

Quiz 4

Question 1: Branch & Bound -method

Solve the following integer problem with the branch-and-bound (B&B) -method and answer the questions. Start by choosing x_1 as the branching variable in node 0 and perform a width-first search.

$$\begin{array}{ll}\min & z = 3x_1 + 6x_2 \\ \text{s.t.} & \\ & 7x_1 + 3x_2 \geq 40 \\ & x_1, x_2 \in \mathbb{Z}_+\end{array}$$

- (a) How many nodes are in the complete solution tree?
- (b) How many subproblems are infeasible in the complete tree?
- (c) How many subproblems have integer solutions?

Solution

- (a) 3
- (b) 0
- (c) 1

Question 2: Bisection method

Minimize the function

$$f(x) = x^2 - 5x + 3$$

using Bisection method using initial interval $[1, 5]$ with tolerance $l = 1, 5$ and answer the following questions:

- (a) How many iterations are performed in the algorithm?
- (b) What is the estimated location (= value of x) of the minimum at the end of the algorithm?
- (c) What is the difference between the actual minimum location and the estimated location in (b)?

Solution

- (a) 2
- (b) $x = \frac{5}{2}$
- (c) 0