SUBJECT NO-MA61019, SUBJECT NAME- Optimization Techniques LTP- 3-1-0,CRD- 4

SYLLABUS :-

Prerequisite: Operations Research

Stochastic programming, chance constrained programming and two-stage programming, geometric programming, polynomial and signomial programming, dual based methods, primal based methods, Dynamic programming, single stage and multi-stage programming, forward and backward process, deterministic and probabilistic dynamic programming models, interior point methods, projective and scaling methods for linear programming.