Quadratic Programming Assignment

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Abstract—This document contains the solution to Question 21 of Exercise 6 in Chapter 6 of the class 12 NCERT textbook using quadratic programming.

1) The line

$$y = mx + 1 \tag{1}$$

is a tangent to the curve

$$y^2 = 4x \tag{2}$$

if the value of m is

- a) 1
- b) 2
- c) 3
- $d) \frac{1}{2}$

Solution: Rewriting (1) and (2) in standard forms, we get,

$$\mathbf{n} = \begin{pmatrix} m \\ -1 \end{pmatrix}, \ c = -1 \tag{3}$$

$$\mathbf{V} = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}, \ \mathbf{u} = \begin{pmatrix} -2 \\ 0 \end{pmatrix}, \ f = 0 \tag{4}$$

Hence, the equivalent optimization problem is

$$\min_{\mathbf{x}} \frac{(\mathbf{n}^{\mathsf{T}} \mathbf{x} - c)^2}{\|\mathbf{n}\|^2} \tag{5}$$

s.t.
$$\mathbf{x}^{\mathsf{T}} \mathbf{V} \mathbf{x} + 2 \mathbf{u}^{\mathsf{T}} \mathbf{x} + f = 0$$
 (6)

Using

$$\mathbf{y} \triangleq \begin{pmatrix} \mathbf{x} \\ 1 \end{pmatrix} \tag{7}$$

In quadratic form, (5) becomes

$$\min_{\mathbf{x}} \mathbf{x}^{\mathsf{T}} \left(\frac{\mathbf{n} \mathbf{n}^{\mathsf{T}}}{\|\mathbf{n}\|^2} \right) \mathbf{x} + 2 \left(-\frac{c \mathbf{n}^{\mathsf{T}}}{\|\mathbf{n}\|^2} \right) \mathbf{x} + \frac{c^2}{\|\mathbf{n}\|^2}$$
 (8)

We solve this problem using quadratic programming. The Python code codes/qp.py finds the value of m that has the least cost by plotting Fig. 1. We see that the optimal slope is m = 1. Hence, a) is the correct answer.

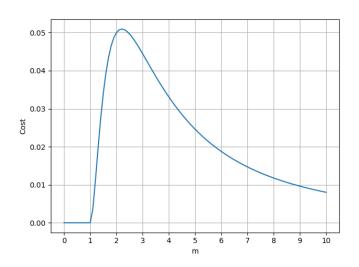


Fig. 1: Cost as a function of m.