Course Title: Operations Research

Course Code: MATH-404

Course Type: Major Math

**Prerequisites:** Linear Algebra

Credit Hours: 3(3+0)

**Course Objectives:** After the completion of the course, students will be able to:

- 1. Develop a comprehensive understanding of linear programming and its applications.
- 2. Develop skills to solve optimization problems using the simplex method and other advanced techniques.
- 3. Introduce transportation and assignment models and their real-world applications.
- 4. Develop problem-solving skills for network flow problems including the shortest-route and maximal-flow problems.

## **Course Contents:**

**Linear Programming (LP):** Mathematical formulation of LP models, Graphical LP solution of maximization and minimization problems.

**Simplex method:** LP model in equation form, Transition from graphical to algebraic solution, Simplex method, Artificial starting solution, M-Technique and two-phase technique, Special cases in the simplex method (degeneracy, alternative optima, Unbounded solutions, Infeasible solutions).

**Sensitivity Analysis:** Graphical sensitivity analysis, Algebraic sensitivity analysis (changes in right-hand-side of constraints, Changes in objective coefficients).

**Transportation Models:** North-west corner method, Least-cost method, Vogel's approximations method, Method of multipliers, Assignment model, Transhipment model.

**Network Models:** Basic concepts and definitions, Applications of network models, Shortest-route algorithms for networks (Dijkstra's algorithm, Floyd's algorithm), Maximal-flow algorithm.

## **Recommended Books:**

- 1. Fischetti, M., Introduction to Mathematical Optimization, Independently published, 2019.
- 2. Gillett, B. E., Introduction to Operations Research, McGraw-Hill Companies, 1976.
- 3. Hillier, F. S. and Lieberman, G. J., *Operations Research*, McGraw-Hill, 7th edition, 2002.
- 4. Taha, H. A., Operations Research An Introduction, Pearson, 11th edition, 2022.
- 5. Winston, W. L. and Venkataramanan, M., *Introduction to Mathematical Programming. Operations Research*, Duxbury Press, 4th edition, 2002.

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