- 1. (2 points) Two positive numbers have a sum of 60. What is the minimum product of one number times the square of other number?
  - A. 0
  - B. 900
  - C. 60
  - D. 240

#### Answer: A

Let the two numbers be x and y

$$x+y=60$$

objective function from the question will be,

$$f(x) = x^2(60 - x)$$

For optima 
$$f'(x) = 0$$
,  $120x - 3x^2 = 0$ 

$$x = 0,40$$

Product is minimum when x=0.

- 2. (2 points) (Multiple select) The point on  $y = x^2 + 1$  closest to (0,2) is
  - A. (0.707, 1.5)
  - B. (0.707, -1.5)
  - C. (-0.707, 1.5)
  - D. (-0.707, -1.5)

### Answer: A,C

Objective function  $f(x) = (x - 0)^2 + (x^2 + 1 - 2)^2$ 

$$f(x) = x^4 - x^2 + 1$$

For minima f'(x) = 0

$$4x^3 - 2x = 0$$

$$x = 0, 0.707, -0.707$$

Corresponding y = 1, 1.5, 1.5

3. (2 points) The volume of the largest cone that can be inscribed in a circle of radius 6 m is (correct up to two decimal places)

**Answer:** 268.19  $m^3$ 

$$V = \frac{1}{3}\pi r^2 h$$

$$r = \sqrt{36 - x^2}$$

$$h = 6 + x$$

For maxima, 
$$V'(x) = 0$$
  
-  $3x^2 - 12x + 36 = 0$ 

$$x = 2, -6$$

x can not be nagative.

So 
$$r = 5.65$$

$$h = 8$$

$$V = 268.19$$

(Questions 5-8 have common data) A firm produces two products A and B. Maximum production capacity is 500 for total production. At least 200 units must be produced every day. Machine hours consumption per unit is 5 hours for A and 3 hours for B. At least 1000 machine hours must be used daily. Manufacturing cost is Rs 30 for A and Rs 20 for B.

Let  $x_1 = \text{No of units of A produced per day}$ and  $x_2 = \text{No of units of B produced per day}$ 

4. (1 point) The objective function for above problem is

A. 
$$\min f(x) = 30x_1 + 20x_2$$

B. 
$$\min f(x) = 15x_1 + 55x_2$$

C. min 
$$f(x) = 5x_1 + 155x_2$$

D. min 
$$f(x) = 30x_1 - 20x_2$$

### Answer: A

We should minimise cost function.

Objective function is

$$\min f(x) = 30x_1 + 20x_2$$

5. (2 points) The constraint due to maximum production capacity is

A. 
$$x_1 + x_2 \ge 500$$

B. 
$$x_1 + x_2 \le 500$$

C. 
$$x_1 + x_2 \neq 500$$

D. 
$$x_1 + x_2 = 500$$

# Answer: B

Maximum production capacity is 500.

6. (2 points) The constraint due to minimum production capacity is

A. 
$$x_1 + x_2 = 200$$

B. 
$$x_1 + x_2 \le 200$$

C. 
$$x_1 + x_2 \ge 200$$

D. 
$$x_1 + x_2 \neq 200$$

## Answer: C

Minimum production capacity is 200.

7. (2 points) The constraint due to machine hour consumption is

A. 
$$5x_1 + 3x_2 \le 1000$$

B. 
$$5x_1 + 3x_2 \neq 1000$$

C. 
$$5x_1 + 3x_2 = 1000$$

D. 
$$5x_1 + 3x_2 \ge 1000$$

### Answer: D

1000 machine hours must be used daily.

(Questions 9-11 have common data)

A factory manufactures two products A and B. To manufacture one unit of A, 1 machine hours and 2 labour hours are required. To manufacture product B, 2 machine hours and 1 labour hours are required. In a month, 200 machine hours and 140 labour hours are available. Profit per unit for A is Rs. 45 and for B is Rs. 35.

Let  $x_1$ =Number of units of A produced per month and  $x_2$ =Number of units of B produced per month

8. (1 point) The objective function for above problem is

A. 
$$\max f(x) = 45x_1 + 35x_2$$

B. 
$$\min f(x) = 45x_1 + 35x_2$$

C. 
$$\max f(x) = 35x_1 + 45x_2$$

D. min 
$$f(x) = 35x_1 + 45x_2$$

### Answer: A

We need to maximize profit.

 $9.~(2~{
m points})$  The constraint for machine hours is

A. 
$$x_1 + 2x_2 \ge 200$$

B. 
$$x_1 + 2x_2 \le 200$$

C. 
$$x_1 + 2x_2 \neq 200$$

D. 
$$x_1 + 2x_2 = 200$$

## Answer: B

Total machine hours available=200.

10. (2 points) The constraint for labour hours is

A. 
$$2x_1 + x_2 = 140$$

B. 
$$2x_1 + x_2 \le 140$$

C. 
$$2x_1 + x_2 \ge 140$$

D. 
$$2x_1 + x_2 \neq 140$$

## Answer: B

Total labour hour available is 140.

- 11. (2 points) (Multiple select) Gradient of a continuous and differentiable function
  - A. is zero at a minimum
  - B. is non zero at a maximum
  - C. is zero at a saddle point
  - D. decreases as you get closer to minimum

Answer: A,C,D

For critical points gradient of a function is 0.

As we move towards minima gradient decreases.

12. The value of a function at point 10 is 100. The values of the function's first and second order derivatives at this point are 20 and 2 respectively. What will be the function's approximate value correct up to two decimal places at the point 10.5 (Use second order approximation)?

**Answer:** 110.25

According to Taylor's series,  

$$f(x+h) = f(x) + hf'(x) + \frac{h^2f'(x)}{2} + \dots$$

Here x = 10, h = 0.5

$$\therefore f(x+h) = 110.25$$

13. (2 points) For the function  $f(x) = x \sin(x) - 1$ , with an initial guess of  $x_0 = 2.5$ , and step size of 0.1, as per gradient descent algorithm, what will be the value of the function after 4 iterations? (Correct up to 3 decimal places)

**Answer:** -1.710 (-1.624 to-1.795)

$$x_{n+1} = x_n - \eta f'(x)$$

After first iteration  $x_1 = 2.64$ 

After second iteration  $x_2 = 2.823$ 

After third iteration  $x_3 = 3.059$ 

After fourth iteration  $x_4 = 3.355$ 

$$f(3.355) = -1.710$$

14. (2 points) The value of  $f(x_1, x_2) = 4x_1^2 - 4x_1x_2 + 2x_2^2$  with an initial guess of (2, 3)  $\eta = \frac{1}{t+1}$ , where t= 0,1,2....

Answer: 130

$$x_{n+1} = x_n - \eta \nabla f(x)$$

$$\nabla f = \begin{bmatrix} 8x_1 - 4x_2 \\ -4x_1 + 4x_2 \end{bmatrix}$$

$$x_1 = \begin{bmatrix} -2 \end{bmatrix}$$

$$x_1 = \begin{bmatrix} -2 \\ -1 \end{bmatrix}$$

$$x_2 = \begin{bmatrix} 4 \\ -3 \end{bmatrix}$$
$$f(4, -3) = 130$$

15. (2 points) The point of minimum for the function  $f(x_1, x_2) = x_1^2 - x_1x_2 + 2x_2^2$  with an initial guess of (3, 2) with step size=0.5 using gradient descent algorithm after second iteration will be ................. (correct up to 3 decimal places)

Answer: 2.312 (2.196 to 2.428)
$$x_{n+1} = x_n - \eta \nabla f(x)$$

$$\nabla f = \begin{bmatrix} 2x_1 - x_2 \\ -x_1 + 4x_2 \end{bmatrix}$$

$$x_1 = \begin{bmatrix} 1 \\ -0.5 \end{bmatrix}$$

$$x_2 = \begin{bmatrix} -0.25 \\ 1 \end{bmatrix}$$

16. (2 points) Suppose we have n data points randomly distributed in space given by  $D = \{x_1, x_2, ...., x_n\}$ . A function f(p) is defined to calculate the sum of distances of data points from a fixed point, say p. Let  $f(p) = \sum_{i=1}^{n} (p - x_i)^2$ . What is the value of p so that f(p) is minimum?

A. 
$$x_1 + x_2 + \dots + x_n$$
  
B.  $x_1 - x_2 + x_3 - x_4 \dots$   
C.  $\frac{x_1 + x_2 + \dots + x_n}{n}$ 

D. 
$$\frac{x_1 - x_2 + x_3 - x_4...}{x_1 - x_2 + x_3 - x_4...}$$

D. 
$$\frac{x_1 - x_2 + x_3 - x_4 \dots}{n}$$

Answer: C
$$f(p) = \sum_{i=1}^{n} (p - x_i)^2$$

$$f(p) = (p - x_1)^2 + \dots + (p - x_n)^2$$

$$f'(p) = 2p(p - x_1) + \dots + 2p(p - x_n)$$
For minima  $f'(p) = 0$ 

$$(p - x_1) + (p - x_2) + \dots + (p - x_n) = 0$$

$$np - (x_1 + x_2 + \dots + x_n) = 0$$

$$p = \frac{x_1 + x_2 + \dots + x_n}{n}$$