SIE 440/540: Survey of Optimization Methods
Spring 2017

Course Description: (3 units) Survey of methods including network flows, integer programming, nonlinear programming and dynamic programming. Models development and solution algorithms are covered.

Course Goal: Students are able to develop a working knowledge of different types of optimization methods in these directions: learning solution approaches for linear/integer/dynamic/nonlinear programming and some network optimization problems; developing an appropriate optimization model from a verbal description of a problem; choosing an appropriate solution technique; extract relevant information from the model and solutions.


Time and Location: TuTh 9:30AM-10:45AM, ENGR 301

Instructor: Dr. Neng Fan, Assistant Professor
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Teaching Assistants:
Ms. Jen Wu
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Office Hours: TuTh 2:00PM-3:00PM
Email: j1ngw@email.arizona.edu

Course Website: We’ll be using D2L. All class materials, including HW, lecture notes, supplemental readings, etc, will be distributed from D2L. You must check the announcements in D2L at least twice a week.


References:
Course Outline:

2. Network optimization: modeling, transportation problem, assignment problem, network flows, etc.
3. Integer programming: modeling, branch and bound method, cutting plane method, etc.
5. Dynamic programming

Course Policies:

- SIE 440:
  - Homework: 5 sets (30%)
  - Exams: Midterm exam (30%), Final exam (40%)

- SIE 540:
  - Homework: 5 sets (20%)
  - Exams: Midterm exam (25%), Final exam (35%)
  - Project (20%)

Note on Academic Integrity: I expect you to understand and write your own solutions, but you are allowed to discuss with your classmates. Also, if you have any references, you must cite them.

Late problem sets will not be accepted. Any questions with grades for HW and exam, you should write explanation to TAs within one week of grades posted.

Accessibility and Accommodations: It is the University’s goal that learning experiences be as accessible as possible. If you anticipate or experience physical or academic barriers based on disability or pregnancy, please let me know immediately so that we can discuss options. You are also welcome to contact Disability Resources (520-621-3268) to establish reasonable accommodations.

You are encouraged to make recommendations to improve the class and my teaching skills.