## 1

## Assignment No.7

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Download all python codes from

https://github.com/Vallidevibolla/Assignment-7/blob/main/code.py

and latex-tikz codes from

https://github.com/Vallidevibolla/Assignment-7/blob/main/main.tex

Question taken from

https://github.com/gadepall/ncert/blob/main/linalg/optimization/gvv\_ncert\_opt.pdf-Q.no.2.11

1 Question 2.11

Maximise

$$Z = x + y \tag{1.0.1}$$

subject to

$$x - y \le -1 \tag{1.0.2}$$

$$x + y \le 0 \tag{1.0.3}$$

$$x \ge 0 \\ y \ge 0 \tag{1.0.4}$$

2 Solution

Using (1.0.2) and (1.0.1) perform Langrangian multiplier method

$$f(x) = \lambda g(x) \tag{2.0.1}$$

$$f(x) = 1, g(x) = 1$$
 (2.0.2)

$$f(y) = 1, g(y) = -1$$
 (2.0.3)

Substituting the values in (2.0.10), we get

$$\mathbf{x} = \lambda \tag{2.0.4}$$

$$\mathbf{y} = -\lambda \tag{2.0.5}$$

Using the constraint (1.0.2)

$$\frac{x}{y} = \frac{\lambda}{-\lambda} \tag{2.0.6}$$

$$\implies \mathbf{x} = -\mathbf{y} \tag{2.0.7}$$

By substituting x value in (1.0.2), we get y value

$$\mathbf{y} = \frac{1}{2} \tag{2.0.8}$$

Then the value of  $\lambda isgiven as$ 

$$\lambda = \mathbf{x} \implies \lambda = \frac{-1}{2} \tag{2.0.9}$$

Similarly using (1.0.1) and (1.0.3)

$$f(x) = \lambda g(x) \tag{2.0.10}$$

$$f(x) = 1, g(x) = -1$$
 (2.0.11)

$$f(y) = 1, g(y) = 1$$
 (2.0.12)

Substituting the values in (2.0.10), we get

$$\mathbf{x} = -\lambda \tag{2.0.13}$$

$$\mathbf{y} = \lambda \tag{2.0.14}$$

Finally we get Z=0 with

$$\mathbf{x} = \frac{-1}{2} \tag{2.0.15}$$

$$\mathbf{y} = \frac{1}{2} \tag{2.0.16}$$

$$MaxZ = None$$
 (2.0.17)

There is no optimal maximum solution for this.

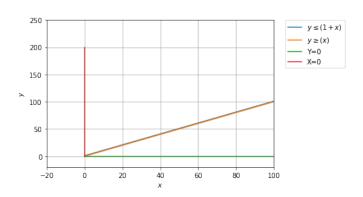


Fig. 0: Graphical solution