

Mathematical Optimization 4/52011

Textbook: INTERACTIVE OPERATIONS RESEARCH: *Methods and Models* , M. Parlar, Birkhäuser Boston 2000.

Time and Place: TTh, 1:45–3:00 pm, 156 MSB

Lecturer: Michał Kowalczyk, MSB 207, phone: 29030

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Office hours: MWF 9:00–10:00 am.

Grading: The course grade will be based on three exams and homework (7–8 assignments). Each exams counts as %25 of the total grade and all the homework assignments count for the remaining %25.

Incomplete: You may receive an I only if you have successfully completed nearly all of the course and some severe, unexpected events prevent you from finishing the course.

The main topics of the course. The course will cover a selection of topics from chapters 2–6 from the textbook. These include:

- (1) Overview of the mathematical foundations of operations research.
- (2) Linear programming.
- (3) Nonlinear programming.
- (4) Dynamic programming.

Attendance: Students are strongly recommended to attend the lectures since most but not all of the material will be based on the textbook.