

Code No: K0224

R07**Set No. 1**

IV B.Tech. II Semester Supplementary Examinations, July/August 2012

OPTIMIZATION TECHNIQUES

(Electrical and Electronics Engineering)

Time: 3 Hours

Max Marks: 80

Answer any FIVE Questions
All Questions carry equal marks

1. Explain the following:
 - a) Feasible region
 - b) Convex set
 - c) Optimal solution and
 - d) Sensitivity analysis

2. a) Min $z = x^2 + y^2$
 $2x + 3y \geq 10$
 $3x + 5y \leq 15$
 $x, y \geq 0$
b) What are the drawbacks of classical optimization techniques?

3. Solve the following LPP by Simplex method:
Minimize $z = 3x + 2y$
Subject to $x \geq 4$
 $x + 3y \leq 15$
 $2x + y \leq 10$
and $x, y \geq 0$

4. a) Write the LP formulation of a transportation problem.
b) Why is Simplex method not used to solve the transportation problems?

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5. Minimize the function $f(x)=x^2+(54/x)$ in the interval $[0,5]$ by the Fibonacci search method. Choose the desired number of function evaluations as 3.
6. Minimize $f(x, y) = x-y+2x^2+2xy+y^2$ with the starting point $(0,0)$ using the Univariate method.
7. Explain Kuhn-Tucker conditions and their significance in constrained optimization problems.
8. Determine the value of u_1, u_2, u_3 so as to Maximize $Z = u_1u_2u_3$ subject to the constraints: $u_1+u_2+u_3 =10$ and $u_1, u_2, u_3 \geq 0$ using dynamic programming

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R07**Set No. 2**

IV B.Tech. II Semester Supplementary Examinations, July/August 2012

OPTIMIZATION TECHNIQUES

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Time: 3 Hours

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Answer any FIVE Questions
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- Discuss the typical applications of optimization techniques in electrical and electronics engineering.
- Minimize $f(x, y) = 3x + 4y + 2x^2 + 2xy + y^2$
Subject to $2x + 3y \leq 6$
 $4x + 3y \geq 12$
 $x, y \geq 0$
- What are the assumptions involved in Simplex method? Explain.
 - What is Duality? Explain its significance.
- A company has three production facilities S_1, S_2, S_3 with production capacity of 7, 9 and 18 units (in 100s) per week of a product, respectively. These units are to be shipped to four warehouses D_1, D_2, D_3, D_4 with the requirement of 5, 6, 7 and 14 units (in 100s) per week, respectively. The transportation costs (in rupees) per unit between factories to warehouses are given in the table below:

| | D_1 | D_2 | D_3 | D_4 | capacity |
|--------|-------|-------|-------|-------|----------|
| S_1 | 19 | 30 | 50 | 10 | 7 |
| S_2 | 70 | 30 | 40 | 60 | 9 |
| S_3 | 40 | 8 | 70 | 20 | 18 |
| Demand | 5 | 8 | 7 | 14 | 34 |

Determine the optimal assignment of products in order to reduce the total transportation cost.

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5. Minimize the function $f(x) = 0.65 - [0.75/(1+x^2)] - 0.65x \tan^{-1}(1/x)$ in the interval $[0,3]$ by the Fibonacci search method. Choose the desired number of function evaluations as 6.
6. Explain the basic idea behind Powell's method and consider the minimization of the function $f(x, y) = 6x^2 + 2y^2 - 6xy - x - 2y$. If $s_1 = \{1 \ 2\}$ denotes the search direction, find a direction s_2 which is conjugate to the direction s_1 .
7. Minimize $f(x, y) = (x-1)^2$ subject to $g_1(x) = 2-x \leq 0$ and $g_2(x) = x-4 \leq 0$ using interior penalty function method,
8. Minimize $Z = y_1^2 + y_2^2 + y_3^2$ subject to the constraint $y_1 + y_2 + y_3 \geq 15$ and $y_1, y_2, y_3 \geq 0$ using dynamic programming.

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Set No. 3

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OPTIMIZATION TECHNIQUES
(Electrical and Electronics Engineering)

Time: 3 Hours

Max Marks: 80

Answer any FIVE Questions
All Questions carry equal marks

1. Discuss the following:
 - a) Redundant Constraints
 - b) Post-optimality analysis
 - c) Basic solution and
 - d) Degeneracy

2.
 - a) Explain the geometrical interpretation of Lagrange multipliers.
 - b) Max $z = x^2 + y^2$
 $10 \leq x \leq 20$ and
 $0 \leq y \leq 10$

3. Solve following using the Simplex method:
Max $z = 3x + 4y$
Subject to
 $x + 3y \geq 15$
 $2x + 3y \leq 30$
 $x, y \geq 0$

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4. Determine the optimal solution of the following transportation problem:

| | D ₁ | D ₂ | D ₃ | D ₄ | capacity |
|----------------|----------------|----------------|----------------|----------------|----------|
| S ₁ | 21 | 16 | 15 | 3 | 11 |
| S ₂ | 17 | 18 | 14 | 23 | 13 |
| S ₃ | 32 | 27 | 18 | 41 | 19 |
| Demand | 6 | 10 | 12 | 15 | 43 |

5. Write an algorithm for quadratic interpolation method and find the minimum of $f(x) = x^5 - 5x^3 - 20x + 5$ using the quadratic interpolation method.
6. Using the steepest descent method, Minimize $f(x, y) = x - y + 2x^2 + 2xy + y^2$ starting from the point $x_1 = \{0, 0\}$.
7. Minimize $f(x, y) = 1/3(x+1)^3 + y$ subject to $g_1(x, y) = 1 - x \leq 0$ and $g_2(x, y) = -y \leq 0$ using exterior penalty function method.
8. a) Explain Bellman's principle of optimality.
b) What are the limitations of Dynamic Programming?

Code No: K0224**R07****Set No. 4****IV B.Tech. II Semester Supplementary Examinations, July/August 2012****OPTIMIZATION TECHNIQUES****(Electrical and Electronics Engineering)****Time: 3 Hours****Max Marks: 80**

Answer any FIVE Questions
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1. Explain
 - a) Design vector
 - b) Design constraints
 - c) Constraint surface and
 - d) Objective function

2. Maximize $z = x^3 + y^3 - 3x^2y$
Subject to
 $x = 10$ and
 $y \leq 10$

3. a) Solve using Simplex method:
Min $z = 3x + y$
 $3x - 2y \leq 6$
 $x + y \geq 2$
 $x, y \geq 0$
b) Write the dual of the problem specified in 3(a) and find the solution for the dual using the primal solution.

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4. Determine the optimal solution of the following transportation problem:

| | D ₁ | D ₂ | D ₃ | D ₄ | SUPPLY |
|----------------|----------------|----------------|----------------|----------------|--------|
| S ₁ | 11 | 13 | 17 | 14 | 250 |
| S ₂ | 16 | 18 | 14 | 10 | 300 |
| S ₃ | 21 | 24 | 13 | 10 | 400 |
| Demand | 200 | 225 | 275 | 250 | 950 |

5. Write an algorithm for quadratic interpolation method and find the minimum of $f(x) = x^2 + (54/x)$ using the quadratic interpolation method.
6. Write the algorithm for Cauchy's method and its convergence criteria.
7. Minimize $(x^2 + y - 11)^2 + (x + y^2 - 7)^2$ subject to $(x - 5)^2 + y^2 - 26 \geq 0$, $x, y \geq 0$ using penalty function method.
8. Minimize $Z = y_1^2 + 2y_2^2 + 4y_3$ subject to the constraint $y_1 + 2y_2 + y_3 \leq 8$ and $y_1, y_2, y_3 \geq 0$ using dynamic programming.