

3(a) Find the extreme values of $f(x, y, z) = 2x + 3y + z$ such that $x^2 + y^2 = 5$ and $x + z = 1$. (10)

Sol: $f(x, y, z) = 2x + 3y + z$; $x^2 + y^2 - 5 = 0$; $x + z - 1 = 0$

$$\text{Let } F = 2x + 3y + z + \lambda(x^2 + y^2 - 5) + \mu(x + z - 1) \quad \text{--- (1)}$$

$$\begin{aligned} \text{Then, } \frac{\partial F}{\partial x} &= 2 + 2\lambda x + \mu \\ \frac{\partial F}{\partial y} &= 3 + 2\lambda y \\ \frac{\partial F}{\partial z} &= 1 + \mu \end{aligned} \quad \text{--- (2)}$$

for extreme values, $\frac{\partial F}{\partial x} = 0$

$$\text{i.e. } \frac{\partial F}{\partial x} = \frac{\partial F}{\partial y} = \frac{\partial F}{\partial z} = 0$$

$$\begin{aligned} 2 + 2\lambda x + \mu &= 0 \\ 3 + 2\lambda y &= 0 \\ 1 + \mu &= 0 \end{aligned} \quad \Rightarrow \quad \begin{aligned} \mu &= -1 \\ x &= \frac{-1}{2\lambda} ; y = \frac{-3}{2\lambda} \end{aligned}$$

Put in $x^2 + y^2 = 5$

$$\Rightarrow \frac{1}{4\lambda^2} + \frac{9}{4\lambda^2} = 5 \Rightarrow \frac{10}{4\lambda^2} = 5 \Rightarrow \lambda = \pm \frac{1}{\sqrt{2}}$$

$$\text{If } \lambda = \frac{1}{\sqrt{2}}, \quad (x, y, z) = \left(\frac{-1}{\sqrt{2}}, \frac{-3}{\sqrt{2}}, 1 + \frac{1}{\sqrt{2}} \right) \text{ (say A)}$$

$$\lambda = -\frac{1}{\sqrt{2}}, \quad (x, y, z) = \left(\frac{1}{\sqrt{2}}, \frac{3}{\sqrt{2}}, 1 - \frac{1}{\sqrt{2}} \right) \text{ (say B)}$$

which are the extreme points

Value of $f(x, y, z) = 2x + 3y + z$ at A is $1 + 5\sqrt{2}$
at B is $1 - 5\sqrt{2}$

which are max & min.

3(b) Let G be a finite group and let p be a prime. If p^m divides order of G , then show that G has a subgroup of order p^m , where m is a positive integer. (15)

Sol: (Sylow's First Theorem)

We prove it by induction on $|G|$.

It is vacuously true when $|G| = 1$.

Assume it to be true for all groups with order less than $|G|$.

Let $p^m \mid |G|$.

If K is a subgroup of G s.t. $K \neq G$ and $p^m \mid |K|$, then by induction

$\exists H \leq K$ s.t. $|H| = p^m$.

Hence, $H \leq K \Rightarrow H \leq G$.

So, the result holds in this case.

Assume p^m does not divide order of any proper subgroup of G .

Consider class equation of G .

$$|G| = |Z(G)| + \sum_{a \notin Z(G)} \frac{|G|}{|N(a)|}$$

$$a \notin Z(G) \Rightarrow N(a) \neq G \Rightarrow p^m \nmid |N(a)|$$

$$\text{But, } p^m \mid |G| \Rightarrow p^m \mid \frac{|G|}{|N(a)|} \cdot |N(a)|$$

$$\Rightarrow p \mid \frac{|G|}{|N(a)|} \text{ for all } a \notin Z(G) \text{ as } p^m \nmid |N(a)|$$

$$\Rightarrow p \mid \sum_{a \in Z(G)} \frac{o(G)}{o(N(a))}$$

$$\Rightarrow p \mid o(G) - \sum_{a \in Z(G)} \frac{o(G)}{o(N(a))} = o(Z(G))$$

$$\Rightarrow \exists x \in Z(G) \text{ s.t. } o(x) = p$$

Let $K = \langle x \rangle \subseteq Z(G) \Rightarrow K$ is normal in G .

Now, $o(G/K) < o(G)$ and $p^m \mid o(G) = o(G/K)$

ie. $p^m \mid o(G/K) \cdot o(K)$, $p^m \nmid o(G)$

and thus $p^{m-1} \mid p^m \mid o(G/K)$.

(Note in case $m=1$, the result is true by Cauchy's theorem).

By induction hypothesis \exists a subgroup

H/K of G/K s.t. $o(H/K) = p^{m-1}$

$$\therefore o(H) = p^m, \quad \frac{H}{K} \leq \frac{G}{K} \Rightarrow H \leq G.$$

Thus result is true in this case also.
Hence, by induction the theorem follows.

3(c) Solve the following LPP by simplex method:
Max $Z = 2x_1 + x_2$

Sub to

$$\begin{aligned} 2x_1 - 2x_2 &\leq 1 \\ 2x_1 - 4x_2 &\leq 3 \\ 2x_1 + x_2 &\leq 2 \\ x_1, x_2 &\geq 0 \end{aligned}$$

Does there exist an alternate optimal solution? If yes, give one and hence find all the optimal solutions. (15)

Sol: Adding slack-variables, $s_1, s_2, s_3 \geq 0$

Max $Z = 2x_1 + x_2 + 0 \cdot s_1 + 0 \cdot s_2 + 0 \cdot s_3$

Sub to

$$\begin{aligned} 2x_1 - 2x_2 + s_1 &= 1 \\ 2x_1 - 4x_2 + s_2 &= 3 \\ 2x_1 + x_2 + s_3 &= 2 \\ x_1, x_2, s_1, s_2, s_3 &\geq 0 \end{aligned}$$

C_j		2	1	0	0	0	0	
C_B	B.V.	x_1	x_2	s_1	s_2	s_3	b	Ratio
0	s_1	<u>2</u>	-2	1	0	0	1	$\frac{1}{2} \rightarrow$
0	s_2	2	-4	0	1	0	3	$\frac{3}{2}$
0	s_3	2	1	0	0	1	2	$\frac{2}{2}$
$\Delta_j = Z_j - C_j$		<u>-2</u> ↑	-1	0	0	0		
2	x_1	1	-1	$\frac{1}{2}$	0	0	$\frac{1}{2}$	-
0	s_2	0	-2	-1	1	0	2	-
0	s_3	0	<u>3</u>	-1	0	1	1	$\frac{1}{3} \rightarrow$
$\Delta_j = Z_j - C_j$		0	<u>-3</u> ↑	1	0	0		

C_j		2	1	0	0	0		
C_B	B.V.	x_1	x_2	s_1	s_2	s_3	b	Ratio
2	x_1	1	0	$\boxed{1/6}$	0	$1/3$	$5/6$	$\textcircled{5} \rightarrow$
0	s_2	0	0	$-5/3$	1	$2/3$	$8/3$	
1	x_2	0	$-1/3$	0	$1/3$	$1/3$	$1/3$	
$\Delta_j = Z_j - C_j$		0	0	$\textcircled{0}$	0	1		
0	s_1	6	0	1	0	2	5	
0	s_2	10	0	0	1	4	11	
1	x_2	2	1	0	0	1	2	
$\Delta_j = Z_j - C_j$		$\boxed{0}$	0	0	0	1		

Yes, there is alternate optimal solution as value of Δ_j is zero for one non-basic variable.

Two such solutions are

$$A \left(\frac{5}{6}, \frac{1}{3} \right) \text{ and } B: x_2 = 2, x_1 = 5$$

$$\therefore 2x_1 - 2x_2 + s_1 = 1 \Rightarrow 2x_1 - 4 + 5 = 1 \Rightarrow x_1 = 0$$

$$\text{i.e. } B(0, 2).$$

$$\text{Optimal value (max)} \quad z = 2$$

Again, All optimal solutions are given by the points lying on the line-segment joining the points A and B.

$$x_2 - 2 = \frac{2 - 1/3}{0 - 5/6} (x_1 - 0) \quad \text{i.e. } 2x_1 + x_2 = 2.$$

$$\therefore \text{All optimal solutions: } (t, 2 - 2t) \text{ with } 0 \leq t \leq \frac{5}{6}$$