

Curriculum - Academic Year 2018-19
Characteristics of the Course Units

Name	<i>Processes optimization</i>						
ECTS credits	6						
Year / Semester	<i>III /1°</i>						
Specific learning outcomes	<p><i>Having successfully completed this module, student will be able to demonstrate knowledge and understanding of:</i></p> <ul style="list-style-type: none"> - <i>Demonstrate knowledge and understanding of the basic ideas underlying optimization techniques.</i> - <i>Demonstrate knowledge and understanding of some of the most common standard optimization models and how they can be solved, including Simplex methods, gradient methods and Lagrangian function theory.</i> - <i>Understanding the basic optimization theory including optimality conditions and duality theory.</i> - <i>Participate in class discussions with colleagues and with teachers</i> 						
Contents	<ol style="list-style-type: none"> <i>1. Introduction to optimization modes including linear and nonlinear models</i> <i>2. Graphical method for linear programming with two variables</i> <i>3. Simplex methods (Phase I and Phase II methods, Dual simplex method) for linear programming</i> <i>4. Duality theory and sensitivity analysis</i> <i>5. Theorems of complementarity and the alternatives</i> <i>6. Search methods (gradient methods) for nonlinear optimization</i> <i>7. Lagrangian function theory</i> <i>8. Practical use of software in solving linear programming</i> 						
Teaching and learning methods	<i>Face to face, 72 hours</i>						
Teaching techniques	<i>Lectures, 24 hours</i> <i>Practical classes, 48 hours</i>						
Assessment methods	<i>Written and practical.</i> <ul style="list-style-type: none"> ▣ <i>Consulting with lecturer during office hours.</i> ▣ <i>Consulting with teaching assistant during office hours.</i> ▣ <i>Private sessions for redelivering the lecture contents.</i> 						
Assessment criteria	<p><i>In the mid-term test students should demonstrate their ability to:</i></p> <ul style="list-style-type: none"> • <i>Develop mathematical optimization models for a range of practical problems.</i> • <i>Appreciate the power of using the mathematical approach to optimization problems relevant to engineering</i> <p><i>Finally, students' ability to participate in class discussions with teachers and colleagues will be assessed in practical classes.</i></p>						
Assessment metrics	<i>Attribution of a final grade</i>						
Criteria of attribution of the final grade	<p><i>The final grade will be determined according to the following rules:</i></p> <table style="margin-left: 40px;"> <tr> <td><i>Midterm Evaluation:</i></td> <td style="text-align: right;"><i>(30%)</i></td> </tr> <tr> <td><i>Final exam:</i></td> <td style="text-align: right;"><i>(40%)</i></td> </tr> <tr> <td><i>practical classes assessments:</i></td> <td style="text-align: right;"><i>(30%)</i></td> </tr> </table>	<i>Midterm Evaluation:</i>	<i>(30%)</i>	<i>Final exam:</i>	<i>(40%)</i>	<i>practical classes assessments:</i>	<i>(30%)</i>
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<i>Final exam:</i>	<i>(40%)</i>						
<i>practical classes assessments:</i>	<i>(30%)</i>						
Preparatory course units	<i>N.A.</i>						
Didactic material	<i>Frederick S. Hillier, Gerald J. Lieberman (2010). Introduction to operations research.</i>						

Nocedal, J and Wright, S (2006). Numerical Optimization.

Vanderbei, R. (2014). Linear programming: Foundation and Extension.

Stephen Boyd, Lieven Vandenberghe (2004). Convex optimization.