

## OPTIMIZATION

### JEE Maths-65/5/3

Q26.1 Find the vector equation of the line passing through  $(2, 1, -1)$  and parallel to the line  $\mathbf{r} = (\hat{i} + \hat{j}) + \lambda (2\hat{i} - \hat{j} + \hat{k})$ . Also, find the distance between these two lines.

**Solution:** The given equations can be written as

$$\mathbf{A} = \mathbf{x}_1 + \lambda_1 \mathbf{m}_1 \quad (1)$$

$$\mathbf{B} = \mathbf{x}_2 + \lambda_2 \mathbf{m}_2 \quad (2)$$

where

$$\mathbf{x}_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \mathbf{x}_2 = \begin{pmatrix} 2 \\ 1 \\ -1 \end{pmatrix}, \quad (3)$$

Also since (1) is parallel to (2) so

$$\mathbf{m}_1 = \mathbf{m}_2 = \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix} \quad (4)$$

Assume

$$\mathbf{M} = (\mathbf{m}_1 \quad \mathbf{m}_2) \quad (5)$$

$$\mathbf{B} - \mathbf{A} = (\lambda_2 \mathbf{m}_2 - \lambda_1 \mathbf{m}_1) + (\mathbf{x}_2 - \mathbf{x}_1) \quad (6)$$

$$= \mathbf{M}\lambda + \mathbf{k} \quad (7)$$

$$\text{where } \lambda = \begin{pmatrix} -\lambda_1 \\ \lambda_2 \end{pmatrix} \text{ and } \mathbf{k} = (\mathbf{x}_2 - \mathbf{x}_1) \quad (8)$$

We can formulate an unconstrained optimization problem as below

$$\min_{\lambda} \|\mathbf{B} - \mathbf{A}\|^2 \quad (9)$$

Substituting (7) in (9)

$$(9) \implies \min_{\lambda} \|\mathbf{M}\lambda + \mathbf{k}\|^2 \quad (10)$$

$$\implies f(\lambda) = (\mathbf{M}\lambda + \mathbf{k})^\top (\mathbf{M}\lambda + \mathbf{k}) \quad (11)$$

$$= (\lambda^\top \mathbf{M}^\top + \mathbf{k}^\top) (\mathbf{M}\lambda + \mathbf{k}) \quad (12)$$

$$= \lambda^\top \mathbf{M}^\top \mathbf{M} \lambda + 2\mathbf{k}^\top \mathbf{M} \lambda + \|\mathbf{k}\|^2 \quad (13)$$

(13) is a quadratic vector equation. To check whether it is convex or not, we will compute the value of  $\mathbf{M}^\top \mathbf{M}$ .

$$\mathbf{M}^\top \mathbf{M} = \begin{pmatrix} 2 & -1 & 1 \\ 2 & -1 & 1 \end{pmatrix} \begin{pmatrix} 2 & 2 \\ -1 & -1 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 6 & 6 \\ 6 & 6 \end{pmatrix} \quad (14)$$

The eigen values of  $\mathbf{M}^\top \mathbf{M}$  are 0 and 12, which are greater than equal to zero. Therefore  $\mathbf{M}^\top \mathbf{M}$  is positive definite matrix implying (13) is convex. Solving the problem in cvxpy yields,

$$\lambda_{min} = \begin{pmatrix} 0.0833 \\ -0.0833 \end{pmatrix} \quad (15)$$

$$\mathbf{A} = \begin{pmatrix} 1.167 \\ 0.916 \\ 0.083 \end{pmatrix} \quad (16)$$

$$\mathbf{B} = \begin{pmatrix} 1.833 \\ 1.083 \\ -1.083 \end{pmatrix} \quad (17)$$

$$\|\mathbf{B} - \mathbf{A}\| = 1.354 \quad (18)$$

See figure 1

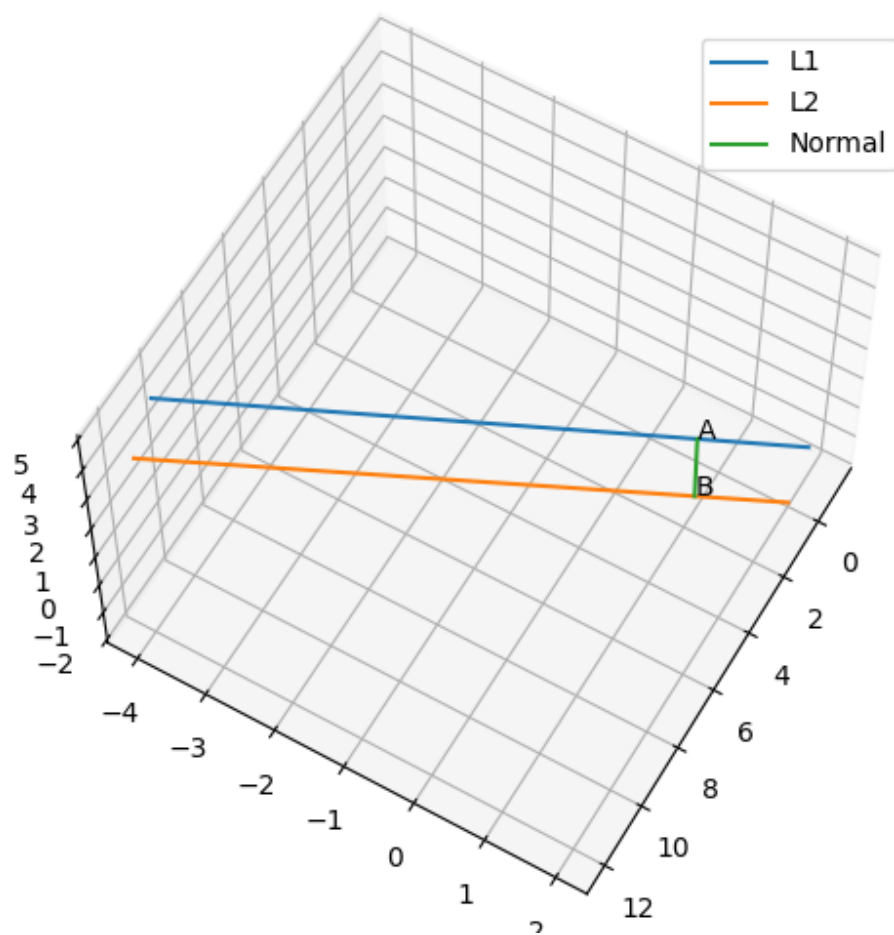


Figure 1: