Last Name Name	student ID (matricola)
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n = student ID No. (*N. matricola, per intero oppure cifre finali*)

Section 1: LINEAR PROGRAMMING

A plastic recycling plant produces two products A and B, whose daily production cost per quintal is equal to 200 and 300 €/q, respectively.

Each day a maximum of 8 quintals must be produced of A and B together, from which at least 2 q of product A and a maximum of 5 q of product B.

Furthermore, the ratio between the daily productions of A and B must be below a maximum of 3. What are the daily productions expressed in quintals of A and B, what minimize the daily cost of total production?

Questions

- 1.I. Formulate and write the LP math model of this problem
- 1.II. What type of LP problem is this?
- 1.III. Solve it by using the most convenient tool in Matlab and describe step by step the obtainment of the optimum
- 1.IV. Determine the optimal value of the **objective function**
- 1.V. Determine the optimal values, if any, of the decision variables
- 1.VI. At the **optimum**, provide comments on special or unexpected features, if any

Section 2: EMPIRICAL MODELS

In an experiment, the data was obtained in the following file.

sect.2 concentration data.txt

Questions

First, carefully look at data and then use Matlab® tools:

- 2.1.determine one regression model that you consider reasonably valid
- 2.2.is the regression model adopted by you a LINEAR or NON-LINEAR one?
- 2.3.calculate and plot the **residuals**
- 2.4.discuss the residuals
- 2.5.using the predictions of the regression model adopted by you, plot the Equivalent Graph (or Parity Line)
- 2.6.using the regression model adopted by you, calculate the Interpolated point at an abscissa of 7.5
- 2.7.using the regression model adopted by you, calculate the **Extrapolated point** at a new abscissa of 12
- 2.8.propose and determine another regression model that you consider "overfitting" the data

Section 3: FINITE DIFFERENCE METHODS for PDE

Solve the following parabolic PDE

$$\frac{\partial u(x,t)}{\partial t} = \Delta \frac{\partial^2 u(x,t)}{\partial x^2} + ku(x,t)$$

with

$$\Lambda = 2$$

$$k = 1$$

$$L = 10$$

$$t_{\text{final}} = 0.5$$

IC:
$$t = 0$$

$$u(x,0) = x$$

BC:
$$C(t) = t$$

 $F(t) = t \cdot exp(-t)$
 $A=D=1$
 $B=E=0$

Questions

- 3.1.which type are the **Boundary Conditions**?
- 3.2.adopt the **explicit method** and, using **MUC**, explain the procedure **briefly**, attach the graph and comment the final solution
- 3.3.how much is Delta x?
- 3.4.once Delta_x is fixed, how much should TIMESTEP be to get LAMBDA=0.5?
- 3.5.take a double value of t_{final}, maintain the **explicit method** and, using **MUC**, attach the graph
- 3.6.compare the results of the two cases

Section 4: MATHEMATICAL MODELING

4.1 Classification of a model

With ref. to the following model:

$$\dot{x_1} = 1 + \frac{x_1}{1.1} + \frac{\sqrt{x_1 x_2}}{2.2}$$

$$\dot{x_2} = 2 + \frac{x_1}{2.1} + \frac{x_2}{2.2}$$
with $x_1 = x_1(t)$; $x_2 = x_2(t)$

$$IC: x_1(0) = 0$$
; $x_2(0) = 0$

- a) identify at least one general classification to which this model can be attributed
- b) within the classification you've chosen, provide all attributes and categories you consider pertinent to this model
- c) if the following further eq. is added

$$x_3(t) = x_1(t)^2 + x_2(t)^2$$

does the **model order** change? How much?

Section 5: TIME SERIES

5 Moving average

a) what are meaning and objective of moving average in time series data analysis?

The demand for a product in 7 months is shown by the short **time series** in the file:

- b) obtain a new **filtered time series** from the above data by adopting a **moving average** with the **span** M=4
- c) plot the new filtered time series against the original one and comment them