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# M. Sc. DEGREE END SEMESTER EXAMINATION : NOVEMBER 2023 <br> SEMESTER 1 : MATHEMATICS <br> COURSE : 21P1MATT05 : OPTIMIZATION TECHNIQUES 

(For Regular - 2023 Admission and Improvement/Supplementary-2022/2021 Admissions)
Duration : Three Hours
Max. Weights: 30

## PART A

## Answer any 8 questions

## Weight: 1

4. In a Branch-and-Bound problem, if $X_{1}=5$ and $X_{2}=3.7$, then which variable would be a possible branching option and how?
5. When does a reverse flow exist in a flow?
6. Define monotonically increasing and monotonically decreasing function with example.
7. What do you mean by a feasible solution?
8. Define spanning Tree of a Graph.
9. What is the difference between integer LPP and non integer LPP.
10. Define slack, surplus and artificial variables.

## PART B

Answer any 6 questions
Weights: 2
11. Prove that if a primal variable $x_{j}$ is positive then the corresponding dual slack variable $y_{m+j}$ is zero and if a primal slack variable $x_{n+i}$ is positive then the corresponding dual slack variable $y_{i}$ is zero; and vice versa.
12. What can be concluded regarding the solution of the problem Max $f(x)=3 x_{1}+4 x_{2}$ subject to $4 x_{1}+3 x_{2} \geq 12, x_{1}+2 x_{2} \leq 2$, $x_{1}, x_{2} \geq 0$.
13. Briefly describe the Fibonacci search plan.
14. Describe the algorithm for minimum path problem with all are length non negative.
15. Discuss Taylors series development in two dimensions and hence state the sufficient condition for minimum.
16. Briefly explain the process of generating a Gomory cut.
17. Solve graphically,

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\begin{align*}
\text { Maximize } & z=x+2 y \\
\text { subject to, } & 3 x+2 y \leq 9  \tag{U}\\
& x \leq 2 \\
& x, y \geq 0 \text { and integers. }
\end{align*}
$$

18. Describe the maximum flow algorithm.

## PART C

Answer any 2 questions
19. Solve

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\begin{align*}
\text { Minimize } & 5 x_{1}+3 x_{2} \\
\text { subject to } & 2 x_{1}+4 x_{2} \leq 12 \\
& 2 x_{1}+2 x_{2}=10  \tag{A}\\
& 5 x_{1}+2 x_{2} \geq 10 \\
& x_{1}, x_{2} \geq 0
\end{align*}
$$

20. A building activity has been analysed as follows, $v_{j}$ stands for a job.
(1) $v_{1}$ and $v_{2}$ can start simultaneously, each one taking 10 days to finish.
(2) $v_{3}$ can start after 5 days and $v_{4}$ after 4 days of starting $v_{1}$.
(3) $v_{4}$ can start after 3 days of work on $v_{3}$ and 6 days of work on $v_{2}$.
(4) $v_{5}$ can start after $v_{1}$ is finished and $v_{2}$ is half done.
(5) $v_{3}, v_{4}$ and $v_{5}$ take respectively 6,8 and 12 days to finish. Find the critical path and the minimum time for completion.
21. Maximize the function, $f(x)=-3 x^{2}+21.6 x+1$ with a minimum resolution of 0.5 over 6 functional evaluation. The optimal value of $f(x)$ is assumed to lie in the range $0 \leq x \leq 25$.
22. Solve by cutting plane method.

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\begin{align*}
& \operatorname{Max} z=x_{1}+x_{2} \text { subject to } \\
& 7 x_{1}-6 x_{2} \leq 5 \\
& 6 x_{1}+3 x_{2} \geq 7  \tag{A}\\
& -3 x_{1}+8 x_{2} \leq 6 \\
& x_{1}, x_{2} \text { and integers. }
\end{align*}
$$

OBE: Questions to Course Outcome Mapping
CO Course Outcome Description CL Questions Total Wt.

Cognitive Level (CL): Cr - CREATE; E - EVALUATE; An - ANALYZE; A - APPLY; U - UNDERSTAND; R - REMEMBER;

