
Plan

- 1 Final exam 11/2018 Problem 1-5
 - 2 Revision
-

Main topics:

- Matrices and vectors
- Optimization
- Differential / difference equations

Remember: - course evaluation

Office hours:

- the rest of the day today (Friday)
- Monday / Tuesday all day (from around 10.00)

This exam consists of 12+1 problems (one additional problem is for extra credits, and can be skipped). Each problem has a maximal score of 6p, and 72p (12 solved problems) is marked as 100% score.

You must give reasons for your answers. Precision and clarity will be emphasized when evaluating your answers.

QUESTION 1.

We consider the matrix A given by

$$A = \begin{pmatrix} 1 & 0 & -1 & 0 \\ 0 & 2 & 0 & 8 \\ -1 & 0 & 1 & 0 \\ 0 & 8 & 0 & -2 \end{pmatrix}$$

- (a) (6p) Compute the rank of A . How many free variables does $A \cdot \mathbf{x} = \mathbf{0}$ have?
- (b) (6p) Find $\text{Null}(A)$, and determine its dimension.
- (c) (6p) Determine the definiteness of A .

QUESTION 2.

- (a) (6p) Find the general solution of the differential equation $y'' - 12y' + 20y = 3e^{-t}$.
- (b) (6p) Find the general solution of the following system of differential equations:

$$\begin{aligned} y_1' &= 3y_1 + 4y_2 \\ y_2' &= 4y_1 - 3y_2 \end{aligned}$$

- (c) (6p) Find the equilibrium states of the autonomous differential equation $y' = 0.15y(1 - y/200)$ and determine their stability. Are any of the equilibrium states globally asymptotically stable?

QUESTION 3.

We consider the function $f(x, y, z) = 16 - x^4 - 2x^2 - 3y^2 + 6xz - 6z^2 + 10z$.

- (a) (6p) Find all stationary points of f with $x = 1$.
- (b) (6p) Show that f has a global maximum point, and find the maximal value of f .
- (c) (6p) Use the envelope theorem to estimate $\max(16 - x^4 - 2x^2 - 3y^2 + 6xz - 6z^2 + 11z)$.

QUESTION 4.

We consider the Kuhn-Tucker problem

$$\max f(x, y, z) = 3x^2 - y^2 - 2z^2 \text{ subject to } 2x^4 + 2y^4 + z^4 \leq 18$$

- (a) (6p) Write down the Kuhn-Tucker conditions for this problem.
- (b) (6p) Find all points $(x, y, z; \lambda)$ that satisfy the Kuhn-Tucker conditions.
- (c) (6p) Show that the best candidate points from (b) are the maximum points, and use this to determine the maximum value.

QUESTION 5.

Extra credit (6p) Solve the logistic differential equation $y' = 0.15y(1 - y/200)$, and determine the time it takes for the system to reach 90% of the carrying capacity when $y_0 = 50$.

① Final exam 11/2018

1. $A = \begin{pmatrix} 1 & 0 & -1 & 0 \\ 0 & 2 & 0 & 8 \\ -1 & 0 & 1 & 0 \\ 0 & 8 & 0 & -2 \end{pmatrix}$

a) $\begin{pmatrix} \textcircled{1} & 0 & -1 & 0 \\ 0 & 2 & 0 & 8 \\ -1 & 0 & 1 & 0 \\ 0 & 8 & 0 & -2 \end{pmatrix} \xrightarrow{+1} \begin{pmatrix} \textcircled{1} & 0 & -1 & 0 \\ 0 & \textcircled{2} & 0 & 8 \\ 0 & 0 & 0 & 0 \\ 0 & 8 & 0 & -2 \end{pmatrix} \xrightarrow{-4}$

$\rightarrow \begin{pmatrix} \textcircled{1} & 0 & -1 & 0 \\ 0 & \textcircled{2} & 0 & 8 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \textcircled{-34} \end{pmatrix} \xrightarrow{\div}$

$\text{rk } A = \underline{\underline{3}}$

$\# \text{ free variables} = 4 - \text{rk}(A) = 4 - 3 = \underline{\underline{1}}$
in $A \cdot \underline{x} = \underline{0}$.

b) Null(A): Solution of $A \cdot \underline{x} = \underline{0}$.

$\begin{pmatrix} \textcircled{1} & 0 & -1 & 0 & | & 0 \\ 0 & \textcircled{2} & 0 & 8 & | & 0 \\ 0 & 0 & 0 & \textcircled{-34} & | & 0 \\ 0 & 0 & 0 & 0 & | & 0 \end{pmatrix}$

$x - z = 0 \Rightarrow \underline{x = z}$

$2y + 8w = 0 \Rightarrow \underline{y = 0}$

$-34w = 0 \Rightarrow \underline{w = 0}$

z free

echelon form of augmented matrix

$\begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} z \\ 0 \\ z \\ 0 \end{pmatrix} = z \cdot \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \quad \underline{\underline{z \text{ free}}}$

Base: $\left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} \right\}$

$\dim \text{Null}(A) = \underline{\underline{1}}$

c) Definiteness:

$$A = \begin{pmatrix} 1 & 0 & -1 & 0 \\ 0 & 2 & 0 & 8 \\ -1 & 0 & 1 & 0 \\ 0 & 8 & 0 & -2 \end{pmatrix}$$

Leading principal minors:

$$D_1 = 1$$

$$D_2 = 2$$

$$D_3 = 2 \cdot (1 \cdot 1 - (-1) \cdot (-1)) = 0$$

$$D_4 = 0 \quad \text{since } \text{rk } A = 3$$

All principal minors:

$$\Delta_1 = 1, 2, 1, -2$$

both positive
and negative Δ_i 's \Downarrow A indefiniteRRC: $\text{rk}(A) = 3$

$$D_1 = 1$$

$$D_2 = 2$$

$$D_3 = 0$$

Cannot use
this

2. a) $y'' - 12y' + 20y = 3e^{-t}$

Second order linear
diff. eqn. \Rightarrow superposition:

$$y = y_h + y_p$$

$y_h:$ $y'' - 12y' + 20y = 0$

char. eqn: $r^2 - 12r + 20 = 0$

$$r = \frac{12 \pm \sqrt{144 - 80}}{2}$$

$$= \frac{12 \pm 8}{2}$$

$$r_1 = \underline{10}, r_2 = \underline{2}$$

$$\rightarrow y_h = \underline{C_1 e^{10t} + C_2 e^{2t}}$$

y_p: $y'' - 12y' + 20y = 3e^{-t}$

$f(t) = 3e^{-t}$
 $f'(t) = -3e^{-t}$
 $f''(t) = 3e^{-t}$

$(Ae^{-t}) - 12(-Ae^{-t}) + 20 \cdot (Ae^{-t}) = 3e^{-t}$

$y = A \cdot e^{-t}$
 $y' = -Ae^{-t}$
 $y'' = Ae^{-t}$

$(A + 12A + 20A) e^{-t} = 3e^{-t}$
 $33A$

$33A = 3 \Rightarrow A = 3/33 = 1/11 \Rightarrow y_p = \frac{1}{11} e^{-t}$

Concl: $y = y_h + y_p = c_1 e^{5t} + c_2 e^{-5t} + \frac{1}{11} e^{-t}$

b) $y_1' = 3y_1 + 4y_2$
 $y_2' = 4y_1 - 3y_2$

$\begin{pmatrix} y_1' \\ y_2' \end{pmatrix} = A \cdot \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}, A = \begin{pmatrix} 3 & 4 \\ 4 & -3 \end{pmatrix}$

Symmetric
 \Downarrow
 diagonalizable

$\begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = c_1 \cdot \underline{v}_1 e^{5t} + c_2 \cdot \underline{v}_2 e^{-5t}$
 $= c_1 \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{5t} + c_2 \cdot \begin{pmatrix} -1/2 \\ 1 \end{pmatrix} e^{-5t}$

Eigenvalues of A: $\begin{vmatrix} 3-\lambda & 4 \\ 4 & -3-\lambda \end{vmatrix} = 0$

$\lambda^2 + (-25) = 0$

$\lambda^2 = 25$

$\lambda = \pm 5$

$\lambda_1 = 5, \lambda_2 = -5$

Eigenvectors of A:

E₅: $\begin{pmatrix} -2 & 4 \\ 4 & -8 \end{pmatrix} \xrightarrow{1/2} \begin{pmatrix} -1 & 2 \\ 0 & 0 \end{pmatrix}$

$-2x + 4y = 0$

$x = 2y$
 $y = \text{free}$

$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 2y \\ y \end{pmatrix} = y \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} \Rightarrow \underline{v}_1 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$

E₋₅: $\begin{pmatrix} 8 & 4 \\ 4 & 2 \end{pmatrix} \xrightarrow{-1/2} \begin{pmatrix} 4 & 2 \\ 0 & 0 \end{pmatrix}$

$8x + 4y = 0$

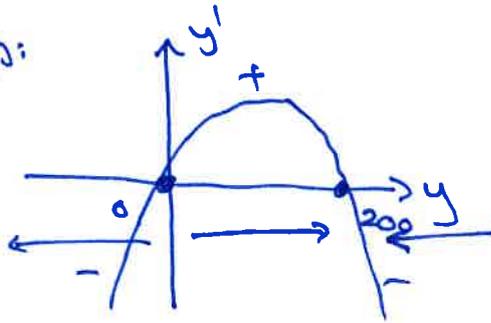
$x = -\frac{1}{2}y, y \text{ free}$

$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -1/2 y \\ y \end{pmatrix} = y \cdot \begin{pmatrix} -1/2 \\ 1 \end{pmatrix} \Rightarrow \underline{v}_2 = \begin{pmatrix} -1/2 \\ 1 \end{pmatrix}$

$$c) \quad y' = 0.15y \left(1 - \frac{y}{200}\right)$$

Eq. states: $0.15y \left(1 - \frac{y}{200}\right) = 0$
 $0.15y = 0$ or $1 - \frac{y}{200} = 0$
 $y_c = 0$ $y_c = 200$

Stability:



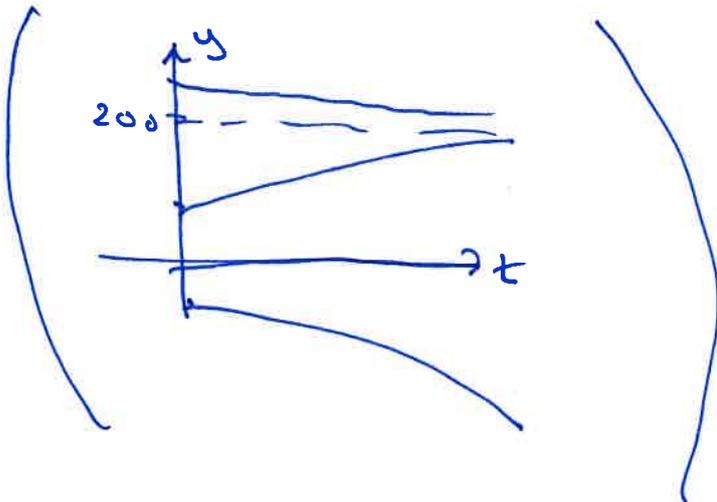
$$y' = 0.15y \left(1 - \frac{y}{200}\right) = 0.15y - \frac{0.15}{200}y^2$$



$y_c = 0$ is unstable
 $y_c = 200$ is stable

but not globally as. stable

(since $y_0 < 0$ means that $y(t)$ does not ~~approach~~ approach $y_c = 200$)



$$3. \quad f(x, y, z) = 16 - x^4 - 2x^2 - 3y^2 + 6xz - 6z^2 + 10z$$

a) Stationary pts with $x=1$:

$$\text{FOC} \left\{ \begin{array}{l} f'_x = -4x^3 - 4x + 6z = 0 \\ f'_y = -6y = 0 \\ f'_z = 6x - 12z + 10 = 0 \end{array} \right.$$

$$\begin{aligned} f(1, 0, 4/3) &= 16 - 1 - 2 - 0 \\ &\quad + 6 \cdot 4/3 - 6 \cdot (4/3)^2 \\ &\quad + 10 \cdot 4/3 \\ &= 21 - \frac{16 \cdot 4}{9 \cdot 3} + \frac{40}{3} \\ &= 21 + 8/3 = \underline{\underline{71/3}} \end{aligned}$$

$$\underline{x=1}: \quad -8 + 6z = 0 \quad z = 8/6 = \underline{4/3}$$

$$-6y = 0 \Rightarrow \underline{y=0}$$

$$16 - 12z = 0$$

$$16 - 12 \cdot (4/3) = 0 \text{ ok.}$$

Stat pts with $x=1$: $(x, y, z) = \underline{\underline{(1, 0, 4/3)}}$

b) Check if f is concave:

$$H(f) = \begin{pmatrix} -12x^2 - 4 & 0 & 6 \\ 0 & -6 & 0 \\ 6 & 0 & -12 \end{pmatrix}$$

$$D_1 = -12x^2 - 4 < 0 \quad \text{for all } (x, y, z)$$

$$D_2 = -6D_1 > 0 \quad \text{---||---}$$

$$(\quad = 72x^2 + 24)$$

$$D_3 = -6 \cdot [(-12x^2 - 4)(-12) - 36]$$

$$= -6(144x^2 + 48 - 36)$$

$$= -6(144x^2 + 12) < 0 \quad \text{for all } (x, y, z)$$

$H(f)(x, y, z)$
negative defn.
for all x, y, z

||

f concave

||
 $(1, 0, 4/3)$ global max

$$\begin{aligned} f_{\max} &= f(1, 0, 4/3) \\ &= \underline{\underline{71/3}} \end{aligned}$$

4. max $f = 3x^2 - y^2 - 2z^2$ when $2x^4 + 2y^4 + z^4 \leq 18$

a) $L = 3x^2 - y^2 - 2z^2 - \lambda(2x^4 + 2y^4 + z^4)$

FOC: $L'_x = 6x - \lambda \cdot 8x^3 = 0$

$L'_y = -2y - \lambda \cdot 8y^3 = 0$

$L'_z = -4z - \lambda \cdot 4z^3 = 0$

C: $2x^4 + 2y^4 + z^4 \leq 18$

CSC: $\lambda \geq 0$ and $\lambda \cdot (2x^4 + 2y^4 + z^4 - 18) = 0$

Alt: CSC: $\lambda \geq 0$, and $\lambda = 0$ if $2x^4 + 2y^4 + z^4 < 18$

Alt: C+CSC: $\begin{cases} 2x^4 + 2y^4 + z^4 = 18, \lambda \geq 0 \\ \text{or} \\ 2x^4 + 2y^4 + z^4 < 18, \lambda = 0 \end{cases}$

bounded set:

$$x^4 \leq 18/2 = 9$$

$$y^4 \leq 9$$

$$z^4 \leq 18$$

KT problem in
std. form:

$\max t \leq V$

	Binding	Non-binding
<u>C</u>	$2x^4 + 2y^4 + z^4 = 18$	$2x^4 + 2y^4 + z^4 < 18$
<u>CSC</u>	$\lambda \geq 0$	$\lambda = 0$
<u>FOC</u>	$6x - 8\lambda x^3 = 0$ $-2y - 8\lambda y^3 = 0$ $-4z - 4\lambda z^3 = 0$ $x(6 - 8\lambda x^2) = 0$ $y(-2 - 8\lambda y^2) = 0$ $z(-4 - 4\lambda z^2) = 0$	 $6x - 8\lambda x^3 = 0$ $-2y - 8\lambda y^3 = 0$ $-4z - 4\lambda z^3 = 0$ $\lambda = 0$ $y = 0$ $z = 0$ $\lambda = 0$ $0 < 18$ (ok) <u>$(0, 0, 0; 0)$</u> cand. pt $f(0, 0, 0) = 0$

Bounding: (ctd.)

$x=0$ or $6 - 8\lambda x^2 = 0$

$y=0$ or ~~$-2 - 8\lambda y^2 = 0$~~

$z=0$ or ~~$-4 - 4\lambda z^2 = 0$~~

||

not possible
since $\lambda \geq 0$
 $x^2, y^2, z^2 \geq 0$

For $\left\{ \begin{array}{l} y=0 \\ z=0 \\ \underline{x=0} \text{ or } \lambda = \frac{6}{8x^2} \end{array} \right.$

$\lambda \geq 0$ ok
 $2x^4 + 2y^4 + z^4 = 18$

i) $x=0, y=0, z=0$: $2x^4 + 2y^4 + z^4 = 0 + 18$
no cond. pts.

ii) $\lambda = \frac{6}{8x^2}, y=0, z=0$: $\lambda \geq 0$ ok
 $2x^4 + 0 + 0 = 18$

Cond. pt: $(x, y, z; \lambda) = (\pm\sqrt{3}, 0, 0; 1/4)$
 $f = 9$

$x^4 = 9$
 $x^2 = 3$
 $x = \pm\sqrt{3}$
 $\lambda = \frac{6}{8 \cdot 3} = \frac{6}{24} = 1/4$

Concl: $(x, y, z; \lambda) = (0, 0, 0; 0), f=0$
(= pts that satisfy KT Cond.) $(\pm\sqrt{3}, 0, 0; 1/4) f=9$

c) The set of adm. pts. $\{(x, y, z): 2x^4 + 2y^4 + z^4 \leq 18\}$ is bounded $\implies \exists vT$ there is a max either regular cond. pt or adm. pts where NACQ fails

NDCQ: $2x^4 + 2y^4 + 2z^4 \leq 18$

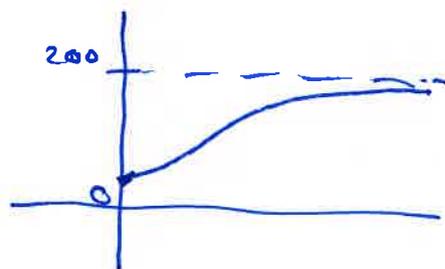
Binding: $2x^4 + 2y^4 + 2z^4 = 18$ $\text{rk} \begin{pmatrix} 8x^3 & 8y^3 & 4z^3 \end{pmatrix} = 1$
NPCQ fails: $8x^3 = 0$ $8y^3 = 0$ $2z^3 = 0$
 \parallel
Nonbinding: $(x, y, z) = (0, 0, 0)$ not admi
 no condition

NDCQ satisfied at all admi. pts.

\parallel

$f_{\max} = 9$ at $(x, y, z) = 1 = (\pm\sqrt{3}, 0, 0; 1/4)$

5. $y' = 0.15y (1 - y/200)$
 $= \underbrace{0.15}_{f(t)} \cdot \underbrace{y(1 - y/200)}_{g(y)}$



$\frac{1}{y(1-y/200)} y' = 0.15$

$\frac{200}{y(200-y)} y' = 0.15$

$\int \frac{200}{y(200-y)} dy = \int 0.15 dt$
 $\frac{A}{y} + \frac{B}{200-y}$

$$\int \frac{200}{y(200-y)} dy = \int 0.15 dt$$

Partial fractions:

$$\frac{200}{y(200-y)} = \frac{A}{y} + \frac{B}{200-y} \quad | \cdot y(200-y)$$

$$\begin{aligned} 200 &= A(200-y) + By \\ &= 200A + y(B-A) \end{aligned}$$

$$B-A=0$$

$$200A = 200 \Rightarrow \underline{A=1, B=1}$$

$$\int \frac{200}{y(200-y)} dy$$

$$= \int \frac{1}{y} - \frac{1}{200-y} dy$$

$$= \ln|y| - \ln|200-y| + C_1$$

$$\int 0.15 dt = 0.15t + C_2$$

$$\ln|y| - \ln|200-y| = 0.15t + C_2 - C_1 \quad | e^*$$

$$e^{\ln|y| - \ln|200-y|} = e^{0.15t + C_2 - C_1}$$

$$\frac{|y|}{|200-y|} = e^{0.15t} \cdot e^{C_2 - C_1}$$

$$\frac{y}{200-y} = \pm e^{C_2 - C_1} e^{0.15t} = C e^{0.15t}$$

$$\left(C = \pm e^{C_2 - C_1} \right)$$

$$y = (200-y) \left(C e^{0.15t} \right)$$

$$y(1 + C e^{0.15t}) = 200 \cdot C e^{0.15t}$$

$$\underline{y = 200 \cdot \frac{C e^{0.15t}}{1 + C \cdot e^{0.15t}}}$$

$$y_0 = 50: \quad 50 = 200 \cdot \frac{ce^0}{1+ce^0} = 200 \cdot \frac{c}{1+c}$$

$$50(1+c) = 200c$$

$$50 = 150c$$

$$c = 50/150 = 1/3$$

$$y(t) = 200 \cdot \frac{1/3 e^{0.15t}}{1 + 1/3 e^{0.15t}}$$

K=200 carrying capacity ($y(t) \rightarrow 200$ as $t \rightarrow \infty$)

$$90\%: \quad y = 200 \cdot 0.90 = 200 \cdot \frac{1/3 e^{0.15t}}{1 + 1/3 e^{0.15t}}$$

$$\frac{1/3 e^{0.15t}}{1 + 1/3 e^{0.15t}} = 0.90$$

$$1/3 e^{0.15t} = 0.90 (1 + 1/3 e^{0.15t})$$

$$\left(\frac{1}{3} \div 0.90 \cdot \frac{1}{3} \right) e^{0.15t} = 0.90$$

$$e^{0.15t} = \frac{0.90}{0.10 \cdot 1/3} = \frac{9}{1/3} = 27$$

$$0.15t = \ln(27) = \ln(3^3) = 3 \ln 3$$

$$t = \frac{3 \ln 3}{0.15} = \underline{\underline{20 \ln 3}}$$

EXAM RESULT

GRA60353 Mathematics, 27/11/2018

Statistics

Grade A-B	41.4%
Grade F	9.6%
Average score	69.9% (C)

Comments

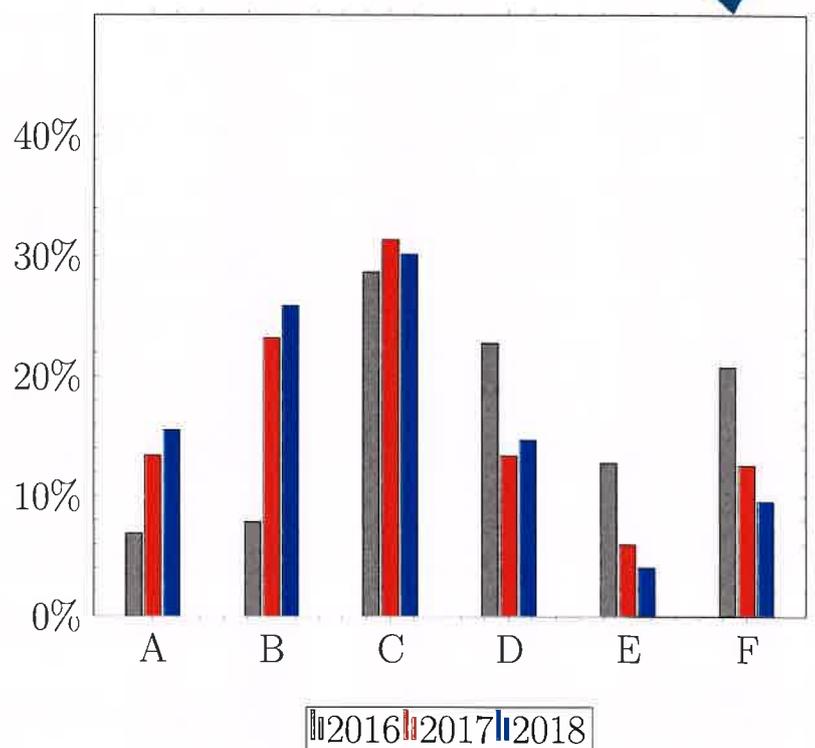
The results on the final exam were very good. A summary of average score per problem is shown below. In Question 1(b), the scores were a bit lower than expected, as many did not use the correct definition of a nullspace, and quite few knew the correct definition of dimension of the nullspace. Otherwise, the scores were very good. As expected, the scores were higher for the (a) problems, and lower for the (c) problems. Especially for Question 2(c), 3(bc) and 4(c), which do not require difficult computations, the score depends more on clear, concise arguments with reference to relevant theory, and less on correct answers.

Average score per problem

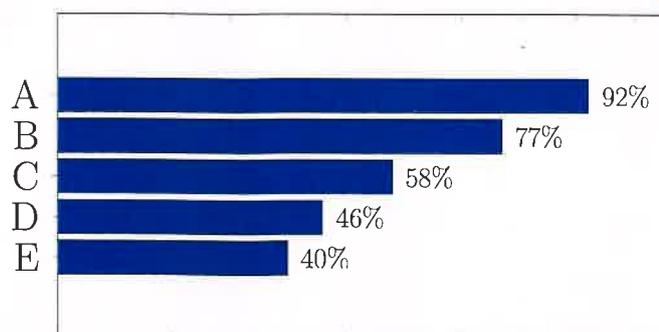
- Question 1: a) 92% b) 45% c) 65%
- Question 2: a) 89% b) 72% c) 63%
- Question 3: a) 91% b) 56% c) 66%
- Question 4: a) 95% b) 53% c) 43%
- Question 5: 11% (extra credit)

Detailed solutions to the exam problems can be found at www.dr-eriksen.no.

Grade distribution



Grading scale



6PA 6035 MATHEMATICS

Common mistakes: Final exam 11/2018

- not knowing the meaning of terms, especially:

Null(A) = all solutions of $A \cdot \underline{x} = \underline{0}$

dim Null(A) = # free variables in $A \cdot \underline{x} = \underline{0}$

- Using RRC (reduced rank condition) without checking the assumptions:

$rk A = 3$ and $D_1, D_2, D_3 > 0$ \Rightarrow A is positive semi-definite

(and $D_4 = 0$ follows from the assumptions)

- more generally, not giving reasons for conclusions and not referring to theory, especially:

* not saying why A is positive semidefinite
(refer to RRC if it applies, or mention principal minors)

* not saying why equilibrium states are stable / unstable and especially globally asymptotically stable

* not referring to the envelope theorem correctly and not giving reasons why the slope of the tangent line of $f^*(a)$ has its value

* not writing arguments clearly enough (especially important to get an A)

when
- ~~when~~ showing that f has a global max in $\mathbb{3}_b$, to use the Hessian at the stationary point and not the Hessian at a general point, and to not argue well enough for the fact that $D_3 < 0$ at all points

- not understanding the notation $f^*(a)$, $x^*(a)$, etc and not writing the envelope theorem in a correct and meaningful way:

$$\frac{df^*(a)}{da} = f'_a(x^*(a), y^*(a), z^*(a))$$

↑
 derivative of $f^*(a)$,
 i.e. the slope of
 its target line at
 the given point, where

$f^*(a)$ is maximum
value
function

↑
 derivative of f , the
 fn. given in the problem,
 with respect to the parameter
 a , when we replace

$x \mapsto x^*(a)$

$y \mapsto y^*(a)$

$z \mapsto z^*(a)$

To keep in mind for the retake exam:

- give reason for your answers, even when you think it should not be necessary
- show that there is a clear argument from the given information and theory in the course, to the answer
- make sure you know the theory, especially definitions such as $\text{Null}(A)$ - check lecture notes
- answer all questions
- use your time well on the exam, and make sure you have enough time for all 12 points

The comments above, about giving reason for answers, does not mean that you should write long answers - arguments are best when they are short and to the point