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Total No. of Pages : 02

Total No. of Questions : 18

B.Tech.(CSE) (O.E. 2011 Onwards) (Sem-6)

**OPTIMIZATION TECHNIQUES**

Subject Code : CH-304

Paper ID : [A2643]

Time : 3 Hrs.

Max. Marks : 60

**INSTRUCTIONS TO CANDIDATES :**

1. SECTION-A is COMPULSORY consisting of TEN questions carrying TWO marks each.
2. SECTION-B contains FIVE questions carrying FIVE marks each and students have to attempt any FOUR questions.
3. SECTION-C contains THREE questions carrying TEN marks each and students have to attempt any TWO questions.

**SECTION-A**

1. What is discontinuous function? How can one check the continuity of a function?
2. Give the classification of optimization problems.
3. Consider the objective function :  $f(x_1, x_2) = 6x_1^2 + 6x_1x_2 + x_2^3 + 3x_2^2$ . Is it convex?
4. State the Kuhn-Tucker conditions.
5. Find the volume of the largest right circular cylinder that can be inscribed inside a Sphere of radius R.
6. What is difference between local optimal point and global optimal point?
7. State disadvantages of Newton's method for one-dimensional search.
8. What is basic feasible solution in simplex method?
9. Define the property of continuity.
10. What are the characteristics of direct search methods?

### SECTION-B

11. Consider the objective function,

$$f(x) = x_1^2 + 2x_1 + 3x_2^2 + 6x_2 + 4$$

Find the stationary points and classify them using the Hessian matrix.

12. Find the dimensions of a cylindrical tin (with top and bottom) made up of a sheet metal to maximize its volume such that the total surface area is equal to  $22\pi$ .
13. Minimize  $f(x) = x^4 - x + 1$  using Newton's method, starting point  $x = 0.3$ .
14. Locate the minimum value of a function  $f = (x - 30)^2$  to within an accuracy of 1% if the initial range of search is  $0 \leq x \leq 100$  by using golden section method.
15. Apply golden section search technique to reduce the interval of uncertainty for the maximum of the function  $f = 6.64 + 1.2x - x^2$ , from  $[0, 1]$  to less than 2% of its original size.

### SECTION-C

16. Find the minimum of  $f = x(x - 1.5)$  in the interval  $(0, 1)$  to within 5% of the exact value, using interval halving method.
17. Estimate the minimum of  $f(x) = 3x^2 + \frac{12}{x^3} - 5$  in the interval  $\frac{1}{2} \leq x \leq \frac{5}{2}$ .

by using Powell's Method, with initial point  $x_1 = 0.5$  and step size  $\Delta = 0.5$ . For convergence parameters use

$$\left| \frac{\text{Difference in } x}{x} \right| \leq 3 \times 10^{-2} \text{ and } \left| \frac{\text{Difference in } F}{F} \right| \leq 3 \times 10^{-3}$$

18. The function  $f(x) = \left( 1 + 8x_1 - 7x_1^2 + \frac{7}{3}x_1^3 - \frac{1}{4}x_1^4 \right) (x_2^2 e^{-x_2}) F(x_3)$

Has two maxima and one saddle point. For

$$(a) F(x_3) = 1 \text{ and } (b) F(x_3) = x_3 e^{-(x_3+1)}$$

Locate the global optimum by a search technique.