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Total Number of Pages: 03

B.Tech
PEE5H001

5th Semester Regular / Back Examination 2018-19
OPTIMIZATION IN ENGINEERING
BRANCH : ELECTIRCAL

Time : 3 Hours

Max Marks : 100

Q.CODE : E219

Answer Question No.1 (Part-1) which is compulsory, any EIGHT from Part-II and any TWO from Part-III.

The figures in the right hand margin indicate marks.

Part- I

Q1 Short Answer Type Questions (Answer All-10) (2 x 10)

- Define Basic feasible solution and optimal solution of LPP.
- Can degeneracy occur in transportation problem? Justify your answer.
- What are the basic characteristics of queueing phenomena?
- Write any two difference between simplex and dual simplex method.
- Differentiate between Fibonacci and golden section search methods.
- Write the mathematical form of an assignment problem.
- What are the limitations of Sensitivity Analysis?
- Explain why Fibonacci search method is called sequential search method.
- What is non-linear programming?
- Explain how maximization problem of NLPP can be solved by using Kuhn-Tucker condition.

Part- II

Q2 Focused-Short Answer Type Questions- (Answer Any EIGHT out of TWELVE) (6 x 8)

- A farmer has 500 acres of land on which we can grow paddy, wheat or soybeans. Each acre of paddy costs Rs. 1000/- for preparation, requires 7 man-days of work and yields a profit of Rs.300/-.Each acre of wheat cost Rs1200/-.Each acre of soya bean costs Rs.800/-for preparation, requires 6 man-days of work and yields a profit of Rs.300/-.If the farmer has Rs.1,00,000/- for preparation, available 4000 man-days, Formulate LPP model to allocate the number of acres to each group to maximize the total profit.
- What is duality theory? What are the rules to form a dual problem from primal problem? What are the advantages of duality?
- Using dual Simplex method, solve LPP:
Maximize $Z = -3X_1 - 2X_2$
Subject to $X_1 + X_2 \geq 1$
 $X_1 + X_2 \leq 7$
 $X_1 + 2X_2 \geq 10$
 $X_2 \leq 3$
 $X_1, X_2 \geq 0$
- Using Simplex method, solve the following LPP :
Maximize $Z = 3X_1 + 2X_2 + 5X_3$
Subject to $X_1 + 2X_2 + X_3 \leq 430$
 $3X_1 + 2X_3 \leq 260$
 $X_1 + 4X_2 \leq 420$
 $X_1, X_2, X_3 \geq 0$

e) Solve the following Non-Linear Programming Problem by using Lagrangian multipliers

$$\text{Maximize } Z = 10X_1 + 4X_2 - X_1^2 + 4X_1X_2 - 5X_2^2$$

$$\text{Subject to } X_1 + X_2 = 0$$

$$X_1, X_2 \geq 0.$$

f) Solve the following integer programming problem using branch-bound method:

$$\text{Minimize } Z = 3x_1 + 4x_2$$

$$\text{Subject to } 7x_1 + 16x_2 \leq 52$$

$$3x_1 - 2x_2 \leq 18$$

$$x_1, x_2 \geq 0 \text{ and } x_1, x_2 \text{ are integers.}$$

g) Solve the following using the projected gradient method ;

$$\text{Minimize } Z = 25(x_1 - 3x_2)^2 + (x_1 - 3)^2$$

$$\text{Subject to } x_1 + 2x_2 = 9$$

$$x_1, x_2 \geq 0$$

h) Find the initial basic feasible solution to the following transportation problem by using Least cost Method.

Destination/source	D ₁	D ₂	D ₃	D ₄	D ₅	Supply
S ₁	10	2	16	14	10	300
S ₂	6	18	12	13	16	500
S ₃	8	4	14	12	10	825
S ₄	14	22	20	8	18	375
Demand	350	400	250	150	400	

i) Find an optimal solution to an assignment problem with the following cost matrix:

Job/person	A	B	C	D
1	2	10	9	7
2	15	4	14	8
3	13	14	16	11
4	4	15	13	9

j) Consider a single server queuing system with Poisson input, exponential service times. Suppose the mean arrival rate is 6 calling units per hour, the expected service time is 0.125 hour and maximum permissible calling units in the system is two. Derive the steady-state probability distribution of the number of calling units in the system, and then calculate the expected number in the system.

k) Solve the following LPP, by using Big-M method

$$\text{Maximize } Z = 4x_1 + 5x_2 - 3x_3$$

$$\text{Subject to } x_1 + x_2 + x_3 = 10$$

$$x_1 - x_2 \geq 1$$

$$2x_1 + 3x_2 + x_3 \leq 40$$

$$x_1, x_2, x_3 \geq 0$$

l) Give the mathematical formulation of an assignment problem. How is it solved by the Hungarian method?

Part-III

Long Answer Type Questions (Answer Any TWO out of FOUR)

Q3

Using Revised Simplex method to solve the following LPP :

(16)

$$\text{Maximize } Z = 6x_1 - 2x_2 - 3x_3$$

$$\text{Subject to } 2x_1 - x_2 + 2x_3 \leq 2$$

$$x_1 - 3x_3 \leq 4$$

$$x_1, x_2, x_3 \geq 0$$

Q4 Solve the following non-linear programming problem, using the Lagrangean multipliers : **(16)**

Optimize $Z = 4x_1^2 + 2x_2^2 + x_3^2 - 4x_1x_2$

Subject to $x_1 + x_2 + x_3 = 15,$

$2x_1 - x_2 + 2x_3 = 20,$

$x_1, x_2, x_3 \geq 0$

Q5 Solve the following NLPP: By using Kuhn-Tucker conditions **(16)**

Maximize $Z = 7x_1^2 + 6x_1 + 5x_2^2$

Subject to $x_1 + 2x_2 \leq 10$

$x_1 - 3x_2 \leq 9$

$x_1, x_2 \geq 0.$

Q6 Customers arrive at a one window drive-in bank according to Poisson distribution with mean 8 per hour. Service time per customer is exponential with mean 6 minutes. The space in front of the window, including that for the serviced car can accommodate a maximum of three cars other cars can wait outside this space. **(16)**

- a) What is the probability that an arriving customer can drive directly to the space in front of the window?
- b) How long is an arriving customer expected to wait before being served?
- c) What is the probability that an arriving customer will have to wait outside installed space?