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reviewer4@nptel.iitm.ac.in ▼

Courses » Selected Topics in Decision Modeling

Announcements **Course** Ask a Question Progress Mentor FAQ

Unit 7 - Week 6

Course outline

[How to access the portal](#)[Week 1](#)[Week 2](#)[Week 3](#)[Week 4](#)[Week 5](#)**Week 6**

Lecture 26 :
Constrained NLP :
Lagrange
Multipliers

Lecture 27 :
Constrained NLP :
KKT Conditions

Lecture 28 :
Constrained NLP :
KKT Conditions
(Contd.)

Lecture 29 :
Quadratic
Programming

Lecture 30 :
Example problems
on Constrained
NLP

Lecture material
for week 6

Feedback For
Week 6

Quiz : Week 6
Assignment 6

[Week 7](#)

Week 6 Assignment 6

The due date for submitting this assignment has passed.
As per our records you have not submitted this assignment.

Due on 2018-09-19, 23:59 IST.

1)

1 point

A Constrained NLP with inequality constraints can be solved with the help of:

- i. Lagrange Multipliers
- ii. Karush-Kuhn-Tucker Conditions (KKT Conditions)
- iii. Both Lagrange Multipliers and KKT Conditions
- iv. None of the above

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.**Score: 0****Accepted Answers:***ii.*

2)

1 point

While solving a Constrained NLP with equality constraints, Number of Lagrange multipl will be dependent on:

- i. Number of decision variables
- ii. Number of equality constraints
- iii. Degree of nonlinearity
- iv. None of the above

- i.
- ii.
- iii.
- iv.

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Linear constraints can be considered as:

- i. Convex function only
- ii. Concave function only
- iii. Both convex and concave
- iv. None of the above

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.

Score: 0

Accepted Answers:

iii.

4)

1 point

Objective function can have a global maximum, if the objective function is a:

- i. Convex function
- ii. Concave function
- iii. Linear function
- iv. None of the above

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.

Score: 0

Accepted Answers:

ii.

5)

1 point

An NLP can be termed as a convex program, if:

- i. Objective function and constraints are concave
- ii. Objective function and constraints are convex
- iii. Objective function is convex but constraints are concave
- iv. Objective function is concave but constraints are convex

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.

Score: 0

Accepted Answers:

iv.

6)

1 point

Consider the NLP with equality constraint: $\text{Max } f(x) = 2x_1 + 3x_2$ s.t. $g(x) = x_1^2 + x_2^2 = 6$
At the optimum point, we can observe this about Gradient of $f(x)$ and Gradient of $g(x)$:

- Gradient of $f(x)$ is parallel to Gradient of $g(x)$
- Gradient of $f(x)$ is perpendicular to Gradient of $g(x)$
- Gradient of $f(x)$ is neither perpendicular nor parallel to Gradient of $g(x)$
- Nothing can be concluded about the gradients

- i.
 ii.
 iii.
 iv.

No, the answer is incorrect.

Score: 0

Accepted Answers:

i.

7)

1 point

Consider the NLP with equality constraint: $\text{Max } f(x) = 2x_1 + 3x_2$ s.t. $g(x) = x_1^2 + x_2^2 = 6$
If 'a' is the Lagrange Multiplier, then the Lagrange Function for the problem will be:

- $L(x, a) = 2x_1 + 3x_2 - a(x_1^2 + x_2^2 - 6)$
- $L(x, a) = x_1^2 + x_2^2 - a(2x_1 + 3x_2)$
- $L(x, a) = 2x_1 + 3x_2 - a(x_1^2 + x_2^2) - 6$
- None of the above

- i.
 ii.
 iii.
 iv.

No, the answer is incorrect.

Score: 0

Accepted Answers:

i.

8)

1 point

Consider the NLP with equality constraint: $\text{Max } f(x) = 2x_1 + 3x_2$ s.t. $g(x) = x_1^2 + x_2^2 = 6$
'a' is the Lagrange Multiplier. $L(x, a)$ is the Lagrange Function. Necessary Conditions for optimality will be obtained by:

- Differentiating $L(x, a)$ with respect to x_1 only
- Differentiating $L(x, a)$ with respect to x_1 as well as with respect to x_2
- Differentiating $L(x, a)$ with respect to x_1, x_2 , and also with respect to 'a'
- None of the above

- i.
 ii.
 iii.
 iv.

No, the answer is incorrect.

Score: 0**Accepted Answers:***iii.*

9)

1 point

While solving the Constrained NLP: $\text{Max } f(r, h) = -6.28r^2 - 6.28rh$ s.t. $3.14r^2h = 100$

Where r is the radius of a right circular cylinder and h is the height.

If 'a' is a Lagrange Multiplier, then the Lagrange Function will be:

- i. $L(r, h, a) = -6.28r^2 - 6.28rh - a(2\ln r + \ln h + \ln 3.14)$
- ii. $L(r, h, a) = -6.28r^2 - 6.28rh - a(2\ln r + \ln h + \ln 3.14 - \ln 100)$
- iii. $L(r, h, a) = -6.28r^2 - 6.28rh - a(2\ln r + \ln h)$
- iv. None of the above

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.**Score: 0****Accepted Answers:***ii.*

10)

1 point

Consider Question 9 again. After solving, the condition of optimality will be:

- i. $r = 2h$
- ii. $r = h$
- iii. $r = h/2$
- iv. $r = h/3$

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.**Score: 0****Accepted Answers:***iii.*

11)

1 point

Consider a Constrained NLP Problem as follows:

$\text{Max } f(x_1, x_2) = 20x_1 - 2x_1^2 + 25x_2 - 5x_2^2$ s.t. $x_1 + x_2 \leq 10$; and $x_1 \geq 0, x_2 \geq 0$

Assuming u as a multiplier, which of the following is not a valid KKT Condition?

- i. $x_1(20 - 4x_1 - u) = 0$
- ii. $x_2(25 - 10x_2 - u) = 0$
- iii. $u(x_1 + x_2 - 10) = 0$
- iv. $u(x_1 + x_2) = 0$

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.

Score: 0

Accepted Answers:

iv.

12)

1 point

Consider Question 11 again. It is additionally given that $x_1 > 0$ and $x_2 > 0$. Which of the following relation will then not be directly implied from the KKT Conditions?

- i. $x_1 + x_2 = 10$
- ii. $u = 20 - 4x_1$
- iii. $u = 25 - 10x_2$
- iv. $x_1 + x_2 \leq 10$

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.

Score: 0

Accepted Answers:

i.

13)

1 point

Consider a Constrained NLP Problem with equality constraint as follows:

Max $f(x_1, x_2) = 20x_1 - 2x_1^2 + 25x_2 - 5x_2^2$ s.t. $x_1 + x_2 = 10$; and $x_1 \geq 0$, $x_2 \geq 0$

Can this problem be solved with KKT Conditions?

- i. Yes, it can be solved by KKT Conditions, but by taking $x_1 + x_2 \leq 10$
- ii. Yes, it can be solved by KKT Conditions, but by taking $x_1 + x_2 \geq 10$
- iii. No, it cannot be solved by KKT Conditions
- iv. Yes, It can be solved by KKT Conditions

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.

Score: 0

Accepted Answers:

iv.

14)

1 point

Constraints in a Quadratic problem are:

- i. Linear functions
- ii. Quadratic functions
- iii. Polynomial functions
- iv. None of the above

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.

Score: 0

Accepted Answers:

i.

15)

1 point

While using Modified Simplex method for Quadrating Programming Problems, we have:

- i. All constraints are linear
- ii. Some of the constraints are linear
- iii. All constraints are nonlinear except the complimentary condition
- iv. All constraints are linear except the complimentary condition

- i.
- ii.
- iii.
- iv.

No, the answer is incorrect.

Score: 0

Accepted Answers:

iv.

Previous Page

End

