SECOND SEMESTER 2018-19

07-01-2019

In addition to part-I (General Handout for all courses appended to the time table) this portion gives further specific details regarding the course.

Course No. : MATH F242

Course Title : **OPERATIONS RESERACH**

Instructor-in-charge : **DK SATPATHI**Instructor : PTV Praveen Kumar

1. Scopes and Objective of the Course:

This course begins with applications overview of Operations Research, and introduces dynamic programming and network models. After a review of probability distributions, inventory models and queuing systems will be covered. Decision- making under certainty, risk, and uncertainty; along with an introduction to game theory will be dealt. Finally simulation techniques, introduction for estimating solutions to problems, that are not amenable to conventional solution techniques, will be made. Students will also be taught the basic concepts on system reliability.

2. Text Book:

- 1. Hamdy A Taha, "Operations Research: An Introduction", Pearson Education, Tenth Edition, 2012.
- 2. Venkateswaran S and B. Singh, "Operations Research" EDD Notes. Vol. 3, 1997.

3. Reference:

- 1. Hillier and Lieberman, "Introduction to Operations Research", T M H, Eighth Edition, 2006.
- 2. Bernard W. Taylor, "Introduction to Management Science 8e", Prentice hall
- 3. Anderson, Sweeney and Williams, "Quantitative methods for business 12e", Thomson South Western, 2013
- 4. Ayyub, B.M. and McCuen R.H., "Probability, Statistics and Reliability for Engineers and Scientists", Chapman & Hall 2e, 2003.

4. Lecture Plan

Lecture Nos.	Learning Objectives	Topics to be Covered	Chapter in the Text Book	
1	Introduction to	Introduction, Historical	Chapter 1 (T1)	
	Operations	Development, Impact of O.R.,		
	Research	Phases of O.R., Overview of O.R.,		
		Modeling Approach		
2-4	Review of	Random variables, Binomial,		
	Basic	Poisson, Exponential and Normal	Chapter 14 (T1)	
	Probability	Distribution		
5-13	Introduce	Definition, Birth and Death	Chapter 7 (T2)	

	Queueing Systems	process, Role of Exponential Distribution, Generalized Poisson Queueing Models, Specialized Poisson Queues.	
14- 19	When to produce / purchase and how much	Deterministic and Probabilistic Inventory Models	Chapter 8 (T2)
20-24	How to solve complex system and basic concept of simulation	Introduction, Generation of random variates from different distributions, Simulation of Single-server queueing model and inventory model.	Chapter 9 (T2)
25-29	To understand the basic concept of Reliability	Basic concepts, Hazard rate function, Reliability of the systems, failure time distributions.	Chapter 6 (T2)
30- 32	Learn about Decision analysis and Game theory	Decision analysis under uncertainty and Game Theory	Chapter 15 (T1)
33-36	To understand dynamic programming	Deterministic Dynamic Programming,	Chapter 12 (T1)
37-40	Learn basic concepts Network Models	Definition, Minimal Spanning tree Algorithm, Shortest route Problem, CPM and PERT	Chapter 6 (T1)

.Evaluation Scheme:

Component	Duration	Weightage (%)	Date & Time	Nature of Component
Mid-Semester Test	90 min	32	11/3 11.00 -12.30 PM	Closed Book
* Quizzes (5)	15 min	24		Closed Book
Comprehensive Examination	3 hours	44	01/05 AN	50%Closed Book 50%Open Book

^{*} The quizzes will be announced in the previous lecture class and will be conducted towards the end of the lecture/tutorial. Out of 5, best 4 will be chosen

- **6. Make-Up Policy:** Only genuine cases will be entertained.
- **7. Chamber Consultation Hours:** To be announced in the class.
- **8. Notice:** Notices concerning this course will be displayed on CMS.
- **9. Academic Honesty and Integrity Policy:** Academic honesty and integrity are to be maintained by all the students throughout the semester and no type of academic dishonesty is acceptable.

INSTRUCTOR-IN-CHARGE