

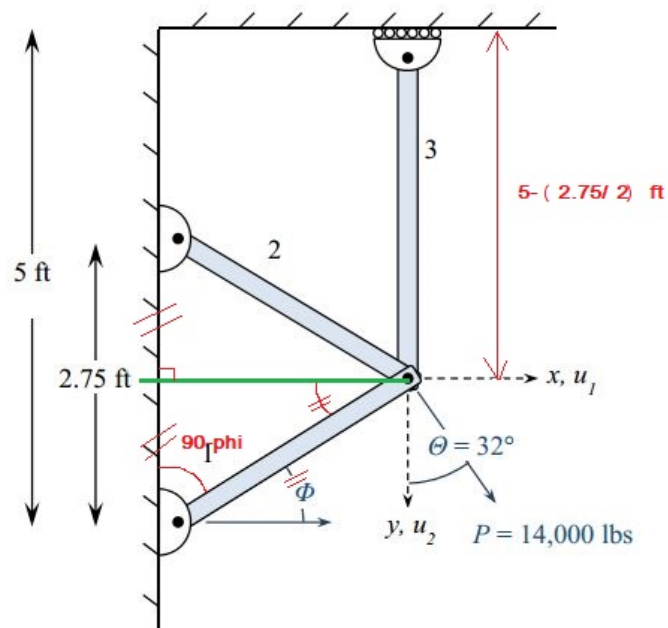
AAE550: HW1

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I Engineering Problem in N Variables

For this problem, We will be assuming small value of displacements u_1 and u_2 . With this assumption we now have that ϕ will remain constant through out the problem and the lengths of the bars also remain constant. As shown in the following figure, We can estimate the angle ϕ using simple geometry.



Given, $L_1 = L_2$, therefore perpendicular dropped from their point of intersection will bisect the base. Thus, we obtain the length of bar 3 as $L_3 = 5 - \frac{2.75}{2}$ ft and $\phi = \frac{\pi}{2} - \cos^{-1}(\frac{2.75/2}{3})$

- 1) Analytic Gradient and Hessian of the Potential energy function

$$\begin{aligned}\Pi(u) &= \frac{1}{2}u^TKu - p^Tu \\ \Rightarrow \Pi(\vec{u}) &= \frac{1}{2}u_iK_{ij}u_j - p_iu_i\end{aligned}$$

Gradient $\vec{\nabla}(\Pi(\vec{u})) = \frac{\partial \Pi(u)}{\partial u_k} \vec{e}_k$

$$\begin{aligned}
\vec{\nabla}(\Pi(\vec{u})) &= \frac{\partial}{\partial u_k} \left(\frac{1}{2} u_i K_{ij} u_j - p_i u_i \right) \vec{e}_k \\
&= \frac{1}{2} \frac{\partial}{\partial u_k} (u_i K_{ij} u_j) \vec{e}_k - \frac{\partial}{\partial u_k} (p_i u_i) \vec{e}_k \\
&= \frac{1}{2} (\delta_{ki} K_{ij} u_j + u_i K_{ij} \delta_{jk}) \vec{e}_k - (p_i \delta_{ik}) \vec{e}_k \\
&= \frac{1}{2} (K_{kj} u_j + u_i K_{ik}) \vec{e}_k - (p_k) \vec{e}_k \\
&\Rightarrow \vec{\nabla}(\Pi(\vec{u})) = \frac{1}{2} (K + K^T) \vec{u} - \vec{p}
\end{aligned}$$

Hessian $H(\vec{u}) = \vec{\nabla} \otimes \vec{\nabla}(\Pi(\vec{u}))$

$$\begin{aligned}
H(\vec{u}) &= \frac{\partial}{\partial u_k} \left(\frac{1}{2} (K_{lj} u_j + u_i K_{il}) + p_l \right) \vec{e}_k \otimes \vec{e}_l \\
&= \left(\frac{1}{2} (K_{lj} \delta_{jk} + \delta_{ki} K_{il}) \right) \vec{e}_k \otimes \vec{e}_l \\
&= \frac{1}{2} (K_{lk} + K_{kl}) \vec{e}_k \otimes \vec{e}_l \\
&\Rightarrow H(\vec{u}) = \frac{1}{2} (K + K^T)
\end{aligned}$$

Note: For this problem, $K = K_1 + K_2 + K_3$ and all K_i are of the form $K_i = \alpha v v^T$ which means that all K_i will be symmetric (outer product of same vector gives as symmetric matrix) and therefore our global stiffness matrix K will also be a symmetric matrix.

So we can further reduce our gradient and Hessian using the property that $K^T = K$

$$\Rightarrow \vec{\nabla}(\Pi(\vec{u})) = K \vec{u} - \vec{p}$$

$$H(\vec{u}) = K$$

2) Matlab snippet for $\Pi(\vec{u})$ and gradient $\vec{\nabla}(\Pi(\vec{u}))$ and hessian $H(\vec{u})$

Function for evaluating only the Potential Energy

```

1 %HW1 problem (1)
2 %Rahul Deshmukh PUID: 0030004932
3 %deshmuk5@purdue.edu
4 %-----begin-----%
5 %energy function
6 function PE=hw1_p1_PEFun(u)
7 %input: u is a col vector
8 %output: PE: scalar value for potential energy function

```

```

9
10 %definition of constants: E,A,L,phi,P
11 E=17.3*10^6;%psi
12 d1=0.65;%in
13 A1=pi*(d1/2)^2;%sq in
14 A2=A1;
15 d3=0.8;%in
16 A3=pi*(d3/2)^2;%sq in
17 fttoin=12;% conversion factor
18 L1=3*fttoin;
19 L2=L1;
20 L3=(5-(2.75/2))*fttoin;
21 phi=90-(180/pi)*acos((2.75/2)/3);
22 P=14000;%lbs
23
24 theta=32;%degrees
25 p=P*[sind(theta);cosd(theta)];
26
27 K1=[cosd(-1*phi);sind(-1*phi)]*(E*A1/L1)*[cosd(-1*phi),sind(-1*phi)];
28 K2=[cosd(phi);sind(phi)]*(E*A2/L2)*[cosd(phi),sind(phi)];
29 K3=[0;sind(90)]*(E*A3/L3)*[0,sind(90)];
30
31 K=K1+K2+K3;
32
33 PE=(1/2)*u'*K*u-p'*u;
34
35 end

```

Function for evaluating only the Potential Energy and its gradient

```

1 %HW1 problem (1)
2 %Rahul Deshmukh PUID: 0030004932
3 %deshmuk5@purdue.edu
4 %-----begin-----%
5 %gradient of enrgy function
6 function [PE,gradPE]=hw1_p1_PEWtgrad(u)
7 %input: u is a col vector
8 %output: PE: scalar value of potential energy
9 %         gradPE: gradient of potential energy function
10
11 %definition of constants: E,A,L,phi,P
12 E=17.3*10^6;%psi
13 d1=0.65;%in
14 A1=pi*(d1/2)^2;%sq in
15 A2=A1;
16 d3=0.8;%in
17 A3=pi*(d3/2)^2;%sq in
18 fttoin=12;% conversion factor
19 L1=3*fttoin;
20 L2=L1;
21 L3=(5-(2.75/2))*fttoin;
22 phi=90-(180/pi)*acos((2.75/2)/3);
23 P=14000;%lbs
24
25 theta=32;%degrees

```

```

26 p=P*[sind(theta);cosd(theta)];
27
28 K1=[cosd(-1*phi);sind(-1*phi)]*(E*A1/L1)*[cosd(-1*phi),sind(-1*phi)];
29 K2=[cosd(phi);sind(phi)]*(E*A2/L2)*[cosd(phi),sind(phi)];
30 K3=[0;sind(90)]*(E*A3/L3)*[0,sind(90)];
31
32 K=K1+K2+K3;
33
34 PE=(1/2)*u'*K*u-p'*u;
35 gradPE=(1/2)*(K+K')*u-p;
36
37 end

```

Function for evaluating Potential Energy, its gradient and Hessian

```

1 %HW1 problem (1)
2 %Rahul Deshmukh PUID: 0030004932
3 %deshmuk5@purdue.edu
4 %-----begin-----%
5 %PE, gradient of PE, and Hessian of PE
6 function [PE,gradPE,H]=hw1_pl_HessianPEfun(u)
7 %input: u is a col vector
8 %output: PE: scalar value of potential energy
9 %         gradPE: gradient of potential energy function
10 %         H: Hessina of potential energy function: tensor
11
12 %definition of constants: E,A,L,phi,P
13 E=17.3*10^6;%psi
14 d1=0.65;%in
15 A1=pi*(d1/2)^2;%sq in
16 A2=A1;
17 d3=0.8;%in
18 A3=pi*(d3/2)^2;%sq in
19 fttoin=12;% conversion factor
20 L1=3*fttoin;
21 L2=L1;
22 L3=(5-(2.75/2))*fttoin;
23 phi=90-(180/pi)*acos((2.75/2)/3);
24 P=14000;%lbs
25
26 theta=32;%degrees
27 p=P*[sind(theta);cosd(theta)];
28
29 K1=[cosd(-1*phi);sind(-1*phi)]*(E*A1/L1)*[cosd(-1*phi),sind(-1*phi)];
30 K2=[cosd(phi);sind(phi)]*(E*A2/L2)*[cosd(phi),sind(phi)];
31 K3=[0;sind(90)]*(E*A3/L3)*[0,sind(90)];
32
33 K=K1+K2+K3;
34
35 PE=(1/2)*u'*K*u-p'*u;
36 gradPE=(1/2)*(K+K')*u-p;
37 H=(1/2)*(K+K');
38 end

```

3) Using *"fminunc"* with different options:

The script for this task is:

```
1 %HW1 problem (1)
2 %Rahul Deshmukh PUID: 0030004932
3 %deshmuk5@purdue.edu
4
5 % main file for problem 1
6 %-----begin-----%
7 clc; clear all;close all;
8 format long;
9 %%
10 % (3)
11 % using BFGS
12 u0=[0;0];%initial guess: assuming at no displacement
13 %-----Part A-----%
14 % using finite difference gradients and BFGS solver
15 options_3a=optimoptions('fminunc','Algorithm','quasi-newton',...
16     'SpecifyObjectiveGradient',false,'Display','iter');
17 [u_star,pe_star,exitflag,output,grad,hessian]=fminunc(@hw1_pl_PEFun,...
18     u0,options_3a)
19 %-----results-----%
20 % u0=[0;0];u_star=[0.029448184643855;0.044483086047248];
21 % f(u_star)= -3.733027694338580e+02;
22 % grad= 1.0e-05*[0;-0.762939453125000]; num_iter=3; funcCount=18; ...
23     exitflag=1;
24
25 %-----Part B-----%
26 % solve using analytic gradients
27 options_3b=optimoptions(@fminunc,'Algorithm','quasi-newton',...
28     'SpecifyObjectiveGradient', true, 'Display', 'iter');
29 [u_star,pe_star,exitflag,output,grad,hessian]=fminunc(@hw1_pl_PEWtgrad,...
30     u0,options_3b)
31 %-----results-----%
32 % u0=[0;0];u_star=[0.029448192103366;0.044483093518566];
33 % f(u_star)= -3.733027694338724e+02;
34 % grad=[0;0]; num_iter=3; funcCount=6; exitflag=1;
35 %-----%

```

4) Using "*fminunc*" with different options:

The script for this task is:

```
1 %%
2 % (4)
3 % using DFP and Steepest Descent
4 u0=[0;0];%initial guess: assuming at no displacement
5 %-----Part A-----%
6 % using analytic gradient with DFP update
7 options_4a=optimoptions(@fminunc,'Algorithm','quasi-newton',...
8     'SpecifyObjectiveGradient',true,'Display','iter',...
9     'HessUpdate','dfp');
10 [u_star,pe_star,exitflag,output,grad,hessian]=fminunc(@hw1_pl_PEWtgrad,...

```

```

11     u0,options_4a)
12 %-----results-----%
13 % u0=[0;0];u_star=[0.029448192103366;0.044483093518566];
14 % f(u_star)= -3.733027694338725e+02;
15 % grad=[0;0]; num_iter=3; funcCount=6; exitflag=1;
16 %-----%
17
18 %-----Part B-----%
19 % solve using analytic gradients with Steepest Descent
20 options_4b=optimoptions(@fminunc,'Algorithm','quasi-newton',...
21 'SpecifyObjectiveGradient',true,'Display','iter','HessUpdate','steepdesc');
22 [u_star,pe_star,exitflag,output,grad,hessian]=fminunc(@hw1_p1_PEWtgrad,...
23     u0,options_4b)
24 %-----results-----%
25 % u0=[0;0];u_star3a=[0.029448178767296;0.044483073374022];
26 % f(u_star3a)= -3.733027694337959e+02;
27 % grad=[-0.003359750103300;-0.005376640310715]; num_iter=4; ...
    funcCount=25; exitflag=1;
28 %-----%

```

5) Using "*fminunc*" with different options:

The script for this task is:

```

1 %%
2 % (5)
3 % using newtons method
4 u0=[0;0];%initial guess: assuming at no displacement
5
6 % using newtons mehod with specified hessian and gradient
7 options_5=optimoptions(@fminunc,'Algorithm','trust-region',...
8     'SpecifyObjectiveGradient',true,'Display','iter',...
9     'HessianFcn','objective');
10 [u_star,pe_star,exitflag,output,grad,hessian]=fminunc(@hw1_p1_HessianPEfun,...
11     u0,options_5)
12 %-----results-----%
13 % u0=[0;0];u_star=[0.029448192103366;0.044483093518566];
14 % f(u_star)= -3.733027694338725e+02;
15 % grad= 1.0e-11*[-0.090949470177293;-0.363797880709171]; num_iter=1; ...
    funcCount=2; exitflag=1;
16 %-----%

```

6) Excel results

Problem setup screen shots:

[illegible]

Figure 1: Problem setup with formulas (Note: The formula for the objective function can be seen in the formula bar)

HW1 Problem 1 part (6)												
	u (in)		p (lbf)		constants							
u1	0.029448192	p1	7418.87		E	17300000	psi	d1	0.65 in			
u2	0.044483093	p2	11872.7		A1	0.3318307	sq in	d3	0.8 in			
					A2	0.3318307	sq in	phi	0.47611906 radians			
Pi(u)	-373.3027694	foot pound force			A3	0.5026548	sq in	theta	0.55850536 radians			
					L1	36	in	P	14000 lbf			
					L2	36	in	EA1/L1	159463.098			
					L3	43.5	in	EA3/L3	199906.401			
u0												
0					sin(phi)	0.4583333						
0					cos(phi)	0.8887804						
					K	K1	K2	K3				
					251930	0	125965	-64958.52	125965	64958.52	0	0
					0	266903	-64959	33498.324	64959	33498.32	0	199906.4015

Figure 2: Problem setup after running the solver

Microsoft Excel 16.0 Answer Report

Worksheet: [P1_part6.xlsx]Sheet1

Report Created: 15-10-2018 12:24:46

Result: Solver has converged to the current solution. All Constraints are satisfied.

Solver Engine

Engine: GRG Nonlinear

Solution Time: 11.64 Seconds.

Iterations: 7 Subproblems: 0

Solver Options

Max Time Unlimited, Iterations Unlimited, Precision 0.000001, Use Automatic Scaling, Show Iteration Results

Convergence 0.0001, Population Size 100, Random Seed 0, Derivatives Forward, Require Bounds

Max Subproblems Unlimited, Max Integer Sols Unlimited, Integer Tolerance 1%

Objective Cell (Min)

Cell	Name	Original Value	Final Value
\$B\$6	Pi(u) u (in)	0	-373.3027694

Variable Cells

Cell	Name	Original Value	Final Value	Integer
\$B\$3	u1 u (in)	0	0.029448192	Contin
\$B\$4	u2 u (in)	0	0.044483093	Contin

Constraints

NONE	
------	--

Figure 3: Answer report

Microsoft Excel 16.0 Sensitivity Report

Worksheet: [P1_part6.xlsx]Sheet1

Report Created: 15-10-2018 12:24:47

Variable Cells

Cell	Name	Final Value	Reduced Gradient
\$B\$3	u1 u (in)	0.029448192	0
\$B\$4	u2 u (in)	0.044483093	0

Constraints

NONE

Figure 4: Sensitivity report

7) Comparison Table:

Method / Program	$x^0(in)$	$x^*(in)$	$f(x^*)$ (foot pound force)	$\nabla f(x^*)$	No. iterations	No. f^n evals	exitflag
BFGS / Matlab <i>fminunc</i> , numerical gradient	0 0	0.029448184643855 0.044483086047248	-3.733027694338580e+02	0 -0.762939453125000 e-05	3	18	1
BFGS / Matlab <i>fminunc</i> , userdefined gradient	0 0	0.029448192103366 0.044483093518566	-3.733027694338724e+02	0 0	3	6	1
DFP / Matlab <i>fminunc</i> , userdefined gradient	0 0	0.029448192103366 0.044483093518566	-3.733027694338725e+02	0 0	3	6	1
Steepest Descent / Matlab <i>fminunc</i> user-defined gradient	0 0	0.029448178767296 0.044483073374022	-3.733027694337959e+02	-0.003359750103300 -0.005376640310715	4	25	1
Modified Newton's method/ Matlab <i>fminunc</i> , user-defined gradient	0 0	0.029448192103366 0.044483093518566	-3.733027694338725e+02	-0.090949470177293e-11 -0.363797880709171e-11	1	2	1
Quasi-Newton method / Excel Solver	0 0	0.029448192077456 0.044483093495682	-373.3027694	0 0	7	N/A	N/A

Conclusions for Unconstrained Minimization :

Comparison for 1st order methods: BFGS & DFP can be seen to produce the same result with identical number of iterations and function calls. However, when using Steepest Descent we have poor performance as the gradient is still not $\vec{0}$ and the method took 4 iterations with 25 function calls to give a result. Steepest descent is the mostly costly 1st order method.

Gradient- Numerical Vs User-Defined: On comparing the performance of BFGS for the two cases, as expected we get better results with less computational cost for User-Defined gradient. When using numerical gradient, our final gradient value has not reached absolute 0 and evaluating numerical gradient is costly because of which we have 18 function evaluations.

Out of all the methods, the 2nd order method is the fastest as we have a gradient value at absolute 0 with only 1 iteration and 2 function evaluations.

Specifically for this problem, as we are able to find out an analytic gradient and hessian for the function, we should have approach the minimization problem directly with a second order method with user defined gradient. However, this is not always the case in general for all the problems.

8) Solution by solving $K\vec{u} = \vec{p}$:

Conditions for Optimality for unconstrained minimization:

- (i) Condition on Gradient: $\vec{\nabla} f = \vec{0}$,
- (ii) Condition on Hessian $x^T H x \geq 0 \forall x \in \mathbb{R}^n$ i.e. Hessian should be positive definite to have a minima.

For our problem, using the first condition we have:

$$\begin{aligned}\vec{\nabla}(\Pi(\vec{u})) &= \vec{0} \\ \Rightarrow K\vec{u} - \vec{p} &= \vec{0} \\ \Rightarrow K\vec{u} &= \vec{p}\end{aligned}$$

and as for the second condition, we have $H(\vec{u}) = K$, where K is a symmetric matrix and therefore positive definite. Therefore on solving the equation $K\vec{u} = \vec{p}$, we will get our optimum solution $u^* = \begin{bmatrix} 0.029448192103366 \\ 0.044483093518566 \end{bmatrix}$ (in) and $\Pi(\vec{u}^*) = -3.733027694338724e+02$ (foot pound force)

The script for this task is:

```
1 %%  
2 % (8)
```

```
3 % solving for u using Ku=p
4 [K,p]=hw1_pl_tangent();
5 u_star=K\p
6 %-----results-----%
7 % u_star=[0.029448192103366;0.044483093518566];
8 % in one step.
9 %-----%
```

Comments on single step method : The solution obtained with this method is identical to that obtained with BFGS/DFP with user-defined Gradient.

II Engineering Application of SUMT Approach

- 1) Problem Formulation For this problem, our objective is to minimize the Induced drag with c_r, b, α as design variables. With the list of formulas given in the problem description, I have found out the expressions for objective function and constraints using symbolics in MATLAB. The script for the task is as follows:

```
1 % AAE:550 HW1 P2
2 % Rahul Deshmukh
3 % PUID: 0030004932
4 %%
5 clc; clear all;
6 format long;
7 %-----begin-----%
8 %define symbols for design variables
9 syms cr b a; %root chord, wing span,angle of attack
10
11 %define related independent terms
12 V=53.6;% m/sec
13 rho=1.134;%kg/m^3
14
15 Tr=0.4; %taper ratio
16 ct=Tr*cr; % tip chord
17 C_la=2*pi;% lift curve slope
18 e=0.9; %efficiency
19 a_L0= -3;
20 S=((ct+cr)/2)*b;
21 AR=b^2/S;
22
23 a1=0.14;
24 k=(1-(1+(pi*AR/C_la))*a1)/((1+(pi*AR/C_la))*a1);
25
26 C_La=C_la/( (1+(C_la/(pi*AR)))*(1+k));
27
28 C_L=C_La*(pi/180)*(a-a_L0); %need to convert angles to radians here
29
30 q=0.5*rho*V^2;
31
32 C_Di=(C_L^2)/(pi*AR*e);
33
34 %find symbolic expressions for objective and constraints
35 %objective function min Di
36 Di=q*S*C_Di;
37 vpa(simplify(Di)) % 0.033949298754935466466210448881266*b^2*(a + 3.0)^2
38
39 % constraint on L≥9500 N
40 L=q*S*C_L;
41 vpa(simplify(L)) % 12.50454558912777413506277959447*b^2*(a + 3.0)
42
43 %constraint on 0.7≤C_L≤0.9
44 vpa(simplify(C_L)) % (0.01096622711232150957648276777764*b*(a + 3.0))/cr
```

By executing the above script we get the following expressions:

$$D_i = \gamma_f * b^2 * (\alpha + 3.0)^2$$

$$L = \gamma_L * b^2 * (\alpha + 3.0)$$

$$C_L = \gamma_{lc} * b * (\alpha + 3.0) / c_r$$

where, $\gamma_f, \gamma_L, \gamma_{lc}$ are constants with values, $\gamma_f = 0.033949298754935466466210448881266$, $\gamma_L = 12.50454558912777413506277959447$, $\gamma_{lc} = 0.01096622711232150957648276777764$

As we can see from the above equations, for the expression of Lift coefficient(C_L) we have c_r in the denominator, therefore we need to remove the design variable from the denominator as for some of the penalty methods we might have a value of 0 for c_r and then the Lift coefficient(C_L) expression cannot be evaluated.

To avoid the above stated issue I have formulated the problem with new design variable

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \frac{1}{c_r} \\ b \\ \alpha \end{bmatrix}.$$

The Optimization problem for design variable \vec{x} then becomes:

a) Objective function

$$\min_{\vec{x}} f(x) = \gamma_f * x_2^2 * (x_3 + 3.0)^2$$

b) Inequality Constraints ($g_j(x)$):

i) Lift Coefficient bounds

$$g_7(x) = \gamma_{lc} x_2 (x_3 + 3) x_1 / 0.9 - 1 \leq 0$$

$$g_8(x) = 1 - (\gamma_{lc} x_2 (x_3 + 3) x_1) / 0.7 \leq 0$$

ii) Lift Constraint

$$g_9(x) = 1 - \gamma_L (x_2^2) (x_3 + 3) / 9500 \leq 0$$

c) Design variable Bounds

Bound on $x_1 = 1/c_r$

$$g_1(x) = 1 - 3x_1 \leq 0$$

$$g_2(x) = 0.8x_1 - 1 \leq 0$$

Bound on $x_2 = b$

$$g_3(x) = x_2 / 14 - 1 \leq 0$$

$$g_4(x) = 1 - x_2 / 8 \leq 0$$

Bound on $x_3 = \alpha$

$$g_5(x) = x_3 / 10 - 1 \leq 0$$

$$g_6(x) = -1 - x_3 / 5 \leq 0$$

d) Matlab script for evaluating objective function and constraints:

Script for Objective function:

```
1 % AAE:550 HW1 P2
2 % Rahul Deshmukh
3 % PUID: 0030004932
4 %%
5 function f = hw1SUMTfun(x)
6 % function computes the objective function value
7 % input: x is a col vector
8 % output: f is a scalar value of the objective function
9
10 % x=[1/cr,b,a]
11 % objective function
12 y_f=0.033949298754935466466210448881266;%scalar multiplier
13 f = y_f*(x(2)^2)*(x(3)+3)^2;
14 end
```

Script for Constraints:

```
1 % AAE:550 HW1 P2
2 % Rahul Deshmukh
3 % PUID: 0030004932
4 %%
5 function g = hw1SUMTcon(x)
6 % this function computes the inequality constraint function values
7 % input: x is a column vector
8 % output: g: col vector of constraint values [bounds; gj]
9
10 % x=[x1,x2,x3]=[1/cr,b,a]
11 % constraints
12 g=zeros(9,1);%col vector
13 % bounds
14 g(1)=1-3*x(1);%for cr
15 g(2)=0.8*x(1)-1;
16
17 g(3)=x(2)/14-1;%for b
18 g(4)=1-x(2)/8;
19
20 g(5)=x(3)/10-1;%for alpha
21 g(6)= -1 - x(3)/5;
22
23 % inequality constraints
24 % for lift coeff
25 y_lc=0.01096622711232150957648276777764;
26 g(7)=y_lc*x(2)*(x(3)+3)*x(1)/0.9-1;
27 g(8)=1-(y_lc*x(2)*(x(3)+3)*x(1))/0.7;
28
29 % for Lift
30 y_L=12.50454558912777413506277959447;
31 g(9)=1-y_L*(x(2)^2)*(x(3)+3)/9500;
32 end
```

2) Optimization using different penalty function approaches:

For all these methods, I have used *fminunc* with default BFGS update and numerical gradients was chosen. Also the tolerance on relative error of objective function and error in constraint function value was chosen as $\epsilon = 10^{-6}$ for all cases.

a) Exterior Penalty Method

The script for evaluating the pseudo-objective function is:

```
1 function phi = hw1SUMTphi(x,r_p)
2 % This function is the pseudo-objective function using the exterior ...
   penalty.
3 % In this function, r_p is a "parameter", x are the variables. This
4 % does not include constraint scaling parameters, c_j.
5
6 % compute values of the objective function and constraints at the ...
   current
7 % value of x
8 f = hw1SUMTfun(x);
9 g = hw1SUMTcon(x);
10
11 % exterior penalty function
12 P =max(0,g); % note: no c_j scaling parameters
13 P=P'*P;
14
15 phi = f + r_p * P;
16 end
```

SUMT Exterior Penalty						
P	1	2	3	4	5	6
r_p	1	5	25	125	625	3125
x^0	0	1.276757470185778	1.367313681237115	1.506572258345380	1.427422323989274	1.303404309890892
	0	14.282241785987278	15.246682636432020	16.838371086757036	16.206891583266160	14.966946773637224
	0	-2.921714161272035	-2.644356099023211	-1.870468397277544	-0.802253513342547	0.119199519530206
x^*	1.276757470185778	1.367313681237115	1.506572258345380	1.427422323989274	1.303404309890892	1.245616259723662
	14.282241785987278	15.246682636432020	16.838371086757036	16.206891583266160	14.966946773637224	14.388663156694799
	-2.921714161272035	-2.644356099023211	-1.870468397277544	-0.802253513342547	0.119199519530206	0.561694734918270
$f(x^*)$	0.042441427986762	0.998187804502612	12.280830393731572	43.071049159105527	73.991792246489879	89.163085342838670
$g1(x^*)$	-2.830272410557335	-3.101941043711345	-3.519716775036141	-3.282266971967823	-2.910212929672675	-2.736848779170986
$g2(x^*)$	0.021405976148623	0.093850944989692	0.205257806676304	0.141937859191420	0.042723447912713	-0.003506992221070
$g3(x^*)$	0.020160127570520	0.089048759745144	0.202740791911217	0.157635113090440	0.069067626688373	0.027761654049628
$g4(x^*)$	-0.785280223248410	-0.905835329554002	-1.104796385844629	-1.025861447908270	-0.870868346704653	-0.798582894586850
$g5(x^*)$	-1.292171416127204	-1.264435609902321	-1.187046839727754	-1.080225351334255	-0.988080048046979	-0.943830526508173
$g6(x^*)$	-0.415657167745593	-0.471128780195358	-0.625906320544491	-0.839549297331491	-1.023839903906041	-1.112338946983654
$g7(x^*)$	-0.982605869505924	-0.909661346819279	-0.650857147798434	-0.380495404354177	-0.258569839380015	-0.222185320500602
$g8(x^*)$	0.977636117936188	0.883850303053359	0.551102047169415	0.203494091312514	0.046732650631447	-0.000047445070655
$g9(x^*)$	0.978980601697539	0.891179580663644	0.578456062297739	0.240161390982396	0.080283680647589	0.029396406892983
No. or inter	28	11	12	12	11	16
exit- flag	1	1	1	1	1	1

SUMT Exterior Penalty (contd.)						
P	7	8	9	10	11	12
r_p	15625	78125	390625	1953125	9765625	48828125
x^0	1.245616259723662 14.388663156694799 0.561694734918270	1.245616259723662 14.086828912272756 0.804461916983293	1.245616259723662 14.017801197861015 0.861374375049149	1.245616259723662 14.003578018675936 0.873170186707270	1.245616259723662 14.000715961212642 0.875546689456223	1.245616259723662 14.000141871099446 0.876023217302232
x^*	1.245616259723662 14.086828912272756 0.804461916983293	1.245616259723662 14.017801197861015 0.861374375049149	1.245616259723662 14.003578018675936 0.873170186707270	1.245616259723662 14.000715961212642 0.875546689456223	1.245616259723662 14.000141871099446 0.876023217302232	1.245616259723662 14.000028148183382 0.876117920663847
$f(x^*)$	97.508790704715992	99.465946895373833	99.871598089342427	99.953324735102143	99.969707396335551	99.972968423565220
$g1(x^*)$	-2.736848779170986	-2.736848779170986	-2.736848779170986	-2.736848779170986	-2.736848779170986	-2.736848779170986
$g2(x^*)$	-0.003506992221070	-0.003506992221070	-0.003506992221070	-0.003506992221070	-0.003506992221070	-0.003506992221070
$g3(x^*)$	0.006202065162340	0.001271514132930	0.000255572762567	0.000051140086617	0.000010133649960	0.000002010584527
$g4(x^*)$	-0.760853614034094	-0.752225149732627	-0.750447252334492	-0.750089495151580	-0.750017733887431	-0.750003518522923
$g5(x^*)$	-0.919553808301671	-0.913862562495085	-0.912682981329273	-0.912445331054378	-0.912397678269777	-0.912388207933615
$g6(x^*)$	-1.160892383396658	-1.172274875009830	-1.174634037341454	-1.175109337891244	-1.175204643460446	-1.175223584132769
$g7(x^*)$	-0.186597549678368	-0.178474966383863	-0.176801461345889	-0.176464711465342	-0.176397224231205	-0.176383791316146
$g8(x^*)$	-0.045803150413527	-0.056246471792176	-0.058398121126714	-0.058831085258847	-0.058917854559879	-0.058935125450669
$g9(x^*)$	0.006280001254589	0.001274791082862	0.000255738700570	0.000051180151172	0.000010241746917	0.000002055002479
No. or inter	11	9	6	10	7	6
exit- flag	1	1	1	2	2	2

SUMT Exterior Penalty (contd.)			
P	13	14	15
r_p	244140625	1.220703125000000e+09	6.103515625000000e+09
x^0	1.245616259723662 14.000028148183382 0.876117920663847	1.245616259723662 14.000028468800194 0.876124113338654	1.245616259723662 13.999945578745367 0.876171322149313
x^*	1.245616259723662 14.000028468800194 0.876124113338654	1.245616259723662 13.999945578745367 0.876171322149313	1.245616259723662 13.999945706938167 0.876171575563591
$f(x^*)$	99.973292446196567	99.974543837296977	99.974558740329954
$g1(x^*)$	-2.736848779170986	-2.736848779170986	-2.736848779170986
$g2(x^*)$	-0.003506992221070	-0.003506992221070	-0.003506992221070
$g3(x^*)$	0.000002033485728	-0.000003887232474	-0.000003878075845
$g4(x^*)$	-0.750003558600024	-0.749993197343171	-0.749993213367271
$g5(x^*)$	-0.912387588666135	-0.912382867785069	-0.912382842443641
$g6(x^*)$	-1.175224822667731	-1.175234264429863	-1.175234315112718
$g7(x^*)$	-0.176382456604978	-0.176377301906091	-0.176377240518085
$g8(x^*)$	-0.058936841507885	-0.058943468977884	-0.058943547905320
$g9(x^*)$	0.000000411554760	0.000000073690674	-0.000000010000120
No. or inter	2	3	1
exit- flag	2	2	2

The Final solution in terms of original parameters is:

$$cr = 0.802815467599828m$$

$$b = 13.999945706938167m$$

$$\alpha = 0.876171575563591degree$$

and Minimum Drag $D_i = 99.974558740329954N$

b) Interior Penalty Method

For this problem, It was observed that the Log-Barrier method worked better than the classical barrier. The script for evaluating the pseudo-objective function is:

```
1 function phi = hw1SUMTphi.Int(x,r_p)
2 % This function is the pseudo-objective function using interior
3 % penalty method.
4 % input: x: col vector of design variables
5 %       r_p: penalty multiplier, x are the variables. This
6 % does not include constraint scaling parameters, c_j.
7
8 % compute values of objective function and constraints at current x
9 f = hw1SUMTfun(x);
10 g = hw1SUMTcon(x);
11
12 % Interior penalty function
13 % classic
14 % P=sum(-1./g);
15
16 % Log barrier
17 P=sum(-log(-g));
18
19 phi = f + r_p * P;
20 end
```

Also, for Interior Penalty Method we need an initial feasible solution, I found out this using random function in matlab. The script for finding an initial feasible solution is:

```
1 %AAE:550 HW1 P2
2 % Rahul Deshmukh
3 % PUID: 0030004932
4 %%
5 %script to find x0 for interior penalty function
6 % x=[1/cr,b,a]
7 clc; clear all;
8 format long;
9 notfound=1;
10 Nmax=10^4;%maximum number of iterations for the while loop
11 i=0;%counter
12 while notfound && i<=Nmax
13     % x = a+ (b-a)*x_rand;
14     %pick random value for cr,b,a conforming their bounds
15     x1= 0.8 + (3-0.8)*rand(1);%cr
16     x2= 8 + (14-8)*rand(1);%b
```

```

17     x3= -5 + (10+5)*rand(1); %a
18     if x1≠0
19         x1=1/x1;%1/cr
20         x=[x1;x2;x3];
21         g=hw1SUMTcon(x);
22         %check if all are negative
23         sat = find(g≤0);%satisfied constraint
24         if length(sat)==length(g)
25             notfound=0;
26             display(x);
27         end
28     end
29     i=i+1;
30 end
31 i-1
32 %{
33 result
34 x0=[0.475058013560474;...
35     13.235315387885350;...
36     9.002524127606579];
37 i=4
38 %}

```

SUMT Interior Penalty						
P	1	2	3	4	5	6
r_p	1	0.200000000000000	0.040000000000000	0.008000000000000	0.001600000000000	3.20000000000000e-04
x^0	0.475058013560474 13.235315387885350 9.002524127606579	1.242051716019787 13.441551104374039 1.207219398288423	1.21034451759675 13.985678615012258 0.888073797550397	1.211402342892526 13.997185781437357 0.878480256183915	1.211402819590726 13.999439081569248 0.876607277522905	1.211402860049516 13.999886801893286 0.876235124597706
x^*	1.242051716019787 13.441551104374039 1.207219398288423	1.210344517596750 13.985678615012258 0.888073797550397	1.211402342892526 13.997185781437357 0.878480256183915	1.211402819590726 13.999439081569248 0.876607277522905	1.211402860049516 13.999886801893286 0.876235124597706	1.211402860049516 13.999886801893286 0.876235124597706
$f(x^*)$	1.085725163937203e+02	1.003845543265858e+02	1.000542248860218e+02	99.989798142317724	99.976995576143040	99.976995576143040
$g1(x^*)$	-2.726155148059362	-2.631033552790250	-2.634207028677577	-2.634208458772178	-2.634208580148548	-2.634208580148548
$g2(x^*)$	-0.006358627184170	-0.031724385922600	-0.030878125685979	-0.030877744327419	-0.030877711960387	-0.030877711960387
$g3(x^*)$	-0.039889206830426	-0.001022956070553	-0.000201015611617	-0.000040065602197	-0.000008085579051	-0.000008085579051
$g4(x^*)$	-0.680193888046755	-0.748209826876532	-0.749648222679670	-0.749929885196156	-0.749985850236661	-0.749985850236661
$g5(x^*)$	-0.879278060171158	-0.911192620244960	-0.912151974381608	-0.912339272247709	-0.912376487540229	-0.912376487540229
$g6(x^*)$	-1.241443879657685	-1.177614759510079	-1.175696051236783	-1.175321455504581	-1.175247024919541	-1.175247024919541
$g7(x^*)$	-0.144147441149831	-0.198060182424997	-0.198680986541584	-0.198938704839049	-0.198989963161419	-0.198989963161419
$g8(x^*)$	-0.100381861378789	-0.031065479739289	-0.030267303017964	-0.029935950921224	-0.029870047363890	-0.029870047363890
$g9(x^*)$	-0.000548728235836	-0.001027242204078	-0.000201145923403	-0.000040033071945	-0.000007989634798	-0.000007989634798
No. or inter	45	28	16	8	8	1
exit- flag	0	5	1	2	2	2

The Final solution in terms of original parameters is:

$$cr = 0.825489218309362m$$

$$b = 13.999886801893286m$$

$$\alpha = 0.876235124597706degree$$

and Minimum Drag $D_i = 99.976995576143040N$

c) Extended Linear Interior Penalty Method

The script for evaluating the pseudo-objective function is:

```
1 function phi = hwlSUMTphi_LinExt(x,r_p,tr_e)
2 % This function is the pseudo-objective function using Linear
3 % extended interior penalty method.
4 % input: x: col vector of design variables
5 %       r_p: penalty multiplier
6 %       tr_e: transition eps
7 % This does not include constraint scaling parameters, c_j.
8
9 % compute values of objective function and constraints at current x
10 f = hwlSUMTfun(x);
11 g = hwlSUMTcon(x);
12
13 % Linear extended Interior Penalty function
14 P=0;
15 for i=2:length(g)
16     if g(i)<tr_e
17         g_hat=-1/g(i);
18     else
19         g_hat= - (2*tr_e-g(i))/tr_e^2;
20     end
21     P=P+g_hat;
22 end
23
24 phi = f + r_p * P;
25 end
```

SUMT Linear Extended Interior Penalty						
P	1	2	3	4	5	6
r_p	25.470164726578144	5.094032945315629	1.018806589063126	0.203761317812625	0.040752263562525	0.008150452712505
x^0	0.475058013560474	0.834131139714169	1.000652394693517	1.115365666879351	1.170535609943452	1.194427876487765
	13.235315387885350	11.963258962706560	12.236051713002341	13.021288169458897	13.539475377703932	13.797706316840070
	9.002524127606579	3.941625283990999	2.853394922611828	1.821546258167441	1.285556001618355	1.049162277714346
x^*	0.834131139714169	1.000652394693517	1.115365666879351	1.170535609943452	1.194427876487765	1.204528077550375
	11.963258962706560	12.236051713002341	13.021288169458897	13.539475377703932	13.797706316840070	13.910737956511738
	3.941625283990999	2.853394922611828	1.821546258167441	1.285556001618355	1.049162277714346	0.951239741438898
$f(x^*)$	2.341273493200837e+02	1.741522415104640e+02	1.338170291786038e+02	1.143006844268324e+02	1.059680557512164e+02	1.025646990423054e+02
$g_1(x^*)$	-1.502393419142507	-2.001957184080550	-2.346097000638052	-2.511606829830356	-2.583283629463295	-2.613584232651124
$g_2(x^*)$	-0.332695088228665	-0.199478084245187	-0.107707466496520	-0.063571512045238	-0.044457698809788	-0.036377537959700
$g_3(x^*)$	-0.145481502663817	-0.125996306214119	-0.069907987895793	-0.032894615878291	-0.014449548797138	-0.006375860249162
$g_4(x^*)$	-0.495407370338320	-0.529506464125293	-0.627661021182362	-0.692434422212991	-0.724713289605009	-0.738842244563967
$g_5(x^*)$	-0.605837471600900	-0.714660507738817	-0.817845374183256	-0.871444399838164	-0.895083772228565	-0.904876025856110
$g_6(x^*)$	-1.788325056798200	-1.570678984522365	-1.364309251633488	-1.257111200323671	-1.209832455542869	-1.190247948287779
$g_7(x^*)$	-0.155966408891668	-0.126732905568099	-0.146757879358040	-0.172423083865238	-0.186894804084932	-0.193294151858642
$g_8(x^*)$	-0.085186045710712	-0.122771978555302	-0.097025583682521	-0.064027463601837	-0.045420966176516	-0.037193233324603
$g_9(x^*)$	-0.307689036998923	-0.153545536283816	-0.076065102486295	-0.034082425370034	-0.014666412977479	-0.006417151777776
No. or inter	30	21	15	12	11	12
exit- flag	1	1	1	2	2	2

SUMT Linear Extended Interior Penalty (contd.)						
P	7	8	9	10	11	12
r_p	0.001630090542501	3.260181085002002e-04	6.520362170004005e-05	1.304072434000801e-05	2.608144868001602e-06	5.216289736003204e-07
x^0	1.204528077550375 13.910737956511738 0.951239741438898	1.208901119373016 13.960166023280568 0.909416823572248	1.210840470509089 13.982165326219759 0.890992681080089	1.210847079236560 13.992015030592004 0.882781309378108	1.210847950693696 13.996426312711483 0.879111128648261	1.210848048770953 13.998400279770372 0.877469908221259
x^*	1.208901119373016 13.960166023280568 0.909416823572248	1.210840470509089 13.982165326219759 0.890992681080089	1.210847079236560 13.992015030592004 0.882781309378108	1.210847950693696 13.996426312711483 0.879111128648261	1.210848048770953 13.998400279770372 0.877469908221259	1.210848059661707 13.999285769555806 0.876734896921222
$f(x^*)$	1.011197365889512e+02	1.004848299247179e+02	1.002021856974592e+02	1.000759162584386e+02	1.000194578080266e+02	99.994191487556009
$g1(x^*)$	-2.626703358119049	-2.632521411527267	-2.632541237709678	-2.632543852081089	-2.632544146312859	-2.632544178985120
$g2(x^*)$	-0.032879104501587	-0.031327623592729	-0.031322336610752	-0.031321639445043	-0.031321560983238	-0.031321552270635
$g3(x^*)$	-0.002845284051388	-0.001273905270017	-0.000570354957714	-0.000255263377751	-0.000114265730688	-0.000051016460300
$g4(x^*)$	-0.745020752910071	-0.747770665777470	-0.749001878824000	-0.749553289088935	-0.749800034971297	-0.749910721194476
$g5(x^*)$	-0.909058317642775	-0.910900731891991	-0.911721869062189	-0.912088887135174	-0.912253009177874	-0.912326510307878
$g6(x^*)$	-1.181883364714450	-1.178198536216018	-1.176556261875622	-1.175822225729652	-1.175493981644252	-1.175346979384244
$g7(x^*)$	-0.196088822665686	-0.197330979336961	-0.198456275204993	-0.198960889175684	-0.199186811785869	-0.199287959304693
$g8(x^*)$	-0.033600085144118	-0.032003026566764	-0.030556217593580	-0.029907428202692	-0.029616956275312	-0.029486909465395
$g9(x^*)$	-0.002853403964909	-0.001275497992858	-0.000570663546899	-0.000255284465680	-0.000114124394406	-0.000051050701659
No. or inter	14	18	11	9	7	9
exit- flag	2	1	2	2	2	2

SUMT Linear Extended Interior Penalty (contd.)						
P	13	14	15	16	17	18
r_p	1.043257947200641e-07	2.086515894401282e-08	4.173031788802563e-09	8.346063577605127e-10	1.669212715521025e-10	3.338425431042051e-11
x^0	1.210848059661707 13.999285769555806 0.876734896921222	.210848060519287 13.999680238393443 0.876407262920070	1.210848060610322 13.999856141842171 0.876260686095742	1.210848060613061 13.999935357586557 0.876195182975888	1.210848060613061 13.999933541764523 0.876186705813254	1.210848060613061 13.999933117801678 0.876183349749345
x^*	.210848060519287 13.999680238393443 .876407262920070	1.210848060610322 13.999856141842171 0.876260686095742	.210848060613061 13.999935357586557 .876195182975888	1.210848060613061 13.999933541764523 0.876186705813254	1.210848060613061 13.999933117801678 0.876183349749345	1.210848060613061 13.999932794893834 0.876182044674636
$f(x^*)$	99.982924965287467	99.977876251023361	99.975628700368688	99.975165477381864	99.974986302163842	99.974914369053806
$g1(x^*)$	-2.632544181557862	-2.632544181830967	-2.632544181839183	-2.632544181839183	-2.632544181839183	-2.632544181839183
$g2(x^*)$	-0.031321551584570	-0.031321551511742	-0.031321551509551	-0.031321551509551	-0.031321551509551	-0.031321551509551
$g3(x^*)$	-0.000022840114754	-0.000010275582702	-0.000004617315246	-0.000004747016820	-0.000004777299880	-0.000004800364726
$g4(x^*)$	-0.749960029799180	-0.749982017730271	-0.749991919698320	-0.749991692720565	-0.749991639725210	-0.749991599361729
$g5(x^*)$	-0.912359273707993	-0.912373931390426	-0.912380481702411	-0.912381329418675	-0.912381665025065	-0.912381795532536
$g6(x^*)$	-1.175281452584014	-1.175252137219148	-1.175239036595177	-1.175237341162651	-1.175236669949869	-1.175236408934927
$g7(x^*)$	-0.199333068828654	-0.199353284168184	-0.199362283678222	-0.199364138501386	-0.199364855950407	-0.199365143983386
$g8(x^*)$	-0.029428911506017	-0.029402920355192	-0.029391349556573	-0.029388964783933	-0.029388042349477	-0.029387672021360
$g9(x^*)$	-0.000022887989043	-0.000010203999392	-0.000004621901222	-0.000002175505821	-0.000001249121595	-0.000000866300566
No. or inter	7	9	7	2	2	1
exit- flag	2	2	2	2	2	2

The Final solution in terms of original parameters is:

$$cr = 0.825867449871203m$$

$$b = 13.999932794893834m$$

$$\alpha = 0.876182044674636degree$$

and Minimum Drag $D_i = 99.974914369053806N$

d) Augmented Lagrange Multiplier Method

The script for evaluating the pseudo-objective function is:

```
1 % AAE:550 HW1 P2
2 % Rahul Deshmukh
3 % PUID: 0030004932
4 %%
5 function A = hw1SUMTalm(x,r_p,lambda)
6 % This function is the pseudo-objective function using the ALM.
7 %Input: x: column vector of design variables
8 %       r_p: penalty multiplier
9 %       lambda: col vector, lagrange multipliers[ineq, eq]
10
11 % compute values of the objective function and constraints at the ...
12 % current
13 % value of x
14 f = hw1SUMTfun(x);
15 g = hw1SUMTcon(x); %inequality constraints column vector of size len_g
16 % h = hw1SUMTcon.heq(x);% equality constraints column vector of ...
17 % size len_h
18
19 len_g=length(g);
20 % Fletcher's substitution only for ineqaluti constraints
21 psi = max(g, -lambda(1:len_g) / (2 * r_p)); % col vec size len_g
22
23 % Augmented Lagrangian function
24 A = f + (lambda(1:len_g))' * psi + r_p * ((psi')*psi);%+...
25 % (lambda(len_g+1:end))'*h+r_p*(h'*h);
26 end
```

ALM						
P	1	2	3	4	5	6
r _p	1	5	25	125	625	3125
x ⁰	0.350113005416948 8.217596212161899 -2.530475785010287	1.276756989556942 14.282393517682941 -2.921714790819759	1.415339832204870 15.759311463018443 -2.577782321399998	1.577158568494572 17.658668240467161 -1.689690306605792	1.408995023308075 16.087967822291439 -0.481294436641496	1.265605409167405 14.591070975135302 0.444008032949034
x [*]	1.276756989556942 14.282393517682941 -2.921714790819759	1.415339832204870 15.759311463018443 -2.577782321399998	1.577158568494572 17.658668240467161 -1.689690306605792	1.408995023308075 16.087967822291439 -0.481294436641496	1.265605409167405 14.591070975135302 0.444008032949034	1.237628759681719 14.185728965995825 0.727283434437060
f(x [*])	0.042441647159707	1.503066214958353	18.175845003904250	55.742698476949712	85.730125514583094	94.911527329259371
g1(x [*])	-2.830270968670827	-3.246019496614610	-3.731475705483716	-3.226985069924226	-2.796816227502215	-2.712886279045156
g2(x [*])	0.021405591645554	0.132271865763896	0.261726854795657	0.127196018646460	0.012484327333924	-0.009896992254625
g3(x [*])	0.020170965548781	0.125665104501317	0.261333445747654	0.149140558735103	0.042219355366807	0.013266354713988
g4(x [*])	-0.785299189710368	-0.969913932877305	-1.207333530058395	-1.010995977786430	-0.823883871891913	-0.773216120749478
g5(x [*])	-1.292171479081976	-1.257778232140000	-1.168969030660579	-1.048129443664150	-0.955599196705097	-0.927271656556294
g6(x [*])	-0.415657041836048	-0.484443535720000	-0.662061938678842	-0.903741112671701	-1.088801606589807	-1.145456686887412
g7(x [*])	-0.982605831141177	-0.885250947470214	-0.555346221114698	-0.304330799695254	-0.225066608955370	-0.202649636798318
g8(x [*])	0.977636068610084	0.852465503890276	0.428302284290326	0.105568171036755	0.003657068656904	-0.025164752687877
g9(x [*])	0.978980324117700	0.861975812157810	0.462183456018077	0.141927293274670	0.034876690638764	0.012720671491172
No. or inter	14	11	10	12	11	15
exit- flag	1	1	1	1	1	2

ALM (contd.)				
P	7	8	9	10
r _p	15625	78125	390625	1953125
x ⁰	1.237628759681719 14.185728965995825 0.727283434437060	1.237628759681719 14.005500456065775 0.872171151912445	1.237628759681719 14.000029126364613 0.876120282958519	1.237628759681719 13.999999657710770 0.876141650918566
x [*]	1.237628759681719 14.005500456065775 0.872171151912445	1.237628759681719 14.000029126364613 0.876120282958519	1.237628759681719 13.999999657710770 0.876141650918566	1.237628759681719 13.999999659075149 0.876141664870233
f(x [*])	99.847492383823834	99.973104250604877	99.973785629943563	99.973786369114805
g1(x [*])	-2.712886279045156	-2.712886279045156	-2.712886279045156	-2.712886279045156
g2(x [*])	-0.009896992254625	-0.009896992254625	-0.009896992254625	-0.009896992254625
g3(x [*])	0.000392889718984	0.000002080454615	-0.000000024449231	-0.000000024351775
g4(x [*])	-0.750687557008222	-0.750003640795577	-0.749999957213846	-0.749999957384394
g5(x [*])	-0.912782884808755	-0.912387971704148	-0.912385834908143	-0.912385833512977
g6(x [*])	-1.174434230382489	-1.175224056591704	-1.175228330183713	-1.175228332974047
g7(x [*])	-0.182178927944464	-0.181664664939527	-0.181661876210281	-0.181661873185027
g8(x [*])	-0.051484235499974	-0.052145430792037	-0.052149016301068	-0.052149020190679
g9(x [*])	0.000239168407692	0.000001305815426	0.000000002916323	-0.000000000877958
No. or inter	11	4	4	1
exit- flag	1	2	5	5

The Final solution in terms of original parameters is:

$$cr = 0.807996737452328m$$

$$b = 13.999999659075149m$$

$$\alpha = 0.876141664870233degree$$

and Minimum Drag $D_i = 99.973786369114805N$

3) Discussion

Comparison Table for all SUMT methods used:

Method	Exterior Penalty	Interior Penalty	Extended Linear Penalty	ALM
fminunc calls	15	6	18	10
iters	145	106	197	93
cr (m)	0.802815467599828	0.825489218309362	0.825867449871203	0.807996737452328
b (m)	13.999945706938167	13.999886801893286	13.999932794893834	13.999999659075149
α (Deg)	0.876171322149313	0.876235124597706	0.876182044674636	0.876141664870233
$D_i(N)$	99.9745587403299	99.976995576143	99.9749143690538	99.9737863691148

From the above comparison table , We can see that out of all the SUMT methods, Augmented Lagrange Multiplier and Interior Penalty method has the minimum number of iterations and fminunc calls. However, with ALM we have a lower value of the induced Drag.

When comparing the final solution, we can see that for ALM we have the lowest value of induced Drag. Also, the values of the parameters b and α for all the methods are quite close, but not for c_r . Further, both exterior penalty and ALM gave us a value of c_r 0.81 and correspondingly have the lowest values of the induced drag.

In terms of ease of implementation of the pseudo objective function, the Exterior Penalty method was the easiest.

For this problem, I found that ALM method is the best tool at hand, even though constructing the pseudo function for ALM was difficult but that was the only work required. However, for Interior Penalty method, I had to write out a script to figure out a feasible initial solution and then try out classic vs log barrier performance, this required more effort in my opinion and even then we don't have a better solution (in fact it has the highest value of induced drag).

Furthermore, Extended Linear Penalty does help in giving a better solution than the interior penalty method but it turned out to be the most costly method.