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1 Mathematical Appendix For any concave  
function,  $r^2f(x) \geq 0$ ,  $r^2g(x) \geq 0$ , it should hold  
 $r^2h(x) \geq 0$ . In the case the two functions are  
convex:  $r^2f(x) \leq 0$  and  $rg(x) \leq 0$ , it should hold  
 $r^2h(x) \leq 0$ . A1.48 Let  $f(x_1; x_2) = 2(x_1 + 5)(x_2 + 5)^2$ . Prove that  $f$  is quasiconcave. Answer

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Proof:  $f$  is concave if  $H(x)$  is negative semidefinite and it is strictly concave if

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Manual 1 Jehle & Reny, 2nd Ed. Chapter A.

A2.1 For (g),  $f(x) = -\exp(x^2) < 0$ . A2.2

For (a),  $f_1 = 2 - 2x$  and  $f_2 = -2x$ . For

(e),  $f_1 = 3x^2 - 6x$  and  $f_2 = -6x + 3x^2$

22. A2.3 Chain rule. A2.5 For (a),  $H(x) =$

$(-200 - 2)$ . A2.11 Use the definition of

an increasing function and the definitions of

local optima. Geoffrey A. Jehle, Philip J.

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