GUJARAT TECHNOLOGICAL UNIVERSITY

Master of Engineering
Subject Code : 3726310
Semester II
Operation Research

Type of Course: Open Elective

Prerequisite: Nil

Rationale: Operation research techniques are useful for solving real life Industrial problem, Problems can be of Manufacturing, Service and supply related. Different techniques help for optimization of linear as well as non - linear type problem.

Teaching and Examination Scheme:

Teaching Scheme			Credits	Examination Marks				Total Marks
				Theory Marks		Practical Marks		
L	T	P	C	ESE (E)	PA (M)	ESE Viva (V)	PA (I)	
3	0	0	3	70	30	0	0	100

Sr. No.	Topics	Teaching Hours
1	**Linear Programming Problems:** Formulation of a LPP, - graphical solution, simplex method, duality in LPP, sensitivity analysis, Integer linear programming, revised simplex method, parametric linear programming, Dynamic programming under certainty, Dynamic programming approach for solving LPP.	12
2	**Project Management , Inventory Control and Decision Making:** CPM, PERT, Project time cost trade off, Resource allocation, Deterministic inventory control models, Probabilistic inventory control models, Decision making process, Decision making under uncertainty, Decision making under risk, Decision tree analysis, Theory of games, Pure strategies, Mix strategies, Solutions method games without saddle points.	10
3	**Classical Optimization Methods:** Single variable optimization, Constrained and unconstrained multi-variable optimization, Direct substitution method, Lagrange's method of multipliers, Kuhn-Tucker conditions	06
4	**Non-linear Programming:** **Constrained Optimization Techniques** Unimodal function, Unrestricted search, Exhaustive search, Dichotomous search, Interval halving method, Fibonacci method, Golden section method **Unconstrained Optimization Techniques** Direct Search Methods: Random search methods, Grid search method, Univariate method, **Constrained Optimization Techniques** Direct Methods: Random search method, Sequential linear programming.	10
5	**Evolutionary Algorithms** An overview of evolutionary algorithms, Simulated annealing algorithm, Genetic algorithm, Particle swarm optimization	04

Distribution of marks weightage for cognitive level

Bloom's Taxonomy for Cognitive Domain	Marks % weightage

Recall	10
Comprehension	10
Application	25
Analysis	25
Evaluate	20
Create	10

References:

1. J. K. Sharma, Operation Research, Theory and Application, Macmillan Publishers India Ltd,2013
2. H.A. Taha, Operations Research, An Introduction, PHI, 2008
3. S.S.Rao, Engineering Optimization Theory and Practice, New Age International (P) Ltd, Publishers.
4. H.M. Wagner, Principles of Operations Research, PHI, Delhi, 1982
5. Pannerselvam, Operations Research: Prentice Hall of India 2010
6. Harvey M Wagner, Principles of Operations Research: Prentice Hall of India 2010

Course Outcomes:
After learning the course:

Sr. No.	CO statement	Marks % weightage
CO-1	Students should able to apply the Liner programming techniques to solve problems of real life applications and carry out post optimality analysis.	30
CO-2	Students should able to apply the concepts of non-linear programming and apply them for real life problems.	30
CO-3	Students should able to obtain quantitative solutions in business decision making under conditions of certainty, risk and uncertainty.	20
CO-4	Students should able to implement various scientific tools and models that are available in the subject to take decisions in a complex environment.	20