

This exam consists of 16+1 problems (one additional problem is for extra credits, and can be skipped). Each problem has a maximal score of 6p, and 96p (16 solved problems) is marked as 100% score.

**You must give reasons for your answers. Precision and clarity will be emphasized when evaluating your answers.**

**Question 1.**

We consider the linear system  $A\mathbf{x} = \mathbf{b}$  where the matrix  $A$  and the vectors  $\mathbf{x}$  and  $\mathbf{b}$  are given by

$$A = \begin{pmatrix} 2-s & 3 & 3 \\ 3 & 2-s & 3 \\ 3 & 3 & 2-s \end{pmatrix}, \quad \mathbf{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \quad \text{and} \quad \mathbf{b} = \begin{pmatrix} 3 \\ s+4 \\ 1-2s \end{pmatrix}$$

We consider  $s$  as a parameter and  $x, y, z$  as variables.

- (a) **(6p)** Solve the linear system when  $s = 8$ . How many degrees of freedom are there?
- (b) **(6p)** Compute  $|A|$  for a general value of  $s$ .
- (c) **(6p)** Find  $A^{-1}$  when  $s = 0$ , and use  $A^{-1}$  to solve the linear system in this case.
- (d) **(6p)** Determine the values of  $s$  such that the linear system has exactly one solutions, and find  $x$  in these cases.

**Question 2.**

We consider the function  $f(x) = 4 - (x^2 + 3)e^x$ .

- (6p)** Compute  $f'(x)$  and  $f''(x)$ . Is  $f$  convex? Is  $f$  concave?

**Question 3.**

Compute the indefinite integrals:

- (a) **(6p)**  $\int \frac{3x-4}{x^2+x} dx$
- (b) **(6p)**  $\int 18x^2 \ln(x+1) dx$
- (c) **(6p)**  $\int e^{\sqrt{x}} dx$

Compute the limit. Explain that it can be interpreted as the area of a region  $R$ , and show  $R$  in a figure.

- (d) **(6p)**  $\lim_{b \rightarrow \infty} \int_1^b \frac{1}{x^2+x} dx$

**Question 4.**

We consider the function

$$f(x,y) = \sqrt{36 - x^2 - 4y^2}$$

- (a) **(6p)** Compute  $f'_x$  and  $f'_y$ , and find all stationary points of  $f$ .
- (b) **(6p)** Classify the stationary points as local maxima, local minima or saddle points.
- (c) **(6p)** Find the linear approximation of  $f$  at the point  $(x,y) = (4,2)$ .
- (d) **(6p)** Find the maximum and minimum values of  $f$ , if they exist.

**Question 5.**

We consider the Lagrange problem:

$$\max / \min f(x,y) = x + 2y - \sqrt{36 - x^2 - 4y^2} \quad \text{when} \quad x^2 + 4y^2 = 36$$

- (a) **(6p)** Find the points of the level curve  $x^2 + 4y^2 = 36$  where the tangent has slope  $y' = 1/2$ .
- (b) **(6p)** Sketch  $D = \{(x,y) : x^2 + 4y^2 = 36\}$ . Is  $D$  bounded? Describe the curve geometrically.
- (c) **(6p)** Solve the Lagrange problem and find the maximum and minimum values, if they exist.

We change the constraint in the Lagrange problem to  $x^2 + 4y^2 \leq 36$ .

- (d) **Extra credit (6p)** Solve the new optimization problem.