

University of Minnesota

Math Refresher

Summer 2015

Problem Set 5

1. (Finite horizon dynamic programming)
 - (a) Sundaram 11.2 and 11.8
 - (b) SLP Exercise 2.2
2. (Dynamic Programming)
 - (a) SLP Exercise 2.4
 - (b) Sundaram 12.22, 12.26 and 12.28
 - (c) SLP 4.1, 4.3, 4.5, 4.8, 4.9a
3. (Math Preliminaries)
 - (a) Sundaram 12.1, 12.6, 12.10, 12.12 and 12.20
 - (b) SLP 3.6b, 3.8
4. Models
 - (a) SLP 5.1, 5.6, 5.17
 - (b) Macro Prelim
 - i. Fall 2007 - Q1.3 [Chari]
 - ii. Fall 2008 - Q1.1 [Jones]
 - iii. Spring 2008 - Q2.1 [Jones]
 - iv. Spring 2008 - Q1.1 [Jones]