FMCC 601

OPERATION RESEARCH

(3-0-0)

Module-I (10 Hours)

Modeling of problems and principle of modeling. **Linear programming**: Formulation of LPP, Graphical solution, Simplex method, BigM method, II Phase method, Revised simplex method, Duality theory and its application, Dual simplex method, Sensitivity analysis in linear programming

Transportation problems: Finding an initial basic feasible solution by Northwest Corner rule, Least Cost rule, Vogel's approximation method, Degeneracy, Optimality test, MODI method, Stepping stone method.

Module -II (10 Hours)

Assignment problems: Hungarian method for solution of Assignment problems.

Integer Programming: Branch and Bound algorithm for solution of integer Programming Problems.

Simulation and Modeling: Introduction to simulation and modeling.

Markov analysis: Introduction to markov processes, State and Transition Probabilities, Transition Diagram, n-step transition probabilities.

Module -III (10 Hours)

Queuing models: General characteristics, Markovian queuing model, M/M/1 model, Limited queue capacity, Multiple server, Finite sources, Queue discipline. **Non-linear programming**: Introduction to non-linear programming. **Unconstraint optimization**: Fibonacci and Golden Section Search method. **Constrained optimization with equality constraint**: Lagrange multiplier, **Constrained optimization with inequality constraint**: Kuhn-Tucker condition.

Text books

- 1. A. Ravindran, D. T. Philips, J. Solberg, "Operations Research- Principle and Practice", Second edition, Wiley India Pvt Ltd
- 2. Kalyanmoy Deb, "Optimization for Engineering Design", PHI Learning Pvt Ltd

Reference books:

- 1. Stephen G. Nash, A. Sofer, "Linear and Non-linear Programming", McGraw Hill
- 2. A.Ravindran, K.M.Ragsdell, G.V.Reklaitis," *Engineering Optimization*", Second edition, Wiley India Pvt. Ltd
- 3. H.A.Taha,A.M.Natarajan, P.Balasubramanie, A.Tamilarasi, "Operations Research", Eighth Edition, Pearson Education
- 4. F.S.Hiller, G.J.Lieberman, "Operations Research", Eighth Edition, Tata McDraw Hill
- 5. P.K.Gupta, D.S.Hira, "Operations Research", S.Chand and Company Ltd.
- 6. KantiSwarup, P. K. Gupta, Man Mohan, "Operations Research", Sultan Chand and Sons.