

Step-1

We get

$$\begin{aligned}(y, 1-y)A &= (y, 1-y) \begin{bmatrix} 1 & 0 & -1 \\ -2 & -1 & 2 \end{bmatrix} \\ &= (1y - 2(1-y), -1(1-y), -y + 2(1-y)) \\ &= (-y - 2, y - 1, 2 - 3y)\end{aligned}$$

Step-2

Equating $-y - 2$ and $y - 1$, we get $y = -\frac{1}{2}$. This is impossible, because y should be either positive or zero. Thus, we discard this case.

Equating $y - 1$ and $2 - 3y$, we get $y = \frac{3}{4}$. For this value of y , we get

$$\begin{aligned}(-y - 2, y - 1, 2 - 3y) &= \left(-\frac{3}{4} - 2, \frac{3}{4} - 1, 2 - 3\left(\frac{3}{4}\right)\right) \\ &= \left(-\frac{11}{4}, -\frac{1}{4}, -\frac{1}{4}\right)\end{aligned}$$

The maximum value is $-\frac{1}{4}$.

Step-3

Equating $-y - 2$ and $2 - 3y$, we get $y = \frac{1}{2}$. For this value of y , we get

$$\begin{aligned}(-y - 2, y - 1, 2 - 3y) &= \left(-\frac{1}{2} - 2, \frac{1}{2} - 1, 2 - 3\left(\frac{1}{2}\right)\right) \\ &= \left(-\frac{5}{2}, -\frac{1}{2}, \frac{1}{2}\right)\end{aligned}$$

The maximum value is $\frac{1}{2}$.

Step-4

Out of $\frac{1}{2}$ and $-\frac{1}{4}$, the least value is $-\frac{1}{4}$. Therefore, the best strategy of Y will have $y = \frac{3}{4}$.

Thus, we have $y^* = \frac{3}{4}$.