

ASSIGNMENT-OPTIMIZATION

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5.Solving Eqs(10)(11)(12)

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1 PROBLEM

Let $f(x)$ is a cubic polynomial which has a local maxima at $x=-1$. If $f(2) = 18$, $f(1) = -1$ and

$f'(x) = -1$ has local minimum at $x=0$, then

(a) The distance between $(-1, 2)$ and $(a, f(a))$ where $x=a$ is a point of local minima is $2\sqrt{5}$

(b) $f(x)$ is increasing for $x \in [1, 2\sqrt{5}]$

(c) $f(x)$ has local minima at $x=1$

(d) The value of $f(0)$ is 5

2 SOLUTION

1. Let the cubic polynomial equation be

$$f(x) = ax^3 + bx^2 + cx + d \quad (1)$$

2. Given that $f(2) = 18$

$$8a + 4b + 2c + d = 18 \quad (2)$$

3. Given that $f(1) = -1$

$$a + b + c + d = -1 \quad (3)$$

$$\frac{df(x)}{dx} = 3ax^2 + 2bx + c \quad (4)$$

$$f'(-1) = 0 \quad (5)$$

$$3a - 2b + c = 0 \quad (6)$$

$$\frac{df'(x)}{dx} = 6ax + 2b \quad (7)$$

$$f''(0) = 0 \quad (8)$$

$$b = 0 \quad (9)$$

4. Solving Eqs(2)(3) and (6) by substituting $b=0$ we get

$$8a + 2c + d = 18 \quad (10)$$

$$a + c + d = -1 \quad (11)$$

$$3a + c = 0 \quad (12)$$

$$\begin{pmatrix} 8 & 2 & 1 & 18 \\ 1 & 1 & 1 & -1 \\ 3 & 1 & 0 & 0 \end{pmatrix}$$

$$R_1 = \frac{R_1}{8}$$

$$\begin{pmatrix} 1 & \frac{1}{4} & \frac{1}{8} & \frac{9}{4} \\ 1 & 1 & 1 & -1 \\ 3 & 1 & 0 & 0 \end{pmatrix}$$

$$R_2 = R_2 - R_1$$

$$\begin{pmatrix} 1 & \frac{1}{4} & \frac{1}{8} & \frac{9}{4} \\ 0 & \frac{3}{4} & \frac{7}{8} & -\frac{13}{4} \\ 3 & 1 & 0 & 0 \end{pmatrix}$$

$$R_3 = R_3 - 3R_1$$

$$\begin{pmatrix} 1 & \frac{1}{4} & \frac{1}{8} & \frac{9}{4} \\ 0 & \frac{3}{4} & \frac{7}{8} & -\frac{13}{4} \\ 0 & \frac{1}{4} & -\frac{3}{8} & -\frac{27}{4} \end{pmatrix}$$

$$R_2 = \frac{4}{3}R_2$$

$$\begin{pmatrix} 1 & \frac{1}{4} & \frac{1}{8} & \frac{9}{4} \\ 0 & 1 & \frac{7}{6} & -\frac{13}{3} \\ 0 & \frac{1}{4} & -\frac{3}{8} & -\frac{27}{4} \end{pmatrix}$$

$$R_1 = R_1 - \frac{R_2}{4}$$

$$\begin{pmatrix} 1 & 0 & -\frac{1}{6} & \frac{10}{3} \\ 0 & 1 & \frac{7}{6} & -\frac{13}{3} \\ 0 & \frac{1}{4} & -\frac{3}{8} & -\frac{27}{4} \end{pmatrix}$$

$$R_3 = R_3 - \frac{R_2}{4}$$

$$\begin{pmatrix} 1 & 0 & -\frac{1}{6} & \frac{10}{3} \\ 0 & 1 & \frac{7}{6} & -\frac{13}{3} \\ 0 & 0 & -\frac{2}{3} & -\frac{17}{3} \end{pmatrix}$$

$$R_3 = -\frac{3}{2}R_3$$

$$\begin{pmatrix} 1 & 0 & -\frac{1}{6} & \frac{10}{3} \\ 0 & 1 & \frac{7}{6} & -\frac{13}{3} \\ 0 & 0 & 1 & \frac{17}{2} \end{pmatrix}$$

$$R_1 = R_1 + \frac{R_3}{6}$$

$$\begin{pmatrix} 1 & 0 & 0 & \frac{19}{4} \\ 0 & 1 & \frac{7}{6} & -\frac{13}{3} \\ 0 & 0 & 1 & \frac{17}{2} \end{pmatrix}$$

$$R_2 = R_2 - \frac{7}{6}R_3 \begin{pmatrix} 1 & 0 & 0 & \frac{19}{4} \\ 0 & 1 & 0 & -\frac{57}{4} \\ 0 & 0 & 1 & \frac{17}{2} \end{pmatrix}$$

5. From which we can get $a = \frac{19}{4}$, $b=0$, $c = \frac{57}{4}$,

$$d = \frac{17}{2}$$

eq(1) can be modified as

$$19x^3 - 57x + 34 = 0$$

For Maxima :

Using gradient ascent method,

$$x_n = x_{n-1} + \mu \frac{df(x)}{dx} \quad (14)$$

$$\frac{df(x)}{dx} = 3ax^2 + 2bx + c \quad (15)$$

substituting eq 15 in 14

$$x_n = x_{n-1} + \mu(3ax^2 + 2bx + c)$$

taking

$x_0 = -1, \mu = 0.001, precision = 0.00000001$ values obtained using python are :

$$\boxed{\text{Maxima} = 72.0} \quad (16)$$

$$\boxed{\text{Maxima Point} = -1.0} \quad (17)$$

For Minima :

Using gradient decent method,

$$x_n = x_{n-1} - \mu \frac{df(x)}{dx} \quad (18)$$

substituting eq 15 in 14

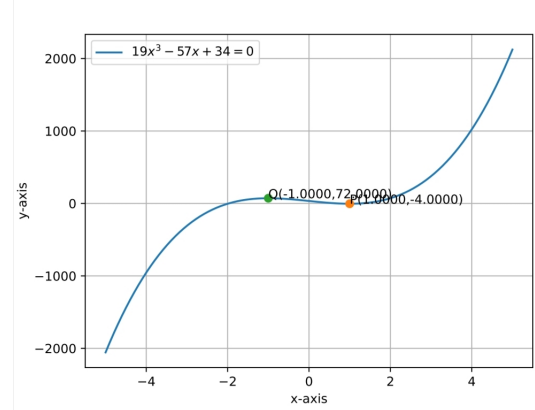
$$x_n = x_{n-1} - \mu(3ax^2 + 2bx + c)$$

taking

$$(13) \quad x_0 = -1, \mu = 0.001, precision = 0.00000001 \text{ values obtained using python are :}$$

$$\boxed{\text{Maxima} = -4.0} \quad (20)$$

$$\boxed{\text{Maxima Point} = 1.0} \quad (21)$$



The python code provided in the below source code link.

$$(19) \quad \boxed{\text{https://github.com/sivagayathri/FWC/blob/main/opt/opt-2.py}}$$