



## Entraînement - Training

### **INSTRUCTION** : *English version below*

*En haut de chaque page se trouvent 3 nombres, par exemple +1/3/58+. Vous **devez** vérifier que, sur chacune des pages de votre sujet, le **premier** de ces 3 nombres est le même (dans cet exemple, il s'agit donc du 1). Ce nombre identifie votre copie. Les deux autres nombres ne sont pas importants.*

*Détacher la dernière feuille et répondre dessus. Ne pas rendre les pages contenant les questions, vous ne devez rendre **que la dernière feuille**. Chaque question est sur 1 point, aucun point ne sera attribué aux questions contenant une mauvaise réponse.*

*Les questions faisant apparaître le symbole ♣ peuvent présenter une ou plusieurs bonnes réponses qui doivent toutes être cochées. Les autres ont une unique bonne réponse.*

*At the top of each page are written 3 numbers, +1/3/58+. You **must** check that, on each page you have, the **first** number is the same (in this case, it would be the number 1). This number is the id of your subject. The two other numbers are not important.*

*Answer only on the last page. Keep the other pages containing the questions, you just have to return **the last page**. Each right answer gives you 1 point. For any wrong answer, the mark of the question is 0.*

*If there is a question with a symbol ♣, there may be one or more right answer. All of them must be checked. Any other question has only one right answer.*

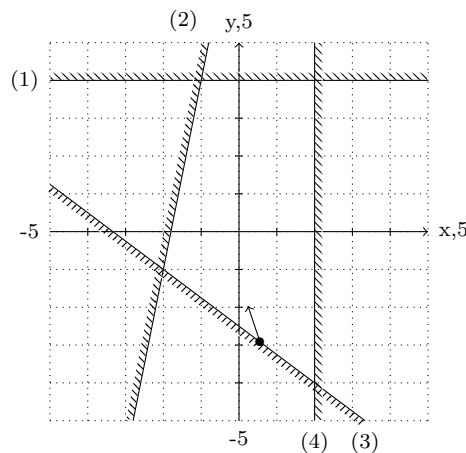


### Question 1 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $I(x) = [1, 3]$

☐ 2  $I(x) = [2]$

☐ 3  $I(x) = [3]$

☐ 4  $d = \vec{0}$

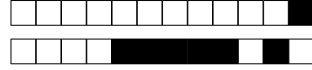
☐ 5  $d = (-0.66; 0.49)$

☐ 6  $d = (0.66; -0.49)$

☐ 7  $\lambda_3 = -0.02$

☐ 8  $\lambda_3 = 0.02$

☐ 9 Pas de calcul de  $\lambda_3$

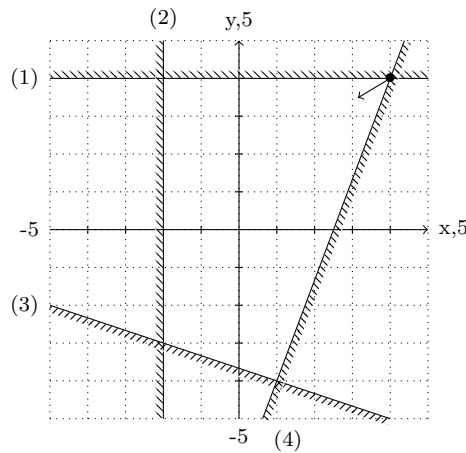


## Question 2 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . We computed  $I(x) = [1, 4]$  et  $d = \vec{0}$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $\lambda_1 = -0.84; \lambda_4 = -0.11$

☐ 2  $\lambda_1 = 0.84; \lambda_4 = -0.11$

☐ 3 Pas de calcul de  $\lambda_1, \lambda_4$

☐ 4  $\lambda_1 = -0.84; \lambda_4 = 0.11$

☐ 5  $\lambda_1 = 0.84; \lambda_4 = 0.11$

☐ 6 Pas de calcul de  $I(x)'$

☐ 7  $I(x)' = [4]$

☐ 8  $I(x)' = [1]$

☐ 9  $d' = (-1.00; 0.00)$

☐ 10  $d' = (1.00; -0.00)$

☐ 11 Pas de calcul de  $d'$

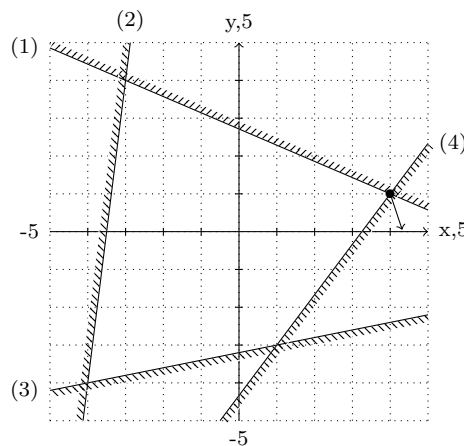


### Question 3 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $I(x) = [1, 4]$

☐ 2  $I(x) = [2, 4]$

☐ 3  $I(x) = [1, 2]$

☐ 4  $d = (0.60; 0.80)$

☐ 5  $d = (-0.60; -0.80)$

☐ 6  $d = \vec{0}$

☐ 7 Pas de calcul de  $\lambda_1, \lambda_4$

☐ 8  $\lambda_1 = 0.08; \lambda_4 = 0.14$

☐ 9  $\lambda_1 = 0.08; \lambda_4 = -0.14$

☐ 10  $\lambda_1 = -0.08; \lambda_4 = 0.14$

☐ 11  $\lambda_1 = -0.08; \lambda_4 = -0.14$

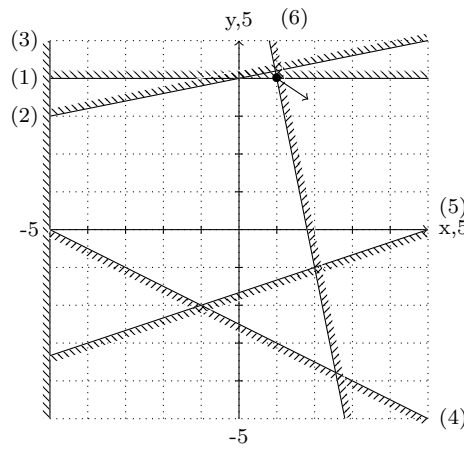


#### Question 4 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 6 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . We computed  $I(x) = [1, 6]$  et  $d = \vec{0}$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

- ☐ 1 Pas de calcul de  $\lambda_1, \lambda_6$
- ☐ 2  $\lambda_1 = -0.72; \lambda_6 = 0.17$
- ☐ 3  $\lambda_1 = 0.72; \lambda_6 = 0.17$
- ☐ 4  $\lambda_1 = 0.72; \lambda_6 = -0.17$
- ☐ 5  $\lambda_1 = -0.72; \lambda_6 = -0.17$
- ☐ 6  $I(x)' = [1]$

- ☐ 7 Pas de calcul de  $I(x)'$
- ☐ 8  $I(x)' = [6]$
- ☐ 9  $d' = (-0.83; 0.00)$
- ☐ 10 Pas de calcul de  $d'$
- ☐ 11  $d' = (0.83; -0.00)$

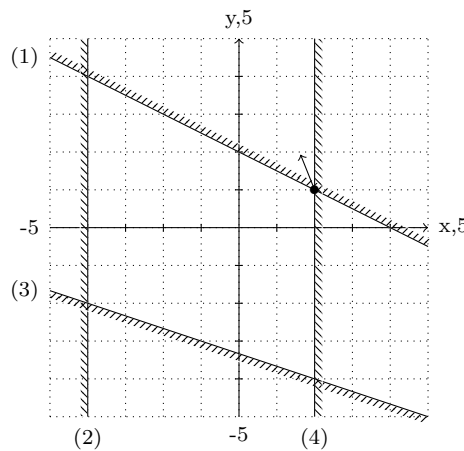


### Question 5 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $I(x) = [1, 4]$

☐ 2  $I(x) = [1, 3]$

☐ 3  $I(x) = [2, 3]$

☐ 4  $d = (0.89; -0.45)$

☐ 5  $d = \vec{0}$

☐ 6  $d = (-0.89; 0.45)$

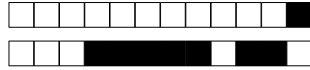
☐ 7 Pas de calcul de  $\lambda_1, \lambda_4$

☐ 8  $\lambda_1 = -0.46; \lambda_4 = -0.84$

☐ 9  $\lambda_1 = -0.46; \lambda_4 = 0.84$

☐ 10  $\lambda_1 = 0.46; \lambda_4 = 0.84$

☐ 11  $\lambda_1 = 0.46; \lambda_4 = -0.84$

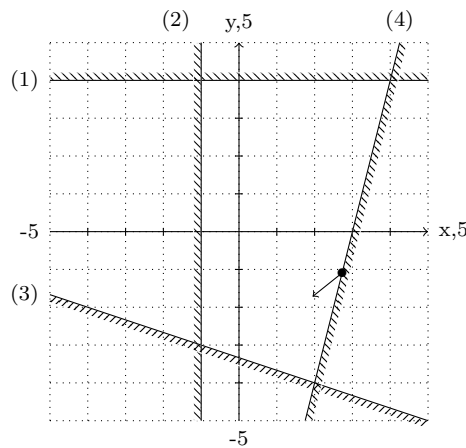


### Question 6 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . We computed  $I(x) = [4]$  et  $d = (0.19, 0.77)$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

- |   |  |
|---|--|
| <input type="checkbox"/> 1 $\lambda_4 = 0.19$           | <input type="checkbox"/> 6 $I(x)' = [4]$         |
| <input type="checkbox"/> 2 $\lambda_4 = -0.19$          | <input type="checkbox"/> 7 Pas de calcul de $d'$ |
| <input type="checkbox"/> 3 Pas de calcul de $\lambda_4$ | <input type="checkbox"/> 8 $d' = (-0.24; -0.97)$ |
| <input type="checkbox"/> 4 $I(x)' = [1]$                | <input type="checkbox"/> 9 $d' = (0.24; 0.97)$   |
| <input type="checkbox"/> 5 Pas de calcul de $I(x)'$     |  |

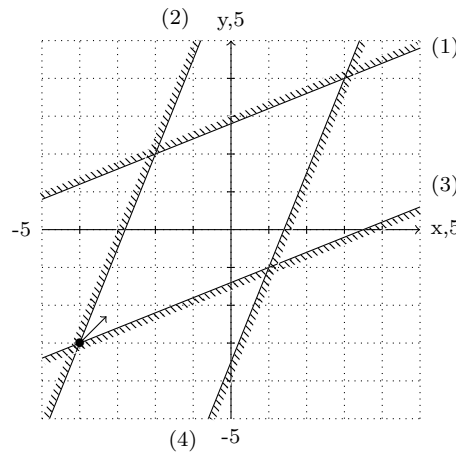


### Question 7 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $I(x) = [2, 3]$

☐ 2  $I(x) = [1]$

☐ 3  $I(x) = [1, 2]$

☐ 4  $d = (-0.93; -0.37)$

☐ 5  $d = (0.93; 0.37)$

☐ 6  $d = \vec{0}$

☐ 7 Pas de calcul de  $\lambda_2, \lambda_3$

☐ 8  $\lambda_2 = -0.24; \lambda_3 = -0.24$

☐ 9  $\lambda_2 = 0.24; \lambda_3 = 0.24$

☐ 10  $\lambda_2 = -0.24; \lambda_3 = 0.24$

☐ 11  $\lambda_2 = 0.24; \lambda_3 = -0.24$



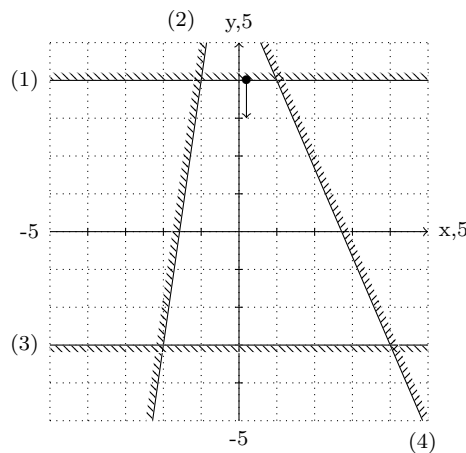


### Question 8 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . We computed  $I(x) = [1]$  et  $d = \vec{0}$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $\lambda_1 = 1.00$

☐ 2 Pas de calcul de  $\lambda_1$

☐ 3  $\lambda_1 = -1.00$

☐ 4  $I(x)' = [1]$

☐ 5  $I(x)' = [2]$

☐ 6 Pas de calcul de  $I(x)'$

☐ 7  $d' = (1.00; -0.00)$

☐ 8  $d' = (-1.00; 0.00)$

☐ 9 Pas de calcul de  $d'$

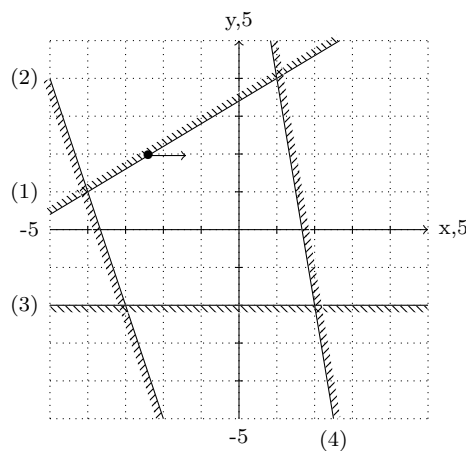


### Question 9 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $I(x) = [1]$

☐ 2  $I(x) = [4]$

☐ 3  $I(x) = [2]$

☐ 4  $d = (0.74; 0.44)$

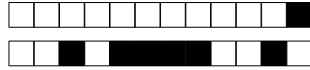
☐ 5  $d = \vec{0}$

☐ 6  $d = (-0.74; -0.44)$

☐ 7  $\lambda_1 = 0.67$

☐ 8  $\lambda_1 = -0.67$

☐ 9 Pas de calcul de  $\lambda_1$

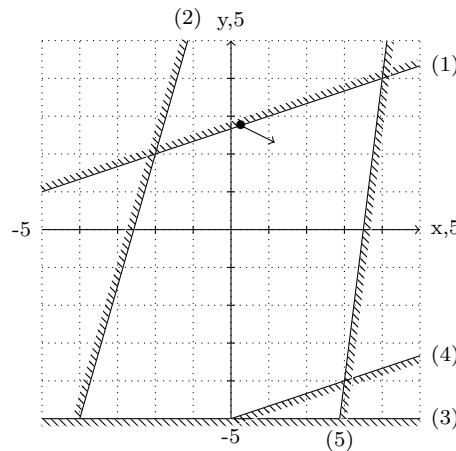


### Question 10 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 5 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . We computed  $I(x) = [1]$  et  $d = (-0.67, -0.22)$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $\lambda_1 = -0.96$

☐ 2 Pas de calcul de  $\lambda_1$

☐ 3  $\lambda_1 = 0.96$

☐ 4  $I(x)' = [1]$

☐ 5 Pas de calcul de  $I(x)'$

☐ 6  $I(x)' = [3]$

☐ 7 Pas de calcul de  $d'$

☐ 8  $d' = (-0.95; -0.32)$

☐ 9  $d' = (0.95; 0.32)$

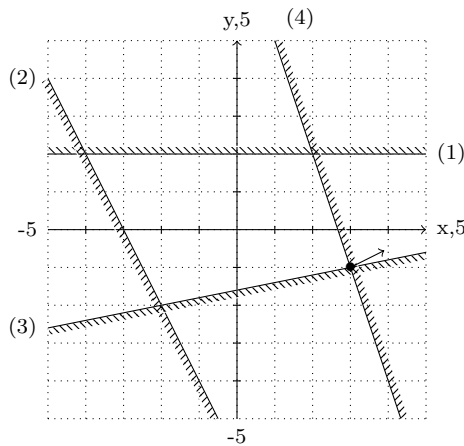


### Question 11 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $I(x) = [3, 4]$

☐ 2  $I(x) = [1, 3]$

☐ 3  $I(x) = [1]$

☐ 4  $d = (0.32; -0.95)$

☐ 5  $d = (-0.32; 0.95)$

☐ 6  $d = \vec{0}$

☐ 7 Pas de calcul de  $\lambda_3, \lambda_4$

☐ 8  $\lambda_3 = -0.03; \lambda_4 = -0.31$

☐ 9  $\lambda_3 = 0.03; \lambda_4 = -0.31$

☐ 10  $\lambda_3 = 0.03; \lambda_4 = 0.31$

☐ 11  $\lambda_3 = -0.03; \lambda_4 = 0.31$

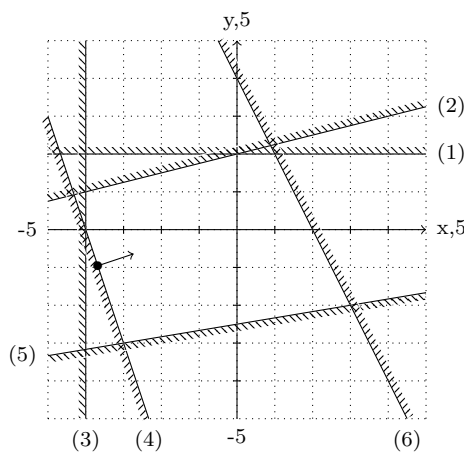


### Question 12 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 6 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . We computed  $I(x) = [4]$  et  $d = \vec{0}$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $\lambda_4 = 0.32$

☐ 2 Pas de calcul de  $\lambda_4$

☐ 3  $\lambda_4 = -0.32$

☐ 4  $I(x)' = [6]$

☐ 5  $I(x)' = [4]$

☐ 6 Pas de calcul de  $I(x)'$

☐ 7  $d' = (-0.32; 0.95)$

☐ 8 Pas de calcul de  $d'$

☐ 9  $d' = (0.32; -0.95)$

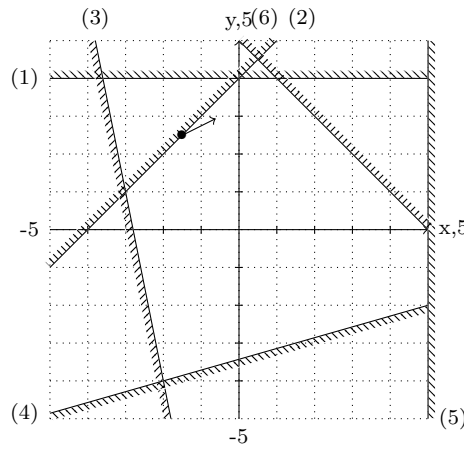


### Question 13 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 6 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $I(x) = [2]$

☐ 2  $I(x) = [1, 5]$

☐ 3  $I(x) = [6]$

☐ 4  $d = (0.67; 0.67)$

☐ 5  $d = \vec{0}$

☐ 6  $d = (-0.67; -0.67)$

☐ 7 Pas de calcul de  $\lambda_2$

☐ 8  $\lambda_2 = -0.05$

☐ 9  $\lambda_2 = 0.05$

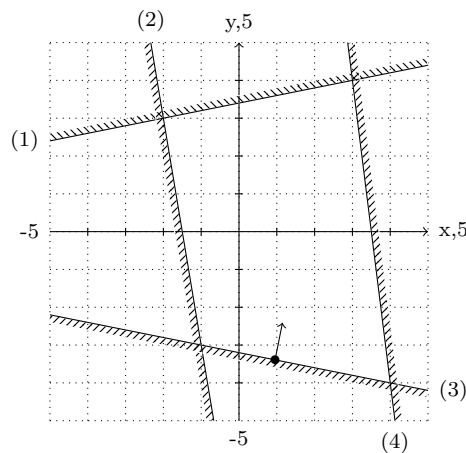


### Question 14 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . We computed  $I(x) = [3]$  et  $d = \vec{0}$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $\lambda_3 = -0.20$

☐ 2  $\lambda_3 = 0.20$

☐ 3 Pas de calcul de  $\lambda_3$

☐ 4 Pas de calcul de  $I(x)'$

☐ 5  $I(x)' = [2]$

☐ 6  $I(x)' = [3]$

☐ 7  $d' = (0.98; -0.20)$

☐ 8  $d' = (-0.98; 0.20)$

☐ 9 Pas de calcul de  $d'$

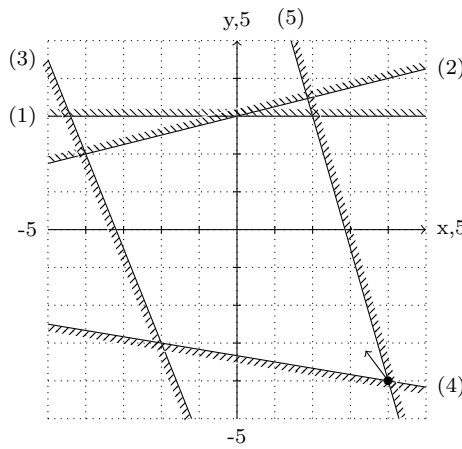


### Question 15 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 5 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $I(x) = [1]$

☐ 2  $I(x) = [4, 5]$

☐ 3  $I(x) = [2]$

☐ 4  $d = (-0.27; 0.96)$

☐ 5  $d = (0.27; -0.96)$

☐ 6  $d = \vec{0}$

☐ 7  $\lambda_4 = 0.17; \lambda_5 = 0.11$

☐ 8 Pas de calcul de  $\lambda_4, \lambda_5$

☐ 9  $\lambda_4 = -0.17; \lambda_5 = -0.11$

☐ 10  $\lambda_4 = 0.17; \lambda_5 = -0.11$

☐ 11  $\lambda_4 = -0.17; \lambda_5 = 0.11$



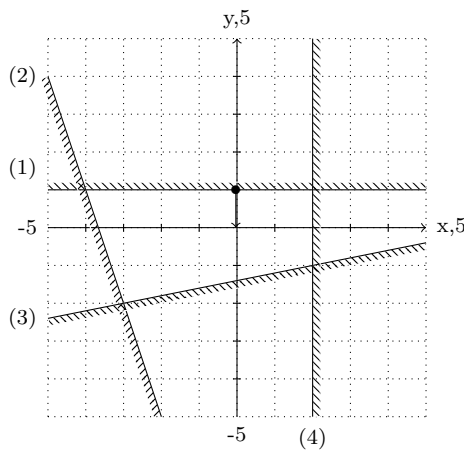


### Question 16 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . We computed  $I(x) = [1]$  et  $d = \vec{0}$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $\lambda_1 = -1.00$

☐ 2  $\lambda_1 = 1.00$

☐ 3 Pas de calcul de  $\lambda_1$

☐ 4  $I(x)' = [3]$

☐ 5  $I(x)' = [1]$

☐ 6 Pas de calcul de  $I(x)'$

☐ 7  $d' = (-1.00; 0.00)$

☐ 8  $d' = (1.00; -0.00)$

☐ 9 Pas de calcul de  $d'$

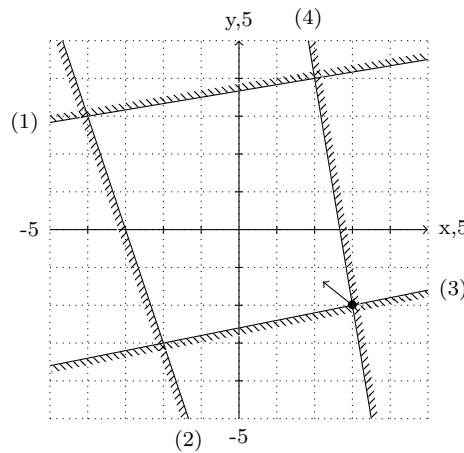


### Question 17 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $I(x) = [1]$

☐ 2  $I(x) = [2]$

☐ 3  $I(x) = [3, 4]$

☐ 4  $d = (0.98; 0.20)$

☐ 5  $d = (-0.98; -0.20)$

☐ 6  $d = \vec{0}$

☐ 7  $\lambda_3 = 0.15; \lambda_4 = 0.11$

☐ 8  $\lambda_3 = -0.15; \lambda_4 = 0.11$

☐ 9  $\lambda_3 = -0.15; \lambda_4 = -0.11$

☐ 10 Pas de calcul de  $\lambda_3, \lambda_4$

☐ 11  $\lambda_3 = 0.15; \lambda_4 = -0.11$

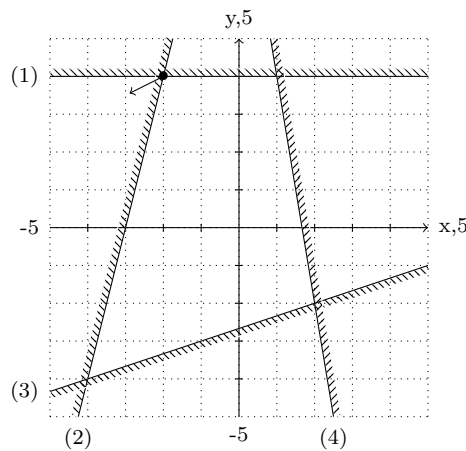


### Question 18 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . We computed  $I(x) = [1, 2]$  et  $d = \vec{0}$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $\lambda_1 = 0.67; \lambda_2 = 0.22$

☐ 2  $\lambda_1 = 0.67; \lambda_2 = -0.22$

☐ 3 Pas de calcul de  $\lambda_1, \lambda_2$

☐ 4  $\lambda_1 = -0.67; \lambda_2 = -0.22$

☐ 5  $\lambda_1 = -0.67; \lambda_2 = 0.22$

☐ 6  $I(x)' = [1]$

☐ 7  $I(x)' = [2]$

☐ 8 Pas de calcul de  $I(x)'$

☐ 9  $d' = (-0.89; -0.00)$

☐ 10  $d' = (0.89; 0.00)$

☐ 11 Pas de calcul de  $d'$

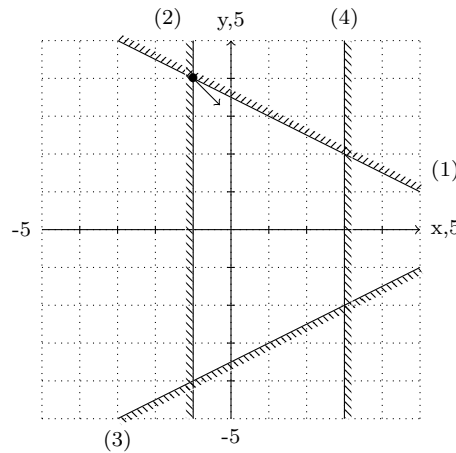


### Question 19 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 4 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1  $I(x) = [2, 3]$

☐ 2  $I(x) = [1, 3]$

☐ 3  $I(x) = [1, 2]$

☐ 4  $d = (0.00; 1.00)$

☐ 5  $d = \vec{0}$

☐ 6  $d = (-0.00; -1.00)$

☐ 7  $\lambda_1 = -0.35; \lambda_2 = 1.06$

☐ 8  $\lambda_1 = 0.35; \lambda_2 = 1.06$

☐ 9 Pas de calcul de  $\lambda_1, \lambda_2$

☐ 10  $\lambda_1 = 0.35; \lambda_2 = -1.06$

☐ 11  $\lambda_1 = -0.35; \lambda_2 = -1.06$

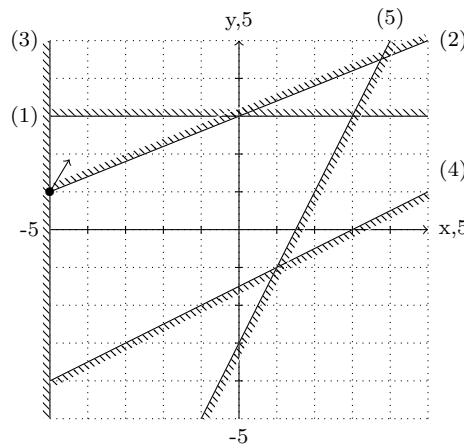


### Question 20 ♣

By drawing the graphical representation of a non linear program with linear constraints and 2 variables, we get the following graphics. We want to minimize a function  $f(x)$ , for  $x \in \mathbb{R}^2$ , satisfying, for all  $i \in \llbracket 1; 5 \rrbracket$ ,  $g_i(x) \leq 0$ .

There is no equality constraint, only inequalities represented by the edges of the polygon. For each constraint, the half-plane on the side with small dashed lines indicates on which side is the **non feasible** side. The constraint  $g_i$  is indicated on the drawing by the notation  $(i)$ .

The  $\bullet$  symbol indicates a feasible solution  $x$  of the program. The arrow going out of  $x$  is the gradient  $\nabla f(x)$ .



We apply one (only one) iteration of the projected gradient algorithm from  $x$ . We computed  $I(x) = [2, 3]$  et  $d = \vec{0}$ . Check, in each of the answers below, all the properties that are true (considering that the drawing is true). We used the notation of the course.

☐ 1 Pas de calcul de  $\lambda_2, \lambda_3$

☐ 2  $\lambda_2 = 0.17; \lambda_3 = -0.86$

☐ 3  $\lambda_2 = -0.17; \lambda_3 = 0.86$

☐ 4  $\lambda_2 = 0.17; \lambda_3 = 0.86$

☐ 5  $\lambda_2 = -0.17; \lambda_3 = -0.86$

☐ 6  $I(x)' = [2]$

☐ 7  $I(x)' = [3]$

☐ 8 Pas de calcul de  $I(x)'$

☐ 9  $d' = (0.00; -0.86)$

☐ 10  $d' = (-0.00; 0.86)$

☐ 11 Pas de calcul de  $d'$



+1/22/39+



### Entraînement - Training

**Noircissez complètement** ci-dessous les 3 premières lettres de votre nom de famille et la première lettre de votre prénom. Par exemple, pour Jean Dupont, cochez J, D, U, P ; pour Henri Harley, cochez seulement H, A, R ; pour Bernard Ca, cochez seulement A, B, C.

**Check entirely** the 3 first letters of your lastname and the first letter of your firstname. For instance, for Jean Dupont, check J, D, U, P ; for Henri Harley, check only H, A, R ; for Bernard Ca, check only A, B, C.

A	B	C	D	E	F	G	H	I	J	K	L	M
N	O	P	Q	R	S	T	U	V	W	X	Y	Z

Then write your lastname and firstname below.

Nom et prénom :

.....

Les réponses aux questions sont à donner exclusivement sur cette feuille. Les réponses données sur les feuilles précédentes ne seront pas prises en compte. Pour cocher une case, il faut la **noircir complètement**. Vous pouvez effacer votre réponse à la gomme ou avec du blanc, attention à ne pas effacer la case à cocher. Si vous êtes dans l'impossibilité de corriger une erreur, cette page est dupliquée au verso ; vous pouvez alors barrer cette feuille ci et répondre au verso.

QUESTION 1 : 

1	2	3	4	5	6	7	8	9
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QUESTION 2 : 

1	2	3	4	5	6	7	8	9	10	11
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QUESTION 3 : 

1	2	3	4	5	6	7	8	9	10	11
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QUESTION 4 : 

1	2	3	4	5	6	7	8	9	10	11
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QUESTION 5 : 

1	2	3	4	5	6	7	8	9	10	11
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QUESTION 6 : 

1	2	3	4	5	6	7	8	9
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QUESTION 7 : 

1	2	3	4	5	6	7	8	9	10	11
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QUESTION 8 : 

1	2	3	4	5	6	7	8	9
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QUESTION 9 : 

1	2	3	4	5	6	7	8	9
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QUESTION 10 : 

1	2	3	4	5	6	7	8	9
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QUESTION 11 : 

1	2	3	4	5	6	7	8	9	10	11
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QUESTION 12 : 

1	2	3	4	5	6	7	8	9
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QUESTION 13 : 

1	2	3	4	5	6	7	8	9
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QUESTION 14 :

QUESTION 15 :

QUESTION 16 :

QUESTION 17 :

QUESTION 18 :

QUESTION 19 :

QUESTION 20 :