GUJARAT TECHNOLOGICAL UNIVERSITY ME – SEMESTER I (NEW) – • EXAMINATION – SUMMER 2016

Subject Code: 2710310

Subject Name: Optimization Techniques for Engineers

Time:02:30 pm to 05:00 pm

Instructions:

- 1. Attempt all questions.
- Make suitable assumptions wherever necessary. 2.
- 3. Figures to the right indicate full marks.
- Bracket the minimum of the function $f(x) = x^2 + 54/x$ using bounding phase **Q.1** 07 **(a)** method. Take a = 0, b = 5 and n = 3.
 - Explain the genetic algorithm. **(b)**
- Apply Powell's conjugate direction method to the following function starting 07 Q.2 **(a)** from (0, 4). Assume suitable data necessary to solve the problem (up to only two iteration).

$$f(x, y) = 2x^2 - 2xy + y^2 + 2x - 2y$$

Minimize the following function using Fibonacci method (up to only two 07 **(b)** iteration).

$$f(x) = x^2 + \frac{54}{x}$$
OR

Minimize the following function using Interval halving method (up to only two 07 **(b)** iteration).

$$f(x) = x^2 + \frac{54}{x}$$

(b) Compute two iteration of Hooke-Jeeves search method starts with $x_1 = (0,0)$ 08 to minimize following function:

$$f(x) = (x_1^2 + x_2 - 11)^2 + (x_2^2 + x_1 - 7)^2$$

OR

- Explain algorithm for bisection method. Q.3 **(a)** Minimize $f(x) = (x_1^2 + x_2 - 11)^2 + (x_2^2 + x_1 - 7)^2$, using Fletcher-Reeves method. 08 **(b)** Assume suitable data necessary to solve the problem (up to only two iteration).
- **Q.4 (a)** Solve the problem using simplex method:

Maximize
$$p = 5x+4y+3z$$

Subject to $x+y+z \le 30$,
 $2x+y+3z \le 60$,
 $3x+2y+4z \le 84$,
 $x, y, z \ge 0$.

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Date:16/05/2016

Total Marks: 70

07

06

07

06

(b) Solve the problem using graphical method:

Maximize
$$z = 3x+2y$$

Subject to $2x+y \le 18$,
 $2x+3y \le 42$,
 $3x+y \le 24$,
 $x, y \ge 0$.

OR Solve the following using penalty method: 06 **Q.4 (a)** Minimize $z = 0.4x_1 + 0.5x_2$ Subject to $0.3x_1 + 0.1x_2 \le 2.7$, $0.5x_1 + 0.5x_2 = 6$, $0.6x_1 + 0.4x_2 \ge 6$, $x_1, x_2 \ge 0$. Minimize: $f(x) = (x_1^2 + x_2 - 11)^2 + (x_2^2 + x_1 - 7)^2$ **(b)** 08 Subject to: $g_1(x) = 26 - (x_1 - 5)^2 - x_2^2 \ge 0$, $g_2(x) = 20 - 4x_1 - x_2 \ge 0,$ $x_1, x_2 \ge 0$. Using Gradient Projection Method from the initial point $x_1^{(0)} = 1$ and $x_2^{(0)} = 2$. Assume suitable data necessary to solve the problem (up to only one iteration). Q.5 **(a)** Explain Kuhn-Tucker conditions. 07 Draw a flowchart of the optimal design procedure and give brief explanation. 07 **(b)** OR **Q.5 (a)** Explain in details about design variables of optimization problem. 07

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