[8]

IV B.Tech II Semester Regular/Supplementary Examinations, April/May - 2019 ADVANCED OPTIMIZATION TECHNIQUES

(Mechanical Engineering)

Time: 3 hours Max. Marks: 70

> Question paper consists of Part-A and Part-B Answer ALL sub questions from Part-A Answer any THREE questions from Part-B

PART-A (22 Marks)

- Under what conditions can a polynomial in "n" variables be called a posynomial? Explain. [3] What do you mean by a gradient of a function? [4] What is the limitation of the linear extended penalty function? Explain. [3]
 - How is the degree of difficulty defined for a constrained geometric programming problem? Explain. [4]
 - Define the following terms: (i) Boundary value problem (ii) Separable function [4] [4]
 - What is a branch-and-bound method? Explain.

PART-B (3x16 = 48 Marks)

Using Kuhn–Tucker conditions, find the value(s) of β for which the point $x_1^* =$ 2. 1, $x_2 = 2$ will be optimal to the problem:

Maximize
$$f(x_1,x_2) = 2x_1 + \beta x^2$$

Subject to $g_1(x_1,x_2) = x_1^2 + x_2^2 - 5 \le 0$
 $g_2(x_1,x_2) = x_1 - x_2 - 2 \le 0$ [16]

- Minimize $f(x_1, x_2) = x_1 x_2 + 2x_1^2 + 2x_1x_2 + x_2^2$. Take the points defining the initial simplex as $X_1 = [4.0 \ 4.0]^T$, $X_2 = [5.0 \ 4.0]^T$, and $X_3 = [4.0 \ 5.0]^T$ and α 3. = 1.0, β = 0.5, and γ = 2.0. For convergence, take the value of ε as 0.2. [16]
- 4. Construct the φ_k function, according to (a) interior and (b) exterior penalty function methods and plot its contours for the following problem: Maximize f =2x subject to $2 \le x \le 10$. [16]
- What are the applications of geometric programming? Explain. 5. a) [8]
 - Using arithmetic mean-geometric mean inequality, obtain a lower bound v for each function [f(x) \ge v, where v is a constant] in f(x) = $(x^{-2})/3 + 2/3 x^{-3} + 4/3$ $x^{3/2}$.
- Solve the following LP problem by dynamic programming: 6.

Maximize $f(x_1, x_2) = 10x_1 + 8x_2$ Subject to $2x_1 + x_2 \le 25$ $3x_1 + 2x_2 \le 45$ $x_2 \le 10$ $x_1 \ge 0, x_2 \ge 0.$ [16]

1 of 2

Code No: **RT42034B R13**

Set No. 1

7. a) Discuss Bala's algorithm for Zero-one programming problem.

- [8]
- b) Convert the following integer programming problem into an equivalent zeroone programming problem:

Minimize
$$f = 6x_1 - x_2$$

Subject to $3x_1 - x_2 \ge 4$
 $2x_1 + x_2 \ge 3$
 $-x_1 - x_2 \ge -3$
 x_1, x_2 nonnegative integers.

[8]