

# QUANTITATIVE METHODS FOR ECONOMICS

November, 28 2003

1. Find the global minima and maxima of the function  $-\frac{1}{2}x^2$ , subject to the two constraints:

$$\begin{cases} x^2 + y^2 + z^2 = 1 \\ x - z = 0. \end{cases}$$

2. An agent lives two periods. He/she receives in the two periods the amounts  $(I_1, I_2)$  of a non-perishable good (the manna). This good can be consumed and partially saved to be consumed next period. If one supposes that the one-period utility is  $u(c) = \log c$  and  $\beta \in (0, 1)$  is the discount factor, the program will be:

$$\begin{cases} \max & \log c_1 + \beta \log c_2 \\ & c_1 \leq I_1 \\ & c_2 \leq I_2 + (I_1 - c_1) \\ & c_1, c_2 > 0. \end{cases}$$

Solve this optimization problem by setting  $I_1 = I > 0$  and  $I_2 = \rho I$ , where  $\rho > 0$ . Find the optimal solution as a function of  $\beta, I, \rho$ . Can you provide an economic comment on this result?

3. By using duality theory, solve the following linear programming

$$\begin{cases} \min & x_1 + x_2 + \frac{1}{2}x_3 \\ & x_1 + x_2 \geq 1 \\ & x_1 - x_2 + x_3 = 1/2 \\ & x_1, x_2 \geq 0. \end{cases}$$

4. Prove that if the production function  $y = f(x)$  is homogeneous of degree  $\alpha$ , then the cost function  $C(y, w)$  is homogeneous of degree  $1/\alpha$  in the variable  $y$ .

# Economics 500 Quantitative Methods In Economic Analysis I

**G Thomas**



## **Economics 500 Quantitative Methods In Economic Analysis I:**

## Decoding **Economics 500 Quantitative Methods In Economic Analysis I**: Revealing the Captivating Potential of Verbal Expression

In a time characterized by interconnectedness and an insatiable thirst for knowledge, the captivating potential of verbal expression has emerged as a formidable force. Its capability to evoke sentiments, stimulate introspection, and incite profound transformations is genuinely awe-inspiring. Within the pages of "**Economics 500 Quantitative Methods In Economic Analysis I**," a mesmerizing literary creation penned by a celebrated wordsmith, readers embark on an enlightening odyssey, unraveling the intricate significance of language and its enduring affect our lives. In this appraisal, we shall explore the book is central themes, evaluate its distinctive writing style, and gauge its pervasive influence on the hearts and minds of its readership.

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