

FORELESNING

ERVIND ERIKSEN

DES 5, 2016

MET1180

MATEMATIKK

OPPSUMMERING Hest -16

Plan:

① Oppsummering av pensum

Finansmatematikk	1
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② Gjennomgang Flervalgselskaperen MET1180 4/2015

① Finans matematikk

1. Årsslutt 2003: $500.000 \cdot \left(1 + \frac{0,0325}{2}\right) = 508.125$

$$508.125 \cdot 1,0325^x = 1.000.000$$

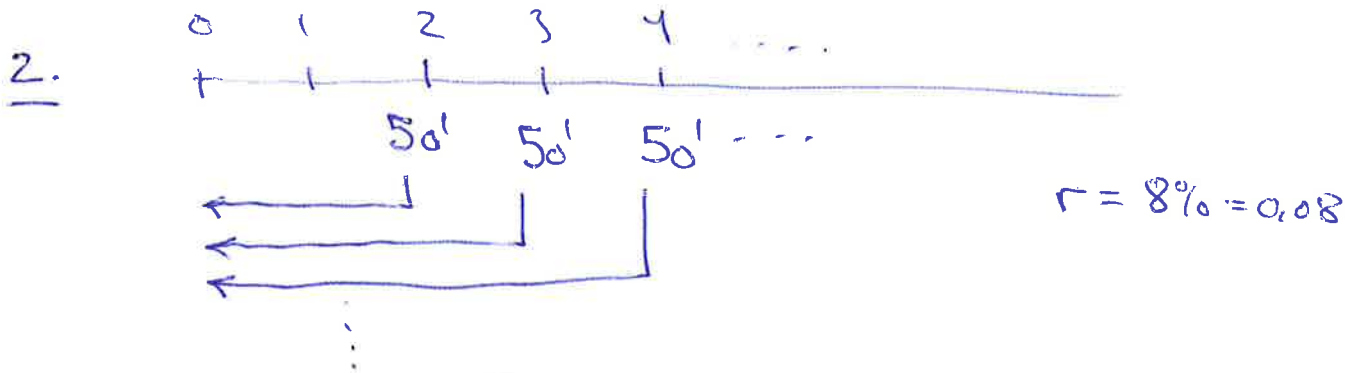
$$1,0325^x = 1.000.000 / 508.125$$

$$\ln 1,0325^x = \ln (1,968)$$

$$x \cdot \ln 1,0325 = \ln (1,968)$$

$$x = \frac{\ln (1,968)}{\ln (1,0325)} \approx 21,17 \rightarrow 22 \text{ år}$$

2025 ⑤



Nåverdi: $\frac{50.000}{1,08^2} + \frac{50000}{1,08^3} + \frac{50000}{1,08^4} + \dots$

geom.
 $k = 1/1,08$

$$= a_1 \cdot \frac{1}{1-k} = \frac{50000}{1,08^2} \cdot \frac{1}{1 - \frac{1}{1,08}}$$

$$= \frac{50000}{1,08^2 - 1,08} = \frac{50.000}{1,08(0,08)}$$

$$\approx 578.704$$

Viktig formel:

Geometrisk rekke

a_1 første ledd
 k kvotient
 n ledd

$$S_n = a_1 \cdot \frac{k^n - 1}{k - 1} = a_1 \cdot \frac{1 - k^n}{1 - k}$$

a_1 første ledd
 k kvotient
uendelig rekke

$$S = a_1 \cdot \frac{1}{1-k} \quad \text{hvis } -1 < k < 1$$

divergent ellers

Formel for etterbudsannuitet:

Fast beløp A per år, rente r ,
uendelig konstant strøm, første
betaling etter et år

Nåverdi: $\frac{A}{r}$

Jusiert:

$$\frac{A}{r} \cdot \frac{1}{1+r} = \frac{A}{r(1+r)}$$

3. $S(x) = (3) + x + x^2/3 + \dots$

Geometrisk:

$$a_1 = 3$$

$$k = \frac{a_2}{a_1} = \frac{x}{3}$$

$$\frac{a_3}{a_2} = \frac{x^2/3}{x} = \frac{x}{3}$$

konvergent: $-1 < k = \frac{x}{3} < 1$

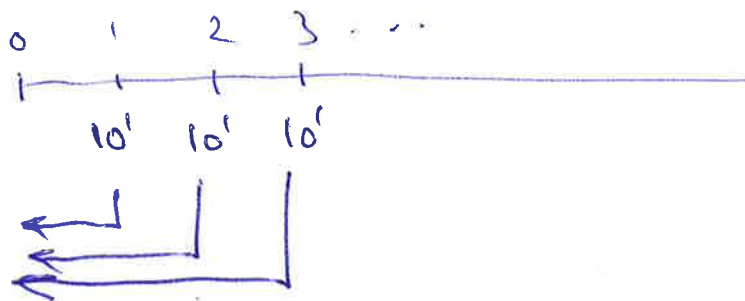
$$-1 < \frac{x}{3} \text{ og } \frac{x}{3} < 1$$

$$\underline{-3 < x} \text{ og } \underline{x < 3} \text{ ders } \underline{-3 < x < 3}$$

$x=2$: $S(2) = a_1 \cdot \frac{1}{1-k} = 3 \cdot \frac{1}{1-2/3} = \frac{3 \cdot 3}{1/3 \cdot 3} = \underline{9}$

©

4.



$r = \text{diskonteringsrente}$
(kont.)

navordn. $\frac{10.000}{e^{rt}} + \frac{10.000}{e^{r \cdot 2}} + \frac{10.000}{e^{3r}} + \dots = 60.000$

geom.
uendelig
rekke

$$\frac{10.000}{e^r} \cdot \frac{1}{1 - 1/e^r} = 60.000$$

$$a_1 = \frac{10000}{e^r}$$

$$k = \frac{1}{e^r}$$

$$\frac{10.000}{e^r - 1} = 60.000 \quad | \cdot (e^r - 1)$$

$$\frac{10.000}{60.000} = \frac{60.000 \cdot (e^r - 1)}{60.000}$$

$$e^r - 1 = \frac{1}{6}$$

$$e^r = \frac{1}{6} + 1 = \frac{7}{6}$$

$$r = \ln(7/6) \approx 0,154 \approx \underline{15,4\%}$$

ⓓ

Formel: Efferskuddsannuitet A
kont. diskonteringsrente r,
første sørg. etter 1 år,
i det uendelige

} $\frac{A}{e^r - 1}$

ⓑ Likninger og ulikheter

5. $\frac{x-8}{x^2-3x-4} \geq 1$

$$\frac{x-8}{x^2-3x-4} - 1 \geq 0$$

$$\frac{x-8}{x^2-3x-4} - \frac{(x^2-3x-4)}{x^2-3x-4} \geq 0$$

$$\frac{-x^2+4x-4}{x^2-3x-4} \geq 0$$

$$\frac{-(x-2)^2}{(x-4)(x+1)} \geq 0$$

Flytter alle ledd over på
VS, og setter opp
forligningslikningen

$$-x^2+4x-4=0$$

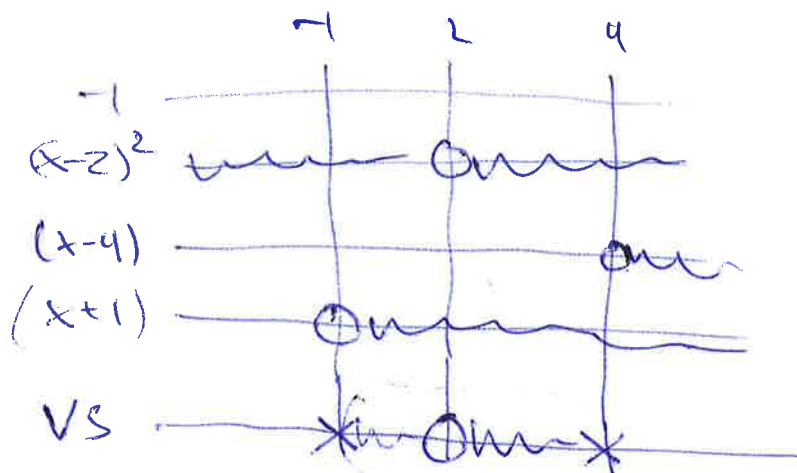
$$x = \frac{-4 \pm \sqrt{16-16}}{-2} = \underline{2}$$

$$x^2-3x-4=0$$

$$x = \frac{3 \pm \sqrt{9+16}}{2} = \frac{3 \pm 5}{2}$$

$$= 4, -1$$

$$\frac{-(x-2)^2}{(x-4)(x+1)} \geq 0$$



Løsning: $-1 < x < 4$ (A)
(-1, 4) ←

Intervaller

() = < > åpne
(endepunkt er ikke med)

[] lukket
(endepunkt er med)

6. $x^3 - 7x = 6$
 $x^3 - 7x - 6 = 0$

$x=1: -12 \neq 0$
 $x=-1: 0=0$ løsning

$(x+1)(x^2-x-6) = 0$

$x=-1$ eller $x^2-x-6=0$
 $x = \frac{1 \pm \sqrt{1+24}}{2}$

$= \frac{1 \pm 5}{2} = 3, -2$ (D)

Mulig heltallsløsning: $\pm 1, \pm 2, \pm 3, \pm 6$

$(x^3 - 7x - 6) : (x+1) = x^2 - x - 6$
 $-(x^3 + x^2)$
 $-x^2 - 7x - 6$
 $-(-x^2 - x)$

$-6x - 6$
 $-6x - 6$
 0

7. $1 - \sqrt{x} = \sqrt{x-5} \quad | (-)^2$

$$(1 - \sqrt{x})^2 = x - 5$$

$$1 - 2\sqrt{x} + x = x - 5$$

$$\frac{6}{2} = \frac{2\sqrt{x}}{2}$$

$$3 = \sqrt{x} \quad | (-)^2$$

$$9 = x$$

$$\underline{x = 9}$$

Subst. prøve:

$$VS: 1 - \sqrt{9} = -2$$

$$HS: \sqrt{9-5} = 2$$

$x=9$ ikke løsn.

dl

Ingen løsn. (A)

8. $x^3 - ax^2 - 3x + 1 = 0$

$x=2$ er løsn: $2^3 - a \cdot 2^2 - 3 \cdot 2 + 1 = 0$

$$8 - 4a - 6 + 1 = 0$$

$$3 - 4a = 0$$

$$a = \underline{\underline{3/4}}$$

$$x^3 - \frac{3}{4}x^2 - 3x + 1 = 0$$

$$(x-2) \cdot (x^2 + \frac{5}{4}x - \frac{1}{2}) = 0$$

$$\begin{array}{l} x^3 - \frac{3}{4}x^2 - 3x + 1 : \quad \underline{x-2} = x^2 + \frac{5}{4}x - \frac{1}{2} \\ - (x^3 - 2x^2) \end{array}$$

$$\begin{array}{r} \frac{5}{4}x^2 - 3x + 1 \quad \underline{-\frac{1}{2}x + 1} \\ -(\frac{5}{4}x^2 - \frac{5}{2}x) \quad \underline{-\frac{1}{2}x + 1} \\ 0 \end{array}$$

$$x^2 + \frac{5}{4}x - \frac{1}{2} = 0$$

$$x = \frac{-5/4 \pm \sqrt{\frac{25}{16} + 2}}{2}$$

$$x_1 = \frac{-5/4 + \sqrt{\frac{25}{16} + 2}}{2}$$

$$x_2 = \frac{-5/4 - \sqrt{\frac{25}{16} + 2}}{2}$$

$$x_1 + x_2 = -\frac{5}{4} \quad (C)$$

Ekse: $x^6 - 7x^3 + 6 = 0$

$(u=x^3) \quad u^2 - 7u + 6 = 0$

$u = 6 \quad \text{eller} \quad u = 1$

$x^3 = 6 \quad x^3 = 1$

$x = \sqrt[3]{6} \quad x = \underline{1}$

C Funksjoner og grader

9. $f(x) = \frac{x^3 - 3x^2 + x - 1}{x^2 - 4x + 3}$

Skrå/hor. as.

$\downarrow$
 $\boxed{x+1} + \frac{2x-4}{x^2-4x+3} \rightarrow 0$

Vertikale asymptoter:

$x^2 - 4x + 3 = 0$

$x = \underline{3}, x = \underline{1}$ vertikale as.

$a = 2$

$\downarrow$
 $3^3 - 3 \cdot 3^2 + 3 - 1$
 $= 2 \neq 0$

$\downarrow$
 $1^3 - 3 \cdot 1^2 + 1 - 1$
 $= -2 \neq 0$

Skrå/horisontale asympt.

$\frac{x^3 - 3x^2 + x - 1}{x^2 - 4x + 3} : x^2 - 4x + 3 = x + 1$
 $(x^3 - 4x^2 + 3x)$

$x^2 - 2x - 1$
 $- (x^2 - 4x + 3)$
 $\underline{2x - 4}$

$y = \underline{x+1} \quad b = 1$

$ab = 2 \quad \textcircled{B}$

Grader:Rette linjer:

$$\begin{cases} y = ax + b \\ x = c \end{cases} \quad \begin{cases} a: \text{steign. tell} \\ b: \text{skj. med } y\text{-aksen} \end{cases}$$

(vertikale)

Sirkler:

$$(x - x_0)^2 + (y - y_0)^2 = r^2$$

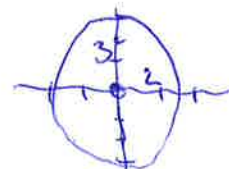
Sentrum: (x_0, y_0)
 $r > 0$ radius

Ellipse:

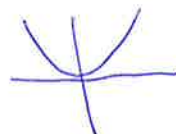
$$\frac{(x - x_0)^2}{a^2} + \frac{(y - y_0)^2}{b^2} = 1$$

$a, b > 0$ halvaksen
 (x_0, y_0) sentrum

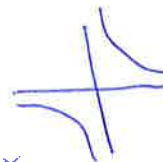
Ell: $\frac{x^2}{4} + \frac{y^2}{9} = 1$

Parabel:

$$y = x^2$$

Hyparbel:

$$y = 1/x$$

Exponential:

$$y = e^x$$

Logaritmer:

$$y = \ln x$$



D Derivasjon.

10. $f = \frac{x^4+1}{(x^2+1)(x+1)} = \frac{u}{v}$ $f'(0) = \text{størrelsetallet i } x=0$

$$f' = \frac{u'v - uv'}{v^2} = \frac{4x^3 \cdot (x^2+1)(x+1) - (x^4+1) \cdot (2x(x+1) + (x^2+1) \cdot 1)}{(x^2+1)^2 (x+1)^2}$$

$x^3 + x^2 + x + 1$

$$= \frac{4x^3(x^2+1)(x+1) - (x^4+1)(2x(x+1) + (x^2+1) \cdot 1)}{(x^2+1)^2 (x+1)^2}$$

$$f'(0) = \frac{-1(0+1)}{1^2 \cdot 1^2} = \underline{\underline{-1}} \quad \textcircled{B}$$

11. $E(p, D(p)) = \frac{p}{D(p)} \cdot D'(p)$

$$= \frac{p \cdot (-9)}{240 - 9p} = -1$$

$$E(p, D(p)) = \frac{p}{D(p)} \cdot D'(p)$$

$$\frac{-9p}{240-9p} = -1 \quad | \cdot (240-9p)$$

$$-9p = -1 \cdot (240 - 9p)$$

$$-9p = -240 + 9p$$

$$\frac{240}{18} = \frac{18p}{18}$$

$$p = \frac{240}{18} = \underline{\underline{\frac{40}{3}}} \quad \textcircled{C}$$

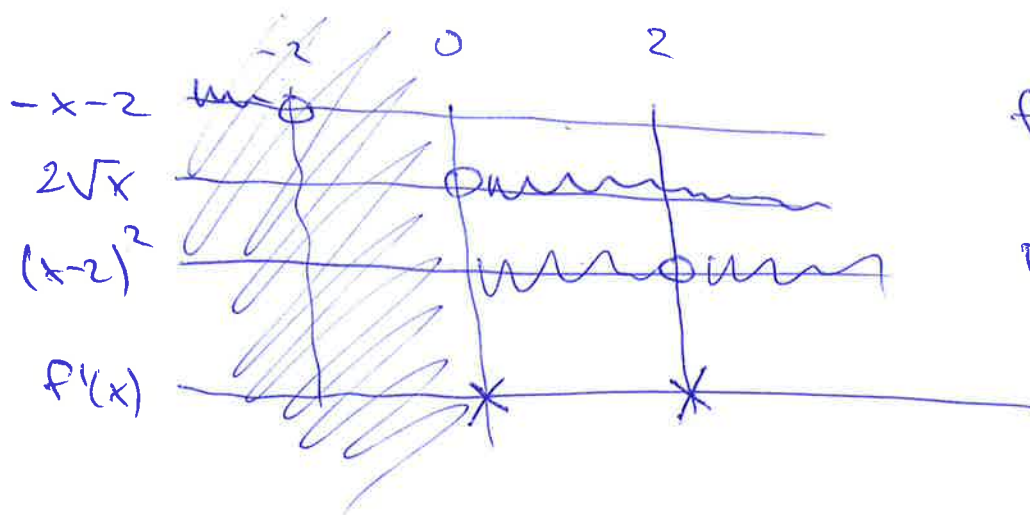
12. $f(x) = \frac{\sqrt{x}}{x-2} = \frac{u}{v}, \quad x \geq 0, \quad x \neq 2$

$$f'(x) = \frac{u' \cdot v - u \cdot v'}{v^2}$$

$$= \frac{\frac{1}{2\sqrt{x}} \cdot (x-2) - \sqrt{x} \cdot 1}{(x-2)^2} \cdot 2\sqrt{x}$$

$$= \frac{(x-2) - 2x}{2\sqrt{x} \cdot (x-2)^2}$$

$$= \frac{-x-2}{2\sqrt{x} \cdot (x-2)^2}$$



f voksende i $[a, b]$

$f'(x) \geq 0$ for alle x
i (a, b)

Derivasjonsregler:

$$(u \cdot v)' = u' \cdot v + u \cdot v'$$

$$\left(\frac{u}{v}\right)' = \frac{u' \cdot v - u \cdot v'}{v^2}$$

f er aldri voksende (D)

$$D_f = [0, 2) \cup (2, \infty)$$

13. $f(x) = \ln(x^2+1) - \ln(x-1)$, $x > 1$

$$f'(x) = \frac{1}{x^2+1} \cdot 2x - \frac{1}{x-1} \cdot 1$$

$$= \frac{2x}{x^2+1} - \frac{1}{x-1}$$

$$= \frac{2x(x-1) - 1 \cdot (x^2+1)}{(x^2+1)(x-1)}$$

$$= \frac{2x^2 - 2x - x^2 - 1}{(x^2+1)(x-1)}$$

$$= \frac{x^2 - 2x - 1}{(x^2+1)(x-1)} = \frac{(x-x_1)(x-x_2)}{(x^2+1)(x-1)}$$

$$x^2 - 2x - 1 = 0$$

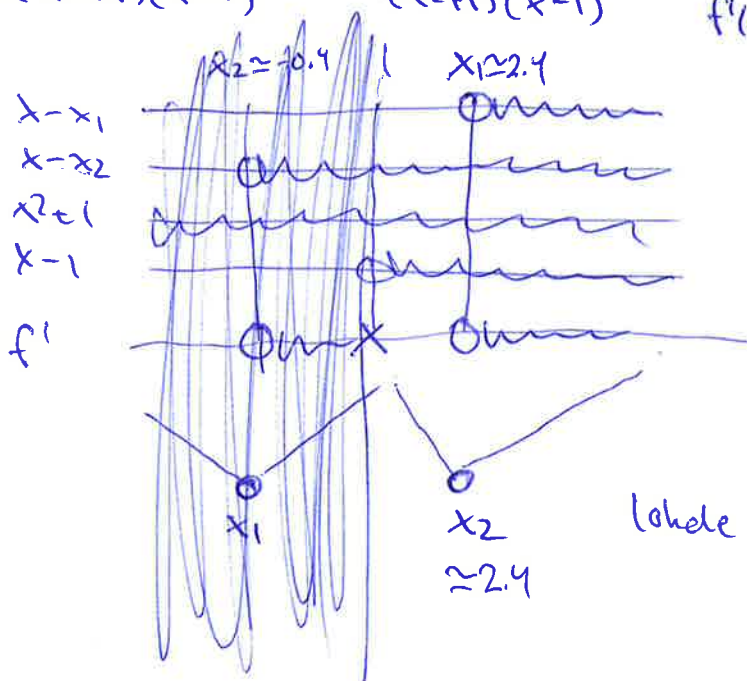
$$x = \frac{2 \pm \sqrt{4+4}}{2}$$

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

$$= 1 \pm \frac{\sqrt{8}}{2}$$

$$x_1 = 1 + \frac{\sqrt{8}}{2} \approx 2.4$$

$$x_2 = 1 - \frac{\sqrt{8}}{2} \approx -0.4$$



Kjernerregelen

$$f = f(u), \\ u = u(x)$$

⇓

$$f'(x) = f'(u) \cdot u'(x)$$

$$\frac{df}{dx} = \frac{df}{du} \cdot \frac{du}{dx}$$

$$f(x) = \ln(x^2+1)$$

$$= \ln(u),$$

$$u = x^2+1$$

$$f'(x) = \left(\frac{1}{u}\right) \cdot 2x$$

$$= \frac{1}{x^2+1} \cdot 2x$$

lokale min = globalt min

$$\lim_{x \rightarrow \infty} \ln(x^2+1) - \ln(x-1) = \infty$$

$$= \lim_{x \rightarrow \infty} \ln \left(\frac{x^2+1}{x-1} \right)$$

ingen maks.

ⓓ

$$f(2.4) = \ln(2.4^2+1) - \ln(1.4) > 0$$

14. $f(x) = (x^2 + 2x + 3)e^x$, $D_f = [1, \infty)$

$$\begin{aligned} f'(x) &= (2x+2) \cdot e^x + (x^2+2x+3) \cdot e^x \\ &= e^x \cdot (2x+2+x^2+2x+3) \\ &= e^x (x^2+4x+5) \end{aligned}$$

$$x^2 + 4x + 5 = 0$$

$$x = \frac{-4 \pm \sqrt{16 - 4 \cdot 5}}{2}$$

ingen løsn.

$$e^x$$

$$x^2 + 4x + 5$$

$$f'$$

f voksende i D_f

$\Downarrow$

f har overalt fulstørrelse

f avtappende i D_f

$\Downarrow$

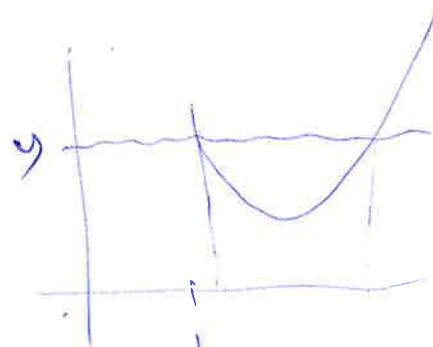
f har overalt fulstørrelse

f^{-1} finnes, $D_{f^{-1}} = V_f$

$$D_{f^{-1}} = V_f = [f(1), \infty)$$

$$= [6e, \infty)$$

©



ingen overalt fulstørrelse

15. $\lim_{x \rightarrow 1} \frac{\ln x - x + 1}{x^2 - 2x + 1} = \lim_{x \rightarrow 1} \frac{\frac{1}{x} - 1 + 0}{2x - 2}$

$\frac{0}{0}$

L'Hopital's regel

$= \lim_{x \rightarrow 1} \frac{\frac{1}{x} - 1}{2x - 2} = \lim_{x \rightarrow 1} \frac{-1 \cdot x^{-2} - 0}{2} = \lim_{x \rightarrow 1} \frac{-\frac{1}{x^2}}{2} = \frac{-\frac{1}{2}}{2} = -\frac{1}{4}$

$\frac{0}{0}$ (D)

Husk:

$f''(x)$

verder på

konvekst/konkav