



UNIVERSITÀ  
DEGLI STUDI DI MILANO-BICOCCA

## SYLLABUS DEL CORSO

### Ricerca Operativa e Pianificazione delle Risorse

2122-3-E3101Q128

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#### Aims

Operations research (OR) is the study of scientific tools that deals with the application of advanced analytical methods to help make better decisions. It is a key branch of applied mathematics with applications in a wide spectrum of areas including computer science, engineering and economics. The goal of this course is to teach students to formulate mathematical models that represent real-world problems and to recognize approaches and tools to solve these models.

Namely, we will cover nonlinear, linear, network flow and integer optimization problems, with applications in planning, economics, business, and engineering.

#### Contents

- A. Non Linear Optimization
- B. Linear & integer Optimization
- C. Soft Computing for Optimization

#### Detailed program

- A. Non Linear Optimization
- 2. One Variable Unconstrained Minimization :Dichotomy Search - Bisection Method - Newton Method.
- 3. Multi-Variable Unconstrained Minimization : Gradient Method, Newton Method.
- 4. Multi Variable Constrained Minimization :Karush-Kuhn-Tucker conditions

## B. Linear Optimization

5. Introduction to Linear Programming: Assumptions for LP, Modeling strategies
6. Graphical solution: Graphical solutions to linear programs.
7. Linear Programming Geometry and the Simplex Method
8. Duality and Sensitivity analysis
9. Binary and Mixed integer problems: problems' formulation and Branch & Bound solution procedure

## C. Soft Computing for Optimization

5. Evolutionary programming
6. Neural network & SVM

## Prerequisites

Familiarity with linear algebra (linear independence, solving systems of equations, basic matrix algebra), basic programming, (multi-variable) differential calculus and probabilities.

## Teaching form

Lectures, exercises and demo using sw

The course will be delivered in Italian.

## Textbook and teaching resource

Main textbook

Frederick S. Hillier and Gerald J. Lieberman, *Ricerca Operativa*, McGraw-Hill, 9th edition, 2010.

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Dimitris Bertsimas and John Tsitsiklis, *Introduction to Linear Optimization*, Belmont, Massachusetts, 2008.

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Mathematica: <http://www.unimib.it/go/47939/Home/Italiano/Service-Desk/Software-download/Mathematica>

Optimization in R: <https://cran.r-project.org/web/packages/optimx/optimx.pdf> [Rlp] LP in R: <https://cran.r-project.org/web/packages/lpSolve/lpSolve.pdf>

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Slides of the lectures and solved exercises will also be available

## **Semester**

I semester

## **Assessment method**

There are two alternative exam modalities:

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## **Office hours**

Enza Messina by appointment

Fabio Stella by appointment

Guglielmo Lulli by appointment

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