

# MAE598/494 Design Optimization

## Homework 1

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### Problem 1.a)

Use initial point:  $x_0 = (2, 2, 2, 2, 2)$  to solve:

minimize:

$$(x_1 - x_2)^2 + (x_2 + x_3 - 2)^2 + (x_4 - 1)^2 + (x_5 - 1)^2$$

subject to:

$$x_1 + 3x_2 = 0$$

$$x_3 + x_4 - 2x_5 = 0$$

$$x_2 - x_5 = 0$$

$$-10 \leq x_i \leq 10, i = 1, \dots, 5$$

(Refer next page for solution using the Excel Solver and Matlab's *fmincon* solver.)