optimazation Assignment-1

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Problem Statement The maximum distance from (0,0) to a point on the curve $x=asint-bsin(\frac{at}{b})$ and $y=acost-bcos(\frac{at}{b})$ for both a,b>0 is

Solution

The distance from origin to the point is given by

$$P(t)^{2} = (x^{2} - 0) + (y^{2} - 0)$$
 (0.0.1)

$$P(t)^2 = a^2 + b^2 - 2ab[cos(t - \frac{at}{b})] \tag{0.0.2}$$

$$p'(t)^{2} = -2ab\sin(t - \frac{at}{b})(1 - \frac{a}{b})$$
 (0.0.3)

Using gradient descent method we can find its maxima,

$$x_{n+1} = x_n + \alpha \nabla f(x_n) \tag{0.0.4}$$

$$\implies x_{n+1} = x_n + \alpha(a^2 + b^2 - 2ab[\cos(t - \frac{at}{b})]) \quad (0.0.5)$$

Taking $a=5, b=2, \alpha=0.001$ and precision = 0.00000001, values obtained using python are:

$$| \text{Maximum Distance} = 3.00000 | \qquad (0.0.6)$$

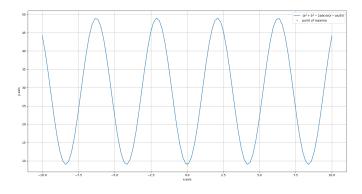


Figure 0: Figure of construction