INSTITUTE OF AERONAUTICAL ENGINEERING
(Autonomous)
Dundigal, Hyderabad - 500043
INFORMATION TECHNOLOGY
TUTORIAL QUESTION BANK

| Course Name | $:$ | Optimization Techniques |
| :--- | :--- | :--- |
| Course Code | $:$ | AHS012 |
| Class | $:$ | V Semester |
| Branch | $:$ | Information Technology |
| Year | $:$ | $2018-2019$ |
| Course Coordinator | $:$ | Ms. A Soujanya, Assistant Professor, CSE |

## OBJECTIVES:

To meet the challenge of ensuring excellence in engineering education, the issue of quality needs to be addressed, debated and taken forward in a systematic manner. Accreditation is the principal means of quality assurance in higher education. The major emphasis of accreditation process is to measure the outcomes of the program that is being accredited.

In line with this, Faculty of Institute of Aeronautical Engineering, Hyderabad has taken a lead in incorporating philosophy of outcome based education in the process of problem solving and career development. So, all students of the institute should understand the depth and approach of course to be taught through this question bank, which will enhance learner's learning process.

| S. No. | Question | Blooms <br> Taxonomy <br> Level | Course <br> Learning Outcomes |
| :---: | :---: | :---: | :---: |
| UNIT-IShort Answer Questions |  |  |  |
| 1 | Write the scope of Operation research. | Understand | CAHS012.01 |
| 2 | Write the applications of Operation research. | Understand | CAHS012.01 |
| 3 | What are different characteristics of Operation research? | Remember | CAHS012.01 |
| 4 | Write the history of Operation research. | Understand | CAHS012.01 |
| 5 | What are the phases of Operation research? | Understand | CAHS012.01 |
| 6 | Discuss about physical model of Operation research? | Remember | CAHS012.02 |
| 7 | Write about Symbolic models of Operation research. | Understand | CAHS012.02 |
| 8 | Discuss about deterministic models of Operation research? | Understand | CAHS012.01 |
| 9 | Write about probabilistic models of Operation research. | Understand | CAHS012.02 |
| 10 | Define simulation models of Operation research? | Remember | CAHS012.02 |
| 11 | Write about analytical models of Operation research. | Understand | CAHS012.02 |
| 12 | Write the applications of Operation research. In production management. | Remember | CAHS012.02 |
| 13 | Discuss the importance of Operation research in the decision making process? | Understand | CAHS012.02 |
| 14 | What is a purpose of mathematical model? | Remember | CAHS012.03 |
| 15 | Define general representation of LPP? | Understand | CAHS012.03 |
| 16 | What are the objective functions in brief? | Understand | CAHS012.03 |
| 17 | Discuss about decision variables? | Understand | CAHS012.03 |
| 18 | Write about non- negativity constraints. | Understand | CAHS012.03 |


| 19 | Write about constraints of a LPP. | Understand | CAHS012.03 |
| :---: | :---: | :---: | :---: |
| 20 | Define slack variables with examples? | Remember | CAHS012.03 |
| 21 | Define surplus variables with examples? | Remember | CAHS012.02 |
| 22 | Describe about artificial variables? | Understand | CAHS012.03 |
| 23 | Define basic feasible solution? | Remember | CAHS012.03 |
| 24 | Define optimal solution? | Remember | CAHS012.03 |
| 25 | Define feasible region? | Remember | CAHS012.03 |
| 26 | Define basic and non basic variables? | Remember | CAHS012.03 |
| Long Answer Questions |  |  |  |
| 1 | What are the terminologies involved in formulating a linear programming problem? | Understand | CAHS012.02 |
| 2 | Write the applications of LPP in production management and explain limitations of OR. | Understand | CAHS012.02 |
| 3 | Explain what is meant by degeneracy in LPP? How can this be solved? | Understand | CAHS012.03 |
| 4 | A farmer has 100 acre farm. He can sell all tomatoes, lettuce, or radishes he can raise. The price he can obtain is Rs 1.00 per kg for tomatoes, Rs 0.75 a head for lettuce and Rs 2.00 per kg for radishes. The average yield per acre is 2000 kg of tomatoes, 3000 heads of lettuce and 1000 kgs of radishes. Fertilizer is available at Rs 0.50 per kg and the amount required per acre is 100 kgs each for tomatoes and lettuce, and 50 kgs for radishes. Labor required for sowing and harvesting per acre is 5 man-days for tomatoes and radishes, and 6 man-days for lettuce. A total of 400 man-days of labor are available at Rs 20.00 per man-day. Formulate this as a Linear-Programming model to maximize the farmer's total profit. | Understand | CAHS012.03 |
| 5 | Write step-by-step procedure to solve LPP by BIG-M method? | Understand | CAHS012.03 |
| 6 | Explain the algorithm of simplex method to solve an LPP? | Remember | CAHS012.03 |
| 7 | Explain the structure of an LPP with examples? | Understand | CAHS012.03 |
| 8 | What is an unbounded solution? Explain about infeasibility solution? | Remember | CAHS012.03 |
| 9 | What are the assumptions to solve LPP using simplex? | Understand | CAHS012.03 |
| 10 | Explain alternate solution of a LPP with example? | Understand | CAHS012.03 |
| 11 | What are the limitations of graphical method? | Remember | CAHS012.03 |
| 12 | Explain the term artificial variables? Why do we need them? | Understand | CAHS012.03 |
| 13 | Solve the below LPP Maximize $\mathrm{z}=18 \mathrm{x}_{1}+$ $16 \mathrm{x}_{2}$ subject to $\begin{aligned} & 15 \mathrm{x}_{1}+25 \mathrm{x}_{2} \leq 375 \\ & 24 \mathrm{x}_{1}+11 \mathrm{x}_{2} \leq 264 \\ & \mathrm{x}_{1}, \mathrm{x}_{2} \geq 0 \end{aligned}$ | Understand | CAHS012.03 |
| 14 | Use big -M method to solve the following Maximize $Z=8 \times 1+5 \times 2$ <br> Subjected to $2 \times 1+4 \times 2 \leq 453 \times 1+2 \times 2$ <br> $\leq 40$ <br> $\mathrm{x} 1+\mathrm{x} 2 \geq$ <br> $30 \times 1, \mathrm{x} 2 \geq$ <br> 0. | Understand | CAHS012.03 |
| 15 | Solve the following LP Problem by two phase method <br> Maximize $Z=5 \times 1-2 \times 2+3 \times 3$ <br> Subject to $2 \mathrm{x} 1+2 \mathrm{x} 2-\mathrm{x} 3 \geq 2$, <br> $3 \times 1-4 \times 2 \leq 3$, <br> $\mathrm{x} 2+3 \times 3 \leq 5$ <br> $\mathrm{x} 1, \mathrm{x} 2, \mathrm{x} 3 \geq 0$ | Understand | CAHS012.01 |
| Analytical Questions |  |  |  |
| 1 | Let us consider a company making single product. The estimated demand for the product for the next four months are 1000, 800, 1200, 900 respectively. The company has a regular time capacity of 800 per | Remember | CAHS012.01 |


|  | month and an overtime capacity of 200 per month. The cost of regular time production is Rs. 20 per unit and the cost of overtime production is Rs. 25 per unit. The company can carry inventory to the next month and theholdingcostisRs.3/unit/month the demand has to be met every month. Formulate a linear programming problem for the above situation |  |  |
| :---: | :---: | :---: | :---: |
| 2 | Solve the following LP problem graphically. Maximize $z=2 x_{1}+x_{2}$ $\begin{aligned} & \text { S.T } x_{1}+2 x_{2} \leq 10, x_{1}+x_{2} \leq 6, x_{1}-x_{2} \leq 2, x_{1}-2 x_{2} \leq 1 \\ & x_{1}, x_{2} \geq 0 \end{aligned}$ | Understand | CAHS012.01 |
| 3 | Solve the following LP problem using simplex method. Maximize $6 x_{1}+8 x_{2}$ $\text { S.T } x_{1}+x_{2} \leq 10,2 x_{1}+3 x_{2} \leq 25, x_{1}+5 x_{2} \leq 35$ $x_{1}, x_{2} \geq 0$ | Understand | CAHS012.01 |
| 4 | Solve the following LPP by Big-M penalty method Minimize $z=5 x_{1}+3 x_{2}$ $\text { S.T } 2 x_{1}+4 x_{2} \leq 12,2 x_{1}+2 x_{2}=10,5 x_{1}+2 x_{2} \geq 10$ <br> and $x_{1}, x_{2} \geq 0$ | Understand | CAHS012.02 |
| 5 | Solve the following LPP by two phase method Minimize $z=3 x_{1}+4 x_{2}$ $\text { S.T } 2 x_{1}+3 x_{2} \geq 8,5 x_{1}+2 x_{2} \geq 12, x_{1}, x_{2} \geq 0$ | Remember | CAHS012.01 |
| 6 | A firm produces three types of biscuits A, B, C it packs them in arrestments of two sizes 1 and 11. The size 1 contains 20 biscuits of type A, 50 of type B and 10 of type C. the size 11 contains 10 biscuits of the A, 80 of type B and 60 of type C. A buyer intends to buy at least 120 biscuits of type A, 740 of type B and 240 of type C. <br> Determine the least number of packets he should buy. | Remember | CAHS012.02 |
| 7 | Solve the following LP problem by two phase method. $\begin{aligned} & \text { Maximize } z=5 x_{1}+8 x_{2} \\ & \text { S.T } 3 x_{1}+2 x_{2} \geq 3 \\ & x_{1}+4 x_{2} \geq 0 \\ & 4 x_{1}+x_{2} \leq 0 \\ & 5 x_{1}+x_{2} \geq 0 \end{aligned}$ | Understand | CAHS012.01 |
| 8 | Solve the following LP problem graphically Maximize $z=-x_{1}+2 x_{2}$ <br> S.T $x_{1}-x_{2} \leq-1$, $-0.5 x_{1}-x_{2} \leq 2$ $x_{1}, x_{2} \geq 0$ | Understand | CAHS012.02 |
| UNIT - IIShort Answer Questions |  |  |  |
| S. No. | Question | Blooms Taxonomy Level | Course Learning Outcomes |
| 1 | Define mathematical model of a transportation problem? | Understand | CAHS012.04 |
| 2 | What are different methods of solving transportation problems to get Basic feasible solution? | Remember | CAHS012.04 |
| 3 | Why is LCM is optimal than NWCR in solving transportation problem? | Understand | CAHS012.04 |
| 4 | Why does Vogel's approximation method provide a good initial feasible solution? | Remember | CAHS012.05 |
| 5 | What are the methods to test for optimality in transportation problem? | Remember | CAHS012.04 |


| 6 | What is degeneracy in transportation problem? |  |  |  |  |  | Remember | CAHS012.0 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 7 | Write the travelling sales man problem. |  |  |  |  |  | Understand | CAHS012.05 |
| 8 | What is unbalance problem in transportation? |  |  |  |  |  | Understand | CAHS012.04 |
| 9 | Write the balanced problem in transportation. |  |  |  |  |  | Understand | CAHS012.04 |
| 10 | Define constraints of a transportation problem? |  |  |  |  |  | Understand | CAHS012.04 |
| 11 | What is assignment problem? |  |  |  |  |  | Remember | CAHS012.05 |
| 12 | List out the applications of assignment problem? |  |  |  |  |  | Understand | CAHS012.05 |
| 13 | Give the mathematical representation of an assignment problem |  |  |  |  |  | Understand | CAHS012.05 |
| 14 | What is the difference between assignment problem and travelling salesman problem? |  |  |  |  |  | Remember | CAHS012.05 |
| 15 | Discuss the method of solving assignment problems? |  |  |  |  |  | Understand | CAHS012.05 |
| 16 | Show that an assignment problem is a special case of a transportation problem? |  |  |  |  |  | Understand | CAHS012.06 |
| 17 | Describe an algorithm to solve an assignment problem? |  |  |  |  |  | Understand | CAHS012.06 |
| 18 | What is Hungarian method? |  |  |  |  |  | Remember | CAHS012.06 |
| 19 | Write the unbalanced assignment problem. |  |  |  |  |  | Understand | CAHS012.06 |
| Long Answer Questions |  |  |  |  |  |  |  |  |
| 1 | Explain mathematical model of a transportation problem? |  |  |  |  |  | Understand | CAHS012.04 |
| 2 | What are different methods of solving transportation problems to get basic feasible solution? |  |  |  |  |  | Remember | CAHS012.0 |
| 3 | Why is LCM is optimal than NWCR in solving transportation problem? |  |  |  |  |  | Understand | CAHS012.04 |
| 4 | Why does Vogel's approximation method provide a good initial feasible solution? |  |  |  |  |  | Remember | CAHS012.04 |
| 5 | What are the methods to test for optimality in transportation problem? |  |  |  |  |  | Remember | CAHS012.05 |
| 6 | What is degeneracy in transportation problem? |  |  |  |  |  | Remember | CAHS012.05 |
| 7 | Write the travelling sales man problem? |  |  |  |  |  | Understand | CAHS012.05 |
| 8 | Explain unbalance problem in transportation? |  |  |  |  |  | Understand | CAHS012.0 |
| 9 | Write the balanced problem in transportation? |  |  |  |  |  | Understand | CAHS012.05 |
| 10 | Explain constraints of a transportation problem? |  |  |  |  |  | Understand | CAHS012.05 |
| 11 | What is assignment problem? |  |  |  |  |  | Remember | CAHS012.0 |
| 12 | Explain applications of assignment problem? |  |  |  |  |  | Understand | CAHS012.05 |
| 13 | Give the mathematical representation of an assignment problem |  |  |  |  |  | Understand | CAHS012.0 |
| 14 | What is the difference between assignment problem and travelling salesman problem? |  |  |  |  |  | Remember | CAHS012.06 |
| 15 | Discuss the method of solving assignment problems? |  |  |  |  |  | Understand | CAHS012.06 |
| 16 | Show that an assignment problem is a special case of a transportation problem? |  |  |  |  |  | Understand | CAHS012.06 |
| 17 | Explain an algorithm to solve an assignment problem? |  |  |  |  |  | Understand | CAHS012.06 |
| 18 | What is Hungarian method? |  |  |  |  |  | Remember | CAHS012.06 |
| 19 | Write the unbalanced assignment problem? |  |  |  |  |  | Understand | CAHS012.06 |
| Analytical Questions |  |  |  |  |  |  |  |  |
| 1 | A Company has three plants at locations A,B and C which supply to warehouses located at D,E,F,G and H. monthly plant capacities are 800,500and900respectively.Monthly warehouse requirements are400,500,400and800unitsrespectively.Unittransportation cost in rupees are given below. |  |  |  |  |  | Understand | CAHS012.04 |
|  |  | D | E | F | G | H |  |  |
|  | A | 5 | 8 | 6 | 6 | 3 |  |  |
|  | , | 4 | 7 | 7 | 6 | 5 |  |  |
|  | C | 8 | 4 | 6 | 6 | 4 |  |  |
|  | Determine an optimum distribution for the company in order to minimize the total transportation cost by NWCR. |  |  |  |  |  |  |  |
| 2 | A company has factories at $\mathrm{F}_{1}, \mathrm{~F}_{2}$ and $\mathrm{F}_{3}$ that supply products to |  |  |  |  |  | Understand | CAHS012.04 |





| 12. | Six jobs go machine C. The following three machin time to compl | first on ma The order g table giv es. Find the lete the jobs | chine of com es m e seq | A, th pletio chine ence of <br> essing <br> Mach | n on $m$ <br> of job <br> time for <br> f jobs th <br> Time <br> ine B | achin <br> has the hat m | B an no sign six jobs nimize | ast on cance. nd the apsed | Understand | CAHS012.10 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Analytical Questions |  |  |  |  |  |  |  |  |  |  |
| 1 | Machine A costs of Rs: 80,000. Annually operating cost are Rs: 2,000 for the first years and they increase by Rs: 15,000 every years (for example in the fourth year the operating cost are Rs: 47,000).Determine the least age at which to replace the machine. If the optional replacement policy is followed. <br> a) What will be the average yearly cost of operating and owing the machine (Assume that the reset value of the machine is zero when replaced, and that future costs are not discounted. <br> b) Another machine B cost Rs: 1, 00,000. Annual operating cost for the first year is Rs: 4,000 and they increase by Rs: 7,000 every year .The following firm has a machine of type A which is one year old. Should the firm replace it with $B$ and if so when? <br> c) Suppose the firm is just ready to replace the $\mathrm{M} / \mathrm{c}$ A with another $\mathrm{M} / \mathrm{c}$ of the same type, just the firm gets an information that the M/c B will become available in a year. What should firm do? |  |  |  |  |  |  |  | Remember | CAHS012.07 |
| 2 | Machine A costs Rs: 45,000 and its operating costs are estimated to be Rs: 1,000 for the first year increasing by Rs: 10,000 per year in the second year and subsequent years .Machine B costs Rs: 50,000 and operating cost are Rs: 2,000 for the first year and increasing by Rs: 4,000 in the second and subsequent years. If at present we have a machine of type A, should we replace it with B? If so when? Assume both machines have no resale value and these future costs are not discounted? |  |  |  |  |  |  |  | Understand | CAHS012.11 |
| 3 | The data collected in running a Machine the cost of which is Rs:60,000 are given below |  |  |  |  |  |  |  | Remember | CAHS012.11 |
|  | Resale value | 1 |  |  | 3 |  | 4 | 5 |  |  |
|  | Resale value (Rs) | 42,000 |  |  | 20,400 |  | 14,400 | 9,650 |  |  |
|  | Cost of Spares (Rs) | 4,000 |  |  | 4,880 |  | 5,700 | 6,800 |  |  |
|  | Cost of Labor | 14,000 |  |  | 18,000 |  | 21,000 | 25,000 |  |  |
| 4 | Let the value of the money be assumed be $10 \%$ per year and suppose that the machine A is replaced after every three years whereas machine B is replaced every six years. The yearly cost in(Rs) of both the machines are given below. Determine which Machine should be purchased? |  |  |  |  |  |  |  | Understand | CAHS012.11 |


| 5 | The management of a large hotel is considering the periodic replacement of light bulbs fitted in it's room .There are 500 rooms in the hotel and each room has 6 bulbs. The management is now following the policy of replacing the bulbs as they fail at the total cost of Rs:3 per bulb .The management feels that this cost can be reduced to Rs:1 by adopting the group replacement method. On the basis of the information given below, evaluate the alternative and make a recommendation to the management. |  |  |  |  |  |  |  |  | Remember | CAHS012.12 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 6 | A firm is considering the replacement of a machine, whose cost price is Rs.12, 200 and its shop value is Rs. 200 . From experience the running (maintenance and operating) costs are found to be as follows. |  |  |  |  |  |  |  |  | Understand | CAHS012.12 |
| 7 | Obtain the optimal strategies for both pensions and the value of the game for two persons zero sum game whose payoff matrix is as follows |  |  |  |  |  |  |  |  | Understand | CAHS012.12 |
| 8 | The production department of a company required $3,600 \mathrm{~kg}$ of raw material for manufacturing a particular item per year. It has been estimated that the cost of placing an order is Rs. 36 and the cost of carrying inventory is $25 \%$ of the investment in the inventories, the price is Rs. $10 / \mathrm{kg}$. help the purchase manager to determine and ordering policy for raw material, determine Optimal lot size. |  |  |  |  |  |  |  |  | Remember | CAHS012.12 |
| 9 | Purchase manager places order each time for a lot of 500 no of particular item from the available data the following results are obtained, inventory carrying $40 \%$, ordering cost order Rs. 600 , cost per unit Rs. 50 annual demand 1000, find out the loser to the organization due to his policy. |  |  |  |  |  |  |  |  | Understand | CAHS012.12 |
| 10 | A dealer supplies you the following information with regards to a product that he deals in annual demand $=10,000$ units, ordering cost Rs.10/order, Price Rs.20/unit. Inventory carrying cost is $20 \%$ of the value of inventory per year. The dealer is considering the possibility of allowing some back orders to occur. He has estimated that the annual cost of back ordering will be $25 \%$ of the value of inventory. <br> a. What should be the optimum no of units he should buy in 1 lot? <br> b. What qty of the product should be allowed to be backordered <br> c. What would be the max qty of inventory at any time of year <br> d. Would you recommend allowing backordering? If so what would be the annual cost saving by adopting the policy of back ordering. |  |  |  |  |  |  |  |  | Remember | CAHS012.12 |
| 11 | The annual demand of a product is 10,000 units. Each unit costs Rs. 100 if the orders are placed in quantities below 200 units. for orders above 200 or above, however the price is Rs. 95 . The annual inventory holding costs is $10 \%$ of the value of the item and the ordering costs is Rs.5/order. Find economic lot size? |  |  |  |  |  |  |  |  | Understand | CAHS012.12 |




| Long Answer Questions |  |  |  |
| :---: | :---: | :---: | :---: |
| 1 | What is the major disadvantage associate with a solution technique based upon direct use of full quadratic approximations to all functions in the nonlinear program? | Understand | CAHS012.19 |
| 2 | Outline an implementation of a successive Lagrangian QP algorithm that would employ the more conservative step adjustment strategy of the Griffith and Stewart SLP algorithm. Discuss the advantages and disadvantages relative to the penalty function strategy? | Understand | CAHS012.19 |
| 3 | Compare the treatment of inequality constraints in the GRG and CVM algorithms. How do the methods of estimating multiplier values differ? | Understand | CAHS012.19 |
| 4 | Solve the problem <br> Minimize $\quad f(x)=6 x_{1} x_{2}-1+x_{2} x_{1}-2$ <br> Subjectto $\quad h(x)=x_{1} x_{2}-2=0$ $g(x)=x_{1}+x_{2}-1>=0$ <br> From the initial feasible estimate $x^{0}=(2,1)$ using the direct successive quadratic programming (QP) strategy? | Understand | CAHS012.20 |
| 5 | Explain the Direct Successive Quadratic Programming Solution? | Understand | CAHS012.20 |
| 6 | What is quadratic approximation of the Legrangian function? Give one example? | Remember | CAHS012.21 |
| 7 | Explain the Constrained Variable Metric Method? | Understand | CAHS012.21 |
| 8 | Construct a full quadratic approximation to the problem <br> Minimize $\quad f(x)=x_{1}+x_{2}^{2}+x_{3}{ }^{3}$ <br> Subject to $g 1(x)=1 \bigcup^{64 x I^{-2} x_{2}} x_{3}^{-6}>=0$ <br> and $x_{i}>=0$ <br> at the point $\left(\frac{1}{2} \frac{11}{2} \frac{1}{2}\right)$ Is the resulting problem a convex problem? | Understand | CAHS012.22 |
| 9 | Suppose the CVM algorithm were employed with a problem involving a quadratic objective function and quadratic inequality constraints. How much iteration is likely to be required to solve the problem, assuming exact arithmetic? What assumptions about the problem are likely to be necessary in making this estimate? | Understand | CAHS012.22 |
| Analytical Questions |  |  |  |
| 1 | Consider the NLP <br> Minimize $f(x)=x_{1}^{-1}+x_{2}-1$ <br> Subject to $h(x)=1 x^{2}+x^{2}-1=0$ <br> $x_{1}, x_{2}>=0$ <br> a) Construct a full quadratic approximation to the problem at the point $x^{0}=\left(\frac{3}{4}, \frac{3}{4}\right)$. <br> b) Solve the resulting sub problem for the correction vector $d$ and set $\mathrm{x} 1=x^{0}+d$. <br> c) Is the resulting point an improvement over $x 0_{\text {? How might it }}$ be further improved? | Understand | CAHS012.20 |
| 2 | Consider the problem <br> Minimize $f(x)=\frac{1}{3}\left(x_{l}+3\right)^{3}+x_{2}^{2}$ <br> Subject to $h(x)=x^{3}-x+1=0_{2}$ $\text { and } \quad x_{1}>=1$ <br> a) Given the point $x^{0}=(2,1)$, construct the initial sub problem for the CVM algorithm. <br> b) Solve the sub problem to obtain. <br> c) Calculate the step length using Powell's procedure and | Understand | CAHS012.20 |


|  | calculate the next point. <br> d) Construct the next sub problem of the CVM method |  |  |
| :---: | :---: | :---: | :---: |
| 3 | Given the problem <br> Minimize $f(x)=3 x^{2}-4 x$ <br> Subject to $h(x)=2 x+x-4=0$ $g(x)=37-x^{2}-x^{2}>=0$ <br> the point $x^{0}=(-1,6)$, and the multiplier values $(v, u)=\left(-\frac{40}{13}, \frac{1}{13}\right)$ <br> a) Formulate the Legrangian quadratic programming ( QP ) sub problem. <br> b) Show that $d=0$ is the sub problem solution. <br> c) Show that the point satisfies the second-order conditions for the original problem | Understand | CAHS012.21 |
| 4 | Solve the following LP problem using the branch-and-bound method: Maximize $\mathrm{f}=3 \mathrm{x} 1+4 \mathrm{x} 2$ <br> subject to $\begin{aligned} & 7 \mathrm{x} 1+11 \mathrm{x} 2 \leq 88,3 \times 1-\mathrm{x} 2 \leq 12, \mathrm{x} 1 \geq 0, \mathrm{x} 2 \geq 0 \\ & \mathrm{xi}=\text { integer, } \mathrm{i}=1,2 \end{aligned}$ | Understand | CAHS012.21 |
| 5 | $\begin{aligned} & \text { Maximize } \mathrm{f}=4 \mathrm{x} 1+2 \mathrm{x} 2+3 \mathrm{x} 3+\mathrm{c} 4 \mathrm{x} 4 \\ & \text { subject to } \\ & \mathrm{x} 1+\mathrm{x} 3+\mathrm{x} 4 \leq 24 \\ & 3 \mathrm{x} 1+\mathrm{x} 2+2 \times 3+4 \times 4 \leq 48 \\ & 2 \mathrm{x} 1+2 \times 2+3 \times 3+2 \mathrm{x} 4 \leq 36 \\ & \mathrm{xi} \geq 0, \mathrm{i}=1 \text { to } 4 \end{aligned}$ <br> Where c 4 is a discrete random variable that can take values of $4,5,6$, or 7 with probabilities of $0.1,0.2,0.3$, and 0.4 , respectively. Using Legrangian quadratic programming (QP method, find the solution that maximizes the expected value off ) | Understand | CAHS012.22 |

## Prepared by:

Ms. A Soujanya, Assistant Professor, CSE

