INTRODUCTION TO OPERATIONS RESEARCH

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IIT Madras

TYPE OF COURSE: Rerun | Core | UG / PG
COURSE DURATION: 8 weeks (15 Feb’21 - 09 Apr’21)
EXAM DATE: 25 Apr 2021

PRE-REQUISITES: NONE

INTENDED AUDIENCE: Any Interested Learners

COURSE OUTLINE:
Operations Research (OR) is a discipline that helps to make better decisions in complex scenarios by the application of a set of advanced analytical methods. It couples theories, results and theorems of mathematics, statistics and probability with its own theories and algorithms for problem solving. Applications of OR techniques spread over various fields in engineering, management and public systems. This course introduces the students to the following topics: Linear Programming, Transportation problems, Assignment problems. Advanced topics on duality. At the end of this course students will be able to understand, formulate linear programming problems and applications.

ABOUT INSTRUCTOR:
Prof. G Srinivasan is a Professor in the Department of Management Studies at IIT Madras. He has more than 25 years of teaching and research experience. His areas of Interest include Operations Research, Supply Chain Management, O.R. Applications. His videos in Operations Research available under NPTEL are popular.

COURSE PLAN:
Week 1: Linear Programming (LP): Terminology and formulations
Week 2: Graphical and Algebraic solutions to LP
Week 3: Simplex Algorithm: Algebraic form, Tabular form, Types of LPs, Matrix method
Week 4: Duality: Writing the dual of an LP, Primal-Dual relationships
Week 5: Dual: Basic understanding, significance, interpretation, Dual Simplex algorithm
Week 6: Transportation Problem
Week 7: Assignment Problem
Week 8: Solving LPs using Solver, Sensitivity analysis