DEPARTMENT OF OPERATIONAL RESEARCH UNIVERSITY OF DELHI

UNDERGRADUATE PROGRAMME

(Choice-Based Credit System)



SYLLABUS OF COURSES TO BE OFFERED AS

General Elective (Operational Research) in B.A. (Hons.)/ B.Com. (Hons.)/B.Sc. (Hons.)

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I. Preamble

The real-world decision making necessitates the interface of multiple disciplines. The courses from the operational research discipline have been designed to impart both theoretical and practical aspects at par with other universities across the world. The discipline specific courses of the programme are designed to develop strong theoretical base in the subject and also acquaint students with the applied aspects. This will help students to pursue higher studies and apply the skills learnt in the programme to solve practical real-world problems in various industries.

II. Introduction to Choice Based Credit System

The Choice Based Credit System (CBCS) provides an opportunity for the students to choose courses from the prescribed courses comprising core, elective/minor or skill based courses. The courses can be evaluated following the grading system, which is considered to be better than the conventional marks system. Therefore, it is necessary to introduce uniform grading system in the entire higher education in India. This will benefit the students to move across institutions within India to begin with and across countries. The uniform grading system will also enable potential employers in assessing the performance of the candidates. In order to bring uniformity in evaluation system and computation of the Cumulative Grade Point Average (CGPA) based on student's performance in examinations, the UGC has formulated the guidelines to be followed.

Outline of Choice Based Credit System:

- 1. **Core Course:** A course, which should compulsorily be studied by a candidate as a core requirement is termed as a Core course.
- 2. Elective Course: Generally a course which can be chosen from a pool of courses and which may be very specific or specialized or advanced or supportive to the discipline/ subject of study or which provides an extended scope or which enables an exposure to some other discipline/subject/domain or nurtures the candidate's proficiency/skill is called an Elective Course.

2.1 Discipline Specific Elective (DSE) Course: Elective courses may be offered by the main discipline/subject of study is referred to as Discipline Specific Elective. The University/Institute may also offer discipline related Elective courses of interdisciplinary nature (to be offered by main discipline/subject of study).

2.2 Dissertation/Project: An elective course designed to acquire special/advanced knowledge, such as supplement study/support study to a project work, and a candidate studies such a course on his own with an advisory support by a teacher/faculty member is called dissertation/project.

2.3 Generic Elective (GE) Course: An elective course chosen generally from an unrelated discipline/subject, with an intention to seek exposure is called a Generic Elective.

P.S.: A core course offered in a discipline/subject may be treated as an elective by other discipline/subject and vice versa and such electives may also be referred to as Generic Elective. A Dissertation/ Project work may be given in lieu of a Discipline Specific Elective Course.

3. Ability Enhancement Courses (AEC)/Competency Improvement Courses/Skill Development Courses/Foundation Course: The Ability Enhancement (AE) Courses may be of two kinds: AE Compulsory Course (AECC) and AE Elective Course (AEEC). "AECC" courses are the courses based upon the content that leads to Knowledge enhancement. They ((i) Environmental Science, (ii) English/MIL Communication) are mandatory for all disciplines. AEEC courses are value-based and/or skill-based and are aimed at providing hands-on-training, competencies, skills, etc.

3.1 AE Compulsory Course (AECC): Environmental Science, English Communication/ MIL Communication.

3.2 AE Elective Course (AEEC): These courses may be chosen from a pool of courses designed to provide value-based and/or skill-based instruction.

Courses Offered Under B.A (Honors), B.Com (Honors) & B.Sc. (Honors)

SEMESTER	COURSE CODE	NAME OF THE COURSE	CREDITS
GENERIC EI	LECTIVE COURSE		
Ι	ORGE 1	Introduction to Operational Research and Linear Programming (Theory and Practical)	L = 4, P = 2
II	ORGE 2	Inventory Management (Theory and Practical)	L = 4, P = 2
III	ORGE 3	Queueing and Reliability Theory (Theory and Practical)	L = 4, P = 2
IV	ORGE 4	Integer Programming and Theory of Games (Theory and Practical)	L = 4, P = 2

(Operational Research)

Acronyms: L - Lecture; P – Practical

III. Detailed Syllabus

Course-ORGE 1: INTRODUCTION TO OPERATIONAL RESEARCH AND LINEAR PROGRAMMING (THEORY AND PRACTICAL)

Marks: 150

Course Duration: 90 Hrs. (6 Credits)

Course Objectives:

This course can be divided into two parts. The first part is designed to give a brief introduction about the various stages of development of Operational Research and its utility in solving the real-life problems also highlighting the limitations of the subject while solving any given problem. The second part includes the mathematical formulation to a real-life problem through linear programming and then solving them through the various methods. Finally, in the lab section students will learn how the computer can be effectively used to solve different variations of the linear programming problems.

Course Learning Outcomes:

Students completing this course will be able to:

- Explain the meaning and scope of operational research
- Explain the idea of convex and its importance in the study of linear programming
- Apply the knowledge of linear programming concepts to formulate real-life problems
- Demonstrate the working of various methods to solve different type of linear programming problems
- Use computer software such as Excel Solver, Lingo, Octave to solve linear programming problems

Contents:

Unit I: Origin & development of OR, Different phases of OR study, Methodology of OR, Scope and limitations of OR, OR in decision making, Applications of OR. (Chapter-1, Reference [2])

Unit II: Basics of linear algebra: Vectors, Linear combination of vectors, Linearly independent/dependent vectors, Basis of a vector space, Convex set and its properties, Extreme points. (Chapter-2, Reference [1])

Unit III: General linear programming problem (LPP), Standard and canonical form of LPP, Formulation of LPP, Graphical solution. (**Chapter-2, Reference [2]**)

Unit IV: Simplex method, Artificial variable techniques-Two phase method, Charnes-M Method, Special cases in LPP, Finding inverse of a matrix using simplex method, Solving system of linear equations using simplex method. (**Chapter-3, Reference [2]**)

Unit V: Duality: Definition of the dual problem, Primal-dual relationships, Economic interpretation of duality, Dual simplex Method. (Chapter-4, Reference [2])

Unit VI: Sensitivity analysis: Shadow price, Graphical and simplex method-based approach for changes in cost and resource vector. (Chapter-4, Reference [2])

Suggested Readings:

(i) Compulsory Reading

1. Hadley, G. (2002). *Linear programming*. New Delhi: Narosa Publishing House.

- 2. Taha, H. A. (2017). *Operations research-an introduction* (10th ed.). New Delhi: Pearson Prentice Hall (Indian print).
- (ii) Additional Reading
- 3. Hillier, F.S., Lieberman, G. J., Nag, B., & Basu, P. (2017). *Introduction to operations research- concepts and cases* (10th ed.). New Delhi: Tata McGraw Hill (Indian print).
- 4. Ravindran, A., Phillips, D. T., & Solberg, J. J. (2007). *Operations research- principles and practice* (2nd ed.). New Delhi: Wiley India (Indian print).

Teaching Plan:

Week 1-2: Origin & development of OR, Different phases of OR study, Methodology of OR, Scope and limitations of OR, OR in decision making, Applications of OR.

Week 3-4: Basics of linear algebra: Vectors, Linear combination of vectors, Linearly independent/dependent vectors, Basis of a vector space, Convex set and its properties, Extreme points.

Week 5-6: General linear programming problem (LPP), Standard and canonical form of LPP, Formulation of LPP, Graphical solution.

Week 7-10: Simplex method, Artificial variable techniques-Two Phase Method, Charnes-M method, Special cases in LPP, Finding inverse of a matrix using Simplex method, Solving system of linear equations using simplex method.

Week 11-12: Duality: Definition of the dual problem, Primal-dual relationships, Economic interpretation of duality, Dual simplex method.

Week 13-15: Sensitivity analysis: Shadow price, Graphical and simplex method-based approach for changes in cost and resource vector.

Practical/Lab to be performed on a computer using OR/Statistical packages.

- 1. Linear Programming Problem using Graphical Method.
- 2. Use of Graphical Method to demonstrate the case of
 - (i) Multiple constraints
 - (ii) Unbounded solution
 - (iii) Infeasible solution
 - (iv) Alternative or multiple solution
- 3. Solution of LPP with simplex method.
- 4. Solution of LPP with unrestricted variables through Simplex method.
- 5. Use of simplex to the inverse of a matrix.
- 6. Solving a system of linear equations using simplex.
- 7. Illustration of following special cases in LPP using Simplex method
 - (i) Unrestricted variables
 - (ii) Unbounded solution
 - (iii) Infeasible solution
 - (iv) Alternative or multiple solution
- 8. Problems based on Dual simplex method.
- 9. Problems based on sensitivity analysis.

	Facilitating the achievement of Course Learning Outcomes				
Unit	Course Learning Outcomes	Teaching and	Assessment Tasks		
No.		Learning Activity			
Ι	(i) Explain the meaning and	(i) Give enough real-	• MCQ		
	scope of operational research	life examples so as	• Regular home		
	(ii) Demonstrate various	to make teaching	assignments		
	phases of operational research	learning more	Regular presentations		
	(ii) Explain limitations of the	interesting	by students		
	operational research	(ii) Encouraging the	 Solving small cases 		
II	(i) Explain the concepts of	students to come up	 Class test 		
	vectors, linear combination of	new ideas and	 Semester examination 		
	vectors, linearly independent /	appreciating them	s Semester examination		
	dependent vectors, basis of a	(iii) Give home			
	vector space	assignments			
	(ii) Define convex set and its	(iv) Group			
	properties, extreme points	discussions			
III	(i) Demonstrate general LPP,	(v) Practical classes			
	Standard and canonical form	using computer			
	of LPP	software			
	(ii) Apply the knowledge of				
	linear programming concepts				
	to formulate real-life problems				
	(iii) Demonstrate the utility				
	and applicability of graphical				
	method to solve LPPs				
IV	(i) Demonstrate the utility and				
	applicability of variants of				
	simplex method to solve LPPs				
	(iii) finding Inverse of a				
	matrix using Simplex method				
	(iii) Demonstrate the use of				
	simplex method to solve				
	system of linear equations				
V	(i) Define the concepts of				
	duality				
	(ii) Explain primal-dual				
	relationships				
	(iii) Demonstrate economic				
	interpretation of duality				
	(iv) Describe dual simplex				
	method and demonstrate its				
	application				
VI	(i) Describe the concepts of				
	shadow price				
	(ii) Explain the concept of				
	sensitivity analysis and apply				
	it to study changes in cost and				
	resource vector				
Variation	ords: Operational research. I	incon programming	Character and the dimber of the		

Facilitating the achievement of Course Learning Outcomes

Keywords: Operational research, Linear programming, Simplex method, Duality, Sensitivity analysis

COURSE -ORGE 2: INVENTORY MANAGEMENT (THEORY AND PRACTICAL) Marks: 150 Course Duration: 90 Hrs. (6 Credits)

Course Objectives:

To familiarize students with the concept of inventory management, and its functional role in different organizations. To introduce the mathematical framework to develop and solve different types inventory models.

Course Learning Outcomes:

Students completing this course will be able to:

- Gain an understanding of key concepts of inventory management and its role in various organizations
- Apply selective inventory control techniques and understand its significance
- Determine optimal order quantity for various deterministic and probabilistic Inventory models
- Understand multi-item EOQ model with constraints, and inventory models with all-unit quantity discount
- To apply and extend inventory models to analyse real world systems

Contents:

Unit I: Introduction to Inventory Management, Different types of costs in inventory system, Selective inventory classification (VED, XML, FNSD, ABC) and its use in controlling inventory. (Chapter-1, Reference [1] & Chapters-1 & 2, Reference [3])

Unit II: Deterministic continuous review models: Economic order quantity (EOQ) model with and without shortages, Finite replenishment rate Inventory models without and with planned shortages. Determination of reorder point for all the models. (Chapter-2, Reference [2] & Chapter-3, Reference [3])

Unit III: Multi-item EOQ model with constraints, Inventory models with all-unit quantity discount. (Chapter-11, Reference [2] & Chapter-4, Reference [3])

Unit IV: Probabilistic inventory models: Single period probabilistic inventory models with discrete and continuous demand. (Chapter-14, Reference [2] & Chapter-5, Reference [3]) Suggested Readings:

(i) Compulsory Reading

- 1. Hadley, G., & Whitin, T. M. (1963). *Analysis of inventory systems*. New Delhi: Prentice-Hall.
- 2. Taha, H. A. (2017). *Operations research-an introduction* (10th ed.). New Delhi: Pearson Prentice Hall (Indian print).
- 3. Waters, D. (2003). *Inventory control and management* (2nd ed.). West Sussex: John Wiley & Sons Ltd.

(ii) Additional Reading

- 4. Buffa, E. S., Sarin R. K. (2009). *Modern production/operations management* (8th ed.). New Delhi: Wiley India (Indian print).
- 5. Hillier, F.S., Lieberman, G. J., Nag, B., & Basu, P. (2017). *Introduction to operations research- concepts and cases* (10th ed.). New Delhi: Tata McGraw Hill (Indian print).

6. Silver, E. A., Pyke, D. F., & Peterson, R. (1998). *Inventory management and production planning and scheduling* (3rd ed). New Jersey: John Wiley & Sons, Inc.

Teaching Plan:

Week 1-3: Introduction to Inventory Management, Concepts and problems in Inventory Systems, various forms and functional role of Inventory, different types of costs in inventory system.

Week 4-5: Selective inventory classification (VED, XML, FNSD, ABC) and its use in controlling inventory.

Week 6-8: Formulation and solution of Economic order quantity (EOQ) models with and without lead time, and with and without shortages. Determination of reorder level (ROL) for all the models.

Week 9-10: Finite replenishment rate Inventory models without and with planned shortages. Determination of reorder point for all the models.

Week 11-13:Multi-item EOQ model with constraints, Inventory models with all-unit quantity discount.

Week 14-15: Single period probabilistic inventory models with discrete and continuous demand.

Practical/Lab to be performed on a computer using OR/Statistical packages.

1. Problems based on selective inventory classification. (ABC and FNS analysis).

- 2. To find optimal inventory policy for EOQ model.
- 3. To find optimal inventory policy for EOQ model with finite supply.
- 4. To find optimal inventory policy for EOQ model with backorders.
- 5. To solve multi-item inventory model with different constraints.
- 6. To solve All-units quantity discounts model.
- 7. To find optimal inventory policy for probabilistic inventory model with discrete demand.

8. To find optimal inventory policy for probabilistic inventory model with continuous demand.

Unit Teaching and Course Learning Outcomes Assessment Tasks No. Learning Activity I (i) While introducing (i) Explain the meaning of Class discussion • Inventory management, each topic some and presentations various forms and functional examples will be laid Weekly • role of Inventory out and discussed Assignments (ii) Understand different types with the students • Student presentation of costs in inventory systems encouraging them to Mid-Term examination • (iii) Apply various Selective discover the relevant • Group activities inventory control techniques concepts involving students to to classify inventory items (ii) Give extensive solve real-world into broad categories examples during problems using solver lectures

Facilitating the achievement of Course Learning Outcomes

II	 (i) Calculate the Economic Order Quantity (EOQ) for various deterministic inventory models without and with lead time (ii) Compute the Reorder Level (ROL) and to determine time of replenishment with known and unknown patterns of demand for inventory items (i) Determine optimal inventory policies for multi- item inventory models with constraints (ii) Understand all-unit quantity discount inventory model and determine the EOQ for the same 	 (iii) Give periodic assignments (iv) Encourage students to participate in class discussion (v) Encourage students to give short presentation (vi) Encourage students to apply concepts to solve real-world problems 	 Hold both announced and unannounced quizzes End-term examination
IV	 (i) Understand probabilistic inventory models (ii) Develop Single period probabilistic inventory models with discrete and continuous demand 		

Keywords: Inventory management, Economic order quantity, Production scheduling

Course-ORGE 3: QUEUEING AND RELIABILITY THEORY (THEORY AND PRACTICAL)

Marks: 150

Course Duration: 90 Hrs. (6 Credits)

Course Objectives:

This course will first enable the students to understand the basic idea of random variables and their associated probability distributions as it is a prerequisite. Further, the course will also make the students to have an idea of stochastic processes and its applications in the field of queueing theory. The students will be exposed to the mathematical theory of queueing systems. The course will end with a brief introduction on system reliability and its various configurations. Finally, to have hands-on experience of the queueing and reliability models, the course will also include a practical session using softwares.

Course Learning Outcomes:

Students on completing this course will be able to understand:

- The basic concept of a random variable and its associated probability distribution
- The definition of stochastic process and its classifications
- Mathematical theory of queues and its applications
- Reliability of a system and its various configurations
- How software can be used to obtain the performance measures of queueing and reliability models

Contents:

Unit I: Random variable, discrete and continuous random variables, Expectations, Moment generating functions. Joint distributions–marginal and conditional distributions, standard probability distributions: Binomial, Poisson, Geometric, Exponential, Normal, Gamma and Weibull distributions (only definitions and properties without proof). (Chapters-2, 3, 4 & 5, Reference [4] & Chapter-2, Reference [5])

Unit II: Basic concept of stochastic process and its classification: Markov chain and Markov process. Basics of a queueing system, Kendall's notation, performance measures, arrival and departure process, Little's formula, Birth-death process. Markovian queueing models: Single server with finite and infinite capacity, multi-server Markovian queues. (Chapters-1 &2, Reference [1], Chapter-17, Reference [2], Chapter-1, Reference [3], Chapters-2 & 6, Reference [4] & Chapter-2, Reference [5])

Unit III: Basics of reliability, classes of lifetime distributions, Reliability function, Mean time before failure (MTBF) and Hazard rate of Exponential and Weibull distributions. **(Chapter-2, Reference [3])**

Unit IV: Reliability of various system configurations- series, parallel, mixed configuration, k out of n system and stand-by system. (**Chapter-4**, **Reference [3]**)

Suggested Readings:

(i) Compulsory Reading

- 1. Gross, D., Shortle, J. F., Thompson, J. M., & Harris, C. M. (2008). *Fundamentals of queuing theory* (4th ed.). New Jersey: John Wiley & Sons, Inc.
- 2. Hillier, F.S., Lieberman, G. J., Nag, B., & Basu, P. (2017). *Introduction to operations research- concepts and cases* (10th ed.). New Delhi: Tata McGraw Hill (Indian print).

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- 3. Medhi, J. (2009). Stochastic processes (3rd ed.). New Delhi: New Age Science Ltd.
- 4. Trivedi, K. S. (2016). *Probability and statistics with reliability, queuing and computer science applications* (2nd ed.). New Jersey: John Wiley & Sons, Inc.
- 5. Rausand, M., & Hoyland, A. (2003). *System reliability theory: models, statistical methods and applications* (2nd ed.). New Jersey: John Wiley & Sons, Inc.

(ii) Additional Reading

6. Srinath, L. S. (2005). Reliability engineering. New Delhi: East West Press.

Teaching Plan:

Week 1-2: Random variable, discrete and continuous random variables, Expectations, Moment generating functions, Joint distributions–marginal and conditional distributions.

Week 3-4: Standard probability distributions: Binomial, Poisson, Geometric, Exponential, Normal, Gamma and Weibull distributions (only definitions and properties without proof).

Week 5-7: Basic concept of stochastic process and its classification: Markov chain and Markov process. Basics of a queuing system, Kendall's notation, performance measures, arrival and departure process, Little's formula, Birth-death process.

Week 8-11: Markovian queueing models: Single server with finite and infinite capacity, multi-server Markovian queues.

Week 12-13: Basics of reliability, classes of lifetime distributions, Reliability function, Mean time before failure (MTBF) and Hazard rate of Exponential and Weibull distributions.

Week 14-15: Reliability of configurations- series, parallel, mixed configuration, k out of n system and standby system.

Practical/Lab to be performed on a computer using OR/Statistical packages.

- 1. Working with-Binomial, Poisson, Geometric, Exponential, Normal, Gamma and Weibull distributions.
- 2. To determine the performance measures for M/M/1 queuing model.
- 3. To determine the performance measures for M/M/1/N queuing model.
- 4. To determine the performance measures for $M/M/c/\infty$ queuing model.
- 5. To determine the performance measures for M/M/c/N queuing model
- 6. Problems based on Simulation: Random number generation.
- 7. Problems based on Monte Carlo method.
- 8. Calculation of hazard rate, MTBF for series and parallel systems.
- 9. Calculation of hazard rate, MTBF for Mixed configurations.

Unit	Course Learning Outcomes	Teaching and Learning	Assessment Tasks
No.		Activity	
Ι	(i) Define random variable,	(i) Pictorial	Regular home
	discrete and continuous	demonstration of the	assignments
	random variables,	various distributions	• Class presentations
	Expectations, Moment	using computer	Multiple choice
	generating functions, joint	(ii) Giving enough real-	questions
	distributions – marginal and	life examples so as to	*

Facilitating the achievement of course learning outcomes

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	conditional distributions	make teaching learning	• Real life case studies
	(ii) Probability distributions:	more interesting	Class tests
	Binomial, Poisson, Geometric,	(iii) Encouraging the	• Mid-Term
	Exponential, Normal, Gamma	students to come up new	examination
	and Weibull distributions	ideas and appreciating	• End-term
II	(i) Define what a stochastic	them	examination
	process is and understand its	(iv) Giving home	
	classification giving various	assignments	
	examples	(v) Having group	
	(ii) Understand the concept of	discussions	
	a queueing system and its		
	mathematical modelling		
	(iii) Define quantitative		
	measures of performance of a		
	queueing system		
	(iv) Understand and derive the		
	mathematical models of		
	Markovian queues (birth-		
	death models) and compute		
	various measures of		
	performance through these		
	models		
III	(i) Understand the basic		
	concept of reliability and		
	define it as a mathematical		
	function. Define various		
	lifetime distributions		
	(ii) Define and compute		
	various reliability measures		
	such as Mean time before		
	failure (MTBF) and Hazard		
	rate of Exponential and		
	Weibull distributions		
IV	(i) Compute the reliability of		
	standard system		
	configurations - series,		
	parallel, mixed configuration,		
	k out of n system and standby		
	system		
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Keywords: Queueing theory, Reliability theory, Stochastic processes, Markov chain

Course-ORGE 4: INTEGER PROGRAMMING AND THEORY OF GAMES (THEORY AND PRACTICAL)

Marks: 150

Course Duration: 90 Hrs. (6 Credits)

Course Objectives:

The course will provide a comprehensive treatment of integer programming including theory, algorithms and applications. The course is also intended to introduce students to the novel concepts of Game Theory with special emphasis on its applications in diverse field.

Course Learning Outcomes:

Students completing this course will be able to:

- Describe the basic concepts of integer programming problem and demonstrate the formulations of real-world problems as a integer linear programming model
- Describe the theoretical workings of the solution methods including Branch & Bound method, Gomory's cutting plane method and demonstrate the solution process by hand and solver
- Describe the basic concepts of game theory and demonstrate the formulations of realworld problems as a game theory model
- Describe the theoretical workings of the solution methods for rectangular games with saddle and without saddle point and demonstrate the solution process by hand and solver
- Apply and analyze key concept of nash equilibrium

Contents:

Unit 1: Integer Programming Problem (IPP): Some classical examples, Formulations of IPP, Pure and mixed IPP, Methods for solving IPP-Branch & Bound method, Gomory's cutting plane method, Applications of IPP to real-world situations. (Chapter-11, Reference [1] & Chapter-9, Reference [3])

Unit II: Theory of Games: Introduction to game theory, Formulation of two-person zero-sum rectangular game, Solution of rectangular games with saddle points, dominance principle, rectangular games without saddle point-Mixed strategy, Graphical, algebraic and linear programming solution of m x n games, Games with perfect information, Strategic games, Concepts and examples, Nash equilibrium and existence properties. (**Chapter-14, Reference** [1] & Chapter-2, Reference [2])

Suggested Readings:

(i) Compulsory Reading

- 1. Hillier, F.S., Lieberman, G. J., Nag, B., & Basu, P. (2017). *Introduction to operations research- concepts and cases* (10th ed.). New Delhi: Tata McGraw Hill (Indian print).
- 2. Osborne, M. J. (2009). An introduction to game theory. New York: Oxford University Press.
- 3. Taha, H. A. (2017). *Operations research-an introduction* (10th ed.). New Delhi: Pearson Prentice Hall (Indian print).

(ii) Additional Reading

4. Ravindran, A., Phillips, D. T., & Solberg, J. J. (2007). *Operations research- principles and practice* (2nd ed.). New Delhi: Wiley India (Indian print).

5. Thie, P. R., & Keough, G. E. (2008). *An introduction to linear programming and game theory* (3rd ed.). New Jersey: John Wiley & Sons.

Teaching Plan:

Week 1-3: Some classical examples, Formulations of IPP, Pure and mixed IPP.

Week 4-8: Methods for solving IPP-Branch & Bound method, Gomory's cutting plane method, Applications of IPP to real-world situations.

Week 9-10: Introduction to game theory, Formulation of two-person zero-sum rectangular game, Solution of rectangular games with saddle points, dominance principle.

Week 11-13: Rectangular games without saddle point-Mixed strategy, Graphical, algebraic and linear programming solution of m x n games.

Week 14-15: Games with perfect information, Strategic games, Concepts and examples, Nash equilibrium and existence properties.

Practical/Lab to be performed on a computer using OR/Statistical packages.

- 1. Solution of IPP using Branch and Bound method.
- 2. Solution of IPP using Gomory's cutting plane method.
- 3. Solution of capital budgeting problem.
- 4. Solution of fixed charge problem.
- 5. Solution of cargo loading problem.
- 6. Solution of production planning problem.
- 7. Solution of two-person zero-sum pure and mixed strategy game.
- 8. Graphical solution of m x 2 and 2 x n games.
- 9. Linear programming solution of game problem

Facilitating the achievement of Course Learning Outcomes

Unit	Course Learning Outcomes	Teaching and	Assessment Tasks
No.		Learning Activity	
	 (i) Describe the basic concepts of integer programming problem and demonstrate the formulations of real-world problems as a integer linear programming model (ii) Describe the theoretical workings of the solution methods including Branch & Bound method, Gomory's cutting plane method and demonstrate the solution process by hand and solver (i) Describe the basic concepts of game theory and demonstrate the formulations 	U	 Hold class room discussion and presentations Homework assignments Final exam Group activities involving students to solve real-world problems using solver Hold both announced and unannounced quizzes
	of real-world problems as a game theory model	(v) Encourage students to give short	

(ii) Describe the theoretical workings of the solution methods for rectangular games with saddle and without saddle point and demonstrate the solution	presentation (vi) Encourage students to apply concepts to solve real-world problems using solver	
process by hand and solver (iii) Apply and analyze key	using solver	
concept of Nash equilibrium		

Keywords: Integer programming, Theory of games, Decision analysis

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