THE UNIVERSITY OF MELBOURNE

Student Number

Written assignment,

School of Mathematics and Statistics

MAST20018 Discrete Maths and Operations Research

This weekly assignment consists of 2 pages (including this page)

On the weekly assignments:

- All course assignments are individual activities. You can ask 'high-level' questions (i.e., no specific mention to answers) in #perusall.
- Assignments 2 - 9 will be scored using a 0 -10 scale.
- You all have 10 points for assignment 3.
- Extra points from Perusall (P) and Course Memory (CM) activities will be added to A and capped at 100: your final mark in the assignments component (worth 20% of the final mark) will be given by $\min(A + P + CM, 100)$
- **Full marks** will be given for answers that are correct and *concise but still comprehensive*. You will also be assessed based on the clarity and organisation of your submission, which includes correct use of notation.

- **Specific comments for this assignment:**

  Goal: The goal of this assignment is to increase and test your understanding of sensitivity analysis in linear programming.

Question 1 (10 marks) What is stochastic optimisation (or stochastic programming) and what is its relation with the topic of week 8 (Section 11 of the slides: Sensitivity Analysis)? (Write your answer in no less than 200 and no more than 500 words).

End of Exam—Total Available Marks = 10