

BEE1024 – Mathematics for Economists	Juliette Stephenson Amr Algarhi
Class Exercises -Solution	Department of Economics
Week 8	University of Exeter

Exercise 1 Evaluate

$$\int_{-2}^2 (x^2 - 4) dx$$

Solution 1

$$\begin{aligned} \int_{-2}^2 (x^2 - 4) dx &= \left(\frac{1}{3}x^3 - 4x \right) \Big|_{-2}^2 \\ &= \left(\frac{1}{3}2^3 - 4 \times 2 \right) - \left(\frac{1}{3}(-2)^3 - 4 \times (-2) \right) = -\frac{32}{3} = -10\frac{2}{3} \end{aligned}$$

Exercise 2 Use integration by part (and, in b) also integration by substitution) to find

a) $\int xe^x dx$

b) $\int x(x+1)^8 dx$

Solution 2 a) Recall $\int uv' dx = uv - \int u'v dx$

$$\begin{aligned} u &= x & v &= e^x \\ u' &= 1 & v' &= e^x \end{aligned}$$

$$\int xe^x dx = xe^x - \int 1 \times e^x dx = xe^x - e^x + C$$

b)

$$\begin{aligned} u &= x & v &= \frac{1}{9}(x+1)^9 \\ u' &= 1 & v' &= (x+1)^8 \end{aligned}$$

$$\int x(x+1)^8 dx = \frac{1}{9}x(x+1)^9 - \frac{1}{9} \int (x+1)^9 dx$$

To evaluate the last integral by substituting $u = x+1$ and hence $du = dx$, so $\int (x+1)^9 dx = \int u^9 du = \frac{1}{10}u^{10} + c$. Overall

$$\int x(x+1)^8 dx = \frac{1}{9}x(x+1)^9 - \frac{1}{90}(x+1)^{10} + C$$

Exercise 3 Use the substitution $u = 1 - x$ to find the indefinite integral

a) $\int \frac{1}{1-x} dx$

b) $\int \frac{x}{1-x} dx$

Check your answer by differentiating.

Solution 3 a) Since $u = 1 - x$, then $\frac{du}{dx} = -1$, so $du = -dx$ or $dx = -du$. Hence

$$\begin{aligned} \text{a) } \int \frac{1}{1-x} dx &= \int \frac{1}{u} (-du) = - \int \frac{1}{u} du = -\ln|u| + C = -\ln|1-x| + C \\ \frac{d}{dx} (-\ln|1-x| + C) &= -\frac{1}{1-x} (-1) = \frac{1}{1-x} \end{aligned}$$

To solve b) we use that $x = 1 - u$:

$$\begin{aligned} \text{b) } \int \frac{x}{1-x} dx &= \int \frac{x}{u} (-1) du = - \int \frac{1-u}{u} du = - \int \left(\frac{1}{u} - 1 \right) du \\ &= - \int \frac{1}{u} du + \int du = -\ln|u| + u + C = -\ln|1-x| + 1 - x + C \end{aligned}$$

$$\frac{d}{dx} (-\ln|1-x| + 1 - x + C) = -\frac{1}{1-x} (-1) - 1 = \frac{1}{1-x} - 1 = \frac{1 - (1-x)}{1-x} = \frac{x}{1-x}$$

Exercise 4 (a) “Multiply”

$$\begin{bmatrix} 1 & 0 & 4 & 3 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \\ 1 \\ 0 \end{bmatrix} = ?$$

(b) Find a non-zero solution to

$$\begin{bmatrix} 3 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0$$

Solution 4 (a) & (b)

$$\begin{aligned} \begin{bmatrix} 1 & 0 & 4 & 3 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \\ 1 \\ 0 \end{bmatrix} &= (1 \times 3) + (0 \times 2) + (4 \times 1) + (3 \times 0) = 7 \\ \begin{bmatrix} 3 & 5 \end{bmatrix} \begin{bmatrix} 5 \\ -3 \end{bmatrix} &= 0 \end{aligned}$$

Exercise 5 Consider the matrices

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}, \quad B = \begin{bmatrix} 5 & 4 & 3 \\ 2 & 1 & 0 \end{bmatrix}, \quad C = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$$

- a) Which of the following products is defined: AA , AB , AC' , AA' , AB' ?
 b) Calculate AB' and AC .

Solution 5 a)

AA	AB	AC'	AA'	AB'
$2 \times 3, 2 \times 3$	$2 \times 3, 2 \times 3$	$2 \times 3, 3 \times 3$	$2 \times 3, 3 \times 2$	$2 \times 3, 3 \times 2$
no	no	yes (2×3)	yes (2×2)	yes (2×2)

In the last three cases the product is defined and yields a matrix of the types indicated.
b)

$$\begin{aligned} AB' &= \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \begin{bmatrix} 5 & 2 \\ 4 & 1 \\ 3 & 0 \end{bmatrix} \\ &= \begin{bmatrix} (1 \times 5) + (2 \times 4) + (3 \times 3) & (1 \times 2) + (2 \times 1) + (3 \times 0) \\ (4 \times 5) + (5 \times 4) + (6 \times 3) & (4 \times 2) + (5 \times 1) + (6 \times 0) \end{bmatrix} = \begin{bmatrix} 22 & 4 \\ 58 & 13 \end{bmatrix} \\ AC &= \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 4 & 2 & 4 \\ 10 & 5 & 10 \end{bmatrix} \end{aligned}$$