

## Math-484 Homework #5 ((A - G) inequality, geometric programming)

*I will finish the homework before 11am Oct 2. If I spot a mathematical mistake I will let the lecturer know as soon as possible.*

*I will write clearly and neatly as the grader is not an expert in cryptography. I will sign each paper of my work and indicate if I a 4 credits student.*

**1:** *(I will recall convexity of a function (how we proved (A-G) inequality))*

Show that for all positive  $x$  and  $y$ :

$$\frac{x}{4} + \frac{3y}{4} \leq \sqrt{\ln \left( \frac{e^{x^2}}{4} + \frac{3}{4}e^{y^2} \right)}$$

*Hint: The desired inequality follows from convexity of an appropriate function.*

**2:** *(Applications of (A - G))*

Solve the following classical calculus problems by making use of (A - G) inequality.

a) Find the largest circular cylinder that can be inscribed in a sphere of a given radius.

b) Find the smallest radius  $r$  such that a circular cylinder of volume 8 cubic units can be inscribed in the sphere of radius  $r$ .

**3:** *(I want to know (GP))*

State the dual (DGP) of the following (GP) and solve the (GP) using (DGP). Solving means, finding optimal  $\mathbf{x}^* = (x_1, x_2)$  and value of the objective function.

$$(GP) \begin{cases} \text{Minimize} & (5^4) \frac{x_2^2}{x_1} + \frac{x_3}{5x_1x_2} + \frac{25x_1}{2} + \frac{1}{10x_1x_3} \\ \text{subject to} & x_1, x_2, x_3 > 0 \end{cases}$$

After solving (GP) by hand, input the program to <http://www.wolframalpha.com> to check your solution and an enclose both your manual solution and prinout of the Wolfram solution to your homework.

**4:** *(I wanna be a (GP) master! C14 only)*

Solve the following (GP) where  $c_1, c_2, c_3$  are positive numbers:

$$(GP) \begin{cases} \text{Minimize} & f(x, y) = c_1x + c_2x^{-2}y^{-3} + c_3y^4 \\ \text{subject to} & x, y > 0 \end{cases}$$

*Hint: (The result is not particularly nice.)*