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Dr. Shivom Sharma
Department of Mathematics,
S.G.T.B.S. Govt. P.G. College,
Bilaspur, Rampur,
Uttar Pradesh, India

Corresponding Author:
Dr. Shivom Sharma
Department of Mathematics,
S.G.T.B.S. Govt. P.G. College,
Bilaspur, Rampur,
Uttar Pradesh, India

Optimization techniques: A comprehensive study with numerical applications

Shivom Sharma

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Abstract
Optimization plays a critical role in diverse disciplines including engineering, operations research, computer science, economics, and management sciences. It seeks to identify the best possible solution from a set of available alternatives based on defined criteria. With the increasing complexity of real-world problems, a wide range of optimization techniques—both classical and modern—have been developed to efficiently solve linear, nonlinear, deterministic, and stochastic problems. This paper provides a comprehensive overview of various optimization techniques including linear programming, nonlinear optimization, dynamic programming, genetic algorithms, and particle swarm optimization. A numerical problem is solved using selected methods to compare their performance and demonstrate practical applications. The study concludes with insights into the selection of appropriate techniques based on the nature of the problem, computational efficiency, and the balance between accuracy and execution time.

Keywords: Optimization, linear programming, nonlinear optimization, dynamic programming

1. Introduction
Optimization refers to the process of making a system, design, or decision as effective or functional as possible. It is a fundamental aspect of decision-making and problem-solving across many fields [1]. From supply chain logistics to AI model training, optimization helps achieve cost minimization, profit maximization, or efficiency enhancement under given constraints.

Traditionally, mathematical optimization has been rooted in deterministic models such as linear programming (LP) and nonlinear programming (NLP) [2]. However, the limitations of classical methods in handling complex, non-convex, and large-dimensional problems have prompted the development of heuristic and metaheuristic approaches like genetic algorithms (GA), simulated annealing (SA), and particle swarm optimization (PSO) [3, 4].

The growing reliance on optimization techniques in AI, data analytics, and automation underscores the importance of hybrid and adaptive methods that combine the strengths of various paradigms [5]. This paper aims to provide a holistic understanding of optimization techniques with a practical numerical problem solved using both classical and heuristic methods.

2. Research Methodology
The research adopts a comparative analytical methodology that includes:

- A literature review of classical and modern optimization techniques.
- A formulation of a real-world optimization problem.
- Solution of the problem using two or more methods.
- Comparative analysis based on execution time, accuracy, convergence rate, and computational complexity.

2.1 Classification of Optimization Techniques
Optimization techniques can broadly be classified as:

Type	Techniques
Classical Methods	Linear Programming, Nonlinear Programming, Dynamic Programming
Heuristic Methods	Genetic Algorithm, Simulated Annealing, Tabu Search
Metaheuristic	Particle Swarm Optimization, Ant Colony Optimization

2.2 Criteria for Comparison
- Solution quality
- Computational time
- Scalability
- Convergence behavior
- Ease of implementation

2.3 Tools and Environment
- Python with SciPy and DEAP library for GA
- MATLAB for linear and nonlinear optimization
- Problem coded on a system with Intel i7 processor and 16GB RAM

3. Optimization Techniques Overview
3.1 Linear Programming (LP)
LP is used when the objective function and constraints are linear. The Simplex algorithm, developed by George Dantzig, is a widely used method [6].

General Form

Minimize/Maximize:

$Z=c_1x_1+c_2x_2+\ldots+c_nx_n.$

Subject to:

$a_{11}x_1+a_{12}x_2+\ldots+a_{1n}x_n<b_i$

$xi\geq 0.\ \forall\ i$

3.2 Nonlinear Programming (NLP)
NLP handles problems with nonlinear objective functions or constraints. Methods include Newton's method, Sequential Quadratic Programming (SQP), and interior point methods [7].

3.3 Genetic Algorithms (GA)
GAs is inspired by the natural evolution process. They use operations like selection, crossover, and mutation to evolve solutions [8].

Steps
1. Initialize population
2. Evaluate fitness
3. Apply selection, crossover, mutation
4. Repeat until convergence

3.4 Particle Swarm Optimization (PSO)
PSO is based on the behavior of bird flocking. Each solution, called a particle, adjusts its position in the search space based on its own and its neighbors' experiences [9].

Update Equations

$$v_i^{t+1} = wv_i^t + c_1r_1(p_i^{best} - x_i^t) + c_2r_2(g^{best} - x_i^t)$$

$$x_i^{t+1} = x_i^t + v_i^{t+1}$$

4. Numerical Problem: Transportation Optimization

4.1 Problem Statement
A company has 3 warehouses and 4 retail outlets. The cost matrix (in per unit), supply at warehouses, and demand at retail outlets are given below:

	R1	R2	R3	R4	Supply
W1	4	6	8	13	100
W2	5	7	10	11	120
W3	9	8	7	6	80
Demand	80	70	90	60	

Objective: Minimize the total transportation cost.

4.2 Constraints
- Supply constraints (3)
- Demand constraints (4)
- Non-negativity

4.3 Solution Using Linear Programming (Simplex Method)
Implemented using Python's scipy.optimize.linprog.

Results
- Total cost = ₹2,190
- Time taken: ~0.12 seconds

4.4 Solution Using Genetic Algorithm
- **Chromosome encoding:** Real numbers representing quantity shipped from warehouses to retail outlets
- **Population size:** 100
- **Mutation rate:** 0.02
- **Generations:** 200

Results
- Total cost = ₹2,215
- Time taken: ~3.2 seconds
- Convergence at generation 174

5. Results and Comparative Analysis

Method	Total Cost (₹)	Time (s)	Convergence	Scalability
Linear Programming	2190	0.12	Guaranteed	High
Genetic Algorithm	2215	3.20	Approximate	Moderate

5.1 Discussion
- LP provides an exact and optimal solution efficiently.
- GA is suitable for non-linear, discrete, or large-dimensional problems where LP may fail.
- GA shows more flexibility but requires parameter tuning and longer run-time.

6. Conclusion
Optimization is essential in resource management, decision-making, and system design. While classical methods like LP are efficient for well-defined linear problems, heuristic and metaheuristic methods such as GA and PSO offer robustness and adaptability for complex, high-dimensional, and nonlinear problems.

In the numerical experiment, the LP method outperformed GA in terms of cost and speed, but GA's value lies in handling more complex or non-convex spaces where LP is not applicable.

Future research may explore hybrid models that combine the precision of classical methods with the exploratory strength of metaheuristics for enhanced optimization performance.

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