Variant 1. 2016-10-28. Please, don't forget to write you variant number. Sections A and B will make up 60% and 40% of the exam grade, respectively. Total duration of the exam is 120 min. Good luck! :)

SECTION A

- 1. Consider the function $f(x, y, z) = x^3 + 2xz 3z^3 y^2$. Using the total differential find the approximate value of f(1.01, 0.99, 1.02).
- 2. Consider the system

$$\begin{cases} x^3 + y^3 + z^3 = 3\\ x + x^3 + 2y + 3y^2 + xyz + z^3 = 9 \end{cases}$$

- (a) Check whether the functions y(z) and x(z) are defined at a point (1,1,1)
- (b) Find y'(z) and x'(z)
- 3. Consider the function f(u) = g(x, y) where $x = u^2$ and $y = \cos u$. The function g has continuous second derivatives everywhere. Find f'(u) and f''(u).
- 4. The curve on the plane is defined by the equation $x^4 + y^2 + y^4 = 3$.
 - (a) Find a vector that is orthogonal to the curve at the point (1,1)
 - (b) Find a vector that is parallel to the curve at the point (1,1)
- 5. The function g is monotonic. The function f is the inverse of the function g. Find f'(1) if it is known that g(10) = 1, g'(10) = 5, g(1) = -2, g'(1) = 4.
- 6. Let x be a vector, $x \in \mathbb{R}^n$, and A be $n \times n$ matrix of constants. Consider the function $f(x) = x^T A x$.
 - (a) Clearly state the Young's theorem
 - (b) Express the Hesse matrix of f using A and A^T .

- 7. Consider the function $f(x,y) = \sqrt[3]{x^3 + y^3}$.
 - (a) (7 points) Find $\frac{\partial f}{\partial x}(0,0)$ and $\frac{\partial f}{\partial y}(0,0)$. Is the function f(x,y) continuously differentiable everywhere?
 - (b) (3 points) Find equation of the tangent plane to the graph of z = f(x, y) at the origin.
 - (c) (10 points) Let $\Delta f = f(x,y) f(0,0)$. Compare Δf with the df (total differential) at the origin. Base your comparison on the existence of the limit $\lim_{x\to 0,y\to 0} \frac{\Delta f df}{\sqrt{x^2 + y^2}}$ as $x\to 0$ and $y\to 0$.
- 8. Cournot duopoly produces good Y, where $Y = y_1 + y_2$. Here y_1 is the output of the first firm and y_2 is the output of the second firm. The inverse demand on good is given by the formula p(Y) = 1/Y, where is p(Y) the price per unit. The total costs of the firms are $TC_1(y_1) = 2y_1$ and $TC_2(y_2) = y_2$, respectively. Let the profit of the first firm be $\pi_1 = p(y_1 + y_2)y_1 2y_1$ and the profit of the second firm be $\pi_2 = p(y_1 + y_2)y_2 y_2$.
 - (a) (8 points) Write down the system of the first-order conditions $\begin{cases} \frac{\partial \pi_1}{\partial y_1} = 0\\ \frac{\partial \pi_2}{\partial y_2} = 0 \end{cases}$ and solve it.
 - (b) (12 points) Government decides to impose a per unit tax t on both firms. It will increase costs for them by ty_1 and ty_2 respectively. Rewrite the system of first-order conditions accounting for the tax. Find $\frac{dy_1}{dt}$ and $\frac{dy_2}{dt}$ by referring to the appropriate IFT. Check that IFT conditions are verifiable here.

Variant 2. 2016-10-28. Please, don't forget to write you variant number. Sections A and B will make up 60% and 40% of the exam grade, respectively. Total duration of the exam is 120 min. Good luck! :)

SECTION A

- 1. Consider the function $f(x, y, z) = x^3 + 2xz 3z^3 2y^2$. Using the total differential find the approximate value of f(1.01, 0.99, 1.02).
- 2. Consider the system

$$\begin{cases} x^3 + y^3 + 2z^3 = 4\\ x + x^3 + 2y + 3y^2 + xyz + z^3 = 9 \end{cases}$$

- (a) Check whether the functions y(z) and x(z) are defined at a point (1,1,1)
- (b) Find y'(z) and x'(z)
- 3. Consider the function f(u) = g(x, y) where $x = 2u^2$ and $y = \cos u$. The function g has continuous second derivatives everywhere. Find f'(u) and f''(u).
- 4. The curve on the plane is defined by the equation $x^4 + y^2 + 2y^4 = 4$.
 - (a) Find a vector that is orthogonal to the curve at the point (1,1)
 - (b) Find a vector that is parallel to the curve at the point (1,1)
- 5. The function g is monotonic. The function f is the inverse of the function g. Find f'(2) if it is known that g(10) = 2, g'(10) = 5, g(2) = -2, g'(2) = 4.
- 6. Let x be a vector, $x \in \mathbb{R}^n$, and A be $n \times n$ matrix of constants. Consider the function $f(x) = x^T A x$.
 - (a) Clearly state the Young's theorem
 - (b) Express the Hesse matrix of f using A and A^T .

- 7. Consider the function $f(x,y) = \sqrt[3]{x^3 + y^3}$.
 - (a) (7 points) Find $\frac{\partial f}{\partial x}(0,0)$ and $\frac{\partial f}{\partial y}(0,0)$. Is the function f(x,y) continuously differentiable everywhere?
 - (b) (3 points) Find equation of the tangent plane to the graph of z = f(x, y) at the origin.
 - (c) (10 points) Let $\Delta f = f(x,y) f(0,0)$. Compare Δf with the df (total differential) at the origin. Base your comparison on the existence of the limit $\lim_{x\to 0,y\to 0} \frac{\Delta f df}{\sqrt{x^2 + y^2}}$ as $x\to 0$ and $y\to 0$.
- 8. Cournot duopoly produces good Y, where $Y = y_1 + y_2$. Here y_1 is the output of the first firm and y_2 is the output of the second firm. The inverse demand on good is given by the formula p(Y) = 1/Y, where is p(Y) the price per unit. The total costs of the firms are $TC_1(y_1) = 2y_1$ and $TC_2(y_2) = y_2$, respectively. Let the profit of the first firm be $\pi_1 = p(y_1 + y_2)y_1 2y_1$ and the profit of the second firm be $\pi_2 = p(y_1 + y_2)y_2 y_2$.
 - (a) (8 points) Write down the system of the first-order conditions $\begin{cases} \frac{\partial \pi_1}{\partial y_1} = 0 \\ \frac{\partial \pi_2}{\partial y_2} = 0 \end{cases}$ and solve it.
 - (b) (12 points) Government decides to impose a per unit tax t on both firms. It will increase costs for them by ty_1 and ty_2 respectively. Rewrite the system of first-order conditions accounting for the tax. Find $\frac{dy_1}{dt}$ and $\frac{dy_2}{dt}$ by referring to the appropriate IFT. Check that IFT conditions are verifiable here.

Variant 3. 2016-10-28. Please, don't forget to write you variant number. Sections A and B will make up 60% and 40% of the exam grade, respectively. Total duration of the exam is 120 min. Good luck! :)

SECTION A

- 1. Consider the function $f(x, y, z) = x^3 + 2xz 3z^3 3y^2$. Using the total differential find the approximate value of f(1.01, 0.99, 1.02).
- 2. Consider the system

$$\begin{cases} x^3 + y^3 + 3z^3 = 5\\ x + x^3 + 2y + 3y^2 + xyz + z^3 = 9 \end{cases}$$

- (a) Check whether the functions y(z) and x(z) are defined at a point (1,1,1)
- (b) Find y'(z) and x'(z)
- 3. Consider the function f(u) = g(x, y) where $x = 3u^2$ and $y = \cos u$. The function g has continuous second derivatives everywhere. Find f'(u) and f''(u).
- 4. The curve on the plane is defined by the equation $x^4 + y^2 + 3y^4 = 5$.
 - (a) Find a vector that is orthogonal to the curve at the point (1,1)
 - (b) Find a vector that is parallel to the curve at the point (1,1)
- 5. The function g is monotonic. The function f is the inverse of the function g. Find f'(3) if it is known that g(10) = 3, g'(10) = 5, g(3) = -2, g'(3) = 4.
- 6. Let x be a vector, $x \in \mathbb{R}^n$, and A be $n \times n$ matrix of constants. Consider the function $f(x) = x^T A x$.
 - (a) Clearly state the Young's theorem
 - (b) Express the Hesse matrix of f using A and A^T .

- 7. Consider the function $f(x,y) = \sqrt[3]{x^3 + y^3}$.
 - (a) (7 points) Find $\frac{\partial f}{\partial x}(0,0)$ and $\frac{\partial f}{\partial y}(0,0)$. Is the function f(x,y) continuously differentiable everywhere?
 - (b) (3 points) Find equation of the tangent plane to the graph of z = f(x, y) at the origin.
 - (c) (10 points) Let $\Delta f = f(x,y) f(0,0)$. Compare Δf with the df (total differential) at the origin. Base your comparison on the existence of the limit $\lim_{x\to 0,y\to 0} \frac{\Delta f df}{\sqrt{x^2 + y^2}}$ as $x\to 0$ and $y\to 0$.
- 8. Cournot duopoly produces good Y, where $Y = y_1 + y_2$. Here y_1 is the output of the first firm and y_2 is the output of the second firm. The inverse demand on good is given by the formula p(Y) = 1/Y, where is p(Y) the price per unit. The total costs of the firms are $TC_1(y_1) = 2y_1$ and $TC_2(y_2) = y_2$, respectively. Let the profit of the first firm be $\pi_1 = p(y_1 + y_2)y_1 2y_1$ and the profit of the second firm be $\pi_2 = p(y_1 + y_2)y_2 y_2$.
 - (a) (8 points) Write down the system of the first-order conditions $\begin{cases} \frac{\partial \pi_1}{\partial y_1} = 0\\ \frac{\partial \pi_2}{\partial y_2} = 0 \end{cases}$ and solve it.
 - (b) (12 points) Government decides to impose a per unit tax t on both firms. It will increase costs for them by ty_1 and ty_2 respectively. Rewrite the system of first-order conditions accounting for the tax. Find $\frac{dy_1}{dt}$ and $\frac{dy_2}{dt}$ by referring to the appropriate IFT. Check that IFT conditions are verifiable here.

Variant 4. 2016-10-28. Please, don't forget to write you variant number. Sections A and B will make up 60% and 40% of the exam grade, respectively. Total duration of the exam is 120 min. Good luck! :)

SECTION A

- 1. Consider the function $f(x, y, z) = x^3 + 2xz 3z^3 4y^2$. Using the total differential find the approximate value of f(1.01, 0.99, 1.02).
- 2. Consider the system

$$\begin{cases} x^3 + y^3 + 4z^3 = 6\\ x + x^3 + 2y + 3y^2 + xyz + z^3 = 9 \end{cases}$$

- (a) Check whether the functions y(z) and x(z) are defined at a point (1,1,1)
- (b) Find y'(z) and x'(z)
- 3. Consider the function f(u) = g(x, y) where $x = 4u^2$ and $y = \cos u$. The function g has continuous second derivatives everywhere. Find f'(u) and f''(u).
- 4. The curve on the plane is defined by the equation $x^4 + y^2 + 4y^4 = 6$.
 - (a) Find a vector that is orthogonal to the curve at the point (1,1)
 - (b) Find a vector that is parallel to the curve at the point (1,1)
- 5. The function g is monotonic. The function f is the inverse of the function g. Find f'(4) if it is known that g(10) = 4, g'(10) = 5, g(4) = -2, g'(4) = 4.
- 6. Let x be a vector, $x \in \mathbb{R}^n$, and A be $n \times n$ matrix of constants. Consider the function $f(x) = x^T A x$.
 - (a) Clearly state the Young's theorem
 - (b) Express the Hesse matrix of f using A and A^T .

- 7. Consider the function $f(x,y) = \sqrt[3]{x^3 + y^3}$.
 - (a) (7 points) Find $\frac{\partial f}{\partial x}(0,0)$ and $\frac{\partial f}{\partial y}(0,0)$. Is the function f(x,y) continuously differentiable everywhere?
 - (b) (3 points) Find equation of the tangent plane to the graph of z = f(x, y) at the origin.
 - (c) (10 points) Let $\Delta f = f(x,y) f(0,0)$. Compare Δf with the df (total differential) at the origin. Base your comparison on the existence of the limit $\lim_{x\to 0,y\to 0} \frac{\Delta f df}{\sqrt{x^2 + y^2}}$ as $x\to 0$ and $y\to 0$.
- 8. Cournot duopoly produces good Y, where $Y = y_1 + y_2$. Here y_1 is the output of the first firm and y_2 is the output of the second firm. The inverse demand on good is given by the formula p(Y) = 1/Y, where is p(Y) the price per unit. The total costs of the firms are $TC_1(y_1) = 2y_1$ and $TC_2(y_2) = y_2$, respectively. Let the profit of the first firm be $\pi_1 = p(y_1 + y_2)y_1 2y_1$ and the profit of the second firm be $\pi_2 = p(y_1 + y_2)y_2 y_2$.
 - (a) (8 points) Write down the system of the first-order conditions $\begin{cases} \frac{\partial \pi_1}{\partial y_1} = 0\\ \frac{\partial \pi_2}{\partial y_2} = 0 \end{cases}$ and solve it.
 - (b) (12 points) Government decides to impose a per unit tax t on both firms. It will increase costs for them by ty_1 and ty_2 respectively. Rewrite the system of first-order conditions accounting for the tax. Find $\frac{dy_1}{dt}$ and $\frac{dy_2}{dt}$ by referring to the appropriate IFT. Check that IFT conditions are verifiable here.