OPERATION RESEARCH [As per Choice Based Credit System (CBCS) scheme] (Effective from the academic year 2016 -2017) SEMESTER - VI 15CS653 Subject Code IA Marks 20 Number of Lecture Hours/Week Exam Marks 80 40 03 Total Number of Lecture Hours Exam Hours **CREDITS - 03** Course objectives: This course will enable students to Formulate optimization problem as a linear programming problem. Solve optimization problems using simplex method. Formulate and solve transportation and assignment problems. Apply game theory for decision making problems. Module – 1 **Teaching** Hours Introduction, Linear Programming: Introduction: The origin, nature and 8 Hours impact of OR; Defining the problem and gathering data; Formulating a mathematical model; Deriving solutions from the model; Testing the model; Preparing to apply the model; Implementation. Introduction to Linear Programming Problem (LPP): Prototype example, Assumptions of LPP, Formulation of LPP and Graphical method various examples. Module - 2Simplex Method − 1: The essence of the simplex method; Setting up the simplex 8 Hours method; Types of variables, Algebra of the simplex method; the simplex method in tabular form; Tie breaking in the simplex method, Big M method, Two phase method. Module – 3 Simplex Method – 2: Duality Theory - The essence of duality theory, Primal 8 Hours dual relationship, conversion of primal to dual problem and vice versa. The dual simplex method. Module – 4 Transportation and Assignment Problems: The transportation problem, Initial 8 Hours Basic Feasible Solution (IBFS) by North West Corner Rule method, Matrix Minima Method, Vogel's Approximation Method. Optimal solution by Modified Distribution Method (MODI). The Assignment problem; A Hungarian algorithm

for the assignment problem. Minimization and Maximization varieties in transportation and assignment problems.

Module – 5

Game Theory: Game Theory: The formulation of two persons, zero sum games; saddle point, maximin and minimax principle, Solving simple games- a prototype example; Games with mixed strategies; Graphical solution procedure.

8 Hours

Metaheuristics: The nature of Metaheuristics. Tabu Search. SimulatedAnnealing, Genetic Algorithms.

Course outcomes: The students should be able to:

- Select and apply optimization techniques for various problems.
- Model the given problem as transportation and assignment problem and solve.
- Apply game theory for decision support system.

Question paper pattern:

The question paper will have TEN questions.

There will be TWO questions from each module.

Each question will have questions covering all the topics under a module.

The students will have to answer FIVE full questions, selecting ONE full question from each module.

Text Books:

1. D.S. Hira and P.K. Gupta, Operations Research, (Revised Edition), Published by S. Chand & Company Ltd, 2014

Reference Books:

- 1. S Kalavathy, Operation Research, Vikas Publishing House Pvt Limited, 01-Aug-2002
- 2. S D Sharma, Operation Research, Kedar Nath Ram Nath Publishers.