

Operation Research and Optimization Techniques

Code: CS 511

Credits: 4

Introduction

Introduction to OR modeling approach and various real life situations

Linear programming problems

Basic LPP and applications, Various components of LP problem formulation

Solving Linear Programming problem

Solving LPP using

- simultaneous equations and Graphical Method
- Simplex Method and extensions
- Sensitivity analysis , Duality theory
- Revised Simplex, Transportation and assignment problems.

Network Analysis

Shortest paths, Maximal flow including PERT-CPM

Integer programming

Basic concepts, formulation, solution and applications

Dynamic programming

Modeling, Optimization, Replacement

Game theory

Introduction, Decisions under risk, Decisions under uncertainty

Queuing Theory

Introduction, basic definitions and notations, axiomatic derivation of the arrival & departure distributions for Poission Queue, Poission Queuing Model, M/M/1 queues in series, application