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Operational research (OR) encompasses the development and the use of a wide range of
problem-solving techniques and methods applied in the pursuit of improved decision-making
and efficiency, such as simulation, mathematical optimization, queueing theory and other
stochastic-process models, Markov decision processes, econometric methods, data
envelopment analysis, neural networks, expert systems, decision analysis, and the analytic
hierarchy process.

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In a rapidly developing field like Operations Research, its easy to get overwhelmed by the variety of topics and analytic techniques. Paul Jensen and Jonathan Bard help you master the expensive field by focusing on the fundamental models and methodologies underlying the practice of Operations Research. Bridging the gap between theory and practice, the author presents the quantitative tools and models most important to understanding modern operations research. You'll come to appreciate the power of OR techniques in solving real-world problems and applications in your own field. You'll learn how to translate complex situations into mathematical models, solve models and turn models into solutions. This text is designed to bridge the gap between theory and practice by presenting the quantitative tools and models most suited for modern operations research. The principal goal is to give analysts, engineers, and decision makers a larger appreciation of their roles by defining a common terminology and by explaining the interfaces between the underlying methodologies. Features Divides each subject into methods and models, giving you greater flexibility in how you approach the material. Concise and focused presentation highlights central ideas. Many examples throughout the text will help you better understand mathematical material.

Uniquely blends mathematical theory and algorithm design for understanding and modeling real-

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world problems Optimization modeling and algorithms are key components to problem-solving across various fields of research, from operations research and mathematics to computer science and engineering. Addressing the importance of the algorithm design process. Deterministic Operations Research focuses on the design of solution methods for both continuous and discrete linear optimization problems. The result is a clear-cut resource for understanding three cornerstones of deterministic operations research: modeling real-world problems as linear optimization problem; designing the necessary algorithms to solve these problems; and using mathematical theory to justify algorithmic development. Treating real-world examples as mathematical problems, the author begins with an introduction to operations research and optimization modeling that includes applications from sports scheduling in the airline industry. Subsequent chapters discuss algorithm design for continuous linear optimization problems, covering topics such as convexity, Farkas's Lemma, and the study of polyhedral before culminating in a discussion of the Simplex Method. The book also addresses linear programming duality theory and its use in algorithm design as well as the Dual Simplex Method, Dantzig-Wolfe decomposition, and a primal-dual interior point algorithm. The final chapters present network optimization and integer programming problems, highlighting various specialized topics including label-correcting algorithms for the shortest path problem, preprocessing and probing in integer programming, lifting of valid inequalities, and branch and cut algorithms. Concepts and approaches are introduced by outlining examples that demonstrate and motivate theoretical concepts. The accessible presentation of advanced ideas makes core aspects easy to understand and encourages readers to understand how to think about the problem, not just what to think. Relevant historical summaries can be found

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throughout the book, and each chapter is designed as the continuation of the "story" of how to both model and solve optimization problems by using the specific problems—linear and integer programs—as guides. The book's various examples are accompanied by the appropriate models and calculations, and a related Web site features these models along with Maple® and MATLAB® content for the discussed calculations. Thoroughly class-tested to ensure a straightforward, hands-on approach, *Deterministic Operations Research* is an excellent book for operations research of linear optimization courses at the upper-undergraduate and graduate levels. It also serves as an insightful reference for individuals working in the fields of mathematics, engineering, computer science, and operations research who use and design algorithms to solve problems in their everyday work.

"All essential topics and even more are covered while keeping the size of the book down (competitive textbooks are lengthy at thousand pages, which is overwhelming for beginning students). LP-sensitivity and post-optimality analysis are presented in an easily understandable manner. Much attention is focused on heuristic solution methods and dynamic optimization. Coverage of more advanced operations research topics, such as Markovian control, inventory and queueing approximations, and networks of queues. A carefully designed collection of motivational examples and problems"--

A single source guide to operations research (OR) techniques, this book covers emerging OR methodologies in a clear, concise, and unified manner. Building a bridge between theory and practice, it begins with coverage of fundamental models and methods such as linear,

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nonlinear, integer, and dynamic programming, networks, simulation, queuing, inventory, stochastic processes, and decision analysis. The book then explores emerging techniques including multiple criteria optimization, meta heuristics, robust optimization, and complexity and large scale networks. Each chapter gives an overview of a particular methodology, illustrates successful applications, and provides references to computer software availability.

Papers by leading theorists in operations research.

Operations Research: A Practical Introduction is just that: a hands-on approach to the field of operations research (OR) and a useful guide for using OR techniques in scientific decision making, design, analysis and management. The text accomplishes two goals. First, it provides readers with an introduction to standard mathematical models and algorithms. Second, it is a thorough examination of practical issues relevant to the development and use of computational methods for problem solving. Highlights: All chapters contain up-to-date topics and summaries A succinct presentation to fit a one-term course Each chapter has references, readings, and list of key terms Includes illustrative and current applications New exercises are added throughout the text Software tools have been updated with the newest and most popular software Many students of various disciplines such as mathematics, economics, industrial engineering and computer science often take one course in operations research. This book is written to provide a succinct and efficient introduction to the subject for these students, while offering a sound and fundamental preparation for more advanced courses in linear and nonlinear optimization, and many stochastic models and analyses. It provides relevant

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analytical tools for this varied audience and will also serve professionals, corporate managers, and technical consultants.

Models & Methods for Project Selection systematically examines in this book treatment the latest work in the field of project selection modeling. The models presented are drawn from mathematical programming, decision theory, and finance. These models are examined in two categorical streams: the management science stream and the financial model stream. The book describes the assumptions and limitations of each model and provides appropriate solution methodologies. Its organization follows three main themes: *Criteria for Choice: Chapters 1-3 investigate the effect of the choice of optimization criteria on the results of the portfolio optimization problem. *Risk and Uncertainty: Chapters 4-7 deal with uncertainty in the project selection problem. *Non-Linearity and Interdependence: These chapters deal with problems of non-linearity and interdependence as they arise in the project selection problem. Chapters 8, 9 and 10 present solution methodologies, which can be used to solve these most general project selection models.

Network flow models. Modeling applications of network programming. Formalization of network models. Network manipulation algorithms. The shortest path problem. The maximum flow problem. Pure minimum cost flow problems. The out-of-kilter algorithm. Network manipulation algorithms for the generalized network. Generalized minimum cost flow problems. The convex minimum cost flow problem. Concave costs. References. Index.

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