

OFFICIAL SYLLABUS
OR 587b – Mathematical Programming
Adopted - Spring 2004 (Committee: Drs. M. Agustin, M. Cooper, E. Sewell)

Course Description. Theory, methods, and applications of integer, dynamic, and nonlinear programming. Prerequisite: OR 587a

Textbook. Network Flows by Ahuja, Magnanti, and Orlin.

Supplementary Textbook. Operations Research: Applications and Algorithms, Forth Edition, by Wayne L. Winston.

Course Outline and Topics

Chapter 2: Shortest Paths: Label-Setting Algorithms (Optional)

Chapter 6: Maximum Flows: Basic Ideas (Optional)

Chapter 7: Maximum Flows: Polynomial Algorithms (Optional)

Chapter 12: Assignments and Matchings (Optional)

Chapter 13: Minimum Spanning Trees (Optional)

Chapter 9 (Winston): Integer Programming

Chapter 16: Lagrangian Relaxation and Network Optimization

or

Chapter 12 (Winston): Nonlinear Programming

Chapter 20 (Winston): Deterministic Dynamic Programming

Any instructor should cover all of the material specified and several of the optional sections on graphs and networks.