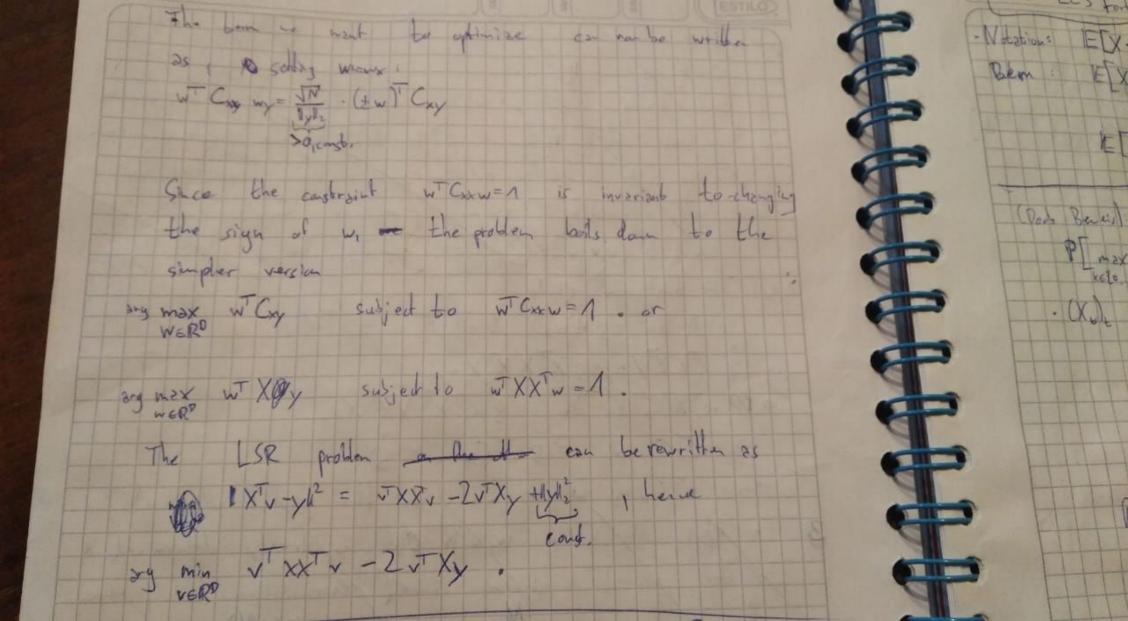
organizations Of prof to play of Cyy. Non, let (we wy) = (Sin Rie;) be a sentin E)(c) The first row reads A.Bay=gAdx (=) XTXYTY X = SXTXXXXX (=) WX Cxy wy = S WX Cxx vx = S Hence, with Cry my will be maximal for the greatest volume of g. For d= 1 the sides wy FR = OR is Stready determined X the second constraint since (setormulating the problem

w. ER=R of oyer* my teritorique

ory min VXXTV - ZVXXy, 3(d) Simply calculable w= Xdx, w= Ydy ?



00 The son of the generalized eigenvalue problem reads 5 Cxy wy = & Cxx wx Multiplication by w. yields that the term we want to maximize con be written as wx Cxy wy = & wx Exx wx = d, showing the dam. =1 (-wx) Cxy (-wy) = wx Cxy vy (%) (-wx Cxx (-wx)= wx Cxx wx = 1 and soy the same organ entation the seend restriction is fulfilled. (2)(b) primal TXY" = a + XX" -x;

seen restriction is fulfilled, 2) (b) point 1 XXIII x + xxIII AYX w = Q AYY wy Meliphostian by Nx respectively W / Yells XXX Jay= 2XXXXXXXX TYXXXX=2YYYYX This can be rewiffen is A.B dy = 2 A.A dx 3. A xx = 2 13. B xx or equivalently [dx]= 2 [At 6] [dx]