Father Agnel Ashram, Bandstand, Bandra-West, Mumbai-50.

Department of Information Technology

B.E. (I.T.) (Semester VII) (2019-2020)

Lecture Plan

Subject: Operations Research Credits: 03

Syllabus:

Course Code	Course Name	Credits
ILO7015	Operations Research	03

Module	Detailed Contents	Hrs
01	Introduction to Operations Research: Introduction, Structure of the Mathematical Model, Limitations of Operations Research Linear Programming: Introduction, Linear Programming Problem, Requirements of LPP, Mathematical Formulation of LPP, Graphical method, Simplex Method Penalty Cost Method or Big M-method, Two Phase Method, Revised simplex method, Duality, Primal – Dual construction, Symmetric and Asymmetric Dual, Weak Duality Theorem, Complimentary Slackness Theorem, Main Duality Theorem, Dual Simplex Method, Sensitivity Analysis Transportation Problem: Formulation, solution, unbalanced Transportation problem. Finding basic feasible solutions – Northwest corner rule, least cost method and Vogel's approximation method. Optimality test: the stepping stone method and MODI method. Assignment Problem: Introduction, Mathematical Formulation of the Problem, Hungarian Method Algorithm, Processing of n Jobs Through Two Machines and m Machines, Graphical Method of Two Jobs m Machines Problem Routing Problem: Introduction, Types of Integer Programming Problems, Gomory's cutting plane Algorithm, Branch and Bound Technique. Introduction to Decomposition algorithms.	14
02	Queuing models : queuing systems and structures, single server and multi- server models, Poisson input, exponential service, constant rate service, finite and infinite population	05
03	Simulation : Introduction, Methodology of Simulation, Basic Concepts, Simulation Procedure, Application of Simulation Monte-Carlo Method: Introduction, Monte-Carlo Simulation, Applications of Simulation, Advantages of Simulation, Limitations of Simulation	05
04	Dynamic programming . Characteristics of dynamic programming. Dynamic programming approach for Priority Management employment smoothening, capital budgeting, Stage Coach/Shortest Path, cargo loading and Reliability problems.	05
05	Game Theory . Competitive games, rectangular game, saddle point, minimax (maximin) method of optimal strategies, value of the game. Solution of games with saddle points, dominance principle. Rectangular games without saddle point – mixed strategy for 2 X 2 games.	05

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06	Inventory Models: Classical EOQ Models, EOQ Model with Price Breaks,	05
UU	EOQ with Shortage, Probabilistic EOQ Model	03

Assessment:

Internal:

Assessment consists of two tests out of which; one should be compulsory class test and the other is either a class test or assignment on live problems or course project.

End Semester Theory Examination:

Some guidelines for setting up the question paper. Minimum 80% syllabus should be covered in question papers of end semester examination. In question paper weightage of each module will be proportional to number of respective lecture hours as mention in the syllabus.

- 1. Question paper will comprise of total six question
- 2. All question carry equal marks
- 3. Questions will be mixed in nature (for example supposed Q.2 has part (a) from module 3 then part (b) will be from any module other than module 3)
- 4. Only Four question need to be solved.

REFERENCES:

- 1. Taha, H.A. "Operations Research An Introduction", Prentice Hall, (7th Edition), 2002.
- 2. Ravindran, A, Phillips, D. T and Solberg, J. J. "Operations Research: Principles and Practice", John Willey and Sons, 2nd Edition, 2009.
- 3. Hiller, F. S. and Liebermann, G. J. "Introduction to Operations Research", Tata McGraw Hill, 2002.
- 4. Operations Research, S. D. Sharma, KedarNath Ram Nath-Meerut.
- 5. Operations Research, KantiSwarup, P. K. Gupta and Man Mohan, Sultan Chand & Sons.

Outcomes:

CO1	Understand the theoretical workings of the simplex method, the relationship between a
	linear program and its dual, including strong duality and complementary slackness.
CO2	Perform sensitivity analysis to determine the direction and magnitude of change of a
	model's optimal solution as the data change.
CO3	Solve specialized linear programming problems like the transportation and assignment
	problems; solve network models like the shortest path, minimum spanning tree, and
	maximum flow problems.
CO4	Understand the applications of integer programming and a queuing model and compute
	important performance measures.

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CO-PO and CO-PSO Mapping

Course	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO	PO	PO	PSO1	PSO2
Outcome										10	11	12		
CO1	3	3	2	2		2	2		2	1	1	2	3	2
CO2	3	3	2	2		2	2		2	1	1	2	3	2
CO3	3	3	2	2		2	2		2	1	1	2	3	2
CO4	3	3	2	2		2	2		2	1	1	2	3	2

¹⁻Low correlation (Low), 2-Medium correlation (Medium), 3-High correlation (High)

CO Assessment tools with target

Course Outcome		Indirect Method		
	Test 1	Test 2	University	
			Theory Result	
CO1	75%		50%	100%
CO2		50%	20%	100%
CO3	25%		10%	100%
CO4		50%	20%	100%

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Lecture Plan:

classes Planned:	34	taken:		
C. N.		Diament Date	A -41	D.P
Sr. No.	Topic Planned	Planned Date	Actual Date	Delivery Mechanisms
1.	Introduction to Operations Research: Introduction, Structure of the Mathematical Model, Limitations of Operations Research	03/07/2019		Board
2.	Linear Programming: Introduction, Linear Programming Problem, Requirements of LPP, Mathematical Formulation of LPP	05/07/2019		Board
3.	Graphical method	10/07/2019		Board
4.	Simplex Method	12/07/2019		Board
5.	Penalty Cost Method or Big M-method	16/07/2019		Board
6.	Two Phase Method, Revised simplex method	18/07/2019		Board
7.	Duality, Primal –Dual construction, Symmetric and Asymmetric Dual, Weak Duality Theorem,	19/07/2019		Board
8.	Complimentary Slackness Theorem, Main Duality Theorem	23/07/2019		Board
9.	Dual Simplex Method, Sensitivity Analysis	25/07/2019		Board
10.	Transportation Problem: Formulation, solution, unbalanced Transportation problem. Finding basic feasible solutions –Northwest corner rule,	26/07/2019		Board
11.	Least cost method and Vogel's approximation method	30/07/2019		Board

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12.	Optimality test: the stepping stone method	01/08/2019	Board
13.	MODI method	02/08/2019	Board
14.	Assignment Problem: Introduction, Mathematical Formulation of the Problem, Hungarian Method Algorithm	06/08/2019	Board
15.	Processing of n Jobs Through Two Machines and m Machines	08/08/2019	Board
16.	Graphical Method of Two Jobs m Machines Problem	09/08/2019	Board
17.	Routing Problem, Travelling Salesman Problem	20/08/2019	Board
18.	Integer Programming Problem: Introduction, Types of Integer Programming Problems, Gomory's cutting plane Algorithm	22/08/2019	Board
19.	Branch and Bound Technique.	23/08/2019	Board
20.	Introduction to Decomposition algorithms	27/08/2019	Board
21.	Queuing models: queuing systems and structures, single server and multi-server models	29/08/2019	Board
22.	Poisson input, exponential service, constant rate service, finite and infinite population	30/08/2019	Board
23.	Simulation: Introduction, Methodology of Simulation, Basic Concepts, Simulation Procedure, Application of Simulation	13/09/2019	Board
24.	Monte-Carlo Method: Introduction, Monte-Carlo Simulation, Applications of Simulation, Advantages of Simulation, Limitations of Simulation	17/09/2019	Board
25.	Dynamic programming. Characteristics of dynamic programming.	19/09/2019	Board

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26.	Dynamic programming approach for Priority Management employment smoothening	20/09/2019	Board
27.	Capital budgeting, Stage Coach/Shortest Path	24/09/2019	Board
28.	Cargo loading and Reliability problems	26/09/2019	Board
29.	Game Theory. Competitive games, rectangular game, saddle point	27/09/2019	Board
30.	Minimax (maximin) method of optimal strategies, value of the game.	01/10/2019	Board
31.	Solution of games with saddle points, Dominance principle. Rectangular games without saddle point –mixed strategy for 2 X 2 games	03/10/2019	Board
32.	Inventory Models: Classical EOQ Models	04/10/2019	Board
33.	EOQ Model with Price Breaks	10/10/2019	Board
34.	EOQ with Shortage, Probabilistic EOQ Model	11/10/2019	Board