

BIRLA INSTITUTE OF TECHNOLOGY, MESRA, RANCHI
(END SEMESTER EXAMINATION)

CLASS: IMSc.
BRANCH: QEDS

SEMESTER : IV
SESSION : SP/2024

SUBJECT: ED213 OPTIMIZATION TECHNIQUES

TIME: 3 Hours

FULL MARKS: 50

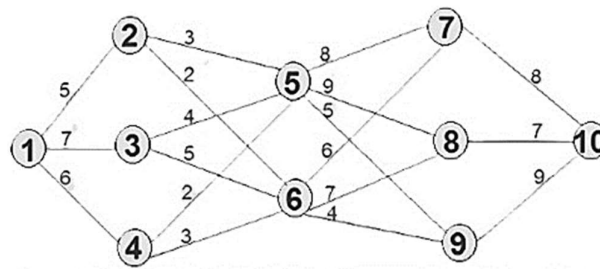
INSTRUCTIONS:

1. The question paper contains 5 questions each of 10 marks and total 50 marks.
2. Attempt all questions.
3. The missing data, if any, may be assumed suitably.
4. Before attempting the question paper, be sure that you have got the correct question paper.
5. Tables/Data hand book/Graph paper etc. to be supplied to the candidates in the examination hall.
6. All the notations used in the question paper have usual meanings.

- | | | Marks | CO | BL |
|--------|---|-------|-----|-----|
| Q.1 | Solve the travelling salesman problem given by the following data:
$c_{12} = 20, c_{13} = 4, c_{14} = 10, c_{23} = 5, c_{25} = 10, c_{34} = 6, c_{35} = 6$ and $c_{45} = 20$, where $c_{ij} = c_{ji}$, and there is no route between the cities i and j , if a value of c_{ij} is not given. | [10] | CO2 | 2,3 |
| Q.2 | By solving dual of the following linear programming problem
$\min z = 4x_1 + 3x_2 + 6x_3$
subject to $x_1 + x_3 \geq 2; x_2 + x_3 \geq 5; x_1, x_2 \geq 0$ compute the solutions of the primal and dual both. Hence, verify strong duality theorem. | [8+2] | CO1 | 1,2 |
| Q.3(a) | Perform two iterations of steepest descent method to minimize the function $f(x_1, x_2) = 2(2x_1^2 - 2x_1x_2 + x_2^2)$ with initial starting point $x_0 = (1, 1)$. | [7] | CO3 | 3,4 |
| Q.3(b) | Find the number of experiments to be conducted in Fibonacci method to obtain a value of $\frac{L_n}{L_0} = 0.0005$. | [3] | CO3 | 3 |
| Q.4 | Consider the following optimal simplex table (neglecting the integer constraints) for a maximization type integer linear programming problem. Find the integer solutions of both the variables (x_1 and x_2) using Gomory cutting plane algorithm. | | | |

c_j			2	2	0	0
c_B	B	b	x_1	x_2	s_1	s_3
2	x_1	$\frac{4}{7}$	1	0	$\frac{2}{7}$	$-\frac{3}{7}$
2	x_2	$\frac{12}{7}$	0	1	$-\frac{1}{7}$	$\frac{5}{7}$
$Z_j - c_j$			0	0	$\frac{2}{7}$	$\frac{4}{7}$

- Q.5 Apply dynamic programming technique to obtain the shortest path from node 1 to node 10 in the following network.



[10] CO5 5,6