

Answers are straight forward.

1. In exterior penalty function method
 - a. Penalty value $P(X)$ approaches to 1 as X approaches to boundary of feasible region
 - b. Penalty value $P(X)$ approaches to -1 as X approaches to boundary of feasible region
 - c. Penalty value $P(X)$ approaches to ∞ as X approaches to boundary of feasible region
 - d. Penalty value $P(X)$ approaches to 0 as X approaches to boundary of feasible region

2. Find the penalty function value at $(2,1)^T$

$$\begin{aligned} & \text{Minimize } x_1 + x_2 \\ & \text{subject to } x_1^2 - x_2 \leq 2 \end{aligned}$$

Take the penalty function as $P(X) = \text{Max}\{0, g_j(x)\}^4$

- a. 1
 - b. 0
 - c. 2
 - d. -1
3. Exterior penalty function method generates a sequence for penalty parameter c_k , where the $f(X) + C_k P(X)$ is the equivalent objective function for minimization problem
 - a. negative, monotonically increasing sequence
 - b. nonnegative, monotonically decreasing sequence
 - c. nonnegative, monotonically increasing sequence
 - d. nonnegative and constant sequence
 4. Consider the following problem

$$\begin{aligned} & \text{Minimize } f(x, y) = (x - 1)^2 + (y - 5)^2 \\ & \text{Subject to } g_1(x, y) = -x^2 + y - 4 \leq 0 \\ & \quad \quad \quad g_2(x, y) = -(x - 2)^2 + y - 3 \leq 0 \end{aligned}$$

Formulate the usable direction at $X_i = \begin{Bmatrix} 1 \\ 1 \end{Bmatrix}$ and the next iterative point in Zoutendijk's method.

- a. $(1,1)^T$ and $X_2 = (1,5)^T$
- b. $(1,1)^T$ and $X_2 = (2,5)^T$
- c. $(0,1)^T$ and $X_2 = (1,5)^T$

- d. $(1,0)^T$ and $X_2 = (1,1)^T$
5. Obtain Kelly's cutting planes for the following problem
- $$\text{minimize } x_1^2 + x_2^2 - 6x_1 - 8x_2 + 10$$
- $$\text{subject to } 4x_1^2 + x_2^2 - 16 \leq 0$$
- $$3x_1 + 5x_2 \leq 15$$
- $$x_i \geq 0, i = 1,2$$

with the starting optimal point $X_1^* = \begin{Bmatrix} 3 \\ 4 \end{Bmatrix}$

- a. $6x_1 + 2x_2 - 17 \leq 0, 3x_1 + 5x_2 - 15 \leq 0$
- b. $x_1 + 2x_2 + 27 \leq 0, 3x_1 - 5x_2 + 15 \leq 0$
- c. $3x_1 - 2x_2 - 23 \leq 0, 3x_1 + 5x_2 - 5 \leq 0$
- d. $6x_1 - 2x_2 - 17 \leq 0, 3x_1 - 5x_2 - 15 \leq 0$