B.Tech III Year II Semester

JNTUA COLLEGE OF ENGINEERING (AUTONOMOUS) PULIVENDULA

19ABS25-OPTIMIZATION TECHNIQUES

(Open Elective -II)

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Course Objectives: This course aims at providing the student

- With the basic concepts and several methods of optimization.
- With the concepts of geometric programming & constrained minimization problems.

UNIT – 1: Linear programming I : Simplex Method **9 Hrs**

Introduction, Applications of Linear Programming, Standard form of a Linear Programming Problem, Geometry of Linear Programming Problems, Basic Definitions in Linear Programming. Simplex Method, Simplex Algorithm and Two phase Simplex Method.

Learning Outcomes:

At the end of this unit, the student will be able to

- Solve the problems related to linear programming. **L3**
- Lear the simplex method and two phase simplex method. **L3**

UNIT – II: Linear programming II : Duality in Linear Programming

Symmetric Primal-Dual Relations, General Primal-Dual Relations, Duality Theorem, Dual Simplex Method, Transportation Problem and assignment problem.

Learning Outcomes:

At the end of this unit, the student will be able to

- Understand the dual relations and duality theorem **L2**
- Solve transportation problem and assignment problem. **L4**

UNIT – III: Non-linear programming: Unconstrained optimization techniques & Direct Search Methods

Non-linear programming: Unconstrained optimization techniques: Introduction: Classification of Unconstrained minimization methods

Direct Search Methods: Random Search Methods: Random jumping Method, Random Walk method. Grid Search Method.

Learning Outcomes:

At the end of this unit, the student will be able to

- Classify Unconstrained minimization methods and direct search methods. **L2**
- Apply the unconstrained minimization methods and direct search methods **L3**

UNIT – IV: Non-linear programming: Constrained optimization techniques

Introduction , Characteristics of a constrained problem, Random Search Methods, complex method, Sequential linear programming, Basic approach in methods of Feasible directions, Zoutendijk's method of feasible directions: direction finding problem, determination of step length, Termination criteria.

Learning Outcomes:

At the end of this unit, the student will be able to

- Understand the Constrained optimization techniques. **L2**
- Solve nonlinear programming problems. **L3**

UNIT – V: Geometric Programming & Constrained minimization Problems

Geometric Programming:

Unconstrained Minimization Problems: solution of unconstrained geometric programming using differential calculus and arithmetic-geometric inequality.

Constrained minimization Problems :

Solution of a constrained geometric programming problem, primal-dual programming in case of less-than inequalities, geometric programming with mixed inequality constraints.

Learning Outcomes:

At the end of this unit, the student will be able to

- Solve unconstrained geometric programming using differential calculus and arithmetic-geometric inequality. **L3**
- Solve Solution of a constrained geometric programming problem, primal-dual programming. **L4**

Text Books:

1. Singiresu S Rao., Engineering Optimization: Theory and Practices, New Age Int. (P) Ltd. Publishers, New Delhi.

Reference Books:

1. Chong, E.K.P.and Zak, S. H.. An Introduction to Optimization, John Wiley & Sons, N.Y.
2. Peressimi A.L., Sullivan F.E., Vhl, J.J..Mathematics of Non-linear Programming, Springer – Verlag.

Course Outcomes:

At the end of this Course the student will be able to

- Remembers the concepts of linear programming problems. **L1**
- Understand various techniques of linear programming problems. **L2**
- Solve constrained and unconstrained linear programming problems. **L3**
- Analyzes geometric programming using differential calculus and arithmetic-geometric inequality. **L4**
- Analyze optimization problems that occur in real world in engineering and technology using various elegant optimization techniques. **L5**

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