APJ ABDUL KALAM TECHNOLOGICAL UNIVERSITY FIRST SEMESTER M.TECH DEGREE EXAMINATION Inter-disciplinary Engineering (Robotics and Automation Engineering) 04 EC 6901 Advanced Mathematics & Optimization techniques

Time: 3 hrs

Max. Marks: 60

PART A

(Answer all questions. Each question carry 3 marks).

1. Define linear independence and dependence.	(3)
2. Define linear transformation.	(3)
3. Define the term orthonormal sets .	(3)
4. What are the properties of linear programming solution.	(3)
5. With the help of an example define integer programming problem.	(3)
6. State Kuhn-Tucker conditions for the following nonlinear programming problem:	(3)
Maximise $z = 3x_1^2 + 14x_1x_2 - 8x_2^2$	

Taximise
$$z = 3x_1^2 + 14x_1x_2 - 8x_2^2$$

Subject to $3x_1 + 6x_2 \le 72$
 $x_1, x_2 \ge 0$

- 7. Mention Branch and bound algorithm applied to maximization problem. (3)
- 8. What is quadratic programming?

PART B

(Each full question carries 6 marks).

9. Determine whether $\left\{ \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in M_{2 \times 2} | b = c = 0 \right\}$ is a vector space under standard matrix (6) addition and scalar multiplication

OR

- 10. Determine the co-ordinate representation of the matrix $\begin{bmatrix} 4 & 3 \\ 6 & 2 \end{bmatrix}$ with respect to the basis (6) $S = \left\{ \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \right\}$
- 11. Identify the kernal and image of the linear transformation $T : \mathbb{P}^2 \to \mathbb{M}_{2 \times 2}$ defined by (6)

$$T(at^2 + bt + c) = \begin{bmatrix} a & 2b \\ 0 & a \end{bmatrix}$$

for all real numbers a and b

(3)

12. Find the matrix representation for the linear transformation $T: \mathbb{M}_{2\times 2} \to \mathbb{M}_{2\times 2}$ defined by (6)

$$T\begin{bmatrix}a&b\\c&d\end{bmatrix} = \begin{bmatrix}a+2b+3c&2b-3c+4d\\3a-4-5d&0\end{bmatrix}$$

13. Explain the process of QR decomposition.

OR

14. Construct an ortho-normal set from the following linearly independent sets. (6)

$$x_1 = \begin{bmatrix} 1\\1\\0 \end{bmatrix}, \quad x_2 = \begin{bmatrix} 0\\1\\1 \end{bmatrix}, \quad x_1 = \begin{bmatrix} 1\\0\\1 \end{bmatrix}$$

15. Solve using dual simplex method

 $\begin{array}{ll} \text{Min} & z = 2x_1 + 4x_2\\ \text{Subject to} & 2x_1 + x_2 \ge 4\\ & x_1 + 2x_2 \ge 3\\ & 2x_1 + 2x_2 \le 12\\ & x_1, x_2 \ge 0 \end{array}$

OR

16. Solve the following LPP using Big M Method

 $\begin{array}{ll} \mathrm{Min} & z = 2x_1 + 3x_2\\ \mathrm{Subject \ to} & x_1 + x_2 \geq 6\\ & 7x_1 + x_2 \geq 14\\ & x_1, x_2 \geq 0 \end{array}$

17. Consider the capital budgeting problem where 5 projects are being considered for execution (6) over the next 3 years. The expected returns for each project and the early expenditure are shown below. Assume that each approved project will be executed over the 3-year period. The objective is to select a combination of projects that will maximise the total returns

Expenditure for					
Project	Year 1	Year 2	Year 3	Returns	
1	5	1	8	20	
2	4	7	10	40	
3	3	9	2	20	
4	7	4	1	15	
5	8	6	10	30	
Max: funds	25	25	25	-	

Formulate the problem as a zero - one integer programming problem and solve it by the additive algorithm.

(6)

(6)

(6)

18. Find the optimum integer solution of the following programming problem.

Max
$$z = 5x_1 + 8x_2$$

Subject to $x_1 + x_2 \le 8$
 $4x_1 + x_2 \le 10$
 $x_1, x_2 \ge 0$ and integer

19. Solve using Lagrangian method

Maximise
$$z = x_1^2 + 2x_2^2 + x_3^2$$

Subject to $2x_1 + x_2 + 2x_3 = 30$
 $x_1, x_2, x_3 \ge 0$

OR

20. Solve the following using Kuhn-Tucker conditions

Maximise
$$z = x_1^2 + x_1x_2 - 2x_2^2$$

Subject to $4x_1 + 2x_2 \le 24$
 $x_1, x_2 \ge 0$

(6)

(6)

(6)

Page 3 of 3