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DETERMINISTIC OPERATIONS RESEARCH

Models and Methods in Linear Optimization

DAVID J. RADER JR.





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Deterministic Operations Research David J. Rader, 2013-06-07 Uniquely blends mathematical theory and algorithm design for understanding and modeling real world problems Optimization modeling and algorithms are key components to problem solving across various fields of research from operations research and mathematics to computer science and engineering Addressing the importance of the algorithm design process Deterministic Operations Research focuses on the design of solution methods for both continuous and discrete linear optimization problems. The result is a clear cut resource for understanding three cornerstones of deterministic operations research modeling real world problems as linear optimization problem designing the necessary algorithms to solve these problems and using mathematical theory to justify algorithmic development Treating real world examples as mathematical problems the author begins with an introduction to operations research and optimization modeling that includes applications form sports scheduling an the airline industry Subsequent chapters discuss algorithm design for continuous linear optimization problems covering topics such as convexity Farkas Lemma and the study of polyhedral before culminating in a discussion of the Simplex Method The book also addresses linear programming duality theory and its use in algorithm design as well as the Dual Simplex Method Dantzig Wolfe decomposition and a primal dual interior point algorithm The final chapters present network optimization and integer programming problems highlighting various specialized topics including label correcting algorithms for the shortest path problem preprocessing and probing in integer programming lifting of valid inequalities and branch and cut algorithms Concepts and approaches are introduced by outlining examples that demonstrate and motivate theoretical concepts The accessible presentation of advanced ideas makes core aspects easy to understand and encourages readers to understand how to think about the problem not just what to think Relevant historical summaries can be found throughout the book and each chapter is designed as the continuation of the story of how to both model and solve optimization problems by using the specific problems linear and integer programs as guides The book s various examples are accompanied by the appropriate models and calculations and a related Web site features these models along with MapleTM and MATLAB content for the discussed calculations Thoroughly class tested to ensure a straightforward hands on approach Deterministic Operations Research is an excellent book for operations research of linear optimization courses at the upper undergraduate and graduate levels It also serves as an insightful reference for individuals working in the fields of mathematics engineering computer science and operations research who use and design algorithms to solve problem in their everyday work

Operations Research: Introduction To Models And Methods Richard Johannes Boucherie, Henk Tijms, Aleida Braaksma, 2021-10-26 This attractive textbook with its easy to follow presentation provides a down to earth introduction to operations research for students in a wide range of fields such as engineering business analytics mathematics and statistics computer science and econometrics. It is the result of many years of teaching and collective feedback from students. The book

covers the basic models in both deterministic and stochastic operations research and is a springboard to more specialized texts either practical or theoretical The emphasis is on useful models and interpreting the solutions in the context of concrete applications. The text is divided into several parts The first three chapters deal exclusively with deterministic models including linear programming with sensitivity analysis integer programming and heuristics and network analysis. The next three chapters primarily cover basic stochastic models and techniques including decision trees dynamic programming optimal stopping production planning and inventory control. The final five chapters contain more advanced material such as discrete time and continuous time Markov chains Markov decision processes queueing models and discrete event simulation. Each chapter contains numerous exercises and a large selection of exercises includes solutions. Solutions manual to accompany an introduction to management science David Ray Anderson, 1994. Solutions Manual to Accompany Quantitative Methods for Business David Ray Anderson, Dennis J. Sweeney, Thomas Arthur Williams, 1989.

Optimization for Decision Making Katta G. Murty, 2010-03-14 Linear programming LP modeling and optimization are very much the fundamentals of OR and no academic program is complete without them No matter how highly developed one s LP skills are however if a fine appreciation for modeling isn t developed to make the best use of those skills then the truly best solutions are often not realized and efforts go wasted Katta Murty studied LP with George Dantzig the father of linear programming and has written the graduate level solution to that problem While maintaining the rigorous LP instruction required Murty's new book is unique in his focus on developing modeling skills to support valid decision making for complex real world problems He describes the approach as intelligent modeling and decision making to emphasize the importance of employing the best expression of actual problems and then applying the most computationally effective and efficient solution technique for that model An Introduction to Project Modeling and Planning Gündüz Ulusoy, Öncü Hazır, 2021-04-05 This textbook teaches the basic concepts and methods of project management but also explains how to convert them to useful results in practice Project management offers a promising working area for theoretical and practical applications and developing software and decision support systems DSS This book specifically focuses on project planning and control with an emphasis on mathematical modeling Models and algorithms establish a good starting point for students to study the relevant literature and support pursuing academic work in related fields The book provides an introduction to theoretical concepts and it also provides detailed explanations application examples and case studies that deal with real life problems The chapter topics include questions that underlie critical thinking interpretation analytics and making comparisons Learning outcomes are defined and the content of the book is structured following these goals Chapter 1 begins by introducing the basic concepts methods and processes of project management This Chapter constitutes the base for defining and modeling project management problems Chapter 2 explores the fundamentals of organizing and managing projects from an organization s perspective Issues related to project team formation the role of project managers and organization types are discussed

Chapter 3 is devoted to project planning and network modeling of projects covering fundamental concepts such as project scope Work Breakdown Structure WBS Organizational Breakdown Structure OBS Cost Breakdown Structure CBS project network modeling activity duration and cost estimating activity based costing ABC data and knowledge management Chapter 4 introduces deterministic scheduling models which can be used in constructing the time schedules Models employing time based and finance based objectives are introduced The CPM is covered The unconstrained version of maximizing Net Present Value NPV is also treated here together with the case of time dependent cash flows Chapter 5 focuses on the time cost trade off problem explaining how to reduce the duration of some of the activities and therefore reduce the project duration at the expense of additional costs This topic is addressed for both continuous and discrete cases Chapter 6 discusses models and methods of scheduling under uncertain activity durations PERT is introduced for minimizing the expected project duration and extended to the PERT Costing method for minimizing the expected project cost Simulation is presented as another approach for dealing with the uncertainty in activity durations and costs To demonstrate the use of the PERT a case study on constructing an earthquake resistant residential house is presented Classifications of resource and schedule types are given in Chapter 7 and exact and heuristic solution procedures for the single and multi mode resource constrained project scheduling problem RCPSP are presented The objective of maximizing NPV under resource constraints is addressed and the capital constrained project scheduling model is introduced In Chapter 8 resource leveling and further resource management problems are introduced Total adjustment cost and resource availability cost problems are introduced Various exact models are investigated A heuristic solution procedure for the resource leveling problem is presented in detail Also resource portfolio management policies and the resource portfolio management problem are discussed A case study on resource leveling dealing with the annual audit project of a major corporation is presented Project contract types and payment schedules constitute the topics of Chapter 9 Contracts are legal documents reflecting the results of some form of client contractor negotiations and sometimes of a bidding process which deserve closer attention Identification and allocation of risk in contracts project control issues disputes and resolution management are further topics covered in this Chapter A bidding model is presented to investigate client contractor negotiations and the bidding process from different aspects Chapter 10 focuses on processes and methods for project monitoring and control Earned Value Management is studied to measure the project performance throughout the life of a project and to estimate the expected project time and cost based on the current status of the project How to incorporate inflation into the analysis is presented In Chapter 11 qualitative and quantitative techniques including decision trees simulation and software applications are introduced Risk phases are defined and building a risk register is addressed An example risk breakdown structure is presented. The design of risk management processes is introduced and risk response planning strategies are discussed At the end of the Chapter the quantitative risk analysis is demonstrated at the hand of a team discussion case study Chapter 12 covers several models and approaches

dealing with various stochastic aspects of the decision environment Stochastic models generation of robust schedules use of reactive and fuzzy approaches are presented Sensitivity and scenario analysis are introduced Also simulation analysis which is widely used to analyze the impacts of uncertainty on project goals is presented Chapter 13 addresses repetitive projects that involve the production or construction of similar units in batches such as railway cars or residential houses Particularly in the construction industry repetitive projects represent a large portion of the work accomplished in this sector of the economy A case study on the 50 km section of a motorway project is used for demonstrating the handling of repetitive project management How best to select one or more of a set of candidate projects to maintain a project portfolio is an important problem for project based organizations with limited resources The project selection problem is inherently a multi objective problem and is treated as such in Chapter 14 Several models and solution techniques are introduced A multi objective multi period project selection and scheduling model is presented A case study that addresses a project portfolio selection and scheduling problem for the construction of a set of dams in a region is presented Finally Chapter 15 discusses three promising research areas in project management in detail i Sustainability and Project Management ii Project Management in the Era of Big Data and iii the Fourth Industrial Revolution and the New Age Project Management We elaborate on the importance of sustainability in project management practices discuss how developments in data analytics might impact project life cycle management and speculate how the infinite possibilities of the Fourth Industrial Revolution and the new technologies will transform project management practices Great Soviet Encyclopedia Aleksandr Mikhaïlovich Foundations of Analysis in Operations Research Joseph William Schmidt, Robert P. Davis, 1981 Prokhorov, 1973 Mathematical foundations Linear algebra Fundamental concepts of classical optimization Classical optimization theory for constrained functions Finite calculus Operational methods Applications in operations research Scientific and Technical Books and Serials in Print ,1984 Mathematics Catalog 2005 Neil Thomson, 2004-10 Schaum's Outline of Operations Research Richard Bronson, Govindasami Naadimuthu, 1997-07-22 Confusing Textbooks Missed Lectures Not Enough Time Fortunately for you there s Schaum s Outlines More than 40 million students have trusted Schaum s to help them succeed in the classroom and on exams Schaum's is the key to faster learning and higher grades in every subject Each Outline presents all the essential course information in an easy to follow topic by topic format You also get hundreds of examples solved problems and practice exercises to test your skills This Schaum's Outline gives you Practice problems with full explanations that reinforce knowledge Coverage of the most up to date developments in your course field In depth review of practices and applications Fully compatible with your classroom text Schaum's highlights all the important facts you need to know Use Schaum's to shorten your study time and get your best test scores Schaum's Outlines Problem Solved

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