Quadratic Programming Assignment

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Abstract—This document contains the solution to a modification to Question 27 of Exercise 5 in Chapter 6 of the class 12 NCERT textbook.

1) Find the point on the curve

$$x^2 = 2y \tag{1}$$

which is nearest to the point $\mathbf{P} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$.

Solution: We need to find

$$\min_{\mathbf{x}} g(\mathbf{x}) = ||\mathbf{x} - \mathbf{P}||^2 \tag{2}$$

s.t.
$$h(\mathbf{x}) = \mathbf{x}^{\mathsf{T}} \mathbf{V} \mathbf{x} + 2 \mathbf{u}^{\mathsf{T}} \mathbf{x} = 0$$
 (3)

where

$$\mathbf{V} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \ \mathbf{u} = \begin{pmatrix} 0 \\ -1 \end{pmatrix} \tag{4}$$

We find the required minima using constrained gradient descent in Fig. 1, plotted using the Python code codes/grad pits.py.

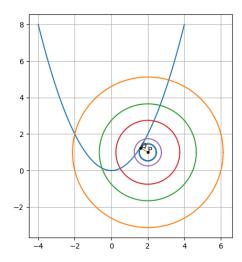


Fig. 1: Gradient descent for a convex optimization problem.