

Q1 (2 marks). Minimize the following objective function

$$F(x_1, x_2) = x_1^2 + x_2^2 - 0.3\cos(3\pi x_1) - 0.4\cos(4\pi x_2) + 0.7. \quad \text{where } x_1, x_2 \in [-1, 1]$$

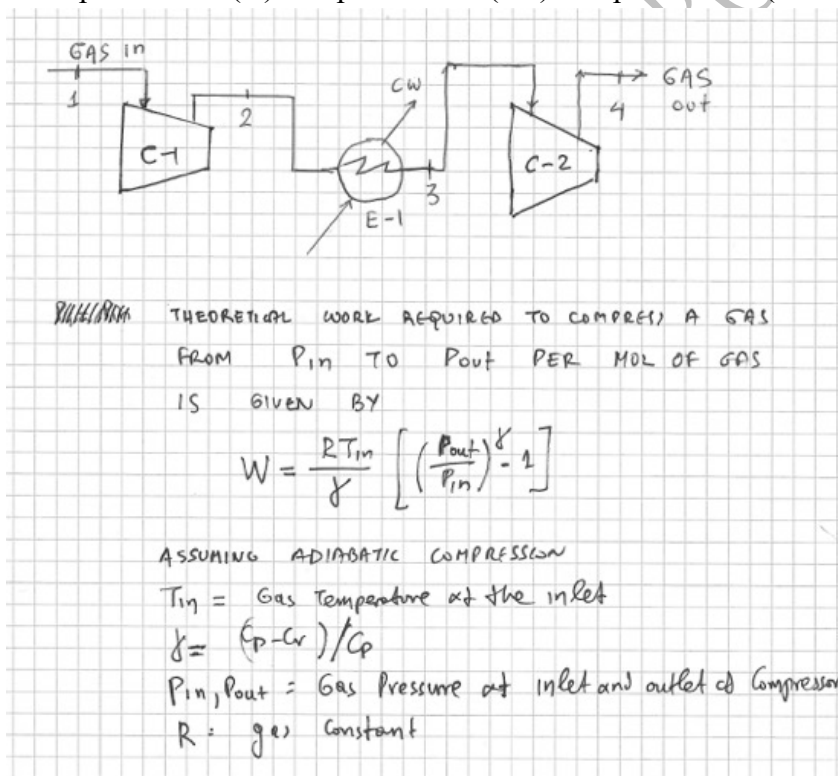
by applying the method of *simulated annealing* (direct search).

Q2 & Q3 (3 marks). Use the method of Luus and Jaakola to reproduce the results in example 3 and 4 of Luus, R., and T.H.I. Jaakola, "Optimization by Direct Search and Systematic Reduction of the Search Region", *AIChE J*, 19, 760, 1973.

Q4 & Q5 (2 marks). Minimize the following objective functions using the *Nelder Mead method*

- 1) $F(x) = 100[x_2 - x_1^2]^2 + (1 - x_1)^2$. Starting point (-1.2, 1)
- 2) $F(x) = (x_1 + 10x_2)^2 + 5(x_3 - x_4)^2 + (x_2 - 2x_3)^4 + 10(x_1 - x_4)^4$. Starting point (3, -1, 0, 1)

Q6 (1 mark). A two-stage compression system shown below is used to compress V (m^3/min) of a gas at temperature T_1 (K) and pressure P_1 (bar) to a pressure P_4 (P_{out} from the second stage).



The gas exiting stage 1 is cooled using a heat exchanger (E-1) so that the temperature at 3 is the initial temperature T_1 . Assume negligible pressure drop across the heat exchanger so that the pressure of the gas at point 3 is same as that at point 2 i.e. equal to P_2 . Determine pressure P_2 that optimizes the theoretical required work required by the two compressors : $W_{\text{tot}} = W_{\text{C-1}} + W_{\text{C-2}}$.