University of Oslo Department of Economics Arne Strøm

ECON3120/4120 Mathematics 2, spring 2007

Problems for Thursday 22 February 2007

From the textbook:

MA II: 1.1.2, 1.3.3(b), 1.4.3(b) = **FMEA:** 5.1.3, 5.3.3(b), 5.4.7(b)

From the exam problem collection:

Problem 53(b)

The function x = x(t) is differentiable, with x(0) = 0 and $\dot{x} = (1 + x^2)t$ for all t. Prove that t = 0 is a (global) minimum point for x(t), and show that the function x(t) is convex.

Problem 88

(a) Find the integrals:

(i)
$$\int 3x e^{-x/2} dx$$
 (ii) $\int_0^{25} \frac{1}{9 + \sqrt{x}} dx$ (iii) $\int_2^7 t \sqrt{t+2} dt$

(b) In auction theory one encounters the differential equation

$$\dot{x} = \frac{4(a-t)}{(2t-a)^2}x, \qquad t > a/2$$

where a is a constant. Find the general solution of this equation.

Problem 137

Calculate the integrals (a)
$$\int_4^9 \frac{(\sqrt{x}-1)^2}{x} dx$$
 (b) $\int_0^1 \ln(1+\sqrt{x}) dx$