



ÇANKAYA UNIVERSITY
Department of Industrial Engineering

IE 333 – Operations Research II – Deterministic Problems

Fall 2020

Instructor:

Assoc. Prof. Orhan Karasakal
E-mail: okarasakal@cankaya.edu.tr
Office: L-306

Teaching Assistant:

Hasan Kavlak
E-mail: hkavlak@cankaya.edu.tr
Office: L-321

Course Schedule:

Section 1: Monday 09:20- 12:10 (L-A14)*
Wednesday 13:20-15:10 (L-A14)* (Rec. & Lab.)
Section 2: Tuesday 13:20- 16:10 (L-B05)*
Friday 13:20-15:10 (L-B05)* (Rec. & Lab.)

**Under present conditions, lectures will be online. Those lecture halls will be used in case of face to face teaching.*

Textbook:

Winston, W.L., Operations Research: Applications and Algorithms, Thomson Brooks/Cole, 2004.

Reference Books:

Hillier, F.S., and Lieberman, G.J., Introduction to Operations Research, Mc Graw-Hill, 2011.
Taha, H.A., Operations Research, Prentice Hall/Pearson Education, 2003.

Course Description:

This course is designed to introduce the fundamentals of Operations Research (OR) applied to deterministic problems. The emphasis is on the solution procedures and interpretation of the solutions. The topics covered are the basic deterministic models used in decision making: linear programming, simplex methods, duality, post optimality analysis, integer programming, network models and nonlinear programming.

Course Objective:

This course aims to introduce solution techniques of deterministic Operations Research models and their implementations in real life by means of available software packages.

At the end of the course, students will have:

- An understanding of the solution methodology for mathematical programming models
- Ability to solve linear programming models using simplex method and its extensions, an understanding of duality and its ramifications, ability to conduct post optimality analysis
- Ability to solve some special network problems, integer programming models, deterministic dynamic programming models and non-linear programming models using specialized algorithms and the optimality conditions for those models
- Skills in using basic mathematical programming and optimization software (such as GAMS, LINGO, CPLEX, etc.) and interpreting the solutions obtained
- Skills in report writing

Tentative Course Schedule:

| Week | Subject |
|------|---|
| 1 | Introduction to OR and Review of Basic Linear Algebra |
| 2 | Introduction to LP Solution Methodology: Graphical and Simplex Solution Approaches |
| 3 | Simplex Method |
| 4 | Duality |
| 5 | Duality |
| 6 | Post Optimality Analysis |
| 7 | Transportation Simplex Method |
| 8 | Hungarian Method, Dijkstra's Algorithm |
| 9 | Network Simplex Method |
| 10 | Introduction to IP Solution Methodology: Branch and Bound |
| 11 | Introduction to IP Solution Methodology: Branch and Bound, Cutting Planes |
| 12 | Introduction to IP Solution Methodology: Heuristic Solutions |
| 13 | Deterministic Dynamic Programming Models: Shortest Path, Knapsack, Production Planning Problems |
| 14 | Introduction to Nonlinear Programming: Optimality Conditions |

Course Web Page:

A web page will be available for this course at <https://webonline.cankaya.edu.tr>. You will need to access this web page for announcements about class, lecture notes, and assignments. A copy of the lecture slides will be posted on webonline site at the beginning of every week. These lecture slides may not contain all the discussion, examples, and the solutions of the problems solved in the class; you are expected to use the slides to go over the plan of the week and to take notes during the class. **Login credentials for online lectures will be posted on the web page.**

Grading:

| | |
|---------------|-------|
| Midterm | 30 % |
| Final Exam | 30 % |
| *Case Study | 20 % |
| *Homework (2) | 20 % |
| Total | 100 % |

*In doing homework assignments and the case study, students should work in **teams of at most three**. It is the student's responsibility to find his/her team members. The composition of the study teams cannot be changed throughout the semester. One member of each study team should upload the group information form to the webonline site of the course. Further information on group formation will be announced. Please note that if a student name is not included in any one of the submitted group list, it will be treated as a single member team by herself or himself.

Classroom Policy:

Every student is expected to respect the other students' right to learn. Any behavior which distracts or disturbs the other students or the instructor or disrupts class in any way is unacceptable and will not be tolerated.

Make-up Policy:

A make-up examination for the midterms and the final exam will only be given under highly unusual circumstances (such as serious health or family problems). The student should contact the instructor as early as possible and provide the instructor with proper documentation (such as a medical report certified by Çankaya University's Health Center). A make-up exam may have a different format and may contain different type of questions than the regular exam.

Attendance:

Attendance will be taken every lecture hour. It is strongly recommended to attend all the lecture hours to understand the course material.

Conditions that lead to the letter grade “NA”:

- Not attending any one of the Midterm Exam (or makeups) or the Final Exam (or its makeup);
 - If you fail to take the midterm exams (or its makeup), you will NOT be able to take the final exam and you will receive the letter grade NA.
 - If you fail to take the final exam (or its makeup) you will receive the letter grade NA.