MATH 361 (MATH 601)

Operations Research I Winter 2016

Instructor: Prof. R.J. Stern, Office: LB 901-19 (SGW), Phone: 848-2424, Ext. 3255

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Class Schedule: Tuesdays and Thursdays 14:45–16:00 in H 401, SGW Campus.

Office Hours: Thursdays, 16:15-17:15, or by appointment

Lecture Notes: Linear Programming Lecture Notes (by C. Griffin)

Available online: http://www.personal.psu.edu/cxg286/Math484_V1.pdf

Supplementary materials will be provided on Moodle.

Topics to be covered: Geometric background

Introduction to Linear Programming

Simplex algorithm

Revised Simplex Method

Duality and the Dual Simplex Method

Sensitivity Analysis Transportation Problem Assignment Problem

Introduction to Nonlinear Optimization

Calculators: Only calculators approved by the Department (with a sticker attached as

proof of approval) are permitted in the class test and final examination. The preferred calculators are the **Sharp EL 531** and the **Casio FX 300MS**,

available at the Concordia Bookstore.

Assignments: Assignments, their due dates and solutions will be posted on Moodle.

Late assignments will not be accepted.

Mid-Term Test: There will be one mid-term test in week 7 or 8.

PLEASE NOTE: It is the Department's policy that tests missed for any reason, including illness, cannot be made up. If you miss a test, the Final Exam will count for 90% (if homework is counted) or 100% of your final grade (it that is advantageous)

Final Examination: At the end of course, there will be a 3-hour closed book final examination.

PLEASE NOTE: Students are responsible for finding out the date and time of the final exam once the schedule is posted by the Examination Office. Any conflicts or problems with the scheduling of the final exam must be reported directly to the Examination Office, not to your instructor. It is the Department's policy and the Examination Office's policy that students are to be available until the end of the final exam period. Conflicts due to travel plans will not be accommodated.

Final Grade: The final grade will be the higher of (a) or (b):

(a) 10% for the assignments, 30% for the midterm test, 60% for the final.

(b) 100% for the final examination.