

# PROFESSIONAL STUDIES

#### Fall 2017 Final Exam

#### **PREDICT 400: Math for Modelers**

Points possible: 100

Description: The final exam will cover topics from sessions 1-9.

Resources: The exam is completely open book. You may use course textbooks, materials provided on Canvas, graphing calculators (such as TI 83 or 84); but any more advanced calculators, Excel Solver, Web calculators, Web-graphic calculators, or simplex method calculators are not allowed. Programming languages other than Python are also not permitted.

For questions that require calculations, all calculations should be shown, not just the final answer. This will allow for partial credit for those answers that might be set up correctly but have calculation errors. If variables are introduced, whether in a program or in a mathematical solution, you will need to explicitly state what the variables represent and clearly state the results based on the variable designations.

For questions that specifically require Python, your code and output should be included to constitute work shown along with solutions. For questions that require graphs, only use Python. Python can be used for all questions unless instructed otherwise. For any problem the uses Python, your code and output must be provided.

*Restrictions:* All answers are to be your work only. You are not to receive assistance from any other person.

### *To complete the exam:*

- 1. Answer all questions on the exam thoroughly. Create a single Microsoft Word document, including the question number, the question, your typed answer, and graphs if required. You may use Word's equation editor to complete your answers.
- 2. Once you have completed your exam, save the file with a meaningful filename such as "Final" followed by your last name and return to the exam item where you downloaded the exam PDF, click View/Complete Assignment, and submit your document.

1. A local copy center needs to buy white paper and yellow paper. They can buy from three suppliers. Supplier 1 sells a package of 20 reams of white and 10 reams of yellow for \$60. Supplier 2 sells a package of 10 reams of white and 10 reams of yellow for \$40. Supplier 3 sells a package of 10 reams of white and 20 reams of yellow for \$50. The copy center needs 350 reams of white and 400 reams of yellow. Using Python, determine (1) how many packages they should buy from each supplier in order to minimize cost and (2) the minimum cost.

```
package_constraints_1 = self.package1 * 20
package_constraints_2 = self.package2 * 10
```

Packages that should be bought from Supplier 1 in order to minimize cost: 10 Packages that should be bought from Supplier 2 in order to minimize cost: 0 Packages that should be bought from Supplier 3 in order to minimize cost: 15

The Minimum Cost is: \$1350.00

```
Supplier 1 sells x packages
Supplier 2 sells y packages
Supplier 3 sells z packages
  so total cost = 60x + 40y + 50z
  so we have following linear programming problem.
  minimize 60x+40y+50z
  subject to
  20x + 10y + 10z = 350
  10x + 10y + 20z = 400
  x \ge 0, y \ge 0, z \ge 0
     so subtract given equations
  x = z - 5
  y = 45 - 3z
  so objective function becomes
  60z - 300 + 1800 - 120z + 50z
  = 1500 - 10z
  since x = z - 5
  z \geq 5
  45 - 3z \ge 0
  z \leq 15
  and objective function will be minimum when z is maximum.
  maximum value of z is 15.
  so
  x = 10
  y = 0
  z = 15
  and minimum cost is 600+750=1350
```

- 2. A new test has been developed to detect a particular type of cancer. A medical researcher selects a random sample of 1,000 adults and finds (by other means) that 4% have this type of cancer. Each of the 1,000 adults is given the new test and it is found that the test indicates cancer in 99% of those who have it and in 1% of those who do not. Based on these results, what is the probability of a randomly chosen person having cancer given that the test indicates cancer? What is the probability of a person having cancer given that the test does not indicate cancer? Round the probabilities to four decimal places.
- (a)Based on these results, what is the probability of a randomly chosen person having cancer given that the test indicates cancer?

Let

D = has cancer disease

P = tests positive

As by Bayes' Rule,

$$P(P) = P(D) P(P|D) + P(D') P(P|D') = 0.04*0.99 + (1-0.04)*0.01 = 0.0492$$

Hence,

$$P(D|P) = P(D)P(P|D)/P(P) = 0.04*0.99/0.0492 = 0.804878049$$

(b) What is the probability of a person having cancer given that the test does not indicate cancer?

$$P\left(D|P'\right) = P(D)\ P(P'|D)/P(P') = 0.04*(1-0.99)/(1-0.0492) = 0.000420698$$

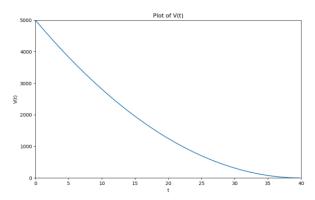
The probability of a randomly chosen person having cancer given that the test indicates cancer is = **0.809** 

The probability of a person having cancer given that the test does not indicate cancer is = **0.0004** 

3. If a tank holds 5000 gallons of water, which drains from the bottom of the tank in 40 minutes, then the volume of the water remaining in the tank after t minutes is given by  $V(t) = 5000 \left(1 - \frac{t}{40}\right)^2$ ,  $0 \le t \le 40$ . Using Python, determine the rate at which water is draining from the tank. When will it be draining the fastest?

```
Import numpy as np
Import matplotlib.pyplot as plt
From sympy import *
```

```
volume_of_drain1 = volume.diff(t)
print("d_1(V(t)):", volume_of_drain1)
print("T(min) is 10: {}\nT(min) is 30: {}".format(volume of drain1.subs(t, 10),
print("T(min) is 40: {}".format(volume of drain1.subs(t, 40)))
```



The rate at which the volume changes is given by  $\frac{dV}{dt}$ . The rate at which it flows out is the exact opposite, i.e.,  $-\frac{dV}{dt}$ .

**Therefore,** 
$$\mathbf{v} - \frac{dV}{dt} = 250 \left( 1 - \frac{t}{40} \right) = 250 - \frac{25}{4}t$$

Sl.No.	T(min)	dV
		$-\frac{dt}{dt}$
1.	0	250
2.	5	875/4=218.75
3.	10	375/2=187.5
4.	30	125
5.	40	0

The rate is a linear function; the graph is a line of negative slope, so it is constantly going down. The ratio is thus fastest at the very first (t=0) and slowest at the very end (t=40).

T(min) is 0: -250

T(min) is 5: -875/4

T(min) is 10: -375/2

T(min) is 30: -125/2

T(min) is 40: 0

4. A rectangular container with a volume of 475 ft<sup>3</sup> is to be constructed with a square base and top. The cost per square foot for the bottom is \$0.20, for the top is \$0.10, and for the sides is \$0.015. Find the dimensions of the container that minimize the cost. Round to two decimal places.

Volume of rectangular container =  $x^2h = 475$  ......(1)4 Where x is side of square base.

Total expenditure 
$$(E) = 0.20x^2 + 0.10x^2 + 0.015 \times 4 \times xh$$
 ......(2)

From equation (1) and (2), we have

$$E = 0.20x^{2} + 0.10x^{2} + 0.015 \times 4 \times x \times \frac{475}{x^{2}}$$
$$= 0.30x^{2} + \frac{28.5}{x}$$
For minimum,  $\frac{dE}{dx} = 0$ 

$$\frac{dE}{dx} = 0.60x - \frac{28.5}{x^2} = 0$$

$$x^3 = 47.5$$

$$x \approx 3.62 \, ft$$

And height (h) = 
$$\frac{475}{13.116} \approx 36.22 \, \text{ft}$$

The dimensions of the container that minimize the cost is = **36.22ft**.

5. Assume the total revenue from the sale of x items is given by  $R(x) = 27 \ln(6x + 1)$  while the total cost to produce x items is C(x) = x/7. Find the approximate number of items that should be manufactured so that profit is maximized. Justify that the number of items you found gives you the maximum and state what the maximum profit is.

$$P(x) = \text{Re } venue - Cost$$
$$= R(x) - C(x)$$
$$= 27 \ln(6x+1) - \frac{x}{7}$$

For maximum or minima;

$$\frac{dP(x)}{dx} = 0$$
; thus,  $\frac{dP(x)}{dx} = \frac{27 \times 6}{(1+6x)} - \frac{1}{7} = 0$ 

$$6x + 1 = 27 \times 42$$
$$x = 188.83 \approx 189$$

Approximate number of items is to be manufactured in order to ensure profit ≈ 8189

Maximum profit = 
$$27 \ln(1135) - \frac{189}{7} = $162.928$$

6. For the following function, determine the domain, critical points, intervals where the function is increasing or decreasing, inflection points, intervals of concavity, intercepts, and asymptotes where applicable. Use this information and **Python to graph** the function.

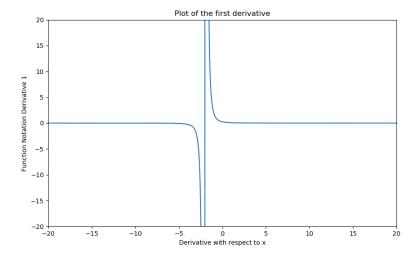
$$f(x) = -\frac{1}{(x+2)^2} + 4$$

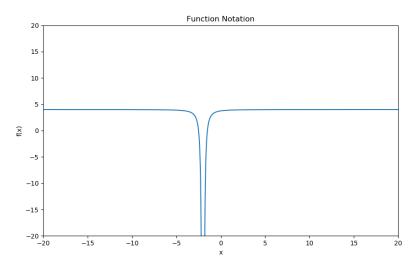
```
import numpy as np
import matplotlib.pyplot as plt
from sympy import *
import pandas as pd
```

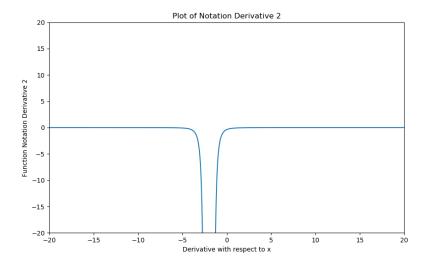
```
def init_graph_fn1(self):
    x = np.arange(-20, 20, 0.01)
```

```
def calc intervals(self):
```

```
def calc_asymptotes(self):
```







(i) Domain of 
$$f(x)$$
 is  $(-\infty, -2) \cup (-2, \infty)$ 

(ii) Range of 
$$f(x)$$
 is  $(-\infty,4)$ 

(iii)Critical points are points where the function is defined and its derivative is zero or undefined.

$$f'(x) = \frac{2}{(x+2)^3}$$

There is no point where the function is defined and its derivative is zero or undefined.

(iv) Interval of decrease is

$$f'(x) = \frac{2}{(x+2)^3} < 0$$
  
  $x \in (-\infty, -2)$ 

(v) Interval of increase is

$$f'(x) = \frac{2}{(x+2)^3} > 0$$
  
  $x \in (-2, \infty)$ 

(vi) Y-intercept is

$$y = -\frac{1}{(x+2)^2} + 4$$
; For y intercepts at  $x = 0$  (0,3.75)

X-intercepts are

$$y = -\frac{1}{(x+2)^2} + 4$$
; For x intercepts at  $y = 0$ 

$$(-3/2,0)$$
 and  $(-5/2,0)$ 

(vii)

An inflection point is point on the graph at which the second derivative changes sign.

$$f''(x) = \frac{d^2}{dx^2} \left( -\frac{1}{(x+2)^2} + 4 \right) = -\frac{1}{(x+2)^4} = 0$$

As there is no solution of the above equation. Thus, there is no inflection point.

(viii)

If f''(x) > 0 then f(x) concave upwards.

$$f''(x) = \frac{d^2}{dx^2} \left( -\frac{1}{(x+2)^2} + 4 \right) = -\frac{1}{(x+2)^4} > 0$$

As there is no solution, there is no concave upwards.

If f''(x) < 0 then f(x) concave downwards.

$$f''(x) = \frac{d^2}{dx^2} \left( -\frac{1}{(x+2)^2} + 4 \right) = -\frac{1}{(x+2)^4}$$
$$x \in (-\infty, -2) \cup (-2, \infty)$$

(ix)

Vertical asymptote is x=-2 Horizontal asymptote is y=4

```
(x + 2)**2 = 0: -2
d_1(f(x)): 2/(x + 2)**3
d_1(f(x))=0: []
                 y Derivative 1 Function Notation +/-
                                    -2.0024e-12 -
   9987 -12 3.99
                                        -0.002 -
   9988 -11 3.98765
                                   -0.00274348 -
   9989 -10 3.98438
                                    -0.00390625 -
  9990 -9 3.97959
                                    -0.0058309 -
                                    -0.00925926 -
   9992 -7 3.96
                                       -0.016 -
   9993 -6 3.9375
                                      -0.03125 -
   9994 -5 3.88889
                                    -0.0740741 -
11 9997 -2
                NA
                                           NA
12 9998
13 9999
14 10000
                                     0.0740741 +
         2 3.9375
15 10001
                                       0.03125 +
16 10002
          3 3.96
                                    0.00925926 +
17 10003 4 3.97222
18 10004
          5 3.97959
                                     0.0058309 +
19 10005
          6 3.98438
                                    0.00390625 +
20 10006 7 3.98765
                                    0.00274348 +
21 19997 9998 4
d_2(f(x)): -6/(x + 2)**4
d 2(f(x))=0: []
f(0) (y-intercept): 3.75000000000000
f(x)=0 (x-intercept): [-2.5000000000000, -1.5000000000000]
limit(f(x), x, -2): -oo
limit(f(x)/x, x, oo): 0
limit (f(x)-mx, x, oo): 4
Process finished with exit code 0
```

7. The rate of growth of the profit (in millions) from an invention is approximated by the function  $P'(x) = xe^{-x^2}$  where x represents time measured in years. The total profit in year two that the invention is in operation is \$25,000. Find the total profit function. Round to three decimals.

Given the profit function is  $P'(x) = xe^{-x^2}$  where x is time in years. Also given that the profit in  $2^{nd}$  year is \$25000. That is to say;

$$P(2) = 25000$$
 
$$P(x) = \int xe^{-x^2}dx = -\frac{e^{-x^2}}{2} + C$$
 Since  $P(2) = 25000$ ; 
$$P(2) = 25000 = -\frac{e^{-4}}{2} + C$$
; Thus,  $C = 25000 + \frac{e^{-4}}{2}$  Thus,  $P(x) = -\frac{e^{-x^2}}{2} + \frac{e^{-4}}{2} + 25000 = \frac{e^{-4} - e^{-x^2}}{2} + 25000 = -\frac{e^{-x^2}}{2} + 25000.009$ 

8. For a certain drug, the rate of reaction in appropriate units is given by

$$R'(t) = \frac{6}{t+1} + \frac{1}{\sqrt{t+1}}$$

where t is time (in hours) after the drug is administered. Find the total reaction to the drug from 1 to 8 hours after it is administered. Round to two decimal places.

Reaction during an interval is:

$$R(t) = \int_{T_1}^{T_2} R'(t)dt$$

$$R(t) = \int_{1}^{8} \left(\frac{6}{t+1} + \frac{1}{\sqrt{t+1}}\right) dt = \left[6\ln(t+1) + 2\sqrt{t+1}\right]_{1}^{8} = 6\ln\left(\frac{9}{2}\right) + 6 - (2)^{\frac{3}{2}} \approx 12.196$$

The total reaction to the drug from 1 to 8 hours after it is administered is = 12.20.

9. Determine if the following function is a probability density function on  $[0, \infty)$ .

$$f(x) = \begin{cases} x^3/_8, & \text{if } 0 \le x \le 2\\ 4/_{x^3}, & \text{if } x > 2 \end{cases}$$

If it is a probability density function, then calculate  $P(1 \le x \le 5)$  and round to four decimal places. If it is not, explain why.

The probability density function (PDF) is the PD of a continuous random variable. The cumulative density function (CDF) is the cumulation of the probability of all the outcomes upto a given value.

In other word, the CDF is the probability that the RV can take any value less than or equal to X. If we assume that the RV X can take values from  $-\infty$  to  $\infty$ , then theoretically,

$$F(X) = \int_{-\infty}^{X} f(x)dx$$

$$P(1 \le x \le 5) = \int_{0}^{2} f(x)dx + \int_{2}^{5} f(x)dx$$

$$= \int_{0}^{2} \frac{x^{3}}{8} dx + \int_{2}^{5} \frac{4}{x^{3}} dx$$

$$= \left[ \frac{x^{3+1}}{(3+1)8} \right]_{0}^{2} + 4 \left[ \frac{x^{(-3+1)}}{(-3+1)} \right]_{2}^{5}$$

$$= \left[ \frac{x^{4}}{32} \right]_{0}^{2} + \left[ -\frac{2}{x^{2}} \right]_{2}^{5}$$

$$= \frac{2^{4}}{32} - \frac{2}{5^{2}} + \frac{2}{2^{2}}$$

$$= \frac{2^{4} + 16}{32} - \frac{2}{50}$$

$$= 1 - \frac{2}{25} = \frac{23}{25}$$

10. Researchers have shown that the number of successive dry days that occur after a rainstorm for a particular region is a random variable that is distributed exponentially with a mean of 9 days. **Using Python**, determine the (separate) probabilities that 13 or more successive dry days occur after a rainstorm, and fewer than 2 dry days occur after a rainstorm. Round the probabilities to four decimal places.

The probability density function (pdf) of an exponential distribution is:

$$f(x) = \lambda e^{-\lambda x} x \ge 0$$
$$= 0 \qquad \mathbf{x} < \mathbf{0}$$

The mean or expected value of an exponentially distributed random variable X with rate parameter  $\lambda$  is given by:

$$E[X] = \frac{1}{\lambda}$$
Given that  $E[X] = \frac{1}{\lambda} = 9$ ; thus  $\lambda = \frac{1}{9}$ 

The cumulative distribution function is given by;

$$P(x \le 13) = \int_{-\infty}^{13} f(x)dx = \int_{-\infty}^{13} \frac{1}{9} e^{-\frac{x}{9}} dx = 1 - e^{-\frac{13}{9}} \text{ for } \mathbf{x} \ge \mathbf{13}$$

$$P(x>13) = 1 - (1 - 0.2359) = 0.2359$$

Probability that 13 or more successive dry days occur after a rainstorm = 0.2359

## Probability that fewer than 2 dry days occur after a rainstorm

=Probability that 1 dry day occurs after a rainstorm

$$=P(x<2)$$

$$=(1-e^{-2/9})$$

$$=1-e^{2/9}$$

$$=1-0.8007=0.1993$$