

Methods of optimal solutions retake exam. 19.09.2014. Variant A.  
Time allowed: 80 minutes. The use of calculators is not permitted.

1. Consider the following bimatrix game:

	D	E	F
A	4;2	2;1	2;0
B	-2;7	4;6	2;3
C	1;1	3;0	3;2

- (a) Find all the pure and mixed Nash equilibria  
(b) State whether the equilibria you have found are Pareto-optimal
2. Solve the system of differential equations:

$$\begin{cases} \dot{x} = x - y + 1 \\ \dot{y} = 2x - y \end{cases}$$

3. For any real number  $\lambda$ , find the minimal value of the objective function  $x_1 + 2x_2 + 6x_3 + 4x_4$  subject to the constraints  $\lambda x_1 - x_2 + x_3 + x_4 \geq -1$ ,  $2x_1 + 2x_2 + 3x_3 + 2x_4 \geq 10$ , all the choice variables are nonnegative.
4. Minimize  $(x - 2)^2 + 2(y - 1)^2$  subject to  $x + 4y \leq 3$  and  $x \geq y$ .

Methods of optimal solutions retake exam. 19.09.2014. Variant B.  
Time allowed: 80 minutes. The use of calculators is not permitted.

1. Consider the following bimatrix game:

	D	E	F
A	3;2	1;1	1;0
B	-3;7	3;6	1;3
C	0;1	2;0	2;2

- (a) Find all the pure and mixed Nash equilibria
  - (b) State whether the equilibria you have found are Pareto-optimal
2. Solve the system of differential equations:

$$\begin{cases} \dot{x} = x - y \\ \dot{y} = 2x - y + 1 \end{cases}$$

3. For any real number  $\lambda$ , find the minimal value of the objective function  $x_1 + 2x_2 + 6x_3 + 4x_4$  subject to the constraints  $\lambda x_1 - x_2 + x_3 + x_4 \geq -1$ ,  $2x_1 + 2x_2 + 3x_3 + 2x_4 \geq 10$ , all the choice variables are nonnegative.
4. Minimize  $4(x - 1)^2 + 2(y - 2)^2$  subject to  $y + 4x \leq 3$  and  $x \leq y$ .