

20177

Mathematics for Management (M.Sc.), written exam

July 7, 2010

- (1) Determine all eigenvalues and at least one eigenvector of the matrix

$$\begin{pmatrix} 1 & 0 & 2 \\ 0 & 2 & 0 \\ 2 & 0 & 1 \end{pmatrix}. \quad (8 \text{ pt})$$

- (2) Compute the following limits:

(a) $\sqrt{n^2 + 3n} - n$, (4 pt)

(b) $(1 - \frac{4}{n})^n$. (4 pt)

- (3) The equation $yx = y^x$ defines a function $y(x)$ around the point $x = 2$ and $y = 2$. Determine $y'(2)$. (8 pt)

- (4) Find the local extreme values of

$$f(x, y) = e^{-2x} + 2x + 2y^2 - 1 \quad (8 \text{ pt})$$

and determine whether they are maxima or minima.

- (5) Determine the following integrals:

(a) $\int \frac{2x + 4}{x^2 + 4x + 5} dx$ (5 pt)

(b) $\int z^a \ln(z) dz, a \neq -1$ (5 pt)

- (6) Show that the function

$$f(x, y) = 2x^3 - 18xy + 9y^2 \quad (8 \text{ pt})$$

has a local minimum for $x_0 = 3, y_0 = 3$.