DSE 1B.3:

BMA-E603 Linear Programming

Credit : 6 Time: 3 hrs L T P 4 2 0

NOTE: The question paper shall consist of three sections (Sec.-A, Sec.-B and Sec.-C). Sec.-A shall contain 10 objective type questions of one mark each and student shall be required to attempt all questions. Sec.-B shall contain 10 short answer type questions of four marks each and student shall be required to attempt any five questions. Sec.-C shall contain 8 descriptive type questions of ten marks each and student shall be required to attempt any four questions. Questions shall be uniformly distributed from the entire syllbus. The previous year paper/model paper can be used as a guideline and the following syllabus should be strictly followed while setting the question paper.

Linear Programming Problems, Graphical Approach for Solving some Linear Programs. Convex Sets, Supporting and Separating Hyperplanes.

Theory of simplex method, optimality and unboundedness, the simplex algorithm, simplex method in tableau format, introduction to artificial variables, two-phase method, Big-M method and their comparison.

Duality, formulation of the dual problem, primal- dual relationships, economic interpretation of the dual, sensitivity analysis.

Books Recommended

- 1. Mokhtar S. Bazaraa, John J. Jarvis and Hanif D. Sherali, *Linear programming and Network Flows*, 2nd Ed., John Wiley and Sons, India, 2004.
- **2.** F. S. Hillier and G. J. Lieberman, *Introduction to Operations Research*, 8th Ed., Tata McGraw Hill, Singapore, 2004.
- **3.** Hamdy A. Taha, *Operations Research, An Introduction,* 8th Ed., Prentice- Hall India, 2006.