

1. (10 points) Consider the function

$$f(x, y) = 4x^2 + 9y^2 + 4cxy + 3d.$$

Find all values of  $c$  and  $d$  such that the function  $f$  is convex everywhere.

2. (10 points) Minimize the function

$$f(x, y, z) = x^2 + 3y^2 + 5z^2, \text{ subject to } x + y + z \leq -23.$$

Using any method check sufficiency conditions.

3. (10 points) Two points on the complex plane are given,  $z_1 = 8i$ ,  $z_2 = 6$ . Consider the set of all points  $z \in \mathbb{C}$  equidistant (having the same distance) from  $z_1$  and  $z_2$ .

Find an equation of this set in terms of  $z$  and  $\bar{z}$ .

4. (10 points) Solve the following differential equation

$$y'' - 7y' + 6y = x \exp(6x).$$

5. (10 points) Solve the linear programming problem

$$\begin{cases} 5x_1 + 5x_2 + 30x_3 \rightarrow \min \\ x_1 + 3x_2 + 2x_3 \geq 10 \\ 2x_1 + x_2 + 3x_3 \geq 10 \\ x_1, x_2, x_3 \geq 0 \end{cases}.$$

Find the minimal value and the optimal point.

6. (10 points) Special request by Alla Fridman :) Consider one variable minimization problem

$$f(x) = x^2 + 6x + 8, \quad x \in [-2; 5].$$

- (a) Carefully check NDCQ.
- (b) Introduce two Lagrange multipliers and write down first order conditions.
- (c) Which equations or inequalities are called «complementary slackness conditions»?

Note: You are NOT required to solve FOC nor to find the optimal point.

7. (20 points) Consider  $(n \times n)$  matrix  $A_n$  with 2 on the main diagonal and 1 just above and below it,

$$A_n = \begin{pmatrix} 2 & 1 & 0 & 0 & \cdots & 0 \\ 1 & 2 & 1 & 0 & \cdots & 0 \\ 0 & 1 & 2 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & \cdots & 1 & 2 & 1 & 0 \\ 0 & \cdots & 0 & 1 & 2 & 1 \\ 0 & \cdots & 0 & 0 & 1 & 2 \end{pmatrix}.$$

Let  $d_n = \det A_n$ .

- (a) State the difference equation on  $d_n$ ,  $d_{n-1}$  and  $d_{n-2}$ .
  - (b) Find  $d_1$ ,  $d_2$  and finally  $d_n$ .
8. (20 points) Consider the second order differential equation with constant coefficients

$$y'' + ay' + by = 0.$$

Find necessary and sufficient conditions on  $a$  and  $b$  that guarantee that

- (a) every solution  $y(t)$  is bounded for all  $t \in \mathbb{R}$ ;
- (b) every solution  $y(t)$  tends to zero as  $t \rightarrow +\infty$ .