I M.Tech - II Semester - Regular/Supplementary Examinations July 2019

## ADVANCED OPTIMIZATION TECHNIQUES (MACHINE DESIGN)

## Duration: 3 hours

Max Marks: 60
Answer the following questions.

1. Solve the following LP problem:

Minimize $f=-45 x_{1}-100 x_{2}-30 x_{3}-50 x_{4}$
Subject to

$$
\begin{aligned}
& 7 x_{1}+10 x_{2}+4 x_{3}+9 x_{4} \leq 1200 \\
& 3 x_{1}+40 x_{2}+x_{3}+x_{4} \leq 800 \\
& x_{i} \geq 0
\end{aligned}
$$

Investigate the change in the optimum solution of the problem when the following change is made by using sensitivity analysis: $\mathrm{C}_{3}$ from -30 to -24
(OR)
2. a) Discuss the types of multi stage decision problems with neat diagrams.
b) Maximize $f=4 x_{1}+2 x_{2}$ Subject to

$$
\begin{aligned}
& x_{1}-2 x_{2} \geq 2 \\
& x_{1}+2 x_{2}=8 \\
& x_{1}-x_{2} \leq 11 \\
& x_{i} \geq 0
\end{aligned}
$$

Write dual of this problem.
3. Perform two iterations of Newton's method to minimize the following function from the stated starting point.
$f\left(x_{1}, x_{2}\right)=100\left(x_{2}-x_{1}\right)^{2}+\left(1-x_{1}\right)^{2}$ from the starting point (-1.2 1.0).
(OR)
4. Consider the following problem:

Minimize $f(x)=x_{1}{ }^{2}+x_{2}{ }^{2}+x_{3}{ }^{2}$
Subject to

$$
\begin{aligned}
& x_{1}+x_{2}+x_{3} \geq 5 \\
& 2-x_{2} x_{3} \leq 0 \\
& x_{1} \geq 0, x_{2} \geq 0, x_{3} \geq 2
\end{aligned}
$$

Determine whether the Kuhn-Tucker conditions are satisfied at the following points:

$$
X_{1}=\left[\begin{array}{lll}
1.5 & 1.5 & 2
\end{array}\right] \quad X_{2}=\left[\begin{array}{lll}
2 & 1 & 2
\end{array}\right]
$$

5. Describe the computational procedure of genetic algorithm for optimization of a function.
(OR)
6. a) Discuss the differences between genetic algorithm and genetic programming.

7 M
b) Illustrate the principle of genetic programming.

8 M
7. Solve the following problem using Gomory's cutting plane method:

$$
\begin{aligned}
& \text { Maximize } f=6 x_{1}+7 x_{2} \\
& \quad \text { Subject to } \\
& 7 x_{1}+6 x_{2} \leq 42 \\
& 5 x_{1}+9 x_{2} \leq 45 \\
& \quad x_{1}-x_{2} \leq 4 \\
& x_{i} \geq 0 \text { and integer, } i=1,2 \quad 15 \mathrm{M}
\end{aligned}
$$

## (OR)

8. Discuss the general procedure in optimizing machining operations sequence.

15 M

