$

$$f_{xyz}(0, 1, 0) = 12[0+1] = 12$$

⑤ $\frac{\partial w}{\partial r} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial r} = (2x+2y)(e^r) + (2x+6y) \left(\frac{1}{r+s} \right) = 2(x+y)e^r + \frac{2(x+3y)}{r+s}$

$$\frac{\partial w}{\partial s} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial s} = (2x+2y)(0) + (2x+6y) \left(\frac{1}{r+s} \right) = \frac{2(x+3y)}{r+s}$$

⑥ $z^2 + \ln(yz) + \ln z + x + z = 0$ or

$$z^2 + \ln y + \ln z + \ln z + x + z = 0 \Rightarrow z^2 + \ln y + 2 \ln z + x + z = 0$$

$$2z \frac{\partial z}{\partial y} + \frac{1}{y} + 2 \cdot \frac{1}{z} \frac{\partial z}{\partial y} + \frac{\partial z}{\partial y} = 0$$

$$\frac{\partial z}{\partial y} \left(2z + \frac{2}{z} + 1 \right) = -\frac{1}{y} \quad \frac{\partial z}{\partial y} \left(\frac{2z^2 + 2 + z}{z} \right) = -\frac{1}{y}$$

$$\frac{\partial z}{\partial y} = -\frac{z}{y(2z^2 + 2 + z)}$$

⑦ $P = 20 l^{0.7} k^{0.3}$ marginal productivity functions are given by

$$\frac{\partial P}{\partial l} = 20(0.7) l^{-0.3} k^{0.3} \quad \text{and} \quad \frac{\partial P}{\partial k} = 20(0.3) l^{0.7} k^{-0.7}$$

$$\text{Thus } \frac{\partial P}{\partial l} = 14 l^{-0.3} k^{0.3} \quad \text{and} \quad \frac{\partial P}{\partial k} = 6 l^{0.7} k^{-0.7}$$

(8) $C = 3x + 0.05xy + 9y + 500$

marginal cost with respect to x is $\frac{\partial C}{\partial x} = 3 + 0.05y$

when $x=50$ and $y=100$, then $\frac{\partial C}{\partial x} = 8$

(9) $f(x,y) = x^2 + 2y^2 - 2xy - 4y + 3$

$f_x(x,y) = 2x - 2y = 0$
 $f_y(x,y) = 4y - 2x - 4 = 0$ } critical point (2,2)

$f_{xx}(x,y) = 2$ $f_{yy}(x,y) = 4$ $f_{xy}(x,y) = -2$

At (2,2) $D = (2)(4) - (-2)^2 = 4 > 0$ and $f_{xx}(x,y) = 2 > 0$

thus relative minimum at (2,2)

(10) $\frac{\partial C}{\partial x} = 0.002(2)(x+y) + 1 = 0.004(x+y) + 1$

$\frac{\partial C}{\partial x} \Big|_{\substack{x=450 \\ y=550}} = 0.004(450+550) + 1 = 4 + 1 = 5$

(11) $\frac{\partial P}{\partial L} = 40L - 6L$ $\frac{\partial P}{\partial K} = 40L - 4K$

(12) a) $\frac{\partial Q_A}{\partial P_B} = \frac{\partial}{\partial P_B} \left[\frac{10 \cdot (2P_B)^{1/2}}{P_A} \right] = \frac{10 \sqrt{2}}{P_A} (P_B)^{-1/2} = \frac{5\sqrt{2}}{P_A \sqrt{P_B}}$ or $\frac{10}{P_A \sqrt{2P_B}}$

b) $\frac{\partial Q_B}{\partial P_A} = \frac{\partial}{\partial P_A} [20 + 3P_A - 2P_B] = 3$

c) P_A and P_B are always positive. Since $\frac{\partial Q_A}{\partial P_B} > 0$ and $\frac{\partial Q_B}{\partial P_A} > 0$, A and B are competitive.

(13) $\frac{\partial Q_A}{\partial P_A} = -5$ $\frac{\partial Q_A}{\partial P_B} = 12P_B$ $\frac{\partial Q_B}{\partial P_A} = \frac{10}{P_B \sqrt{P_A}}$ $\frac{\partial Q_B}{\partial P_B} = -\frac{20\sqrt{P_A}}{P_B^2}$

(14) $x = \text{constant}$; z is a function of y

$\frac{\partial}{\partial y} (e^{xy} + 7x^3 + 8z - 19) = \frac{\partial}{\partial y} (0)$

$x e^{xy} + 8 \frac{\partial z}{\partial y} = 0$ $\frac{\partial z}{\partial y} = -\frac{x e^{xy}}{8}$

15) $y = \text{constant}$; z is a function of x

$$\ln x + \ln y + \ln z + e = e^y + 1 \Rightarrow \frac{1}{x} + \frac{1}{z} \frac{\partial z}{\partial x} = 0 \Rightarrow \frac{\partial z}{\partial x} = -\frac{z}{x}$$

$$\left. \frac{\partial z}{\partial x} \right|_{(e^2, 1, e^3)} = -\frac{e^3}{e^2} = -e$$

16) $f_x = 8x^3y^3 - 9x^2y^3 + 4y - 1$

$f_y = 6x^4y^2 - 9x^3y^2 + 4x + 2$

$f_{xy} = 24x^3y^2 - 27x^2y^2 + 4$

$f_{yx} = 24x^3y^2 - 27x^2y^2 + 4$

$f_{yy} = 12x^4y - 18x^3y$

$f_{yx}(-1, 1) = 24(-1)(1) - 27(-1)^2(1) + 4 = -47$

$f_{yyx} = 48x^3y - 54x^2y$

17) $\frac{\partial f}{\partial z} = -8z^3x^2e^{3y}$ $\frac{\partial^2 f}{\partial y \partial z} = -24z^3x^2e^{3y}$ $\frac{\partial^3 f}{\partial x \partial y \partial z} = -48z^3xe^{3y}$

18) $\frac{\partial z}{\partial r} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial r}$

a) $\frac{\partial z}{\partial x} = 10(x^2+y^2)^9(2x) = 20x(x^2+y^2)^9$

$\frac{\partial x}{\partial r} = 8rs^3$

$\frac{\partial z}{\partial y} = 10(x^2+y^2)^9(2y) = 20y(x^2+y^2)^9$

$\frac{\partial y}{\partial r} = 2e^{2r+3s-3}$

$\frac{\partial z}{\partial r} = 160xrs^3(x^2+y^2)^9 + 40ye^{2r+3s-3}(x^2+y^2)^9$

b) if $r=0$ and $s=1$ then $x=0, y=1$

$\left. \frac{\partial z}{\partial r} \right|_{\substack{r=0 \\ s=1}} = 20(1)^9(2e^0) = 40$

19) $f_x = 2y - 3 - 2x = 0$ } $-2x + 2y - 3 = 0$ } $-4y - 4 = 0 \Rightarrow y = -1$
 $f_y = 2x - 1 - 6y = 0$ } $2x - 6y - 1 = 0$ } $x = -5/2$

critical point is $(-5/2, -1)$ $D = f_{xx}f_{yy} - (f_{xy})^2$

$f_{xx} = -2$ $f_{xy} = 2$ $f_{yy} = -6$ $D = (-2)(-6) - (2)^2 = 12 - 4 = 8$

At $(-5/2, -1)$ since $D > 0$ and $f_{xx} < 0$, $f(x, y)$ has a relative maximum.

20) $\frac{\partial c}{\partial x} = 3x^2 - 24y = 0 \rightarrow x^2 = 8y$ } $x^2 = y^4 \rightarrow y^4 = 8y \rightarrow y^3 = 8$

$\frac{\partial c}{\partial y} = 24y^2 - 24x = 0 \rightarrow y^2 = x$ } $y = \sqrt[3]{8} = 2 \Rightarrow x = 4$

critical points $(0, 0), (4, 2)$ $\rightarrow x=0, y=0 \Rightarrow D < 0$ no extrema

$\frac{\partial^2 c}{\partial x^2} = 6x$, $\frac{\partial^2 c}{\partial y^2} = 48y$, $\frac{\partial^2 c}{\partial y \partial x} = -24 \Rightarrow D = 288xy - (576)$; At $(4, 2)$ $D > 0$ and $\frac{\partial^2 c}{\partial x^2} > 0$; relative min at $(4, 2)$