Reg No.:

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APJ ABDUL KALAM TECHNOLOGICAL UNIVERSIT

Fifth Semester B. Tech Degree (S, FE) Examination December 2023 (2015)

## **Course Code: EC363**

# Course Name: OPTIMIZATION TECHNIQUES

Max. Marks: 100

**Duration: 3 Hours** 

## PART A

#### Answer any two full questions, each carries 15 marks.

1 a) State the necessary and sufficient condition for existence of relative minimum in (5) single variable optimisation

b) Find the extreme points of the function  $f(x, y) = x^3 + 3y^3 + 3x^2 + 3y^2 + 24$  and (10) determine their nature.

- 2 a) Discuss the terms uni-modality, convexity.
  - b) Solve the following LP problem using simplex method.

Subject to

3

 $\begin{aligned} & 2X_1 + 4X_2 + 6X_3 \leq 24 \\ & 3X_1 + 9X_2 + 6X_3 \leq 30 \end{aligned}$ 

Maximize  $Z = 10X_1 + 15X_2 + 20X_3$ 

 $X_1, X_2 \text{ and } X_3 \geq 0$ 

- a) A firm manufactures 2 types of products A & B and sells them at a profit of Rs. 2 on (5) type A & Rs. 3 on type B. Each product is processed on 2 machines G & H. Type A requires 1 minute of processing time on G and 2 minutes on H. Type B requires 1 minute on G & 1 minute on H. The machine G is available for not more than 6 hrs. 40 mins per day, while machine H is available for 10 hrs. per day. Formulate the problem as LPP for maximising the profit.
- b) State duality property in LPP
- c) Determine whether the following function is convex or concave  $f(x_1, x_2, x_3) = 4x_1^2 + 3x_2^2 + 5x_3^2 + 6x_1x_2 + x_1x_3 - 3x_1 - 2x_2 + 15$ (7)

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(5)

Marks

(10)

(3)

## PART B

# Answer any two full questions, each carries 15 marks.

4 a) Apply the North-West Corner rule for finding the basic feasible solution of the following transportation problem and hence find optimal solution using MODI method:

Warehouse Factory	D	E	F	G	Capacity
A	42	48	38	37	160
В	40	49	52	51	150
С	39	38	40	43	190
Requirement	80	90	110	220	500

5 a) Use Dijsktras algorithm, to determine a shortest path from A to C



b) Players A and B plays a game for which payoff matrix with respect to A is given. Apply dominance property and reduce the payoff matrix and hence find the optimal strategies.

(10)

(5)

(15)

		Pla	yer B	-	•
		1	2	3	
Player A	1	20	-20	50	
	2	-25	25	-25	
	3	20	-50	50	

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6 a) Obtain the optimal strategies for both-persons and the value of the game for zero-sum (10)two-person game whose payoff matrix for person A is as follows:

<u> </u>	
1	-3
3	5
-1	6
4	1
2	2
-5	0

(5) b) Three factories X, Y and Z produce sugar and the capacity of each factory is given below. Factory X produces 5 tons of sugar and Y produces 2 tons of sugar and Z produces 3 tons of sugar. The sugar has demand in four markets A,B,C and D. The demand of market A is 3 tons, that of market B is 3 tons and the demand of market C is 2 tons and D is 2 tons. The following matrix gives the transportation cost of 1 ton of sugar from each factory to the destinations. Find initial solution using Vogel method.

Factories	Cost in <u>Rs</u> . Per ton(×100) Markets				Ausilability in tona
	Α	В	С	D	Availability in tons
Х	3	7	6	4	5
Y	2	4	3	2	2
Z	4	3	8	5	3
Requirement in tons	3	3	2	2	$\sum b = 10$ , $\sum d = 10$

#### PART C Answer any two full questions, each carries 20 marks.

- Draw the flow chart of Genetic algorithm and explain different stages associated with (10)7 a)

  - b) Discuss in detail the steps in steepest descent method of multi variable optimisation (5)

(5)

(20)

Define the following terms (i) Cross over (ii) Mutation c)

Maximise 8 a)

it

$$f(x) = -\begin{cases} x/2 & \text{for } x \le 2\\ -x+3 & \text{for } x > 2 \end{cases}$$

in the interval (0, 3), Given N = 6 using Fibonacci search method

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9 a) Perform two iterations using Hooke-Jeeve's method to minimise

$$f(x_1, x_2) = x_1 - x_2 + 2x_1^2 + 2x_1x_2 + x_2^2$$

and the first

starting from the point (0, 0). Take  $\Delta x_1 = \Delta x_2 = 0.8$  and  $\varepsilon = 0.1$ 

b) Give an example for the application of Genetic algorithm in Electronics Engineering (5)

(15)