

## PAPER NO- 6: OPERATIONS RESEARCH

1. Introduction to Operations Research
  - 1.1 Phases of O.R.
  - 1.2 Model building
  - 1.3 Various types of O.R. problems
- 2 Linear Programming Problem
  - 2.1 Linear Programming Models and their graphical solutions
  - 2.2 Simplex Method for solving L.P.P.
  - 2.3 Charne's M-technique for solving L.P.P. involving artificial variables
  - 2.4 Concept of duality in L.P.P.
  - 2.5 Dual simplex method
  - 2.6 Post-optimality analysis
- 3 Transportation Problem
  - 3.1 North West corner rule
  - 3.2 Least cost method
  - 3.3 Vogel's approximation method (VAM)
  - 3.4 MODI's method to find the optimal solution
- 4 The Assignment problem
- 5 Networking problems
- 6 Game Theory
  - 6.1 Rectangular games
  - 6.2 Minmax-Maxmin principle
  - 6.3 Solution to rectangular game using Graphical method
  - 6.4 Solution to rectangular game with mixed strategy
  - 6.5 Dominance and modified dominance property
- 7 Simulations
  - 7.1 Simulation models
  - 7.2 Event-type simulation
  - 7.3 Monte-Carlo simulation

### WEEK-WISE DETAILS

#### Week 1-2: Introduction to Operations Research

- Taha, H. A. (2007): *Operations Research: An Introduction*, 8<sup>th</sup> Edition, Prentice Hall of India. pp. 1-9

#### Week 3-5: Linear Programming Problem

- Taha, H. A. (2007): *Operations Research: An Introduction*, 8<sup>th</sup> Edition, Prentice Hall of India. pp. 11-19, 81-84, 90-100, 103-106, 113-122, 151-176, 181-191

#### Week 6-8: Transportation Problem

- Taha, H. A. (2007): *Operations Research: An Introduction*, 8<sup>th</sup> Edition, Prentice Hall of India. pp. 171-180, 191-194.
- Kanti Swarup, Gupta, P.K. and Manmohan (2007): *Operations Research*, 13<sup>th</sup> Edition, Sultan Chand and Sons. pp. 273-274.

#### Week 8-9: The Assignment problem

- Kanti Swarup, Gupta, P.K. and Manmohan (2007): *Operations Research*, 13<sup>th</sup> Edition, Sultan Chand and Sons. pp. 295-298, 308

### **Week 9-10: Networking problems**

- Taha, H.A. (1987): *Operations Research: An Introduction*, 4<sup>th</sup> Edition, Prentice Hall of India. pp.216-225

### **Week 10-11: Game Theory**

- Taha, H.A. (2007): *Operations Research: An Introduction*, 8<sup>th</sup> Edition, Prentice Hall of India. pp. 520-526
- Kanti Swarup, Gupta, P.K. and Manmohan (2007): *Operations Research*, 13<sup>th</sup> Edition, Sultan Chand and Sons. pp. 457-458

### **Week 12: Simulations**

- Kanti Swarup, Gupta, P.K. and Manmohan (2007): *Operations Research*, 13<sup>th</sup> Edition, Sultan Chand and Sons. pp. 639-646, 656

### **Practical/ Lab work**

Using TORA/WINQSB/LINGO

### **LIST OF PRACTICALS**

1. Graphical solution to a L.P.P.
2. Algebraic solution to L.P.P.
  - a. Simplex method
  - b. Charne's Big M method
3. Special cases in Simplex method
  - a. Degenerate solution
  - b. Unbounded solution
  - c. Alternate solution
  - d. Infeasible solution
4. Duality in L.P.P.
5. Post-optimality analysis
  - a. Addition of constraint
  - b. Change in requirement vector
  - c. Addition of new activity
  - d. Change in cost vector
6. Allocation problem using Transportation model
7. Allocation problem using Assignment model
8. Networking problem
  - a. Minimal spanning tree problem
  - b. Shortest route problem
9. Problems based on game problems
  - a. Minmax-Maxmin principle
  - b. Mixed strategy
  - c. Graphical solution to  $m \times 2 / 2 \times n$  rectangular game
10. Simulating the data using Monte-Carlo technique and using it to solve
  - a. Queuing problems
  - b. Inventory problems