

**Variant 1.** 2017-10-27. Please, don't forget to write the 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  $f(x, y) = x^3 + 2x - 3xy^3 - y^2$ . Using the total differential find the approximate value of  $f(0.98, 1.99)$ .

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  $y'(z)$  if possible.

3. If possible find the limit

$$\lim_{x \rightarrow 0, y \rightarrow 0} \frac{\exp(x^2 + y^2) - 1}{x^2 + y^2 + 3|x| + |y|};$$

4. The surface in  $\mathbb{R}^3$  is defined by the equation  $x^3 + 2y^3 + 3z^3 + zxy = 7$ .

- (a) Find a unit vector that is orthogonal to the tangent plane at the point  $(x = 1, y = 1, z = 1)$ .
- (b) Find the equation of the tangent plane.

5. Consider the function  $f(x, y) = x^2 + y^3 + xy$ , the vector  $v = (1, 2)$  and the point  $A = (-1, -1)$ .

- (a) Find the gradient of  $f$  at the point  $A$ .
- (b) Find the directional derivative of  $f$  at the point  $A$  in the direction given by  $v$ .

6. Let  $x_n$  be a sequence in  $\mathbb{R}^2$  given by

$$x_n = \begin{pmatrix} \cos(2\pi n/3) \\ \sin(2\pi(n^2 - 1)/3n) \end{pmatrix}$$

- (a) Find the accumulation points of this sequence.
- (b) Find the limit of this sequence if it exists.

## SECTION B

7. The production function is given by  $q(K, L) = (K^\rho + L^\rho)^{1/\rho}$ , where  $K > 0$ ,  $L > 0$ ,  $\rho \leq 1$  and  $\rho \neq 0$ .

- (a) MRTS (marginal rate of technical substitution) is defined as  $\text{MRTS} = -\frac{dK}{dL} \big|_{q(K,L)=\text{const}}$ . Using implicit function theorem find MRTS and express your answer as a function of  $K/L$  alone.
- (b) Let  $t = K/L$ . Find the derivative  $\sigma = \frac{d \ln t}{d \ln \text{MRTS}}$ .
- (c) Suggest at least one production function  $q(K, L)$  such that  $\sigma = 1$ .

8. The closed first quadrant is denoted by  $\bar{\mathbb{R}}_+^2$ . Consider the function  $F(x, y) = xy - (x^p/p + y^q/q)$  defined on  $\bar{\mathbb{R}}_+^2$ , where  $p > 1$ ,  $q > 1$  and  $(p-1)(q-1) = 1$ .

- (a) Find the set  $S \subset \bar{\mathbb{R}}_+^2$  such that  $\partial F/\partial x = 0$  and  $\partial F/\partial y = 0$  at the same time. Sketch the set  $S$ .
- (b) What are the possible values of the function  $F(x, y)$  for  $(x, y) \in S$ ?
- (c) Is it true that the sign of  $F(x, y)$  is the same for all  $(x, y) \notin S$ ?

**Variante 2.** 2017-10-27. Please, don't forget to write the 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  $f(x, y) = 2x^3 + 2x - 3xy^3 - y^2$ . Using the total differential find the approximate value of  $f(0.98, 1.99)$ .

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  $y'(z)$  if possible.

3. If possible find the limit

$$\lim_{x \rightarrow 0, y \rightarrow 0} \frac{\exp(x^2 + y^2) - 1}{x^2 + y^2 + 4|x| + |y|};$$

4. The surface in  $\mathbb{R}^3$  is defined by the equation  $2x^3 + 2y^3 + 3z^3 + zxy = 8$ .

- (a) Find a unit vector that is orthogonal to the tangent plane at the point  $(x = 1, y = 1, z = 1)$ .
- (b) Find the equation of the tangent plane.

5. Consider the function  $f(x, y) = x^2 + y^3 + xy$ , the vector  $v = (2, 1)$  and the point  $A = (-1, -1)$ .

- (a) Find the gradient of  $f$  at the point  $A$ .
- (b) Find the directional derivative of  $f$  at the point  $A$  in the direction given by  $v$ .

6. Let  $x_n$  be a sequence in  $\mathbb{R}^2$  given by

$$x_n = \begin{pmatrix} 2 \cos(2\pi n/3) \\ \sin(2\pi(n^2 - 1)/3n) \end{pmatrix}$$

- (a) Find the accumulation points of this sequence.
- (b) Find the limit of this sequence if it exists.

## SECTION B

7. The production function is given by  $q(K, L) = (K^\rho + L^\rho)^{1/\rho}$ , where  $K > 0$ ,  $L > 0$ ,  $\rho \leq 1$  and  $\rho \neq 0$ .

- (a) MRTS (marginal rate of technical substitution) is defined as  $\text{MRTS} = -\frac{dK}{dL} \big|_{q(K,L)=\text{const.}}$ . Using implicit function theorem find MRTS and express your answer as a function of  $K/L$  alone.
- (b) Let  $t = K/L$ . Find the derivative  $\sigma = \frac{d \ln t}{d \ln \text{MRTS}}$ .
- (c) Suggest at least one production function  $q(K, L)$  such that  $\sigma = 1$ .

8. The closed first quadrant is denoted by  $\bar{\mathbb{R}}_+^2$ . Consider the function  $F(x, y) = xy - (x^p/p + y^q/q)$  defined on  $\bar{\mathbb{R}}_+^2$ , where  $p > 1$ ,  $q > 1$  and  $(p-1)(q-1) = 1$ .

- (a) Find the set  $S \subset \bar{\mathbb{R}}_+^2$  such that  $\partial F/\partial x = 0$  and  $\partial F/\partial y = 0$  at the same time. Sketch the set  $S$ .
- (b) What are the possible values of the function  $F(x, y)$  for  $(x, y) \in S$ ?
- (c) Is it true that the sign of  $F(x, y)$  is the same for all  $(x, y) \notin S$ ?

**Variant 3.** 2017-10-27. Please, don't forget to write the 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  $f(x, y) = 3x^3 + 2x - 3xy^3 - y^2$ . Using the total differential find the approximate value of  $f(0.98, 1.99)$ .

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  $y'(z)$  if possible.

3. If possible find the limit

$$\lim_{x \rightarrow 0, y \rightarrow 0} \frac{\exp(x^2 + y^2) - 1}{x^2 + y^2 + 5|x| + |y|};$$

4. The surface in  $\mathbb{R}^3$  is defined by the equation  $3x^3 + 2y^3 + 3z^3 + zxy = 9$ .

- (a) Find a unit vector that is orthogonal to the tangent plane at the point  $(x = 1, y = 1, z = 1)$ .
- (b) Find the equation of the tangent plane.

5. Consider the function  $f(x, y) = 3x^2 + y^3 + xy$ , the vector  $v = (1, 2)$  and the point  $A = (-1, -1)$ .

- (a) Find the gradient of  $f$  at the point  $A$ .
- (b) Find the directional derivative of  $f$  at the point  $A$  in the direction given by  $v$ .

6. Let  $x_n$  be a sequence in  $\mathbb{R}^2$  given by

$$x_n = \begin{pmatrix} 3 \cos(2\pi n/3) \\ \sin(2\pi(n^2 - 1)/3n) \end{pmatrix}$$

- (a) Find the accumulation points of this sequence.
- (b) Find the limit of this sequence if it exists.

## SECTION B

7. The production function is given by  $q(K, L) = (K^\rho + L^\rho)^{1/\rho}$ , where  $K > 0$ ,  $L > 0$ ,  $\rho \leq 1$  and  $\rho \neq 0$ .

- (a) MRTS (marginal rate of technical substitution) is defined as  $\text{MRTS} = -\frac{dK}{dL} \big|_{q(K,L)=\text{const}}$ . Using implicit function theorem find MRTS and express your answer as a function of  $K/L$  alone.
- (b) Let  $t = K/L$ . Find the derivative  $\sigma = \frac{d \ln t}{d \ln \text{MRTS}}$ .
- (c) Suggest at least one production function  $q(K, L)$  such that  $\sigma = 1$ .

8. The closed first quadrant is denoted by  $\bar{\mathbb{R}}_+^2$ . Consider the function  $F(x, y) = xy - (x^p/p + y^q/q)$  defined on  $\bar{\mathbb{R}}_+^2$ , where  $p > 1$ ,  $q > 1$  and  $(p-1)(q-1) = 1$ .

- (a) Find the set  $S \subset \bar{\mathbb{R}}_+^2$  such that  $\partial F/\partial x = 0$  and  $\partial F/\partial y = 0$  at the same time. Sketch the set  $S$ .
- (b) What are the possible values of the function  $F(x, y)$  for  $(x, y) \in S$ ?
- (c) Is it true that the sign of  $F(x, y)$  is the same for all  $(x, y) \notin S$ ?

**Variant 4.** 2017-10-27. Please, don't forget to write the 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  $f(x, y) = 4x^3 + 2x - 3xy^3 - y^2$ . Using the total differential find the approximate value of  $f(0.98, 1.99)$ .

2. Consider the system

$$\begin{cases} x^3 + y^3 + 5z^3 = 7 \\ x + x^3 + 2y + 3y^2 + xyz + z^3 = 9 \end{cases}$$

- (a) Check whether the functions  $y(z)$  and  $x(z)$  are defined at a point  $(1, 1, 1)$ ;  
(b) Find  $y'(z)$  if possible.

3. If possible find the limit

$$\lim_{x \rightarrow 0, y \rightarrow 0} \frac{\exp(x^2 + y^2) - 1}{x^2 + y^2 + 6|x| + |y|};$$

4. The surface in  $\mathbb{R}^3$  is defined by the equation  $4x^3 + 2y^3 + 3z^3 + zxy = 10$ .

- (a) Find a unit vector that is orthogonal to the tangent plane at the point  $(x = 1, y = 1, z = 1)$ .  
(b) Find the equation of the tangent plane.

5. Consider the function  $f(x, y) = 4x^2 + y^3 + xy$ , the vector  $v = (1, 2)$  and the point  $A = (-1, -1)$ .

- (a) Find the gradient of  $f$  at the point  $A$ .  
(b) Find the directional derivative of  $f$  at the point  $A$  in the direction given by  $v$ .

6. Let  $x_n$  be a sequence in  $\mathbb{R}^2$  given by

$$x_n = \begin{pmatrix} 4 \cos(2\pi n/3) \\ \sin(2\pi(n^2 - 1)/3n) \end{pmatrix}$$

- (a) Find the accumulation points of this sequence.  
(b) Find the limit of this sequence if it exists.

### SECTION B

7. The production function is given by  $q(K, L) = (K^\rho + L^\rho)^{1/\rho}$ , where  $K > 0$ ,  $L > 0$ ,  $\rho \leq 1$  and  $\rho \neq 0$ .

- (a) MRTS (marginal rate of technical substitution) is defined as  $\text{MRTS} = -\frac{dK}{dL} \big|_{q(K,L)=\text{const}}$ . Using implicit function theorem find MRTS and express your answer as a function of  $K/L$  alone.

- (b) Let  $t = K/L$ . Find the derivative  $\sigma = \frac{d \ln t}{d \ln \text{MRTS}}$ .

- (c) Suggest at least one production function  $q(K, L)$  such that  $\sigma = 1$ .

8. The closed first quadrant is denoted by  $\bar{\mathbb{R}}_+^2$ . Consider the function  $F(x, y) = xy - (x^p/p + y^q/q)$  defined on  $\bar{\mathbb{R}}_+^2$ , where  $p > 1$ ,  $q > 1$  and  $(p-1)(q-1) = 1$ .

- (a) Find the set  $S \subset \bar{\mathbb{R}}_+^2$  such that  $\partial F/\partial x = 0$  and  $\partial F/\partial y = 0$  at the same time. Sketch the set  $S$ .  
(b) What are the possible values of the function  $F(x, y)$  for  $(x, y) \in S$ ?  
(c) Is it true that the sign of  $F(x, y)$  is the same for all  $(x, y) \notin S$ ?