



STRATHMORE INSTITUTE OF MATHEMATICAL SCIENCES (SIMS)
MASTER OF SCIENCE IN DATA SCIENCE AND ANALYTICS
ASSIGNMENT 2
DSA 8205: OPTIMIZATION FOR DATA SCIENCE

DATE: December, 2024

TIME: 2 weeks

- (i) Describe bisection method and use it to solve the following problem.

$$\max f(x) = x^3 + 4x^2 - 10$$

- (ii) Describe Newton's method and use it to solve the following optimization problem.

$$f(x) = e^{2x} - x - 6$$

- (iii) Clearly describe Gradient search procedure for a multivariate unconstrained maximization problem and give a solved example.
- (iv) Describe Karush-Kuhn-Tucker (KKT) conditions for constrained optimization.
- (v) Describe how to solve the KKT conditions.
- (vi) Use KKT to solve the following

$$\begin{array}{ll} \text{Max } f(x_1, x_2) &= 15x_1 + 30x_2 + 4x_1x_2 - 2x_1^2 - 4x_2^2 \\ \text{Subject to:} & 2x_1 + 2x_2 \leq 30 \\ & x_1, x_2 \geq 0 \end{array}$$

- (vii) Consider the following linearly constrained convex programming problem.

$$\begin{array}{ll} \text{Min } f(x_1, x_2) &= x_1^2 - 6x_1 + x_2^3 - 3x_2 \\ \text{Subject to:} & x_1 + x_2 \leq 1 \\ & x_1, x_2 \geq 0 \end{array}$$

- (a) Obtain the KKT conditions for this problem.
- (b) Use the KKT conditions to check whether $(x_1, x_2) = (\frac{1}{2}, \frac{1}{2})$
- (c) Use KKT conditions to derive an optimal solution.

END