OR/MATH 441: Deterministic Operations Research

Fall 2013 Planetary Hall 122 Friday 10:30 am-1:10pm

Instructor: Chien-Chung(Edward) Huang Office: Nguyen Engineering Bldg., room 2238 Phone: 703-993-1672 E-mail: chuang10@gmu.edu Office hours: Thursday 2pm - 4pm, and by appointment; via e-mail at other times Prerequisites: MATH 203.

Textbook: *Operations Research Applications and Algorithms*, Wayne L. Winston (4th edition) **Software:** *MPL*, available from www.maximal-usa.com

Course objectives: The course focuses on modeling, developing, and solving a variety of deterministic optimization problems. Students will gain experience in converting a variety of applied problems to optimization models, representing these models in a sophisticated modeling language, solving these models with a variety of algorithms and software, and interpreting the results using sensitivity analysis and other approaches. All course materials will be posted at Blackboard.

Topic	Chapters
Introduction; Linear Programming	1, 3.1-3.2
Linear Programming	3.3-3.9
The Simplex Method	4.1-4.2, 4.5
The Simplex Method	4.6-4.8, 4.12
Sensitivity Analysis & Duality	6.1-6.3
Sensitivity Analysis & Duality	6.5-6.9
Midterm; MPL Formulations	
Transportation Problem	7.1
Transportation Problem; Networks	7.2, 8.1-8.2
Networks; Integer Programming	8.3, 8.6, 9.1-9.2
Integer Programming	9.3, 9.5
Integer Programming	9.7, 11.1-11.3
Thanksgiving; No Class	
Nonlinear Programming	11.1-11.4, 11.6
Nonlinear Programming	11.8-10
Final Exam (10:30 am – 1:15 pm)	
	TopicIntroduction; Linear ProgrammingLinear ProgrammingThe Simplex MethodThe Simplex MethodSensitivity Analysis & DualitySensitivity Analysis & DualityMidterm; MPL FormulationsTransportation ProblemTransportation Problem; NetworksNetworks; Integer ProgrammingInteger ProgrammingInteger ProgrammingThanksgiving; No ClassNonlinear ProgrammingNonlinear Programming

Tentative Course Schedule

Grading:

20% Homework
25% Midterm exam
15% Computational project
10% In-Class Assignments and Participation
30% Final exam

Coursework & Grading Policies

Unless otherwise indicated, you are expected to work individually on homework assignments, projects, and exams. Late submissions are not accepted. You can submit homework directly to me via email at chuang10@gmu.edu.

Academic Integrity

GMU is an Honor Code university; please see the Office for Academic Integrity for a full description of the code and the honor committee process. The principle of academic integrity is taken very seriously and violations are treated gravely. What does academic integrity mean in this course? Essentially this: when you are responsible for a task, you will perform that task. When you rely on someone else's work in an aspect of the performance of that task, you will give full credit in the proper, accepted form. Another aspect of academic integrity is the free play of ideas. Vigorous discussion and debate are encouraged in this course, with the firm expectation that all aspects of the class will be conducted with civility and respect for differing ideas, perspectives, and traditions. When in doubt (of any kind) please ask for guidance and clarification.

GMU Email Accounts

Students must use their Mason email accounts to receive important University information, including messages related to this class. See http://masonlive.gmu.edu for more information.

Disability Services

If you are a student with a disability and you need academic accommodations, please see me and contact the Office of Disability Services (ODS) at 993-2474. All academic accommodations must be arranged through the ODS. <u>http://ods.gmu.edu</u>

Technology Policies

Cell phones, pagers, and other communicative devices are not allowed in this class. Please keep them stowed away and out of sight. Laptops or tablets (e.g., iPads) may be permitted for the purpose of taking notes only, but you must submit a request in writing to do so. Engaging in activities not related to the course (e.g., gaming, email, chat, etc.) will result in a significant deduction in your participation grade.

University Policies

The University Catalog, http://catalog.gmu.edu, is the central resource for university policies affecting student, faculty, and staff conduct in university academic affairs. Other policies are available at http://universitypolicy.gmu.edu/. All members of the university community are responsible for knowing and following established policies.