

<b>Centre</b>	<b>University College of Engineering of Vitoria-Gasteiz</b>
<b>Name of subject</b>	<b>26023 – Operations Research</b>
<b>Qualification</b>	<b>Degree in Computer Management and Information Systems Engineering</b>
<b>Type</b>	<b>Basic branch subject</b>
<b>Credits</b>	<b>6 ECTS</b>
<b>Year</b>	<b>2</b>
<b>Term(s)</b>	<b>1st</b>
<b>Department</b>	<b>Applied Mathematics</b>
<b>Language</b>	<b>Spanish</b>

## Outcomes / Objectives

Deterministic methods in Operations Research for the solution and treatment of linear models.

## Syllabus

Unit 1: Introduction.

Definition of Operations Research. Phases of Operations Research. Critique of the method.

Unit 2: Basic linear programming concepts.

Definition of linear program. Geometric resolution: intuitive approach to the problem and to its resolution. Prior mathematical concepts. Basic definitions of linear programming.

Unit 3: Linear programming: The simplex method.

The simplex method for the common problem of the maximum. The simplex method for a linear problem with general restrictions: two-phase method and penalisation method. Observations on the simplex method: individual cases and computational aspects.

Unit 4: Duality theory.

Formulation of the dual problem. Properties of duality. Dual simplex method.

Unit 5: Sensitivity analysis.

Analysis of changes to the optimal solution of linear models when discrete changes occur in the model parameters.

Unit 6: Integer linear programming.

Solution of linear problems in which some or all of the variables are integers. Branch and bound algorithm.

Cutting algorithms: Gomory's fractional cuts method.

Unit 7: Transportation model.

Study of the transportation problem and adaptation of the simplex algorithm to generate the transportation method.

Unit 8: Variants of the transportation model.

The transshipment problem. The assignment problem. The matching problem.

# Methodology

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## Teaching Method

### Face-to-Face Teaching Hours

Lectures	Seminars	Classroom practice	Lab. practice	Computer sessions	Clinical practice	Workshops	Industrial workshops	Field practice
48		12						

### Student Hours of Non Face-To-Face Activities

Lectures	Seminars	Classroom practice	Lab. practice	Computer sessions	Clinical practice	Workshops	Industrial workshops	Field practice
72		18						

# Assessment System

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## General criteria

Written essay exam

Practical activities (exercises, case studies or problems)

## Clarification regarding assessment

In the ordinary examination session:

The written exam will account for 80% of the final grade.

The practice will account for 20% of the final grade.

To be given a grade in the ordinary examination session, students must sit the written exam accounting for 80%, otherwise it will be regarded as not sat.

Extraordinary examination session:

The written exam will account for 100% of the final grade.

# Bibliography

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## Basic Bibliography

"Investigación operativa: Programación lineal y aplicaciones" Rios Insua, S. Centro de Estudios Ramón-Areces

"Investigación de operaciones. Teoría y 310 problemas resueltos" Bronson, R. Mc. Graw-Hill (Schaum series)

## In-depth Bibliography

"Investigación de Operaciones. Aplicaciones y algoritmos." Winston, W. Thomson

"Investigación de Operaciones: Una introducción" Taha, Hamdy A. Prentice-Hall

"Programación Lineal y flujo en redes" Bazaraa, M.S. y Jarvis, J.J. Limusa

## Websites

- <http://moodle.ehu.es/moodle/login/warning.php>
- <http://www.lindo.com>
- <http://www.sc.ehu.es/ccwikera/principal.html>
- <http://www.lcc.uma.es/tapli>
- <http://www.maximal-usa.com>