

Paper ID : 140661

Roll No.

B.TECH.

Theory Examination (Semester-VI) 2015-16

ENGINEERING OPTIMIZATION

Time : 3 Hours

Max. Marks : 100

Section-A

1. Attempt all question. All questions carry equal mark. Write answer of each question in short. (2×10=20)

- Write the linear programming problem in standard form.
- What is a Pivot operation?
- State the Kuhn-Tucker conditions.
- What is the difference between Newton and Quasi-Newton method?
- What is the limitation of the linear extended penalty function?
- How is the direction-finding problem solved in Zoutendijk's method?

(1)

P.T.O.

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proven.

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Section-B

2. Attempt any five questions from this section.

(10×5=50)

(a) Maximize $f = x_1 + 2x_2 + x_3$

Subject to $2x_1 + x_2 - x_3 \leq 2$

$$-2x_1 + x_2 - 5x_3 \geq -6$$

$$x_1 + 2x_2 + x_3 \leq 6$$

$$x_i \geq 0, \quad i = 1, 2, 3$$

Using simplex method.

(b) Minimize $f(x_1, x_2) = (x_1 - 1)^2 - x_2^2$

$$\text{Subject to } g_1(x_1, x_2) = x_1^3 - 2x_2 \leq 0$$

$$g_2(x_1, x_2) = x_1^3 + 2x_2 \leq 0$$

(2)

Using the cutting plane method. Take the convergence limit in step 5 as $\epsilon = 0.02$.

(e) Derive the expression for solution of an Unconstrained Geometric Programming program using Differential Calculus.

(f) In a certain reservoir pump installation, the first cost of the pipe is given by $(100D + 50D^2)$, where D is the diameter of the pipe in cm. The cost of the reservoir decreases with an increase in the quantity of fluid handled and is given by $20/Q$, where Q is the rate at which the fluid is handled (cubic meters per second). The pumping cost is given by $(300Q^2/D^5)$. Find the optimal size of the pipe and the amount of fluid handled for minimum overall cost.

(3)

P.T.O.



- (h) What are the Rank 1 and Rank 2 Updates in QUASI-NEWTON Methods?

Section-C

Attempt any two questions from this section. (15×2=30)

3. Explain the Exterior Penalty Function Method with suitable example.
4. Solve the following LP problem using the branch and bound method:

$$\text{Maximize } f = 3x_1 + 4x_2$$

$$\text{Subject to } 7x_1 + 11x_2 \leq 88$$

$$3x_1 - x_2 \leq 12$$

$$x_1 \geq 0$$

$$x_2 \geq 0$$

5. Design a helical spring for minimum weight subject to a constraint on the shear (τ) induced in the spring under a compressive load P.

(4)

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