

TAMUR EXO

Question 1

$$U = \frac{1}{2} \log(z) + \frac{1}{2} \log(s) \quad \text{avec} \quad R(n)s + z = Y - T(n)$$

$$U = \frac{1}{2} \log(Y - an - sR(n)) + \frac{1}{2} \log(s)$$

$$\frac{dU}{ds} = 0 \Rightarrow \frac{1}{2s} + \frac{-R(n)}{2(Y - an - sR(n))} = 0$$

$$s R(n) = Y - an - s R(n) \Leftrightarrow$$

$$s = \frac{Y - an}{2R(n)}$$

$$z = Y - an - \frac{Y - an}{2}$$

$$z = \frac{Y - an}{2}$$

$$U^* = \frac{1}{2} \log\left(\frac{Y - an}{2}\right) + \frac{1}{2} \log\left(\frac{Y - an}{2R(n)}\right)$$

Question 2

$$U^* = \log\left(\frac{Y - T(n)}{2}\right) - \frac{1}{2} \log(R(n))$$

$$R(n) = \exp\left(-2U^* + 2 \log\left(\frac{Y - T(n)}{2}\right)\right)$$

$$R(n) = \exp(-2U^*) \left(\frac{Y - an}{2}\right)^2$$

$$R^*(Rf) = Rf$$

$$Rf = \exp(-2U^*) \left(\frac{Y - an}{2}\right)^2 \Leftrightarrow$$

$$Rf = \frac{-2\sqrt{Rf} \exp(U^*) + Y}{a}$$

Question 3

$$2u^* = \frac{1}{\lambda} \log\left(\frac{Y-a_1}{2}\right) + \frac{1}{\lambda} \log(1)$$

$$s = \exp\left(2u^* - \log\left(\frac{Y-a_1}{2}\right)\right)$$

$$b = \frac{\exp(2u^*) \times 2}{Y-a_1} \text{ and } m = \frac{1}{5} \Leftrightarrow \lambda = \frac{Y-a_1}{2} \exp(-2u^*)$$

$$\int_0^1 b (Y-a_1) = 2N \exp(2u^*)$$

$$\left[-\frac{(Y-a_1)^2}{2a_1} \right]_0^1 = 2N \exp(2u^*)$$

$$\frac{Y^2 - (Y-a_1)^2}{2a} \times \exp(-2u^*) = N$$

$$\frac{Y^2}{2a} \exp(-2u^*) - \frac{RA}{a} = N$$

$$\exp(2u^*) = \frac{Y^2}{Y(RA + Na)}$$

$$u^* = \frac{1}{2} \log\left(\frac{Y^2}{Y(RA + Na)}\right)$$

$$R(s) = A \frac{(RA + Na)}{Y^2} \times \frac{(Y-a_1)^2}{\lambda} = \frac{RA + Na}{Y^2} (Y-a_1)^2 = R(N)$$

$$R_A = \exp(-2u^*) \left(\frac{y-a_1}{2}\right)^2 \Leftrightarrow \frac{R_A y^2}{4(R_A + Va)} = \frac{(y-a_1)^2}{4}$$

$$u_f = \frac{y}{a} \left(1 - \sqrt{\frac{R_A}{R_A + Va}}\right)$$

$$s = \frac{\exp(2u^* x^2)}{y - a_1}$$

$$s^*(1) = \frac{y}{2(R_A + Va)} \times \frac{1}{y - a_1}$$