

## Question Bank For PG Course

Mathematics

Paper-9A(ii)

### Special Paper: Applied Mathematics OPERATIONS RESEARCH: PGMT-IXA

#### Question 1

State a sufficient condition for a stationary point  $x_0$  to be an extremum of  $f(x)$ .

#### Question 2

State the conditions for sufficiency of the Kuhn-Tucker conditions.

#### Question 3

Solve the following LPP by Dual simplex method:

$$x_1 + 2x_2 \geq 2, \quad x_1 + 2x_2 \leq -1, \quad x_1, x_2 \geq 0$$

#### Question 4

In post optimality analysis, how does the optimal solution change due to discrete change in the requirement vector?

#### Question 5

State the advantages of Revised simplex method over regular simplex method.

#### Question 6

What are the assumptions for the optimal solution of a quadratic programming problem to be global in nature?

#### Question 7

Which method is used to solve both pure and mixed Integer Programming Problem?

#### Question 8

Solve the following Integer Programming Problem by Gomory's cutting plane method:

$$\text{Maximize } z = x_1 + 2x_2$$

Subject to the constraints

$$x_1 + x_2 \leq 7, \quad 2x_1 \leq 11, \quad 2x_2 \leq 7, \quad x_1, x_2 \geq 0 \text{ \& are integers.}$$

#### Question 9

What property is used by Steepest Descent method for minimizing a function of  $n$  variables?

**Question 10**

$$\text{Minimize } f(x_1, x_2, x_3) = x_1^2 + 2x_2^2 + x_3^2$$

$$\text{Subject to } 2x_1 + 4x_2 + 3x_3 = 9$$

$$4x_1 + 8x_2 + 5x_3 = 17$$

Using method of constrained variation.

**Question 11**

What is the necessary condition for a function  $f(x_1, x_2, \dots, x_n)$  subject to the constraints  $g_j(x_1, x_2, \dots, x_n) = 0$ ,  $j = 1, 2, 3, \dots, m$  to have a relative minimum at a point  $(x_1^*, x_2^*, \dots, x_n^*)$ ?

**Question 12**

What are the differences of the procedure of revised simplex method from simplex method?

**Question 13**

What is the nature of the initial solution in dual simplex method?

**Question 14**

By dual simplex method solve the following LPP:

$$\text{Minimize } z = 2x_1 + x_2$$

Subject to the constraints

$$3x_1 + x_2 \geq 3, 4x_1 + x_2 \geq 6, x_1 + 2x_2 \geq 3, x_1,$$

$$x_2 \geq 0.$$

**Question 15**

What is the effect of addition of a single variable  $x_{n+1}$  to a L.P.P. solved by simplex method?

**Question 16**

Determine the nature of the point  $(0, -4/3)$  with respect to the function  $f(x, y) = x^3 + y^3 + 4x^2 + 2y^2 + 12$ .

**Question 17**

Solve the following LPP by dual Simplex Method

$$\begin{aligned} \text{Minimize } Z &= 2x_1 + x_2 \\ \text{Subject to } 3x_1 + x_2 &\geq 3 \\ &4x_1 + x_2 \geq 6 \\ &x_1 + 2x_2 \geq 3 \\ x_1, x_2 &\geq 0. \end{aligned}$$

**Question 18**

What is solution of the following integer Programming Problem by using Branch and Bound Algorithm?

$$\begin{aligned} \text{Maximize } Z &= 4x + 3y \\ \text{Subject to } 3x + 4y &\leq 12 \\ &4x + 2y \leq 9 \\ x, y &\geq 0, \text{ and } x, y \text{ are integers.} \end{aligned}$$

**Question 19**

In post optimality analysis, how does the optimal solution change due to discrete change in the cost vector?

**Question 20**

$$\text{Maximize } f(x) = \begin{cases} \frac{2x}{3}, & x \leq 3 \\ 5 - x, & x > 3 \end{cases}$$

in the interval  $[1,4]$  by Golden section method up to six experiments. What is the interval of uncertainty?

**Question 21**

Using Newton's method

$$\text{Minimize } f(x, y) = x - y + 2x^2 + 2xy + 2y^2 \text{ with } \begin{bmatrix} 0 \\ 0 \end{bmatrix} \text{ as starting point.}$$

**Question 22**

What is the solution of the following LPP, using the method of revised simplex method?

$$\begin{aligned} \text{Maximize } Z &= 6x_1 - 2x_2 + 3x_3 \\ \text{Subject to } 2x_1 - x_2 + 2x_3 &\leq 2 \\ &x_1 + 4x_3 \leq 4 \\ x_1, x_2, x_3 &\geq 0. \end{aligned}$$

**Question 23**

Using Beale's method solve the following QPP

$$\text{Maximize } Z = 5 + 4x + 6y - 2x^2 - 2xy - 2y^2$$

Subject to  $x + 2y \leq 2, x, y \geq 0$ .

**Question 24**

Determine the ranges for discrete changes of the third component of  $b$ , so as to maintain the optimality of the current optimum solution for the following LPP

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

$$\text{Subject to } 3x_1 + x_2 - x_3 \leq 0$$

$$-x_1 + 4x_2 + x_3 \geq 6$$

$$x_2 + x_3 \leq 4, x_1, x_2, x_3 \geq 0$$

**Question 25**

Derive the interval of uncertainty at the end of  $k$ -th experiment of Golden section method.

**Question 26**

Solve the following problem by using Kuhn-Tucker conditions

$$\text{Maximize } Z = 5 + 8x_1 + 12x_2 - 4x_1^2 - 4x_2^2 - 4x_3^2$$

$$\text{Subject to } x_1 + x_2 \leq 1$$

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

**Question 27**

Using steepest descent method find the minimum point of the following problem

$$\text{Minimize } f = x^2 + y^2 + 2gx + 2fy + c \text{ starting from the point } \begin{pmatrix} \alpha \\ \beta \end{pmatrix}.$$

**Question 28**

Minimize  $f(x) = |x - 1|$  in the interval  $[-1, 5]$  by Fibonacci method using  $n = 5$  and find the final interval of uncertainty.

**Question 29**

Using Davidon Fletcher-Powell method find the minimum point after second iteration of the following problem:

Minimize  $f(x_1, x_2) = 2x_1^2 + 4x_2^2 - 12x_1 + 16x_2 + 41$  with  $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$  as starting point.

**Question 30**

What is the solution of the following Integer Programming Problem using Gomoroy's cutting plane method?

Maximize  $z = 2x_1 + 2x_2$   
Subject to  $5x_1 + 3x_2 \leq 8$   
 $x_1 + 2x_2 \leq 4, x_1, x_2 \geq 0$   
 $x_1, x_2$  are integer.