Mathematics (Curriculum Economics, Markets and Finance)

Mockup of Partial Examination 1.1

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Exercise 1.

a) Given

$$g(x) = \frac{e^{2x} - 1}{x},$$

compute

$$\lim_{x \to 0} g(x) \quad and \quad \lim_{x \to 0} g'(x).$$

b) If a and b are real parameters, define

$$f(x) = \begin{cases} g(x), & \text{if } x < 0; \\ a(e^{-x} - 1) + b, & \text{if } x \ge 0. \end{cases}$$

Say for what values of a and b the function is continuous on \mathbb{R} .

c) Say for what values of a and b the function is differentiable on \mathbb{R} .

Exercise 2. Given the function

$$f(x) = x - \ln(1+x),$$

- a) Compute the natural domain of f.
- b) Say where f is increasing or decreasing.
- c) Calculate $\lim_{x \to -1^+} f(x)$.
- d) Calculate

$$\lim_{x \to +\infty} \frac{\ln(1+x)}{x}.$$

e) Observe that

$$f(x) = x \left(1 - \frac{\ln(1+x)}{x} \right)$$

and calculate

$$\lim_{x \to +\infty} f(x).$$

f) Say if f has a maximum and/or minimum value.

Exercise 3.

- a) Compute by parts
- b) Given

compute

$$\int (xe^x) dx.$$

$$f(x) = \begin{cases} x^2, & \text{if } x < 0; \\ xe^x, & \text{if } x \ge 0; \end{cases},$$

$$\int_{-1}^1 f(x) dx.$$

Solutions follow in the next three pages. But, before having a look at the solutions, try to solve the exercises by yourselves!!

Solution of Exercise 1

a) As we obtain the indeterminate form 0/0, let's apply l'Hôpital's rule:

$$\lim_{x \to 0} \frac{e^{2x} - 1}{x} \stackrel{(H)}{=} \lim_{x \to 0} \frac{2e^{2x}}{1} = 2.$$

Next we compute the derivative of g:

$$g'(x) = \frac{2e^{2x} x - (e^{2x} - 1)1}{x^2} = \frac{2xe^{2x} - e^{2x} + 1}{x^2}.$$

If we try to compute $\lim_{x\to 0} g'(x)$ we obtain again the indeterminate form 0/0, so we apply l'Hôpital's rule:

$$\lim_{x \to 0} \frac{2xe^{2x} - e^{2x} + 1}{x^2} = \lim_{x \to 0} \frac{2e^{2x} + 4xe^{2x} - 2e^{2x}}{2x} = \lim_{x \to 0} \frac{2e^{2x}}{1} = 2$$

b) The only problem as regards continuity may arise at 0. In order that the function is conitnuous at 0 we require

$$\lim_{x \to 0^{-}} f(x) = \lim_{x \to 0^{+}} f(x) = f(0),$$

that is

$$\lim_{x \to 0^{-}} \frac{e^{2x} - 1}{x} = \lim_{x \to 0^{+}} a(e^{-x} - 1) + b = f(0) \quad \Rightarrow \quad b = 2.$$

The function is continuous for b = 2 and any choice of a.

c) The derivative of g as $x \neq 0$ is

$$f'(x) = \begin{cases} g'(x), & \text{if } x < 0; \\ -ae^{-x}, & \text{if } x > 0. \end{cases}$$

The function is differentiable at 0 if

$$\lim_{x \to 0^{-}} f'(x) = \lim_{x \to 0^{+}} f'(x)$$

and both limits are finite. As

$$\lim_{x \to 0^{-}} f'(x) = \lim_{x \to 0^{-}} g'(x) = 2 \text{ and } \lim_{x \to 0^{-}} f'(x) = \lim_{x \to 0^{-}} (-ae^{-x}) = -a,$$

the function is differentiable if a = -2 (and b = 2 so that it is continuous).

Solution of Exercise 2

a) The only condition for the natural domain is 1 + x > 0, so that the domain is $]-1, +\infty[$. b) The derivative of the function is

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

hence the function is increasing if x > 0, decreasing if -1 < x < 0. It has a relative minimum at x = 0. c) We have

$$\lim_{x \to -1^+} x - \ln(1+x) = -1 - \ln(0^+) = 1 - (-\infty) = 1 + \infty = +\infty$$

d) The required limit is in the indeterminate form ∞/∞ , so we can apply l'Hôpital's rule:

$$\lim_{x \to +\infty} \frac{\ln(1+x)}{x} \stackrel{(\mathcal{H})}{=} \lim_{x \to +\infty} \frac{\frac{1}{1+x}}{1} = 0.$$

e) As a consequence of the last limit, we have

$$\lim_{x \to +\infty} f(x) = +\infty(1-0) = +\infty.$$

f) As a consequence of all previous calculations f han non maximum value and a minimum value of 0 attained at x = 0.

Solution of Exercise 3

a) We have

$$\int (xe^x) dx = \int (e^x x) dx = e^x x - \int (e^x \cdot 1) dx = xe^x - e^x.$$

b) In order to calculate the requested integral we must split the interval [-1, 1] into two parts: $[-1, 0[\cup[0, 1]]$. We obtain

$$\int_{-1}^{1} f(x) dx = \int_{-1}^{0} x^2 dx + \int_{0}^{1} x e^x dx = \left[\frac{x^3}{3}\right]_{-1}^{0} + \left[x e^x - e^x\right]_{0}^{1} = \left[0 - \left(\frac{-1}{3}\right)\right] + \left[(e - e) - (0 - 1)\right] = \frac{1}{3} + 1 = \frac{4}{3}.$$