



Problem set 8 : Single variable optimization

Exercise 1

Find the stationary points of each function on the given interval and classify them :

1. $f(x) = x^3 - 6x^2 + 9x + 8$:

2. $f(x) = 3x^2 - x^3$

3. $f(x) = x^4 - 4x^3 + 4x^2$

4. $f(x) = (x^2 - 1)^2$

5. $f(x) = \frac{x}{x^2 + 1}$

6. $f(x) = \frac{1}{x^2 + 1}$

Exercise 2

Ms. Meyer, candidate to the White House, estimates that by campaigning in a state for x days, she will gain $2x$ (thousand) votes, but her campaign expenses will be $5x^2 + 500$ dollars. She wants to campaign for the number of days that maximizes the number of votes per dollar, $f(x) = \frac{2x}{5x^2 + 500}$. For how many days should she campaign ?

Exercise 3

1. Find the global maximum and global minimum of the function $f(x) = x^3 - 15x^2 + 63x$ on the interval $[0, 10]$.
2. Same question but on the interval $[0, 8]$.
3. Again, same question but on the interval $[2, 8]$.
4. Can you find a domain such that the minimum occurs at a critical number and the maximum at an endpoint ?

Exercise 4

Consider the following functions :

$$f(x) = \frac{\ln(x)}{x}$$

$$f(x) = 3x^2 e^{-x}$$

$$f(x) = x \ln(x)$$

$$f(x) = \frac{1}{e^{1-x}}$$

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Optimal Control Problems Arising in Mathematical Economics Alexander J. Zaslavski, 2022-06-28 This book is devoted to the study of two large classes of discrete time optimal control problems arising in mathematical economics Nonautonomous optimal control problems of the first class are determined by a sequence of objective functions and sequence of constraint maps They correspond to a general model of economic growth We are interested in turnpike properties of approximate solutions and in the stability of the turnpike phenomenon under small perturbations of objective functions and constraint maps The second class of autonomous optimal control problems corresponds to another general class of models of economic dynamics which includes the Robinson Solow Srinivasan model as a particular case In Chap 1 we discuss turnpike properties for a large class of discrete time optimal control problems studied in the literature and for the Robinson Solow Srinivasan model In Chap 2 we introduce the first class of optimal control problems and study its turnpike property This class of problems is also discussed in Chaps 3 6 In Chap 3 we study the stability of the turnpike phenomenon under small perturbations of the objective functions Analogous results for problems with discounting are considered in Chap 4 In Chap 5 we study the stability of the turnpike phenomenon under small perturbations of the objective functions and the constraint maps Analogous results for problems with discounting are established in Chap 6 The results of Chaps 5 and 6 are new The second class of problems is studied in Chaps 7 9 In Chap 7 we study the turnpike properties The stability of the turnpike phenomenon under small perturbations of the objective functions is established in Chap 8 In Chap 9 we establish the stability of the turnpike phenomenon under small perturbations of the objective functions and the constraint maps The results of Chaps 8 and 9 are new In Chap 10 we study optimal control problems related to a model of knowledge based endogenous economic growth and show the existence of trajectories of unbounded economic growth and provide estimates for the growth rate

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Information Structures in Economics M. Nermuth, 2013-03-13 This book is intended as a contribution to the theory of markets with imperfect information The subject being nearly limitless only certain selected topics are discussed These are outlined in the Introduction Ch 0 The remainder of the book is divided into three parts All results of economic significance are contained in Parts II III Part I introduces the main tools for the analysis in particular the concept of an information structure Although most of the material presented in Part I is not original it is hoped that the detailed and self contained exposition will help the reader to understand not only the following pages but also the existing technical and variegated literature on markets with imperfect information The mathematical prerequisites needed but not explained in the text rarely go beyond elementary calculus and probability theory Whenever more advanced concepts are used I have made an effort to give an intuitive explanation as well so that the argument can also be followed on a non technical level cf e g the treatment of the generic viewpoint in Ch 9 In the same spirit discussion of mathematical assumptions is limited to those which have economic significance whereas purely technical assumptions like differentiability or integrability of certain functions are usually made without comment whenever convenient The logical interdependence of chapters is as follows Ch 3 Ch 1 I Ch 4 Ch 2 Ch 8 I Ch

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