

This is a practice exam. Be honest with yourself. Close all the books and notes. Set a timer for 120 minutes. Try to solve proposed problems. We will post the solution in a couple of days.

Good luck! We believe in you!

## Section A

1. (10 points) Let  $z \in \mathbb{C}$ . Sketch on the complex plane the set given by the equation

$$z\bar{z} + (1+i)z + (1-i)\bar{z} = 1$$

2. (10 points) The function  $f(x, y, z)$  satisfies the equation

$$\frac{2f'_x}{yz} + \frac{2f'_y}{xz} + \frac{2f'_z}{xy} = \frac{f}{xyz}$$

What is the degree of homogeneity of the function  $g(x, y, z) = f'_x + f'_y + f'_z$ ?

3. (10 points) Find the minimal value of  $x_1 + 2x_2 + 3x_3 + x_4$  for non-negative values of all  $x_i$  given that  $x_1 + 2x_2 + 2x_3 + x_4 \geq 3$  and  $3x_1 + 2x_2 + x_3 - x_4 \geq 4$ .

4. (10 points) Consider the static bi-matrix game

	d	e	f
a	1, 1	2, -1	4, 3
b	2, 1	1, 6	-1, 2
c	5, 6	2, 5	0, 2

(a) Iteratively eliminate all strictly dominated strategies.

(b) Find all Nash Equilibria in pure and mixed strategies.

5. (10 points) Find the global maximum of  $5x + 2y + 3z$  given that  $x^2 + y^2 + z^2 = 6$ .
6. (10 points) Let's consider the modified sequence of Fibonacci numbers. The recurrent equation stays the same,  $F_n = F_{n-1} + F_{n-2}$  but we start with  $F_0 = -1$  and  $F_1 = 4$ . Find the explicit formula of  $F_n$  for  $n \geq 1$ .

## Section B

7. (20 points) Find the global minimum of the function

$$2x^2 + 4y^2 + xy + 8z^2 + 2yz,$$

subject to  $x + y + z \geq 1$ ,  $x + y + 1.5z \geq 1.2$ .

8. (20 points)

Solve the following differential equation

$$y'''' + 7y'' - 18y' + 10y = x + e^x$$