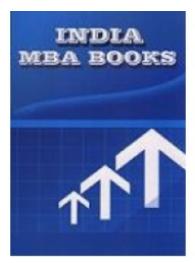
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UNIT I INTRODUCTION TO LINEAR PROGRAMMING (LP) 9

Introduction to applications of operations research in

functional areas of management. Linear

Programming-formulation, solution by graphical and simplex methods (Primal - Penalty, Two Phase),

Special cases. Dual simplex method. Principles of Duality. Sensitivity Analysis.

UNIT II LINEAR PROGRAMMING EXTENSIONS 9

Transportation Models (Minimising and Maximising Problems) – Balanced and unbalanced Problems –

Initial Basic feasible solution by N-W Corner Rule, Least cost and Vogel's approximation methods.

Check for optimality. Solution by MODI / Stepping Stone method. Case of Degeneracy. Transhipment

Models. Assignment Models (Minimising and Maximising Problems) – Balanced and Unbalanced

Problems. Solution by Hungarian and Branch and Bound Algorithms. Travelling Salesman problem.

Crew Assignment Models.

UNIT III INTEGER PROGRAMMING AND GAME THEORY 9

Solution to pure and mixed integer programming problem by Branch and Bound and cutting plane

algorithms. Game Theory-Two person Zero sum games-Saddle point, Dominance Rule, Convex Linear

Combination (Averages), methods of matrices, graphical and LP solutions.

UNIT IV INVENTORY MODELS, SIMULATION AND DECISION THEORY 9

Inventory Models – EOQ and EBQ Models (With and without shortages), Quantity Discount Models.

Decision making under risk – Decision trees – Decision making under uncertainty.

Monte-carlo simulation.

UNIT V QUEUING THEORY AND REPLACEMENT MODELS 9

Queuing Theory - single and Multi-channel models – infinite number of customers and infinite calling source. Replacement Models-Individuals replacement Models (With and without time value of money)

- Group Replacement Models.

TOTAL: 45 PERIOD

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