

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Linear Programming and Applications	4	3	1	0	Class XII pass with Mathematics	DSC-4: Linear Algebra

Learning Objectives: Primary objective of this course is to introduce:

- Simplex Method for linear programming problems.
- Dual linear programming problems.
- The applications of linear Programming to transportation, assignment, and game theory.

Learning Outcomes: The course will enable the students

- Learn about the basic feasible solutions of linear programming problems.
- Understand the theory of the simplex method to solve linear programming problems.
- Learn about the relationships between the primal and dual problems.
- Solve transportation and assignment problems.
- Understand two-person zero sum game, games with mixed strategies and formulation of game to primal and dual linear programming problems to solve using duality.

SYLLABUS OF DSE-3(ii)

UNIT– I: Introduction to Linear Programming (12 hours)

Linear programming problem: Standard, Canonical and matrix forms, Geometric solution; Convex and polyhedral sets, Hyperplanes, Extreme points; Basic solutions, Basic feasible solutions, Correspondence between basic feasible solutions and extreme points.

UNIT– II: Optimality and Duality Theory of Linear Programming Problem (18 hours)

Simplex method: Optimal solution, Termination criteria for optimal solution of the linear programming problem, Unique and alternate optimal solutions, Unboundedness; Simplex algorithm and its tableau format; Artificial variables, Two-phase method, Big-M method. Duality Theory: Motivation and formulation of dual problem, Primal-Dual relationships, Fundamental theorem of duality; Complementary slackness.

UNIT – III: Applications (15 hours)

Transportation Problem: Definition and formulation, Northwest-corner, Least- cost, and Vogel's approximation methods of finding initial basic feasible solutions; Algorithm for solving transportation problem.

Assignment Problem: Mathematical formulation and Hungarian method of solving.

Game Theory: Two-person zero sum game, Games with mixed strategies, Formulation of game to primal and dual linear programming problems, Solution of games using duality.

Essential Readings

1. Bazaraa, Mokhtar S., Jarvis, John J., & Sherali, Hanif D. (2010). Linear Programming and

- Network Flows (4th ed.). John Wiley and Sons. Indian Reprint.
2. Hillier, Frederick S. & Lieberman, Gerald J. (2021). Introduction to Operations Research (11th ed.). McGraw-Hill Education (India) Pvt. Ltd.
 3. Taha, Hamdy A. (2017). Operations Research: An Introduction (10th ed.). Pearson.

Suggestive Readings

- Hadley, G. (1997). Linear Programming. Narosa Publishing House. New Delhi.
- Thie, Paul R., & Keough, G. E. (2008). An Introduction to Linear Programming and Game Theory. (3rd ed.). Wiley India Pvt. Ltd. Indian Reprint 2014.

