IE 311 Optimization
Fall 2000
Outline

Instructor: Mustafa Ç. Pınar, (mustafap@bilkent.edu.tr), Room 321B, Ext. 1514. Office Hours: Tuesday 3-5 pm.

Text: I will hand out some course notes form time to time. Otherwise we will follow Winston.

Grading Policy: Occasional hw that will count 30%. Another 30% from a midterm. There will be a final for 30% as well. The remaining 10% comes from class participation.
Final Date: To be announced.

List of Topics

Geometry of linear programming

The linear programming problem

Applications in different domains: engineering, finance etc..

The simplex method: theory and practice

Sensitivity analysis

Network flow problems

Karush-Kuhn-Tucker conditions: Lagrangian duality

Integer programming: Branch-and-bound.

Dynamic programming