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118CS0597

Soft Computing Lab – 11

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Explanation:

Value function: $x+y$.

$$V(x, y) = x + y$$

$$\frac{dV}{dx} = 1$$

$$\frac{dV}{dy} = 1$$

Constraint: $x^2 + y^2 = 1$

$$C(x, y) = x^2 + y^2 - 1$$

$$\frac{dC}{dx} = 2x$$

$$\frac{dC}{dy} = 2y$$

Equations to solve:

$$1 = 2x\lambda \quad \text{--- (i)}$$

$$1 = 2y\lambda \quad \text{--- (ii)}$$

$$x^2 + y^2 = 1 \quad \text{--- (iii)}$$

Code:

```

from sympy import symbols, Eq, solve

"""
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Created: 2022-04-04 13:51 IST
"""

def problem_1():
    print("Online marketing department problem")
    print("=====")
    s, t, l = symbols('s t l')

    eq1 = Eq((21/4)*((t**(1/4))/s**(1/4)) - 25*l, 0)
    eq2 = Eq((7/4)*(s**(3/4)/t**(3/4)) - 250*l, 0)
    eq3 = Eq(25*s+250*t - 2500, 0)
    eqs = [eq1, eq2, eq3]

    ans = solve(eqs, [s, t, l], simplify=False)
    print(f'(s, t, l) = {ans}', end='\n\n')

def problem_2():
    print("Maximizing x + y under the constraint that x^2 + y^2 = 1")

```

```

print("=====")
x, y, l = symbols('x y l')

eq1 = Eq(2*x*l - 1, 0)
eq2 = Eq(2*y*l - 1, 0)
eq3 = Eq(x**2 + y**2 - 1, 0)
eqs = [eq1, eq2, eq3]

possible_solutions = solve(eqs, [x, y, l], simplify=False)
print(f'Possible solutions: (x, y, l) = {possible_solutions}')

def value(x, y): return x + y

print(f'Iterating through all the possible solutions and maximizing x + y...')
NEG_INF = -(1e9+5)
curr_value = NEG_INF
solution = ()
for possible_solution in possible_solutions:
    x = possible_solution[0]
    y = possible_solution[1]
    val = value(x, y)
    if val > curr_value:
        curr_value = val
        solution = possible_solution

print(f'Solution: (x, y) = {solution}')

def main():
    problem_1()
    problem_2()

if __name__ == '__main__':
    main()

```

Output:

```

(ml) (env) koushik :: ~/nitr/soft-computing-lab > (master %=) $ python lagrange.py
Online marketing department problem
=====
(s, t, l) = [(75.00000000000000, 2.500000000000000, 0.0897302713432092)]

Maximizing x + y under the constraint that x^2 + y^2 = 1
=====
(x, y) = (sqrt(2)/2, sqrt(2)/2, sqrt(2)/2)
(ml) (env) koushik :: ~/nitr/soft-computing-lab > (master %=) $ python lagrange.py
Online marketing department problem
=====
(s, t, l) = [(75.00000000000000, 2.500000000000000, 0.0897302713432092)]

Maximizing x + y under the constraint that x^2 + y^2 = 1
=====
Possible solutions: (x, y, l) = [(-sqrt(2)/2, -sqrt(2)/2, -sqrt(2)/2), (sqrt(2)/2, sqrt(2)/2, sqrt(2)/2)]
Iterating through all the possible solutions and maximizing x + y...
Solution: (x, y) = (sqrt(2)/2, sqrt(2)/2, sqrt(2)/2)

```