

7. Consider the problem

$$\begin{aligned} \text{Minimize } F(X_1, X_2) &= X_1^2 + X_2^2 \\ \text{Subject to } G_1(X_1, X_2) &= 2X_2 \leq 0 \\ G_2(X_1, X_2) &= -2X_2 \leq 0 \end{aligned}$$

Determine whether the constraints qualifications and the Kuhn Tucker conditions are satisfied at the optimum point. Also state the Kuhn Tucker condition.

8. Solve the quadratic programming problem

$$\text{Maximize } z = 2x_1 + 3x_2 - 2$$

Subject to

$$x_1 + 4x_2 \leq 4$$

$$x_1 + x_2 \leq 2$$

$$x_1, x_2 \geq 0$$

<https://www.ndupapers.com>

Roll No.

22221

**M. Tech. 1st Sem. - Mechanical Engg.
(Machine Design)**

Examination – January, 2016

NUMERICAL ANALYSIS AND OPTIMIZATION

Paper : M-801-A

Time : Three Hours]

[Maximum Marks : 100

Before answering the questions, candidates should ensure that they have been supplied the correct and complete question paper. No complaint in this regard, will be entertained after examination.

Note : Attempt any *five* questions. All questions carry equal marks.

1. (a) Solve the system :

$$2x + 2y + z = 12$$

$$3x + 2y + 2z = 8$$

$$5x + 10y - 8z = 10$$

by using Gauss elimination method

- (b) Using Jacobi's Method, find the eigen value and the eigen vector of the matrix

$$A = \begin{bmatrix} 1 & \sqrt{2} & 2 \\ \sqrt{2} & 3 & \sqrt{2} \\ 2 & \sqrt{2} & 5 \end{bmatrix}$$

2. (a) Fit a straight line, by the method of least squares, to the following data :

$$X: \quad 1 \quad 2 \quad 3 \quad 4$$

$$Y: \quad 14 \quad 27 \quad 40 \quad 5$$

- (b) Given the values :

$$x: \quad 300 \quad 304 \quad 307$$

$$\log_{10} x: \quad 2.4771 \quad 2.4829 \quad 2.4871$$

Evaluate $\log_{10} 310$ by using Sturton's divided difference formula.

3. (a) Evaluate $\int_0^6 \frac{1}{1+x^2} dx$ using

(i) Trapezoidal rule

(ii) Simpson's rule

- (b) Find $f'(10)$ from the following

$$x: \quad 3 \quad 5 \quad 11 \quad 34$$

$$f(x): \quad -13 \quad 23 \quad 899 \quad 5 \quad 35606$$

4. Using Runge-Kutta Method of order 4, find y for $x = 0.1, 0.2, 0.3$ Given that

$$\frac{dy}{dx} = xy + y^2, y(0) = 1. \text{ Continue the solution at } x =$$

0.4 using Milne's Method.

5. (a) Using modified Euler's method, find y for $x = 0.1$

$$\text{and } 0.2 \text{ Given that } \frac{dy}{dx} = xy + y^2, y(0) = 1.$$

- (b) Define Optimization techniques. Write the engineering applications of optimization.

6. (a) What is the use of Lagrange's multiplier method? What is their practical significance?

- (b) Find the minimum value of the function

$$f(x_1, x_2) = x_1^2 + x_2^2 - 10x_1 - 10x_2$$

Subject to

$$x_1 + x_2 \leq 9$$

$$x_1 - x_2 \geq 6,$$

$$x_1, x_2 \geq 0.$$