# Course Number and Name

# **BCE094 - OPTIMIZATION TECHNIQUES**

#### Credits and Contact Hours

#### 3 & 45

Course Coordinator's Name

Dr.Krishnakumar

### Text Books and References

# **TEXT BOOKS:**

• Rao S.S,"Optimization – Theory and applications", Wiley Easter Ltd., 1979.

# **REFERENCES:**

- David G.Luerbeggan, "Introduction to Linear and Non Linear Programming", Addison Wesley Publishing Co. 1973.
- Hadley G. "Nonlinear and dynamic programming" Addison Wesley Publishing Co. 1964.
- Cordan C.C. Beveridge and Robert S. Schedther, "Optimization, Theory and Practice" McGraw Hill Co.1970.
- HarndyA.Tahh. "operations Research, An Introduction", Macmillan Publishers Co.NewYork, 1982.
- Beightferand S. others, "Foundations of Optimization Pill", New Delhi, 1979.

# **Course Description**

• To introduce the students to the basic concepts and principles of optimization, linear programming and queuing theory

| Prerequisites   | Co-requisites |  |  |  |  |  |  |  |  |
|---|---------------|--|--|--|--|--|--|--|--|
| Fundamentals of Computing and Programming                   | NIL           |  |  |  |  |  |  |  |  |
| required, elective, or selected elective (as per Table 5-1) |               |  |  |  |  |  |  |  |  |

| Course Outcomes (COs)  |       |  |   |   |   |   |   |   |   |   |   |       |   |  |
|--|-------|--|---|---|---|---|---|---|---|---|---|-------|---|--|
| COI  | l     | Understanding the Concept of optimization and classification of optimization problems. |   |   |   |   |   |   |   |   |   | lems. |   |  |
| CO2  | 2     | Formulation simplex methods variable with upper bounds                                 |   |   |   |   |   |   |   |   |   |       |   |  |
| CO3  | 3     | Study the Queuing Model, poison and exponential distributions                          |   |   |   |   |   |   |   |   |   |       |   |  |
| CO4  | 1     | Understand the maximization and minimization of convex functions                       |   |   |   |   |   |   |   |   |   |       |   |  |
| CO5 To study equality constraints, inequality constraints      |       |  |   |   |   |   |   | S |   |   |   |       |   |  |
| Student Outcomes (SOs) from Criterion 3 covered by this Course |       |  |   |   |   |   |   |   |   |   |   |       |   |  |
|  | COs/S | Os   | а | b | с | d | e | f | g | h | i | j     | k |  |
|  | CO    |  |   |   |   |   |   |   | М | Н |   |       |   |  |
|  | CO2   | 2  |   |   |   |   |   |   | М | Н |   |       |   |  |
|  | COS   | 3  | L |   |   | М |   |   | М | Н |   |       |   |  |
|  | CO4   | ļ  |   |   |   |   |   |   | М | Н |   |       |   |  |

|  | CO5  |         |       |        |        |       |   | М | Н |          |       |   |          |
|--|--|---------|-------|--------|--------|-------|---|---|---|----------|-------|---|----------|
| List   | of Topics  | Covered | 1     |        |        |       |   |   |   | <u> </u> |       |   | <u> </u> |
|  |  |         |       |        |        |       |   |   |   |          |       |   |          |
| UN   | UNIT I INTRODUCTION 8  |         |       |        |        |       |   |   |   |          |       |   |          |
| Con  | Concept of optimization – classification of optimization – problems.   |         |       |        |        |       |   |   |   |          |       |   |          |
|  |  |         |       |        |        |       |   |   |   |          |       |   |          |
| UN   | UNIT II LINEAR PROGRAMMING   |         |       |        |        |       |   |   |   |          |       |   |          |
| Exa<br>prin<br>tran<br>prot  | Examples of linear programming problems – formulation simplex methods variable with upper bounds – principle- duality -dual simplex method - sensitivity analysis – revised simplex procedure – solution of the transportation problem – assignment – network minimization – shortest route problem – maximal two problem – L.P. representation of networks. |         |       |        |        |       |   |   |   |          |       |   |          |
| UN   | IT III   | QUEUI   | NG TH | EORY   |        |       |   |   |   |          |       | 9 |          |
| Queuing Model, poison and exponential distributions -Queues with combined arrivals and departures-<br>random and series queues.  |  |         |       |        |        |       |   |   |   |          |       |   |          |
| UN   | IT IV  | UNCO    | NSTRA | INED ( | )PTIMI | ZATIO | N |   |   |          |       | 9 |          |
| Maximization and minimization of convex functions. Necessary and sufficient conditions for local minima – speed and order of convegence – unibariate search – steepest and desent methods- metcher reeves method -conjugate gradient method. |  |         |       |        |        |       |   |   |   |          |       |   |          |
| UN   | IT V   | CONST   | RAINE | D OPT  | IMIZA  | TION  |   |   |   |          |       | 9 |          |
| Nec<br>grac  | Necessary and sufficient condition – equality constraints, inequality constraints -kuhu – tucker conditions – gradient projection method – penalty function methods – cutting plane methods of sibel directions.   |         |       |        |        |       |   |   |   |          | ons – |   |          |
|  |  |         |       |        |        |       |   |   |   |          |       |   |          |