# B.E. Sixth Semester (Electro. & Power, Elect. & Power, Electrical Engg.) (CGS) 10562: Optimisation Techniques: 6 EP 02 / 6 EL 02 / 6 EX 02 / 6 EE 02

P. Pages: 4

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Time: Three Hours



AU - 2755

Max. Marks: 80

Notes:

- 1. Answer three question from section A and three question from section B.
- Assume suitable data wherever necessary.
- Illustrate your answer necessary with the help of neat sketches.

## **SECTION - A**

- 1. a) State the limitations and applications of classical Optimization Techniques.
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b) Find the maxima and minima of the function

$$f(x_1, x_2) = x_1^3 + x_2^2 - 3x_1 + 12x_2 + 25$$

### OR

2. a) Using Lagrange Multiplier method find the maxima of the function  $f(x_1, x_2) = 2x_1 + x_2 + 10$  subject to  $x_1 + 2x_2^2 = 3$ 

b) Explain the Direct substitution method of classical optimization technique.

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3. a) Write a short note on Linear programming problem.

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b) A manufacturer produces four types of products A, B, C and D, by using two types of machines Lathe machine and milling machine. The time required for all the two types of machine to manufacture one unit of each of four products, the profit per unit of the product and the total time available on the two machines per day are given by,

	Product Time			Total Time	
Machine	A	В	С	D	Total Time
Lathe	7	10	4	9	1200
Milling	3	40	1	1	800
Profit per unit	45	10	30	50	

Find the number of units to be manufactured of each product per day for maximizing the profit. Use simplex method.

# OR

a) Solve the following LPP by graphical method.

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Maximize STC

$$Z = 5x_1 + 3x_2 2x_1 + 5x_2 \le 10$$

$$5x_1 + 2x_2 \le 10$$

$$2x_1 + 3x_2 \ge 6$$

$$x_1, x_2 \ge 0$$

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b) Solve the following LPP by simplex method.

Maximize 
$$Z = -x_1 + 2x_2$$
  
STC  $x_1 + 2x_2 \le 4$   
 $2x_1 + 5x_2 \le 10$   
 $x_1, x_2 \ge 0$ 

5. a) Solve the following LPP by Dual simplex method.

Minimize 
$$Z = x_1 + x_2$$
  
STC  $2x_1 + x_2 \ge 2$   
 $-x_1 - x_2 \ge 1$   
 $x_1, x_2 \ge 0$ 

b) Consider the following LPP

Maximize 
$$Z = 6x_1 + 8x_2$$
  
STC  $5x_1 + 10x_2 \le 60$   
 $4x_1 + 4x_2 \le 40$   
 $x_1, x_2 \ge 0$ 

The optimum solution of the above LPP is as shown in the table below,

Basis	Св	C <sub>j</sub> 6	8	0	0	Soln
		$\mathbf{x_i}$	x <sub>2</sub>	$s_{\mathbf{l}}$	$s_2$	301
x <sub>2</sub>	8	0	1	1/5	-1/4	2
x <sub>l</sub>	6	1	0	-1/5	1/2	8
	$\hat{\mathbf{Z}}_{j}$	6	8	2/5	1	
	Zj-Cj	0	0	2/5	1	

- a) If the right hand side constants of constraint 1 and 2 are changed from 60 to 40 to 40 and 20 resp. then whether the optimum sol<sup>n</sup> gets changed?
- b) If yes get the new solution.

OR

6. Solve the following transportation problem using

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1)	NW	CIVI

- LCM
- VAM

Destination Source	D	Е	F	G	Supply a <sub>i</sub>
Α	20	22	17	4	120
В	24	37	₹ 9	7	70
С	32	37	20	15	50
Demand b <sub>j</sub>	60	40	30	110	

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### **SECTION - B**

7. Minimize 
$$f(x) = 0.65 - \frac{0.75}{1+x^2} - 0.65x \tan^{-1}\left(\frac{1}{x}\right)$$
 in the internal [0,3] by Fibonacci Method using  $n = 6$ .

OR

- 8. a) Minimize  $f(x_1, x_2) = x_1 x_2 + 2x_1^2 + 2x_1x_2 + x_2^2$  starting from the point  $x_1 = \begin{cases} 0 \\ 0 \end{cases}$ 
  - by using steepest descent method. Perform three iterations only.
  - b) Write a short note on

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- i) Nonlinear Optimization
- ii) Unimodal function
- 9. An established company has decided to launch or add a new product to its line. It will duy the product from the manufacturing concern, package it, and sell it to a number of distributors that have been selected on a geographical basis. Market research has already indicated the volume expected and the size of sales force required. The steps shown in the following table are to be planned.

Activity	Description	Predecessor	Duration (week)	
Α	Organize sales office		6	
В	Hire salesman	A	4	
C	Train salesman	В	7	
D	Select Advertising Agency	A	2	
Е	Plan Advertising Campaign	D	4	
F	Conduct Advertising Campaign	E	10	
G	Design Package		2	
H	Ste up Packaging Facilities	G	10	
I	Package Initial Stocks	J,H	6	
J	Order stock from manufacture		13	
K	Select distributor	A	9	
L	Sell to distributor	C,K	3	
M	Ship stocks to distributor	I,L	5	

- i) Draw the network diagram
- ii) Draw the critical path
- iii) Find the expected project completion time
- iv) For each activity find the total and free float.

#### OR

Consider the details of the project as shown in the table below.

Activity	Immediate Predecessor	Normal Time (Week)	Normal cost (Rs)	Crash Time (Week)	Crash cost (Rs)
_		(WCCK)		(WCCE)	750
A .		<u> </u>	600	4	
В	A	5	400	4	450
C	A	6	1200	3	1650
D	A	_ 7	1000	4	1360
E	В	10	500	8	550
F	C,E	5	800	4	910
G	D	4	1500	3	1660

If the indirect cost is Rs. 100 per week, Find the crashed duration of the project with optimal total cost.

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11. Write a note on

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- i) Dynamic programming
- ii) Multistage division process
- iii) Bellman principal of optimality.
- iv) Applications of Dynamic programming.

OR

12. Solve the following LPP by Dynamic Programming.

Max 
$$Z = 50x_1 + 100x_2$$
  
STC  $10x_1 + 5x_2 \le 2500$   
 $4x_1 + 10x_2 \le 2000$   
 $x_1 + 1.5x_2 \le 450$   
 $x_1, x_2 \ge 0$ 

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