ROE6A001 Optimization in Engineering

Module I **(10 Hours)**

Idea of Engineering optimization problems, Classification of optimization algorithms, modeling of problems and principle of modelling, Linear Programming: Formulation of LPP, Graphical solution, Simplex method, Big-M method, Revised simplex method, Duality theory and its application, Dual simplex method , Sensitivity analysis in linear programming.

Module II **(10 Hours)**

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. **Assignment problems:** Hungarian method for solution of Assignment problems. Integer Programming: Branch and Bound algorithm for solution of integer programming problems.

Module III **(12 Hours)**

Non-linear programming: Introduction to non-linear programming. Unconstraint optimization: Fibonacci and Golden Section Search method. Constrained optimization with equality constraint: Lagrange multiplier, Projected gradient method. Constrained optimization with inequality constraint: Kuhn-Tucker condition, Quadratic programming.

Module IV **(6 Hours)**

Queuing models: General characteristics, Markovian queuing model, M/M/1 model, Limited queue capacity, multiple server, Finite sources, Queue discipline.

Books:

[1] Operations Research- Principle and Practice, A. Ravindran, D. T. Philips, J. Solberg, Second edition, Wiley India Pvt Ltd.
[2] Operation Research, Prabhakar Pai ,Oxford University Press
[3] Optimization for Engineering Design, Kalyanmoy Deb, PHI Learning Pvt Ltd.
[4] Operations Research, H.A.Taha, A.M.Natarajan, P.Balasubramanie, A.Tamilarasi, Pearson Education, Eighth Edition.
[5] Engineering Optimization, S S Rao, New Age International Pvt Ltd, 2003.
[6] Linear and Non-linear Optimization, **S**tephen G. Nash, A. Sofer, McGraw Hill, 2nd Edition.
[7] Engineering Optimization, A.Ravindran, K.M.Ragsdell, G.V.Reklaitis, Wiley India Pvt. Ltd, Second edition.
[8] Operations Research, F.S.Hiller, G.J.Lieberman, Tata McGraw Hill, Eighth Edition, 2005.
[9] Operations Research, P.K.Gupta, D.S.Hira, S.Chand and Company Ltd, 2014.

Digital Learning Resources:

Course Name:	Foundations of Optimization
Course Link:	https://nptel.ac.in/courses/111/104/111104071/
Course Instructor:	Dr. Joydeep Dutta, IIT Kanpur