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The general solution to  $D_x[g(1, w)] + g(1, w) = 0$  is  $g(1, w) = ce^{-w}$ . A particular solution to the full differential equation is  $w e^{-w}$ . Thus the most general solution is  $g(1, w) = w e^{-w} + ce^{-w}$ .

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1.18 Let  $X_i$  be the amount it goes up in period  $i$ . Then  $Y = 3X$

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$\sum_{i=1}^n X_i$  and  $\text{Cov}(X_1, Y)$

$= \text{Cov}(X_1, X_1) = \text{Var}(X_1) = 1/4$  Therefore,

$\text{Corr}(X_1, Y) =$

$1/4 \sqrt{(1/4)(3/4)} =$

$1/3$  1.19 No, since

for such a pair  $\text{Corr}$

$(X, Y) = 2$  and

correlations are

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Therefore  $c = gq$ ,  
which completes the  
proof that  $\gcd(a, b)$   
divides  $c$ . (d) We are  
given that  $au + bv =$   
 $g$  and  $au_0 + bv_0 = g$ .  
Subtracting and  
rearranging yields a  
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$v_0$ ). Dividing both sides by  $g$  gives  $a/g - u_0/g = (v - v_0)/g$ . We observe that  $\gcd(a/g, b/g) = 1$ .

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is)  $w = e^{-x} + ce^{-x}$ . Thus the most general solution is  $g(1, w) = e^{-x} + ce^{-x}$ . 164146279

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Choose an integer  $n_0$   
 $> \max \{a - 1,$   
 $(1 - a) - 1 \}$ .

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