

Table of Contents

1 MATLAB as our computation tool Solutions	1
2 Mathematical Preliminaries Solutions	21
3 Welcome to the Fascinating World of Optimization Solutions	31
4 Analysis, Design, Optimization, and Modeling Solutions	32
5 Introducing Linear and Nonlinear Programming Solutions	33
6 Multiobjective Optimization Solutions	44
7 Numerical Essentials Solutions	89
8 Global Optimization Basics Solutions	111
9 Discrete Optimization Basics Solutions	115
10 Practicing Optimization Solutions	122
11 Linear Programming Solutions	140
12 Nonlinear Programming with No Constraints Solutions	146
13 Nonlinear Programming with Constraints Solutions	161
14 Discrete Optimization Solutions	170
15 Modeling Complex Systems	179
16 Design Optimization under Uncertainty Solutions	183
17 Methods for Pareto Frontier Generation/Representation Solutions	222
18 Physical Programming for Multiobjective Optimization Solutions	235
19 Evolutionary Algorithms Solutions	236

CHAPTER 1

MATLAB as our computation tool Solutions

1.1

- (d) See Fig. 1.1.

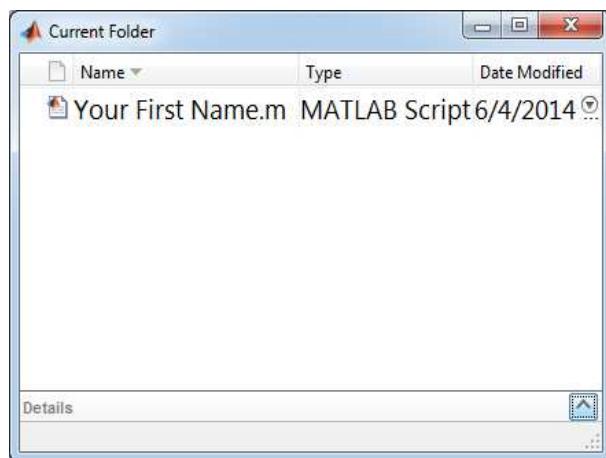


Figure 1.1: Screen shot for Problem 1.1(d)

1.2

- (a) `>> z = [1/6 3/4 2/9]`
- (b) `format` command can be used to change the format and the spacing of the numeric output display in the command window.
- (c) To print the complete contents of the Command Window, select `File → Print`. To print only a selection, first highlight the selection in the Command Window and then select `File → Print Selection`.

2 1. MATLAB as our computation tool Solutions

(d) `format rat`, `format short`, `format long`, `format short e` are some format commands. More options are available in MATLAB help. `format loose`, `format compact` can be used to change spacing of the printed output.

(e)

```
% clear workspace
clear;
clc;
% define array
z = [1/6 3/4 2/9];
% show ans in the command window
display(z);

format compact
display(z);

format rat
display(z);

format long
display(z);

format short e
display(z);
```

1.3

(a) $A = [1 \ 2; 3 \ 4; 5 \ 6; 7 \ 8]$
 $B = [1 \ 2 \ 3 \ 4; 5 \ 6 \ 7 \ 8]$

(b) Highlight the desired lines, right click and select **Create M-file**. See the M file in part (f).

(c)

```
clear;clc;
A = [
    1      2;
    3      4;
    5      6;
    7      8
];
B = [
    1      2      3      4;
    5      6      7      8
];
display(A*B);
display(B*A);
```

Note that $AB \neq BA$. Matrix multiplication is generally not commutative.

(e) See M file in part (f).

```
A = [
    0      1;
    9     -1;
    3      2;
    1      0
```

```

];
B = [
    3     -1      0      2;
    5      4      2      1
];
disp(A*B);
disp(B*A);

```

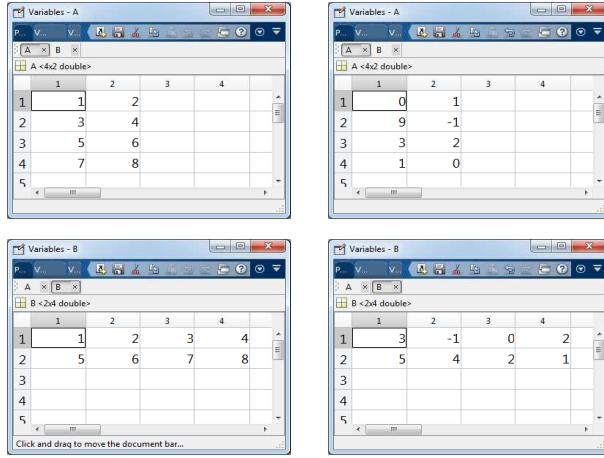


Figure 1.2: Screen shot for 1.3(f)

- (f) See Fig. 1.2 for screen shots of the array editor before and after modification. The M-file before modification is given below:

```

A=[1 2;3 4;5 6;7 8]
B=[1 2 3 4;5 6 7 8]
AB=A*B
BA=B*A

```

The M-file after modification of A and B is given below:

```

A=[0 1;9 -1;3 2;1 0]
B=[3 -1 0 2;5 4 2 1]
AB=A*B
BA=B*A

```

1.4

- ```
clear;clc;close all
n = 100;
x = 0:10/n:10;
```
- ```
y1 = sin(x);
y2 = exp(x);
y3 = x.^2+2*x+1;
y4 = x.^3+5;
```

4 1. MATLAB as our computation tool Solutions

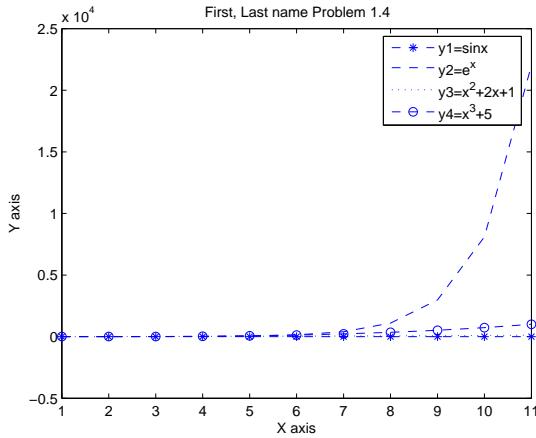


Figure 1.3: Plot of the 4 functions for Problem 1.4 (e)

```
(c) save loadmat.mat
(d) load loadmat.mat
(e) h = sprintf('%1.0f points', n);
    figure(1);
    hold on;
    plot(x,y1,'o-');
    xlabel('x');
    ylabel('y1');
    legend(h);
    title('Plot of y1=sinx');
    figure(2);
    plot(x,y2,:);
    xlabel('x');
    ylabel('y2');
    legend(h);
    title('Plot of y2=e^x');
    figure(3);
    plot(x,y3,'-');
    xlabel('x');
    ylabel('y3');
    legend(h);
    title('Plot of y3=x^2+2*x+1');
    figure(4);
    plot(x,y4,'*-');
    xlabel('x');
    ylabel('y4');
    legend(h);
    title('Plot of y4=x^3+5');
See the plot in Fig. 1.3.
```

(f) The number of elements in arrays x and y govern the smoothness of the curve. As we include more and more points in the array, the curve obtained will be smoother. See the plots in Figure

1.4.

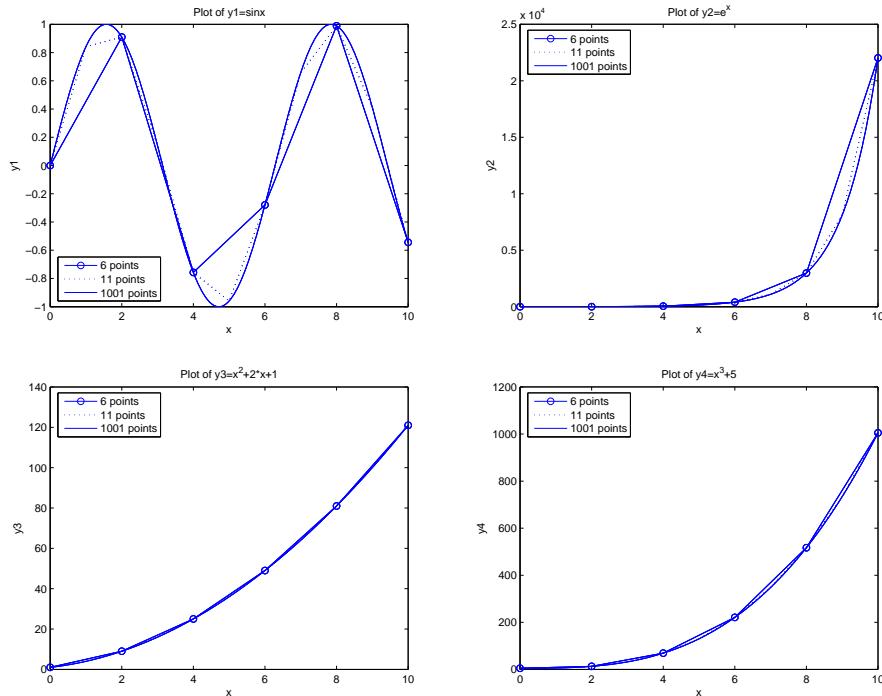


Figure 1.4: Problem 1.4

1.5

(a)

```

A=[2 4 6; 3 5 1; 7 5 9];
B=[1 3 6];
C=[5; 7; 2; 0];
F=[3;17;12;-2];
H=[5 7 4 -2; 3 12 -6 14];
D=[A;B];

D =

```

2	4	6
3	5	1
7	5	9
1	3	6

(b)

```

E=[D C];
E =

```

2	4	6	5
3	5	1	7
7	5	9	2
1	3	6	0

6 1. MATLAB as our computation tool Solutions

(c) `det(E)`
ans =
470

(d) `inv(E)`
ans =
-0.0702 -0.0064 0.1979 -0.2255
-0.4191 0.3255 -0.0915 0.5021
0.2213 -0.1617 0.0128 -0.0468
0.2979 -0.0638 -0.0213 -0.2553

(e) `E'`
ans =
2 3 7 1
4 5 5 3
6 1 9 6
5 7 2 0

(h) `E*E`
ans =
63 73 100 50
35 63 74 52
94 104 140 88
53 49 63 38

`F*F`

not possible, matrix dimensions do not agree.

`H*H`

not possible, matrix dimensions do not agree.

`E*F`

ans =
136
92
210
126

`F*E`

not possible, matrix dimensions do not agree.

`H*E`

ans =
57 69 61 82
14 84 60 87

`E*H`

not possible, matrix dimensions do not agree.

`F*H`

not possible, matrix dimensions do not agree.

`H*F`

ans =
186
113

1.6

```
clear;clc;
A=[2 4 6; 3 5 1; 7 5 9];
[V, e] = eig(A);
display(e);      % eigenvalue (diagonal entries)
display(V);      % eigenvector (per column)
```

The diagonal elements of \mathbf{d} denote the eigen values, and the columns of \mathbf{v} denote the eigen vectors of \mathbf{A} .

1.7

```
(a) clear;clc;
A=[12 14 16 40; 32 15 11 1; 7 25 19 10];
B=[9 1 36 4; 19 0 -31 2];
C=[7; 5; 7; 2; 0];
F=[16; 3; 17; 12;-2];
H=[5 7 4 -2 -1; -9 3 12 -6 14];
D=[A;B];
D =
    12    14    16    40
    32    15    11     1
     7    25    19    10
     9     1     3     6
    19     0   -31     2

(b) >> E=[D C]
E =
    12    14    16    40     7
    32    15    11     1     5
     7    25    19    10     7
     9     1     3     6     2
    19     0   -31     2     0

(c) >> det(E)
ans =
-676510

(d) >> inv(E)
ans =
    0.0152    0.0482   -0.0354   -0.0496   -0.0016
    0.0355    0.0497    0.0003   -0.2495    0.0120
    0.0122    0.0304   -0.0236   -0.0360   -0.0331
    0.0450    0.0132   -0.0297   -0.0868    0.0013
   -0.2394   -0.3269    0.2838    1.1622    0.0468

(e) >> E'
ans =
    12    32     7     9    19
    14    15    25     1     0
    16    11    19     3   -31
```

8 1. MATLAB as our computation tool Solutions

```
40      1      10      6      2
    7      5      7      2      0
```

(h) >> E*E
ans =
1197 818 553 908 346
1045 949 734 1421 378
1240 958 561 569 327
253 222 168 431 101
29 -507 -279 462 -80

FF not possible, matrix dimensions do not agree.
HH not possible, matrix dimensions do not agree.

```
>> E*F  
ans =  
972  
746  
616  
266  
-199
```

FE not possible, matrix dimensions do not agree.

```
>> H*E  
ans =  
275      273      258      233      94  
284      213     -335     -245      24
```

EH not possible, matrix dimensions do not agree.
FH not possible, matrix dimensions do not agree.

```
>> H*F  
ans =  
147  
-31
```

1.8

```
% clear workspace
clear;clc;
% see the values in the VARIABLE editor (workspace)
%% part 1
A=[2 4 6; 3 5 1; 7 5 9];
[V1,e1]=eig(A);
%% part 2
A=[12 14 16 40; 32 15 11 1; 7 25 19 10];
B=[9 1 36 4; 19 0 -31 2];
C=[7; 5; 7; 2; 0];
F=[16; 3; 17; 12;-2];
H=[5 7 4 -2 -1; -9 3 12 -6 14];
D=[A;B];
E=[D C];
```

```
% this is what E should be in the workspace
% E = [12 14 16 40 7; 32 15 11 1 5; 7 25 19 10 7; 9 1 3 6 2; 19 0 -31 2 0]
[V2,e2]=eig(E);
```

1.9

- (a) `clear;clc;`
`A=[12 16 4; 23 1 21; 9 10 1];`
`B=[2 7 14; 3 11 2; -9 10 12];`
`X = A^(-1);`
`Y = B^(-1);`
`>> A*B`
`ans =`
- | | | |
|------|-----|-----|
| 36 | 300 | 248 |
| -140 | 382 | 576 |
| 39 | 183 | 158 |
- (b) `>>B*A`
`ans =`
- | | | |
|-----|-----|-----|
| 311 | 179 | 169 |
| 307 | 79 | 245 |
| 230 | -14 | 186 |
- (c) $AB \neq BA$. Matrix multiplication is not generally commutative.
- (d) `>> X=inv(A)`
`X =`
- | | | |
|---------|---------|---------|
| -0.2025 | 0.0233 | 0.3217 |
| 0.1609 | -0.0233 | -0.1550 |
| 0.2141 | 0.0233 | -0.3450 |
- (e) `>> Y=inv(B)`
`Y =`
- | | | |
|---------|---------|---------|
| 0.0678 | 0.0339 | -0.0847 |
| -0.0327 | 0.0908 | 0.0230 |
| 0.0781 | -0.0502 | 0.0006 |
- (f) `>> A*X`
`ans =`
- | | | |
|---------|--------|---------|
| 1.0000 | 0.0000 | 0 |
| 0 | 1.0000 | -0.0000 |
| -0.0000 | 0.0000 | 1.0000 |
- (g) `>> B*Y`
`ans =`
- | | | |
|--------|--------|---------|
| 1.0000 | 0.0000 | 0.0000 |
| 0.0000 | 1.0000 | -0.0000 |
| 0 | 0 | 1.0000 |
- (h) Parts (g) and (h) have the same answers, the identity matrix. It is true because $AX = AA^{-1} = I$ and $BY = BB^{-1} = I$

1.10

(a) `clear;clc;`
`A=[12 16 4; 23 1 21; 9 10 1];`
`B=[2 7 14;3 11 2; -9 10 12];`
`C=[43 12; 13 12];`
`D=[1 2 3; 4 5 6];`

(1) `>> A+B`
`ans =`
`14 23 18`
`26 12 23`
`0 20 13`

(2) `A+C` not possible, `A` and `C` not the same order.

(3) `A+D` not possible, `A` and `D` not the same order.

(4) `B+C` not possible, `B` and `C` not the same order.

(5) `B+D` not possible, `B` and `D` not the same order.

(6) `C+D` not possible, `C` and `D` not the same order.

(c) See above

(1) `>> A+B`
`ans =`
`14 23 18`
`26 12 23`
`0 20 13`

(2) `>> B+A`
`ans =`
`14 23 18`
`26 12 23`
`0 20 13`

(3) `A+B` and `B+A` are equal. Matrix addition is commutative.

1.11

(a) `clear;clc;`
`A=[12 16 4; 23 1 21; 9 10 1];`
`B=[2 7 14;3 11 2; -9 10 12];`
`>> D=A*B`
`D =`
`36 300 248`
`-140 382 576`
`39 183 158`

```
(b) >> E=A'
ans =
    12    23     9
    16     1    10
     4    21     1

(c) >> F=B'
F =
    2     3    -9
    7    11    10
   14     2    12

(d) >> G=D'
G =
    36   -140     39
   300    382    183
   248    576    158

(e) (1) >> E*F
ans =
    311    307    230
    179     79    -14
    169    245    186

(2) >> F*E
ans =
    36   -140     39
   300    382    183
   248    576    158
```

(f) Part (2), $F*E$ is the same as matrix D.

(g) Recall the property $(AB)' = B'A'$

1.12

```
(a) >> a=[3 4;4 2];
>> b=[12;10];
>> x=inv(a)*b
x =
    1.6000
    1.8000

(b) >> a=[3 4;4 0];
>> b=[12;10];
>> x=inv(a)*b
x =
    2.5000
    1.1250

(c) >> a=[-4 1;4 3];
>> b=[14;10];
>> x=inv(a)*b
x =
```

12 1. MATLAB as our computation tool Solutions

```
-2
 6
(d) >> a=[13 12;-4 7;11 -13];
>> b=[-6;-73;157];
>> x=pinv(a)*b
x =
  6.0000
 -7.0000
```

Note the usage of the command `pinv(a)` in this problem. Since `a` is not square, we use its pseudoinverse.

```
(e) >> a=[2 3 -1;4 -2 1;1 5 -2];
>> b=[8;5;9];
>> x=inv(a)*b
x =
  2
  1
 -1
```

```
(f) >> a=[4 -8 3;-1 2 -5;3 -6 1];
>> b=[16;-21;7];
>> x=pinv(a)*b
x =
  0.2000
 -0.4000
  4.0000
```

```
(g) >> a=[2 3 1 -11;5 -2 5 -4;1 -1 3 -3;3 4 -7 2];
>> b=[1;5;3;-7];
>> x=pinv(a)*b
x =
 -0.0000
 -0.4286
  0.7143
 -0.1429
```

1.13

```
% Generating 25 elements in A using for loop logic
for i=1:1:25
    A(i)=i;
end
```

1.14

```
%Test if two numbers are greater than zero
function fun(n,m)
```

```

if ((n>0) && (m>0))
    display('Both');
elseif ((n<=0) && (m<=0))
    display('None');
else
    display('Other');
end

```

1.15

(a) `a=ones(1,50);`

(b) `for i=1:1:50
 if rem(i,2)==0 a(i)=2;
 end
 end`

(c) `for i=1:1:50
 if rem(i,3)==0 a(i)=3;
 end
 end
The final output:`

```

a =
    1     2     3     2     1     3     1     2     3     2
    1     3     1     2     3     2     1     3     1     2
    3     2     1     3     1     2     3     2     1     3
    1     2     3     2     1     3     1     2     3     2
    1     3     1     2     3     2     1     3     1     2

```

1.16 See Fig. 1.5.

```

% clear workspace
clear;clc;

% contour plots
[x,y]=meshgrid(1:0.5:2,3:0.5:5);
z = (3*x.^2+4*y.^2);

% subplots of contour plots
subplot(2,3,1)
[c,h] = contour(x,y,z,4);
clabel(c,h)
xlabel('x')
ylabel('Function value')
title('Two Contours')

```

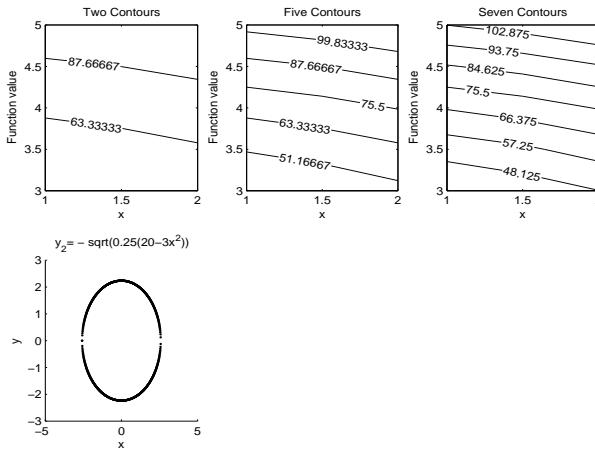


Figure 1.5: Contour Plots and Scatter plot for Problem 1.16

```

subplot(2,3,2)
[c2,h2] = contour(x,y,z,7);
clabel(c2,h2)
xlabel('x')
ylabel('Function value')
title('Five Contours')

subplot(2,3,3)
[c3,h3] = contour(x,y,z,9);
clabel(c3,h3)
xlabel('x')
ylabel('Function value')
title('Seven Contours')

% scatter plot
x1 = -sqrt(20/3):0.01:sqrt(20/3);
y1 = sqrt(1/4*(20-3*x1.^2));
y2 = -sqrt(1/4*(20-3*x1.^2));
% subplot of scatter plots
subplot(2,3,4)
scatter(x1,y1,'.')
xlabel('x')
ylabel('y')
title('y_1=sqrt(0.25(20-3x^2))')
hold on
scatter(x1,y2,'.')
xlabel('x')
ylabel('y')
title('y_2= -sqrt(0.25(20-3x^2))')

```

1.17

See Fig. 1.6.

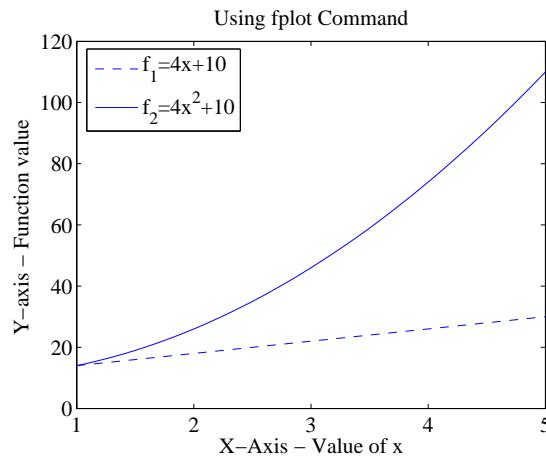


Figure 1.6: Plot of the 2 functions for Problem 1.17

```
% clear workspace
clear;clc;close all
% plot within specified limits
fplot('4*x+10',[1 5],':')
hold on
fplot('4*x^2+10',[1 5])
set(gca,'FontName','Times','FontSize',15)
xlabel('X-Axis - Value of x')
ylabel('Y-axis - Function value ')
legend('f_1=4x+10','f_2=4x^2+10',2)
title('Using fplot Command')
```

1.18

See Figs. 1.7 and 1.8.

```
% clear workspace
clear;clc;close all
fplot('4*x+10',[0 3.5],'-')
hold on
fplot('4*x^2+10',[0 3.5],':')
hold on
fplot('sin(x)',[0 3.5],'-.')
legend('y_1=4x+10','y_2=4x^2+10','y_3=sinx',2)
xlabel('X-Axis -Value of x')
ylabel('Y-Axis - Function value')
title('Problem 1.19 -Part 1')
figure(2)
% create subplots
```

```

subplot(3,1,1);
fplot('4*x+10',[0 3.5],'-');
xlabel('Value of x')
ylabel('Function value')
title('Plot 1 - y_1=4x+10')
legend('y_1=4x+10',2)

subplot(3,1,2);
fplot('4*x^2+10',[0 3.5],':');
xlabel('Value of x')
ylabel('Function value')
title('Plot 2 - y_2=4x^2+10')
legend('y_2=4x^2+10',2)

subplot(3,1,3);
fplot('sin(x)',[0 3.5],'-.')
xlabel('Value of x')
ylabel('Function value')
title('Plot 3 - y_3=sinx')
legend('y_3=sinx',2)

```

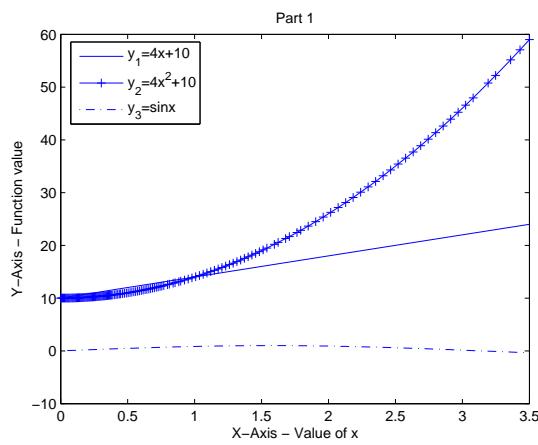


Figure 1.7: Plot of the 3 functions for Problem 1.18

1.19

See Figs. 1.9 and 1.10.

```

% clear workspace
clear;clc;close all
% define peak function
Z=peaks;
% mesh plot
figure(1)

```

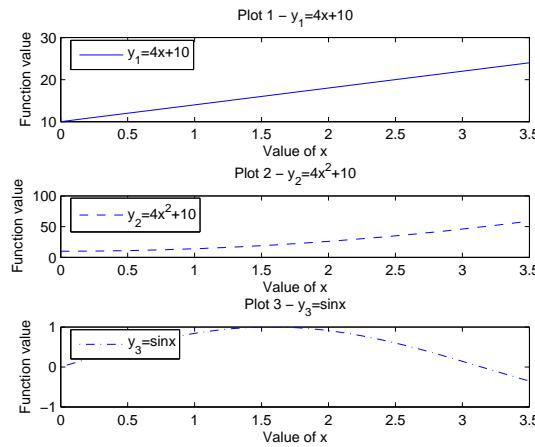


Figure 1.8: Subplots of the 3 functions for Problem 1.18

```

mesh(Z)
xlabel('X - axis')
ylabel('Y - axis')
zlabel('Z - axis')
title('3D plot of peaks using mesh')
legend('legend')
text(0,60,10,'First name')
text(0,0,0,'Last name')
% surface plot
figure(2)
surf(Z)
xlabel('X - axis')
ylabel('Y - axis')
zlabel('Z -axis')
title('3D plot of peaks using surf')
legend('legend')
text(0,60,10,'First name')
text(0,0,0,'')

```

1.20

(a) getSquared.m

```

% clear workspace
clear;clc;
%% for part c
% define input
xinput = 5;
% Call the function
xoutput = getSquared(xinput);
% Display result on screen

```

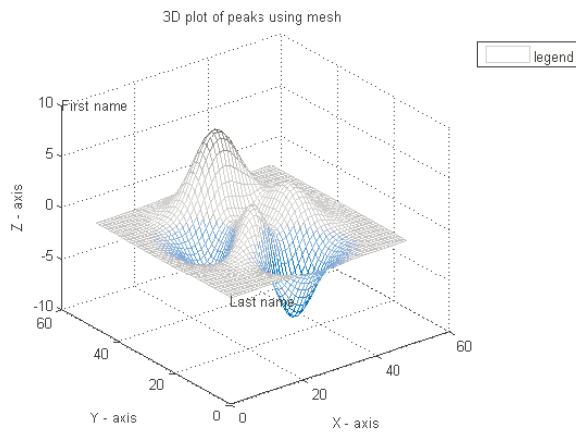


Figure 1.9: 3-D plot using mesh for Problem 1.19

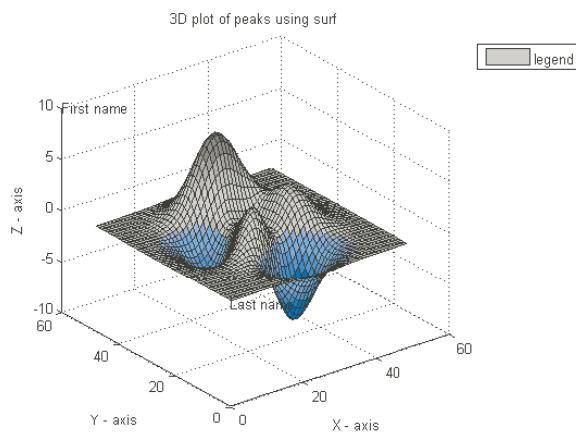


Figure 1.10: 3-D plot using surf for Problem 1.19

```

fprintf('Input = %d, Output = %d\n',xinput,xoutput);
(b) getSquared.m
    % This function returns the squared value of input
    function y = getSquared(x)
        y = x^2;
(c) % define input
    xinput = 5;      % non-negative input
    % xinput = -5;  % negative input
    % Call the function
    xoutput = getSquaredSpecial(xinput);
    % Display result on screen
    fprintf('Input = %d, Output = %d\n',xinput,xoutput);
(d) getsquaredspecial.m

```

```
% This function checks whether the input >= 0
% if yes, return the squared value of x
% otherwise, return -1
function y = getSquaredSpecial(x)
if x >=0
    y = x^2;
else
    f = -1;
end
```

1.21

- (a,c) % This function calculates the sum
 % of the first x integers from 1
 function y = sumHundred(x)
 % initialize sum
 sum = 0;
 % check if x is between 1 and 100
 if x < 1 || x > 100
 disp('Input not between 1 and 100');
 y = -1;
 else
 % Calculate sum of the first x integers
 for i = 1:1:x
 sum = sum + i;
 end
 y = sum;
 end
- (d) % This function calculates the sum of all even integers from 1 to x
 function y = sumEvenHundred(x)
 % initialize sum
 sum = 0;
 if x < 1 || x > 100
 disp('Input not between 1 and 100')
 y = -1;
 else
 % Calculate sum of the first inpt integers
 for i = 1:1:x
 % Check if i is even
 if rem(i,2) == 0
 sum = sum + i;
 else
 continue;
 end
 end
 y = sum;
 end

1.22

(a) % Function to calculate the sum of
% two input numbers
function opt = hiddenSum(a,b) opt = a + b;

(b) clear;clc;
%% part b
% script to test the function "hiddenSum"
% specify inputs
x = 23; y = 54;
z = hiddenSum(x,y);
display(z);

(c) (1) function hiddenSum_c(a,b)
global fc
fc = a+b;
(2) % script to test the function "hiddenSum_c"
% specify inputs
x = 23; y = 54;
global fc
hiddenSum_c(x,y);
z = fc;
display(z);

(d) (1) function hiddenSum_d
global fd a b;
fd = a + b;
(2) % script to test the function "hiddenSum_d"
% specify inputs
x = 23; y = 54;
global fd a b
a = x;
b = y;
hiddenSum_d();
z = fd;
display(z);