Course No Course Name L-T-P-Credits

MA 533 Operations Research 3-0-0: 3

Prerequisite: nil

Course Objectives: The objective of the course is to introduce quantitative tools and

techniques, which are frequently applied to business decision-making and to provide quantitative approaches for better decision making.

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

- 1. Identify and develop operational research models from the verbal description of the real system.
- 2. Analyze and solve linear programming by simplex method and duality
- 3. Analyze and solve Transportation Models and Assignment Models.
- 4. Develop mathematical skills to analyse and solve integer programming and network models arising from a wide range of applications.
- 5. Design new simple models, like: CPM, MSPT to improve decision-making and develop critical thinking and objective analysis of decision problems.
- 6. Analyze and solve Cargo-loading and replacement Models.
- 7. Understand the relation between game theory and linear programming.

## **SYLLABUS**

Module	Contents	Hours
I	Formulation of linear programming problem, theory of simplex method, simplex algorithm, Charne's M-method, two phase method, computational complexity of simplex algorithm, duality in linear programming, dual simplex method, sensitivity analysis	10
II	Transportation problem, MODI method, degeneracy, unbalanced problem; assignment problem, Hungarian method	8
III	Definition of network models, Minimal spanning tree algorithm, shortest-route problem, network representation, critical path (CPM) computations, PERT calculation, distinction between PERT and CPM, linear programming formulation	6
IV	Integer linear programming, traveling salesman problem (TSP); Dynamic programming problem: cargo loading problem, replacement problem, rectangular games, two persons zero sum games, pure and mixed strategies, 2xn and mx2 games, relation between theory of games and linear programming.	12

## **Essential Readings:**

- 1. H. A. Taha, "Operation Research: An Introduction", Pearson Education, 10<sup>th</sup> edition, 2019.
- 2. M. S. Bazaara, J. J. Jarvis and H. D. Sherali, "*Linear programming and Network flows*", Wiley India Pvt. Ltd, 2<sup>nd</sup> edition, 2008.

## **Supplementary Readings:**

- 1. F S Hillier, G J Lieberman, B. Nag and P. Basu, "Introduction to Operations Research", 9<sup>th</sup> edition, McGraw Hill Education, 2009.
- 2. N. S. Kambo, "*Mathematical Programming Techniques*", Affiliated East-West Press Pvt. Ltd, 2008.