

Figures out of the right margin indicate full marks.

Candidates are required to answer Group A and  
any 5 (five) from Group B to E, taking at least one from each group.

Candidates are required to give answer in their own words as far as practicable.

Group - A

(Multiple Choice Type Questions)

10 x 1=10

1. Choose the correct alternatives for the following:

(i) The product of the eigen values of a square matrix A is

- (a) 0                      (b) 1                      (c)  $\det A$                       (d) none of these.

(ii) A basis of a vector space is

- (a) a minimal spanning subset  
(b) a maximal spanning subset  
(c) a linearly independent subset  
(d) a linearly dependent subset.

(iii) Let V and W be finite dimensional vector spaces over a field F and  $T: V \rightarrow W$  is a linear mapping. If  $\dim V=3$  and dimension of  $\text{Ker} T=2$ , then Rank of T is

- (a) 1                      (b) 2                      (c) 3                      (d) 0.

(iv) If  $\lambda_i, i=1,2,3$  are the eigen values of the matrix  $\begin{bmatrix} 1 & 1 & 2 \\ 0 & 3 & 2 \\ 1 & 3 & 9 \end{bmatrix}$

- (a)  $\sum_{i=1}^3 \lambda_i = 13$                       (b)  $\sum_{i=1}^3 \lambda_i = 27$   
(c)  $\sum_{i=1}^3 \lambda_i = 17$                       (d)  $\sum_{i=1}^3 \lambda_i = 22$

(v) Let V and W be finite dimensional vector spaces over a field F and  $T: V \rightarrow W$  is a linear mapping. Then

- (a)  $\text{Ker} T$  is a subspace of W                      (b)  $\text{Ker} T$  is a subspace of V  
(c)  $\text{Im} T$  is a subspace of V                      (d) none of these.

(vi) In general, Lagrange's Multiplier method is

- (a) Necessary and Sufficient  
(b) Sufficient  
(c) Necessary  
(d) None of the above.

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- (vii) If the feasible set of an optimization problem is unbounded, then  
(a) no finite optimum point exists.  
(b) it has an infinite number of feasible points.  
(c) the existence of a finite optimum point cannot be assured.  
(d) None of these.
- (viii) The set  $S = \{(x,y) : x^2 + y^2 = 25\}$  is  
(a) Concave (b) Convex (c) both (a) and (b) (d) none of these.
- (ix) The critical points of the function  $f(x,y) = x^3 + 3xy^2 - 15x^2 - 15y^2 + 72x$  are  
(a) (6,0), (8,0), (1,5), (5,1) (b) (6,0), (4,0), (5,1), (5,-1)  
(c) (6,0), (4,0), (1,5), (1,-5) (d) (6,0), (8,0), (-1,-5), (1,5).
- (x) The dual of a dual is  
(a) dual (b) primal (c) neither primal nor dual (d) none of these.

**Group - B**

- 2.(a) Let  $V$  be the vector space of function  $f : \mathbb{R} \rightarrow \mathbb{R}$ . Show that  $W = \{f(x) : f(-x) = -f(x), \forall x \in \mathbb{R}\}$  is a subspace of  $V$ .
- (b) Determine whether or not the vectors  $u = (1,1,2)$ ,  $v = (2,3,1)$  and  $w = (4,5,5)$  in  $\mathbb{R}^3$  are linearly independent.  
**6 + 6 = 12**
- 3.(a) Use Gram-Schmidt process to obtain an orthogonal basis from the basis set  $\{(1,0,1), (1,1,1), (1,3,4)\}$  of the Euclidean space  $\mathbb{R}^3$  with standard inner product.
- (b) Prove that, the set of vectors  $\{(2,1,1), (1,2,2), (1,1,1)\}$  is linearly dependent in  $\mathbb{R}^3$ .  
**6 + 6 = 12**

**Group - C**

- 4.(a) Determine the linear mapping  $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  which maps the basis vectors  $(0,1,1), (1,0,1), (1,1,0)$  of  $\mathbb{R}^3$  to  $(1,1,1), (1,1,1), (1,1,1)$  respectively.
- (b) Verify the rank-nullity theorem for  $T$ .  
**6 + 6 = 12**
- 5.(a) Let  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be a linear transformation such that  $T(1,1) = (1,3)$  and  $T(-1,1) = (3,1)$ . Find  $T(a,b)$ , for any  $(a,b) \in \mathbb{R}^2$ .
- (b) Is a subset of a linearly dependent set always linearly dependent? Justify your answer, if required with suitable example.  
**6 + 6 = 12**

Group - D

6.(a) Solve the following non-linear programming problem using Lagrange multiplier method:

$$\begin{aligned} \text{Maximize } f(x_1, x_2, x_3) &= 2x_1^2 + x_2^2 + 3x_3^2 + 10x_1 + 8x_2 + 6x_3 - 100 \\ \text{Subject to } x_1 + x_2 + x_3 &= 20 \\ x_1, x_2, x_3 &\geq 0 \end{aligned}$$

(b) Verify whether the function  $f(x_1, x_2) = 2x_1^3 - 6x_2^2$  is concave or convex.

8 + 4 = 12

7. Consider the following problem:

$$\begin{aligned} \text{Minimize } f &= (x_1 - 1)^2 - x_2^2 \\ \text{Subject to } x_1^3 - 2x_2 &\leq 0, \\ x_1^3 + 2x_2 &\leq 0, \end{aligned}$$

Determine whether the constraint qualification and the Kuhn-Tucker conditions are satisfied at the optimal point.

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Group - E

8.(a) Solve the following LPP using simplex method:

$$\begin{aligned} \text{Minimize } Z &= x_1 - 3x_2 + 2x_3 \\ \text{Subject to } 3x_1 - x_2 + 2x_3 &\leq 7 \\ -2x_1 + 4x_2 &\leq 12 \\ -4x_1 + 3x_2 + 8x_3 &\leq 10 \\ x_1, x_2, x_3 &\geq 0 \end{aligned}$$

(b) Find the dual of the following problem:

$$\begin{aligned} \text{Maximize } Z &= 2x_1 + 3x_2 - 4x_3 \\ \text{Subject to } 3x_1 + x_2 + x_3 &\leq 2 \\ -4x_1 + 3x_3 &\geq 4 \\ x_1 - 5x_2 + x_3 &= 5 \\ x_1, x_2 &\geq 0 \text{ and } x_3 \text{ is unrestricted} \end{aligned}$$

8 + 4 = 12

9.(a) Use simplex method to solve the following LPP:

$$\begin{aligned} \text{Maximize } z &= 3x_1 - x_2, \quad \text{Subject to } -x_1 + 3x_2 \geq 2 \\ 5x_1 - 2x_2 &\geq 2 \\ x_1, x_2 &\geq 0, \text{ by Charnes Big M method.} \end{aligned}$$

(b) Construct the dual of the following LPP:

$$\begin{aligned} \text{Minimize } z &= x_1 - x_2, \quad \text{Subject to } 2x_1 + x_2 \geq 12, \\ -x_1 - x_2 &\geq 1, \\ x_1, x_2 &\geq 0. \end{aligned}$$

8 + 4 = 12