

SOLUTIONS MANUAL FOR

Numerical Methods and Optimization: Solutions and Exercises

—by—

Sergiy Butenko and Panos M. Pardalos



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Preface

This solution manual is a work in progress. Solutions to the following exercises are missing as of now: 2.9, 3.1–3.14, 4.1–4.4, 4.6–4.14, 4.18–21, 5.1, 5.3, 5.4, 7.2–7.5, 8.2, 8.3, 8.4, 8.6, 8.8, 8.10, 8.12, 8.14–8.17, 9.12, 10.9, 11.7, 12.10, 12.11, 13.1, 13.3, 13.4, 13.9–13.14, 13.16, 14.2, 14.4, 14.5, 14.7, 14.9, 14.11, 14.13, 14.15. We expect to have these ready before January 1, 2015. Please report any typos/errors to Sergiy Butenko (butenko@tamu.edu). Thank you for your patience and support.

Sergiy Butenko and Panos Pardalos
October 12, 2014

Contents

I	Basics	1
1	Preliminaries	3
2	Numbers and Errors	11
II	Numerical Methods for Standard Problems	17
3	Elements of Numerical Linear Algebra	19
4	Solving Equations	25
5	Polynomial Interpolation	31
6	Numerical Integration	35
7	Numerical Solution of Differential Equations	39
III	Introduction to Optimization	43
8	Basic Concepts	45
9	Complexity Issues	51
10	Introduction to Linear Programming	59
11	The Simplex Method for Linear Programming	69
12	Duality and Sensitivity Analysis in Linear Programming	91
13	Unconstrained Optimization	103
14	Constrained Optimization	109

Part I

Basics

Chapter 1

Preliminaries

1.1. Let $f : X \rightarrow Y$ be an arbitrary mapping and $X', X'' \subseteq X$, $Y', Y'' \subseteq Y$. Prove that

- (a) $f^{-1}(Y' \cup Y'') = f^{-1}(Y') \cup f^{-1}(Y'')$;
- (b) $f^{-1}(Y' \cap Y'') = f^{-1}(Y') \cap f^{-1}(Y'')$;
- (c) $f(X' \cup X'') = f(X') \cup f(X'')$;
- (d) $f(X' \cap X'')$ may not be equal to $f(X') \cap f(X'')$.

Solution:

- (a) Consider $x \in f^{-1}(Y' \cup Y'')$. Then there exists $y \in Y' \cup Y''$ such that $f(x) = y$. This implies that $x \in f^{-1}(Y') \cup f^{-1}(Y'')$. Thus,

$$f^{-1}(Y' \cup Y'') \subseteq f^{-1}(Y') \cup f^{-1}(Y''). \quad (1.1)$$

Now, consider $x \in f^{-1}(Y') \cup f^{-1}(Y'')$. Then $x \in f^{-1}(Y')$ or $x \in f^{-1}(Y'')$. Since $f^{-1}(Y') \subseteq f^{-1}(Y' \cup Y'')$ and $f^{-1}(Y'') \subseteq f^{-1}(Y' \cup Y'')$, we have $x \in f^{-1}(Y' \cup Y'')$. Thus

$$f^{-1}(Y') \cup f^{-1}(Y'') \subseteq f^{-1}(Y' \cup Y''). \quad (1.2)$$

From (1.1) and (1.2) we have $f^{-1}(Y' \cup Y'') = f^{-1}(Y') \cup f^{-1}(Y'')$.

- (b) Consider $x \in f^{-1}(Y' \cap Y'')$. Then there exists $y \in Y' \cap Y''$ such that $f(x) = y$. This implies that $x \in f^{-1}(Y') \cap f^{-1}(Y'')$. Thus,

$$f^{-1}(Y' \cap Y'') \subseteq f^{-1}(Y') \cap f^{-1}(Y''). \quad (1.3)$$

Now, consider $x \in f^{-1}(Y') \cap f^{-1}(Y'')$. Then $x \in f^{-1}(Y')$ and $x \in f^{-1}(Y'')$. Hence, there exist $y' \in Y'$ and $y'' \in Y''$ such that $f(x) = y'$ and $f(x) = y''$. Since $f(x)$ is unique, this implies that $y' = y'' \in Y' \cap Y''$. So, $x \in f^{-1}(Y' \cap Y'')$ and

$$f^{-1}(Y') \cap f^{-1}(Y'') \subseteq f^{-1}(Y' \cap Y''). \quad (1.4)$$

From (1.3) and (1.4) we have $f^{-1}(Y' \cap Y'') = f^{-1}(Y') \cap f^{-1}(Y'')$.

(c)

$$\begin{aligned} y &\in f(X' \cup X'') \\ &\Updownarrow \\ \text{there exists } x &\in X' \text{ or } X'' \text{ such that } f(x) = y \\ &\Updownarrow \\ y &\in f(X') \cup f(X''). \end{aligned}$$

- (d) Consider, for example, $f(x) = x^2$, $X' = [-1, 0]$, $X'' = [0, 1]$. Then $f(X') = f(X'') = f(X') \cap f(X'') = [0, 1]$, however, $f(X' \cap X'') = f(\{0\}) = \{0\}$.

1.2. Prove that the following sets are countable:

- (a) the set of all odd integers;
- (b) the set of all even integers;
- (c) the set $2, 4, 8, 16, \dots, 2^n, \dots$ of powers of 2.

Solution: We have the following bijections with the countable set $\mathbb{Z}$ of all integers or $\mathbb{Z}_+$ of all positive integers:

- (a) $f(n) = 2n + 1, n \in \mathbb{Z}$;
- (b) $f(n) = 2n, n \in \mathbb{Z}$;
- (c) $f(n) = 2^n, n \in \mathbb{Z}_+$.

1.3. Show that

- (a) every infinite subset of a countable set is countable;
- (b) the union of a countable family of countable sets $A_1, A_2, \dots$ is countable;
- (c) every infinite set has a countable subset.

Solution:

- (a) Let A be the countable set, and let B be its infinite subset. Since A is countable, there is a bijection $f : \mathbb{Z}_+ \rightarrow A$. Let $f(n) = a_n \in A$ for any $n \in \mathbb{Z}_+$. We build a bijection $g : \mathbb{Z}_+ \rightarrow B$ such that $g(k) = b_k, k \geq 1$ as follows. Let b_k be the element of $\{a_n : n \geq 1\}$ with the k^{th} smallest index among the elements of A that belong to B . Since B is infinite, there is such an element for any $k \geq 1$. On the other hand, each element of B is one of the elements of $\{a_n : n \geq 1\}$ (since $B \subseteq A = \{a_n : n \geq 1\}$, so for any $b \in B$ there exists k such that $b_k = b$). Thus g is a bijection and B is countable.
- (b) We can assume that no two sets have any elements in common (otherwise, we can consider $A_1, A_2 \setminus A_1, A_3 \setminus (A_1 \cup A_2), \dots$, each of which is countable as a subset of a countable set).

We can write the elements of $A_1, A_2, \dots$ in the form of an infinite table as follows:

$$\begin{array}{cccc} a_{11} & a_{12} & a_{13} & \cdots \\ a_{21} & a_{22} & a_{23} & \cdots \\ a_{31} & a_{32} & a_{33} & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{array}$$

where a_{ij} is the j^{th} element of A_i , $i, j = 1, 2, \dots$. Clearly, this table contains all the elements of all the sets. We can count the elements of the table by processing it diagonally as follows. Start with a_{11} ,

then count a_{12}, a_{21} . Proceed to a_{31}, a_{22}, a_{13} , etc. Any element of the table will eventually be counted this way, and for any positive integer n we can find a specific element in the table that is counted as n^{th} in the suggested procedure. Thus, we have a bijection between $\mathbb{Z}_+$ and the union of elements of $A_1, A_2, \dots$

- (c) Let A be an infinite set. We construct its countable subset as follows. Pick an arbitrary element a_1 of A . Then pick an arbitrary element of $A \setminus \{a_1\}$, ..., pick an arbitrary element a_k of $A \setminus \{a_1, \dots, a_{k-1}\}$ for any $k \geq 3$. This is always possible since the set $A \setminus \{a_1, \dots, a_{k-1}\}$ is infinite for any positive integer $k \geq 2$.

1.4. Show that each of the following sets satisfies axioms from Definition 1.4 and thus is a linear space.

- (a) $\mathbb{R}^n$ with operations of vector addition and scalar multiplication.
 (b) $\mathbb{R}^{m \times n}$ with operations of matrix addition and scalar multiplication.
 (c) $C[a, b]$ —the set of all continuous real-valued functions defined on the interval $[a, b]$, with addition and scalar multiplication defined as

$$(f + g)(x) = f(x) + g(x), x \in [a, b] \text{ for any } f, g \in C[a, b];$$

$$(\alpha f)(x) = \alpha f(x), x \in [a, b] \text{ for each } f \in C[a, b] \text{ and any scalar } \alpha;$$

respectively.

- (d) $\mathcal{P}_n$ —the set of all polynomials of degree at most n with addition and scalar multiplication defined as

$$(p + q)(x) = p(x) + q(x), \text{ for any } p, q \in \mathcal{P}_n;$$

$$(\alpha p)(x) = \alpha p(x), \text{ for each } p \in \mathcal{P}_n; \text{ and any scalar } \alpha;$$

respectively.

Solution: All 8 properties listed in Definition 1.4 are trivial to verify in each of the four considered cases.

- 1.5. (Gram-Schmidt orthogonalization)** Let $p^{(0)}, \dots, p^{(k-1)} \in \mathbb{R}^n$, where $k \leq n$, be an arbitrary set of linearly independent vectors. Show that the set of vectors $d^{(0)}, \dots, d^{(k-1)} \in \mathbb{R}^n$ given by

$$d^{(0)} = p^{(0)};$$

$$d^{(s)} = p^{(s)} - \sum_{i=0}^{s-1} \frac{p^{(s)T} d^{(i)}}{d^{(i)T} d^{(i)}} d^{(i)}, \quad s = 1, \dots, k-1$$

is orthogonal.

Solution: We have

$$\begin{aligned} d^{(0)T} d^{(1)} &= p^{(0)T} \left(p^{(1)} - \frac{p^{(1)T} p^{(0)}}{p^{(0)T} p^{(0)}} p^{(0)} \right) \\ &= \frac{p^{(0)T} p^{(1)} (p^{(0)T} p^{(0)}) - p^{(0)T} (p^{(1)T} p^{(0)}) p^{(0)}}{p^{(0)T} p^{(0)}} \\ &= 0. \end{aligned}$$

Assume that $d^{(j)T}d^{(s)} = 0$ for all $s = 1, \dots, r$, $j = 1, \dots, s-1$, where $r < k-1$. Then for $s = r+1$ and $j = 1, \dots, s-1$ we have

$$\begin{aligned} d^{(j)T}d^{(r+1)} &= d^{(j)T} \left(p^{(r+1)} - \sum_{i=0}^r \frac{p^{(r+1)T}d^{(i)}}{d^{(i)T}d^{(i)}} d^{(i)} \right) \\ &= d^{(j)T} \left(p^{(r+1)} - \frac{p^{(r+1)T}d^{(j)}}{d^{(j)T}d^{(j)}} d^{(j)} \right) \\ &= d^{(j)T}p^{(r+1)} - p^{(r+1)T}d^{(j)} \\ &= 0. \end{aligned}$$

Hence, the statement is correct by induction.

- 1.6.** Show that for $p = 1, 2, \infty$ the norm $\|\cdot\|_p$ is *compatible*, that is for any $A \in \mathbb{R}^{m \times n}$, $x \in \mathbb{R}^n$:

$$\|Ax\|_p \leq \|A\|_p \|x\|_p.$$

Solution: By the definition of $\|A\|_p$ we have:

$$\|A\|_p = \max_{x \neq 0} \frac{\|Ax\|_p}{\|x\|_p} \geq \frac{\|Ax\|_p}{\|x\|_p} \text{ for any } x \in \mathbb{R}^n \setminus \{0\}.$$

Thus, $\|Ax\|_p \leq \|A\|_p \|x\|_p$.

- 1.7.** Let

$$a = \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} \quad \text{and} \quad b = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix}$$

be two vectors in $\mathbb{R}^n$.

- (a) Compute the matrix

$$M = ab^T = \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} [b_1, \dots, b_n].$$

- (b) How many additions and multiplications are needed to compute M ?
(c) What is the rank of M ?

Solution:

- (a) By definition of the product of two matrices,

$$M = ab^T = \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} [b_1, \dots, b_n] = \begin{bmatrix} a_1 b_1 & a_1 b_2 & \dots & a_1 b_n \\ a_2 b_1 & a_2 b_2 & \dots & a_2 b_n \\ \vdots & \vdots & \ddots & \vdots \\ a_n b_1 & a_n b_2 & \dots & a_n b_n \end{bmatrix}.$$

- (b) To compute M in (a), we have done n^2 multiplications and no additions.

- (c) Without loss of generality, assume that $a_1 \neq 0$. Then the i -th row R_i , $i = 2, \dots, n$, of M can be obtained from the first row R_1 as follows: $R_i = \frac{a_i}{a_1} R_1$. Therefore, the rank of M is 1.

- 1.8.** Show that a square matrix A is orthogonal if and only if both the columns and rows of A form sets of orthonormal vectors.

Solution: Denote by a_i the i^{th} column of A of size $n \times n$. Then a_i^T is the i^{th} row of A^T . Since A is orthonormal have: $A^T A = I_n$, where I_n is the $n \times n$ identity matrix. But this is the case if and only if

$$a_i^T \times a_j = \begin{cases} 1, & \text{if } i = j \\ 0, & \text{otherwise,} \end{cases}$$

which is exactly the definition of a set of orthonormal vectors. Since $A^T = A^{-1}$, we have $AA^T = I_n$ and the same proof can be used to show that the rows of A are also orthonormal.

- 1.9.** A company manufactures three different products using the same machine. The sell price, production cost, and machine time required to produce a unit of each product are given in the following table.

	Product 1	Product 2	Product 3
Sell price	\$30	\$35	\$50
Production cost	\$18	\$22	\$30
Machine time	20 min	25 min	35 min

The table below represents a two-week plan for the number of units of each product to be produced.

	Week 1	Week 2
Product 1	120	130
Product 2	100	80
Product 3	50	60

Use a matrix product to compute, for each week, the revenue received from selling all items manufactured in a given week, the total production cost for each week, and the total machine time spent each week. Present your answers in a table.

Solution: We have

$$\begin{bmatrix} 30 & 35 & 50 \\ 18 & 22 & 30 \\ 20 & 25 & 35 \end{bmatrix} \begin{bmatrix} 120 & 130 \\ 100 & 80 \\ 50 & 60 \end{bmatrix} = \begin{bmatrix} 9600 & 9700 \\ 5860 & 5900 \\ 6650 & 6700 \end{bmatrix}.$$

Putting the results in a table, we obtain:

	Week 1	Week 2
Revenue	9600	9700
Production cost	5860	5900
Machine time	6650	6700

1.10. Given matrices

$$A = \begin{bmatrix} 1 & 2 & 6 \\ -2 & 7 & -6 \\ 2 & 10 & 5 \\ 0 & 4 & 8 \end{bmatrix}, \quad B = \begin{bmatrix} 2 & -1 \\ 1 & -3 \\ 0 & 2 \end{bmatrix} \quad \text{and} \quad C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix},$$

- (a) find the transpose of each matrix;
 (b) consider all possible pairs $\{(A, A), (A, B), (B, A), \dots, (C, C)\}$ and compute a product of each pair for which multiplication is a feasible operation.

Solution:

(a)

$$A^T = \begin{bmatrix} 1 & -2 & 2 & 0 \\ 2 & 7 & 10 & 4 \\ 6 & -6 & 5 & 8 \end{bmatrix}, \quad B^T = \begin{bmatrix} 2 & 1 & 0 \\ -1 & -3 & 2 \end{bmatrix}, \quad \text{and} \quad C^T = C.$$

(b)

$$AB = \begin{bmatrix} 4 & 5 \\ 3 & -31 \\ 14 & -22 \\ 4 & 4 \end{bmatrix}; \quad AC = A; \quad CB = B; \quad CC = C.$$

1.11. For the matrices

$$A = \begin{bmatrix} -1 & 8 & 4 \\ 2 & -3 & -6 \\ 0 & 3 & 7 \end{bmatrix}; \quad B = \begin{bmatrix} -4 & 9 & 2 \\ 3 & -5 & 4 \\ 8 & 1 & -6 \end{bmatrix},$$

find (a) $A - 2B$, (b) AB , (c) BA .

Solution:

$$(a) \quad A - 2B = \begin{bmatrix} 7 & -10 & 0 \\ -4 & 7 & -14 \\ -16 & 1 & 19 \end{bmatrix}; \quad (b) \quad AB = \begin{bmatrix} 60 & -45 & 6 \\ -65 & 27 & 28 \\ 65 & -8 & -30 \end{bmatrix};$$

$$(c) \quad BA = \begin{bmatrix} 22 & -53 & -56 \\ -13 & 51 & 70 \\ -6 & 43 & -16 \end{bmatrix}.$$

1.12. Compute the p -norm for $p = 1, 2, \infty$ of the matrices A and B in Exercise 1.11.

Solution: $\|A\|_1 = 17$, $\|A\|_2 = 12.882$, $\|A\|_\infty = 13$;
 $\|B\|_1 = 15$, $\|B\|_2 = 12.168$, $\|B\|_\infty = 15$.

1.13. Find the quadratic Taylor's approximation of the following functions:

(a) $f(x) = x_1^4 + x_2^4 - 4x_1x_2 + x_1^2 - 2x_2^2$ at $\bar{x} = [1, 1]^T$;

(b) $f(x) = \exp(x_1^2 + x_2^2)$ at $\bar{x} = [0, 0]^T$;

(c) $f(x) = \frac{1}{1+x_1^2+x_2^2}$ at $\bar{x} = [0, 0]^T$.

Solution: The quadratic Taylor's approximation is given by

$$f(x) \approx f(\bar{x}) + \nabla f(\bar{x})^T(x - \bar{x}) + \frac{1}{2}(x - \bar{x})^T \nabla^2 f(\bar{x})(x - \bar{x}).$$

(a) $f(\bar{x}) = 1 + 1 - 4 + 1 - 2 = -3.$

$$\nabla f(x) = [4x_1^3 - 4x_2 + 2x_1, 4x_2^3 - 4x_1 - 4x_2]^T \Rightarrow \nabla f(\bar{x}) = [2, -4]^T.$$

$$\nabla^2 f(x) = \begin{bmatrix} 12x_1^2 + 2 & -4 \\ -4 & 12x_2^2 - 4 \end{bmatrix} \Rightarrow \nabla^2 f(\bar{x}) = \begin{bmatrix} 14 & -4 \\ -4 & 8 \end{bmatrix}.$$

Hence, we have:

$$\begin{aligned} f(x) &\approx -3 + 2(x_1 - 1) - 4(x_2 - 1) + 7(x_1 - 1)^2 \\ &\quad - 4(x_1 - 1)(x_2 - 1) + 4(x_2 - 1)^2 \\ &= 7x_1^2 - 4x_1x_2 + 4x_2^2 - 8x_1 - 8x_2 + 6. \end{aligned}$$

(b) $f(\bar{x}) = \exp(0 + 0) = 1.$

$$\nabla f(x) = [2x_1 \exp(x_1^2 + x_2^2), 2x_2 \exp(x_1^2 + x_2^2)]^T \Rightarrow \nabla f(\bar{x}) = [0, 0]^T.$$

$$\begin{aligned} \nabla^2 f(x) &= 2 \exp(x_1^2 + x_2^2) \begin{bmatrix} 1 + 2x_1 & 2x_1x_2 \\ 2x_1x_2 & 1 + 2x_2 \end{bmatrix} \\ \Rightarrow \nabla^2 f(\bar{x}) &= \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}. \end{aligned}$$

Thus,

$$f(x) \approx x_1^2 + x_2^2 + 1.$$

(c) $f(\bar{x}) = 1.$

$$\nabla f(x) = \left[-\frac{2x_1}{(1+x_1^2+x_2^2)^2}, -\frac{2x_2}{(1+x_1^2+x_2^2)^2} \right]^T \Rightarrow \nabla f(\bar{x}) = [0, 0]^T.$$

$$\begin{aligned} \nabla^2 f(x) &= \begin{bmatrix} -\frac{2(1+x_1^2+x_2^2)^2 - 8(1+x_1^2+x_2^2)x_1^2}{(1+x_1^2+x_2^2)^4} & \frac{4(1+x_1^2+x_2^2)x_1x_2}{(1+x_1^2+x_2^2)^4} \\ \frac{4(1+x_1^2+x_2^2)x_1x_2}{(1+x_1^2+x_2^2)^4} & -\frac{2(1+x_1^2+x_2^2)^2 - 8(1+x_1^2+x_2^2)x_2^2}{(1+x_1^2+x_2^2)^4} \end{bmatrix} \\ \Rightarrow \nabla^2 f(\bar{x}) &= \begin{bmatrix} -2 & 0 \\ 0 & -2 \end{bmatrix}. \end{aligned}$$

Thus,

$$f(x) \approx -x_1^2 - x_2^2 + 1.$$

