

7. (a) Discuss direct search method. Also write the characteristics of direct search method.

(b) State the necessary and sufficient conditions for the unconstrained minimum of the function.

8. (a) Explain computational method in Dynamic Programming with example.

(b) Use Dynamic Programming approach to solve the LPP :

Maximise : $f(x_1, x_2) = 4x_1 + 8x_2$

Subject to

$$2x_1 + x_2 \leq 24$$

$$3x_1 + 2x_2 \leq 48$$

$$x_2 \leq 10,$$

$$x_1, x_2 \geq 0.$$

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Roll No.

22221

**M. Tech. 1st Semester Mechanical
Engg. (Machine Design)
Examination- December, 2016
NUMERICAL ANALYSIS AND OPTIMIZATION**

Paper : M-801-A

Time : 3 hours

Max. 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 the examination.

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

1. (a) Solve the system

$$9x - 2y + z = 50$$

$$x + 5y - 3z = 18$$

$$-2x + 2y + 7z = 19$$

by using Gauss elimination method

(b) Determine eigen value and the corresponding eigen vector of the matrix. by Jacobi Method

$$A = \begin{bmatrix} 1 \\ 2 & 0 \\ 5 \end{bmatrix}$$

2. (a) Find the cubic evaluate y (1.5)

x :	1	
y :	1	

(b) Given $f(0) = -1$
 $-248 f(6) = 0$

3. (a) Derive the forward difference formula and hence find the first derivative of $f(x)$ at 1.1 if

x :	1.0	1.2	
f(x) :	0	0.128	0

(b) Evaluate $\int_0^4 e^x$

Given $e = 2.7$
 $e^4 = 54.6$

by (i) Trapezoidal
(ii) Simpson's

es to fit the data and $y'(3)$

	3	4
	5	11

$f(0) = 0, f(3) = 0, f(5) = 9 = 13104$, find $f(x)$.

Derive formulae using the forward difference formula and hence find the first and second derivatives of

	1.6	1.8	2.0
	1.296	2.432	4.00

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$e = 7.39, e^3 = 20.09$,

4. Use Milne's Method to find $y(0.3)$ from

$$\frac{dy}{dx} = x^2 + y^2, y(0) = 1.$$

Find the initial values $y(-0.1), y(0.1)$ and $y(0.2)$ by using Taylor's series method.

5. (a) Using modified Euler's method, obtain a solution of the equation

$$\frac{dy}{dx} = x + |\sqrt{y}|, \text{ with initial conditions } y = 1 \text{ at } x = 0, \text{ for the range } 0 \leq x \leq 0.6 \text{ in steps of } 0.2,$$

(b) Write short notes on any two of the following :

- Optimisation and Engg application of Optimisation
- Kuhn Tucker conditions
- Application of Dynamic Programming
- Difference between constrained and unconstrained optimisation techniques

6. Minimise $z = f(x_1, x_2) = (x_1 - 3)^2 + (x_2 - 8)^2$

Subject to $-x_1^2 + x_2 \leq 2$

$3x_1 + x_2 \leq 12$

By using Kuhn-Tucker conditions

22221-500-(P-4)(Q-8)(16)

(3)

[Turn Over