

## OPTIMIZATION TECHNIQUES

|                                       |                  |                                |           |                      |          |
|---------------------------------------|------------------|--------------------------------|-----------|----------------------|----------|
| <b>Course code</b>                    | <b>23ME2702A</b> | <b>Year</b>                    | <b>IV</b> | <b>Semester</b>      | <b>I</b> |
| <b>Course category</b>                | Open Elective-IV | <b>Offering Branch</b>         | ME        | <b>Course Type</b>   | Theory   |
| <b>Credits</b>                        | 3                | <b>L-T-P</b>                   | 3-0-0     | <b>Prerequisites</b> | Nil      |
| <b>Continuous Internal Evaluation</b> | 30               | <b>Semester End Evaluation</b> | 70        | <b>Total Marks</b>   | 100      |

**Course Outcomes:** Upon successful completion of the course, the student will be able to

|            | <b>Statement</b>                                                                                            | <b>Skill</b> | <b>BTL</b> | <b>Units</b> |
|------------|-------------------------------------------------------------------------------------------------------------|--------------|------------|--------------|
| <b>CO1</b> | Classify optimization problems and apply classical techniques for single and multivariable optimization     | Apply        | L3         | 1            |
| <b>CO2</b> | Solve unconstrained problems using methods like pattern search, Rosenbrock's, simplex, and steepest descent | Apply        | L3         | 2            |
| <b>CO3</b> | Apply penalty methods, feasible direction methods, and solve convex programming problems.                   | Apply        | L4         | 3            |
| <b>CO4</b> | Solve G.P. and C.G.P problems using primal-dual concepts and differential or arithmetic methods.            | Apply        | L3         | 4            |
| <b>CO5</b> | Solve integer and zero-one programming problems using Gomory's cutting plane and other algorithms           | Apply        | L3         | 5            |

|            | <b>PO1</b> | <b>PO2</b> | <b>PO3</b> | <b>PO4</b> | <b>PO5</b> | <b>PO6</b> | <b>PO7</b> | <b>PO8</b> | <b>PO9</b> | <b>PO10</b> | <b>PO11</b> | <b>PSO1</b> | <b>PSO2</b> |
|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|-------------|-------------|-------------|-------------|
| <b>CO1</b> | 3          | 2          | 2          |            | 1          |            |            |            |            |             | 1           | 3           | 2           |
| <b>CO2</b> | 3          | 3          | 2          |            | 2          |            |            |            |            |             | 2           | 3           | 2           |
| <b>CO3</b> | 2          | 3          | 3          |            | 3          |            |            |            |            |             | 2           | 3           | 2           |
| <b>CO4</b> | 3          | 3          | 2          |            | 2          |            |            |            |            |             | 2           | 3           | 2           |
| <b>CO5</b> | 2          | 3          | 3          |            | 3          |            |            |            |            |             | 2           | 3           | 2           |

| <b>Syllabus</b> |                                                                                                                                                                                                                                                                                                                                                                                                               |                  |
|-----------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|
| <b>UNIT</b>     | <b>Contents</b>                                                                                                                                                                                                                                                                                                                                                                                               | <b>Mapped CO</b> |
| <b>I</b>        | <b>INTRODUCTION TO OPTIMIZATION:</b> Engineering applications of optimization- statement of an optimization problem- classification of optimization problems.<br><b>CLASSICAL OPTIMIZATION TECHNIQUES:</b> Single variable optimization- multivariable optimization with equality constraints-Method of Lagrange Multipliers, multivariable optimization with inequality constraints- Kuhn-Tucker Conditions. | <b>CO1</b>       |
| <b>II</b>       | <b>UNCONSTRAINED OPTIMIZATION TECHNIQUES:</b> Pattern search method- Powell's Method, Simplex method. Descent methods:- Gradient of function- Steepest Descent method.                                                                                                                                                                                                                                        | <b>CO2</b>       |
| <b>III</b>      | <b>CONSTRAINED OPTIMIZATION TECHNIQUES:</b> Characteristics of constrained problem, methods of feasible directions: basic approach in the penalty function method- interior penalty function method- convex programming problem- exterior penalty function method.                                                                                                                                            | <b>CO3</b>       |
| <b>IV</b>       | <b>GEOMETRIC PROGRAMMING (G.P):</b> Solution of an unconstrained geometric programming, differential calculus method and arithmetic method. primal dual relationship and sufficiency conditions. Solution of a constrained geometric programming problem (G.P.P). Complimentary geometric programming (C.G.P)                                                                                                 | <b>CO4</b>       |
| <b>V</b>        | <b>INTEGER PROGRAMMING (I.P):</b> Graphical representation. Gomory's cutting plane method-All-Integer Programming Problems. Algorithm for                                                                                                                                                                                                                                                                     | <b>CO5</b>       |

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|  | zero-one programming problem. Branch-and-Bound Method, Integer non-linear programming. |  |
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| Learning Resource                                                                                                                                                                                                                            |  |
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| <b>Text books:</b>                                                                                                                                                                                                                           |  |
| 1. Optimization Theory and Applications/ S.S.Rao/Wiley Eastern Limited, New Delhi                                                                                                                                                            |  |
| <b>Reference books</b>                                                                                                                                                                                                                       |  |
| 1. Engineering Optimization / Kalyanmanai Deb/Prentice Hall of India, New Delhi.<br>2. Optimization Techniques-Theory and applications/C.Mohan&Kusum Deep/New Age International<br>3. Operations Research /S.D.Sharma / MacMillan Publishers |  |
| <b>E-Resources &amp; other digital Material:</b>                                                                                                                                                                                             |  |
| 1. <a href="http://nptel.ac.in/courses/112106134/">http://nptel.ac.in/courses/112106134/</a><br>2. <a href="http://nptel.ac.in/courses/112106131/">http://nptel.ac.in/courses/112106131/</a>                                                 |  |