

1. Determine all solutions of the system

$$\begin{cases} x - y - z = 0 \\ 2x + 5y - 3z = 13 \\ -3x + 4y = -1. \end{cases}$$

2. Determine all a such that the system

$$\begin{cases} x + ay = a \\ ax + 4y = 2a \end{cases}$$

is inconsistent.

3. Consider the matrices $A = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$ and $B = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$.

We remark that $B^{-1} = B$.

Determine A^{-1} , $A^{-1}B^{-1}$, and $(AB)^{-1}$.

4. Determine all b such that the matrix

$$B = \begin{bmatrix} b & 0 & 0 & 2 \\ 0 & \sqrt{b} & 0 & 0 \\ 1 & 2 & 0 & 7 \\ 3 & 4 & 5 & 6 \end{bmatrix} \text{ is singular.}$$

5. Determine $1 + 2 + 3 + \dots + 999 + 1000$.
6. Determine a (particular) solution of the recurrence relation

$$x_t = 3x_{t-1} + 2x_{t-2} + 4t - 3, \quad t \geq 2.$$

7. It is given that -1 and 2 are equilibria of the recurrence relation $x_t = cx_{t-1}^2 + d$. Determine c and d . Which equilibria are stable, and which are not?

8. Consider the Markov chain with transition matrix

$$P = \begin{bmatrix} \frac{1}{2} & \frac{1}{4} & \frac{1}{8} \\ \frac{1}{2} & \frac{1}{4} & \frac{1}{8} \\ 0 & \frac{1}{2} & \frac{3}{4} \end{bmatrix}. \text{ Determine the steady states of this Markov chain.}$$

9. Solve the following LP-problem graphically:

$$\begin{array}{ll}
 \min. & x_1 - x_2 \\
 \text{s.t.} & x_1 + x_2 \geq 4 \\
 & x_1 + 2x_2 \leq 18 \\
 & 2x_1 - x_2 \geq -4 \\
 & 3x_1 - x_2 \leq 12.
 \end{array}$$

10. Solve the following LP-problem, and determine the shadow prices:

$$\begin{array}{ll}
 \max. & z = x_1 + 2x_2 + 3x_3 \\
 \text{s.t.} & x_1 + x_2 + 2x_3 \leq 9 \\
 & x_1 + x_2 + x_3 \leq 5 \\
 & 2x_1 \qquad \qquad x_3 \leq 4 \\
 & x_1 \geq 0, \quad x_2 \geq 0, \quad x_3 \geq 0.
 \end{array}$$

11. Consider the cooperative game (N, v) , with $N = \{1, 2, 3\}$ given by:

S	$\{1\}$	$\{2\}$	$\{3\}$	$\{1, 2\}$	$\{1, 3\}$	$\{2, 3\}$	$\{1, 2, 3\}$
$v(S)$	5	4	7	e	14	12	18

Determine the largest e for which the core of this game is not empty, and determine a core vector for that e .

12. Consider the linear production game for a production situation with 2 ingredients and 3 products, given by the technology matrix

$$A = \begin{bmatrix} 2 & 6 & 3 \\ 2 & 3 & 6 \end{bmatrix} \text{ and price vector } c = \begin{bmatrix} 60 \\ 150 \\ 90 \end{bmatrix}.$$

There are two players with resource vectors $b_1 = \begin{bmatrix} 30 \\ 10 \end{bmatrix}$ and $b_2 = \begin{bmatrix} 20 \\ 30 \end{bmatrix}$.

Determine an Owen vector of this game.

13. Determine the value of the matrix game $A = \begin{bmatrix} 5 & 1 \\ 2 & 4 \end{bmatrix}$.

14. A firm wants to manufacture the products 1, 2, 3, and 4. It has 6 machines A, B, C, D, E, F available to run this process. Moreover, each machine can be used to manufacture at most one of the products 1, 2, 3, 4.

The production time to manufacture a product on a certain machine is displayed in the following table:

	<i>A</i>	<i>B</i>	<i>C</i>	<i>D</i>	<i>E</i>	<i>F</i>
1	2	2	4	7	8	4
2	3	2	5	5	5	5
3	4	2	6	5	4	4
4	2	3	4	4	4	3

Determine an assignment of the products 1, 2, 3, 4 to the machines such that the total production time is minimized.

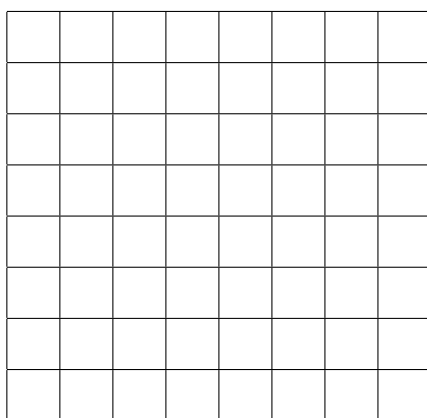
15. Two players play a variation of Tic Tac Toe on a piece of 8×8 squared paper. The players alternate moves, where each move the first player (who starts) puts an \times in one of the empty squares, and the second player puts an O in one of the empty squares. The player who first fills a 2×2 square with the same symbol wins.

$$\begin{array}{|c|c|} \hline \times & \times \\ \hline \times & \times \\ \hline \end{array} : \text{player one wins}; \quad \begin{array}{|c|c|} \hline \text{O} & \text{O} \\ \hline \text{O} & \text{O} \\ \hline \end{array} : \text{player two wins}$$

- a) Fill the 8×8 squared paper with 32 bricks of the form

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(each filling two squares) such that each of the 2×2 squares on the paper contains at least one whole brick.



- b) Give a strategy for player two that prevents player one from winning.