

Course Code: EC363

Course Name: OPTIMIZATION TECHNIQUES

Max. Marks: 100

Duration: 3 Hours

PART A

Answer any two full questions, each carries 15 marks.

Marks

- 1 a) Examine $f(x) = 6x^5 - 4x^3 + 10$ for extreme points (5)
- b) Optimize $f(x_1, x_2, x_3) = 4x_1^2 + 2x_2^2 + x_3^2 - 4x_1x_2$, subject to constraints (10)
- $$x_1 + x_2 + x_3 = 15$$
- $$2x_1 - x_2 + 2x_3 = 20$$
- using method of Lagrange multipliers.
- 2 a) State the duality principle and write the dual of the following LPP (8)
- Maximize $Z = 6x_1 + 8x_2$
- Subject to the constraints
- $$5x_1 + 2x_2 \leq 20$$
- $$x_1 + 2x_2 \leq 10$$
- and $x_1, x_2 \geq 0$
- b) Solve the following LPP using Big M method (7)
- Maximize $Z = -2x_1 - x_2$
- Subject to the constraints
- $$3x_1 + x_2 = 3$$
- $$4x_1 + 3x_2 \geq 6$$
- $$x_1 + 2x_2 \leq 4$$
- and $x_1, x_2 \geq 0$
- 3 a) A small manufacturer employs 5 skilled men and 10 semi-skilled men for making a (10)
- product in two qualities; a deluxe model and an ordinary model. The production of a deluxe model requires 2-hour work by a skilled man and 2-hour work by a semi-skilled man. The ordinary model requires 1-hour work by a skilled man and 3-hour

work by a semi-skilled man. According to worker union's rules, no man can work more than 8 hours per day. The profit of the deluxe model is Rs.1000 per unit and that of the ordinary model is Rs.800 per unit. Formulate a linear programming model for this manufacturing situation to determine the production volume of each model such that the total profit is maximized.

- b) Determine whether the following function is convex or concave (5)

$$f(X) = 3x_1^2 + 2x_2^2 + x_3^2 - 2x_1x_2 - 2x_1x_3 + 2x_2x_3 - 6x_1 - 4x_2 - 2x_3$$

PART B

Answer any two full questions, each carries 15 marks.

- 4 a) Find an IBFS to the following transportation problem by LC method (7)

	D_1	D_2	D_3	D_4	D_5	Supply
O_1	73	40	9	79	20	8
O_2	62	93	96	8	13	7
O_3	96	65	80	50	65	9
O_4	57	58	29	12	87	3
O_5	56	23	87	18	12	5
Demand	6	8	10	4	4	

- b) Solve the following Transportation problem using MODI Method (8)

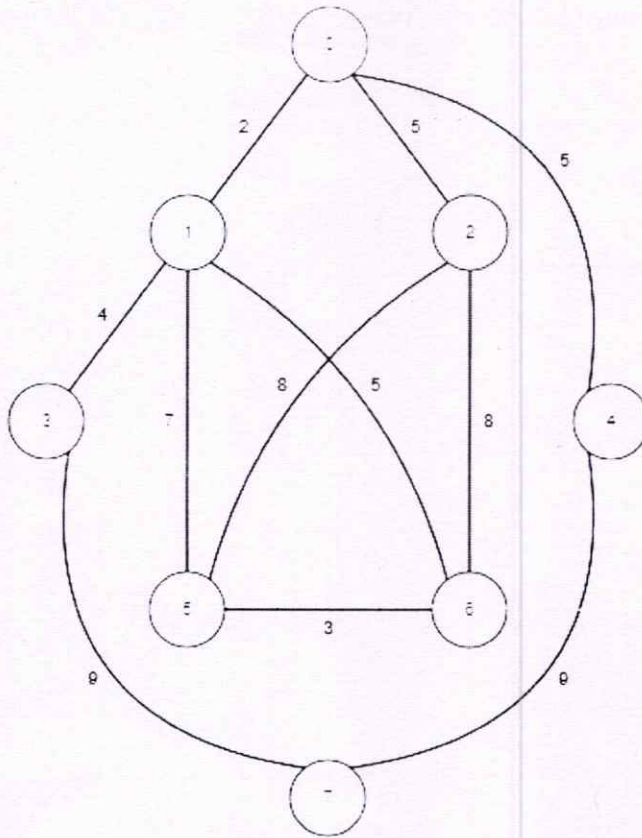
	D_1	D_2	D_3	D_4	Supply
O_1	1	2	1	4	30
O_2	3	3	2	1	50
O_3	4	2	5	9	20
Demand	20	40	30	10	

- 5 a) Solve the following 2x3 game graphically (8)

Player B

Player A $\begin{bmatrix} 1 & 3 & 11 \\ 8 & 5 & 2 \end{bmatrix}$

- b) Using Dijkstra's method find the shortest path from node 1 to node 7 from the following network path model. (7)

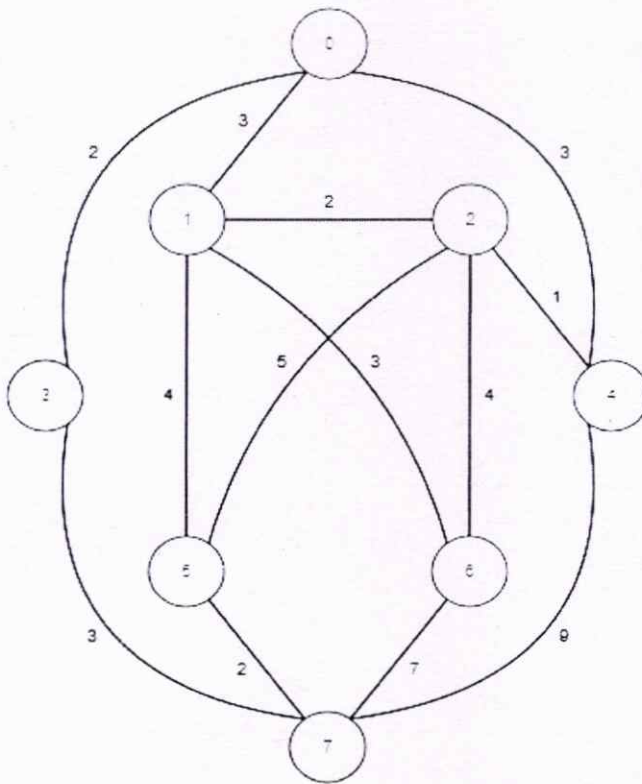


6 a) Find the IBFS of the following TP using (i)NWC method (ii)LC method

(7)

	D_1	D_2	D_3	Supply
O_1	1	2	6	7
O_2	0	4	2	12
O_3	3	1	5	11
Demand	10	10	10	

- b) Find the minimum spanning tree to the following network by PRIM's algorithm (8)



PART C

Answer any two full questions, each carries 20 marks.

- 7 a) Consider the function $f(x) = x^4 - 14x^3 + 60x^2 - 70x$. Use Fibonacci search method (10)
to find the value of x that minimizes the function f over the range $[0,2]$. Locate this
value of x to within the range 0.3.
- b) Explain in detail Hooke-Jeeves pattern search method (10)
- 8 a) Explain the following terms (10)
- Mutation with some suitable application
 - Cross over
 - Reproduction
- b) Minimize $f(x, y) = x - y + 2x^2 + y^2 + 2xy$ starting from the point $X = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ (10)
using Cauchy 'steepest -descent method.
- 9 a) Explain the advantages of testing function and mutation in Genetic algorithms (10)
- b) Explain the length of the binary string to represent a design variable in genetic (10)
algorithm
