

THE UNIVERSITY OF SYDNEY  
FACULTIES OF ARTS, ECONOMICS, EDUCATION,  
ENGINEERING AND SCIENCE

MATH2970  
OPTIMISATION AND FINANCIAL MATHEMATICS (ADVANCED)

November 2009

LECTURERS: B Crossman, G Gottwald

**TIME ALLOWED: Two hours**

Family Name: .....

Other Names: .....

SID: ..... Seat Number: .....

**This examination has two sections: Multiple Choice and Extended Answer.**

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The Multiple Choice Section is worth 10% of the total marks of the course;  
there are 10 questions; the questions are of equal value;  
all questions may be attempted.

Answers to the Multiple Choice questions must be entered on  
the Multiple Choice Answer Sheet.

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The Extended Answer Section is worth 60% of the total marks of the course;  
there are 4 questions; the values of each question are indicated in brackets.

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**Calculators will be supplied; no other calculators are permitted. A  
Formula Sheet is provided on an extra paper.**

**THE QUESTION PAPER MUST NOT BE REMOVED FROM THE  
EXAMINATION ROOM.**