

Essential Reading

1. Denlinger, Charles G. (2011). Elements of Real Analysis. Jones & Bartlett India Pvt. Ltd. Student Edition. Reprinted 2015.

Suggestive Readings

- Bartle, Robert G., & Sherbert, Donald R. (2011). Introduction to Real Analysis (4th ed.). John Wiley & Sons. Wiley India Edition 2015.
- Bilodeau, Gerald G., Thie, Paul R., & Keough, G. E. (2010). An Introduction to Analysis (2nd ed.). Jones & Bartlett India Pvt. Ltd. Student Edition. Reprinted 2015.

GE-4(ii)

GENERIC ELECTIVES (GE-4(ii)): LINEAR PROGRAMMING

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	4	3	1	0	Class XII pass with Mathematics	NIL

Learning Objectives: The primary objective of this course is to introduce:

- The solution of linear programming problem using simplex method.
- The solution of transportation and assignment problems.
- Game theory which makes possible the analysis of the decision-making process of two interdependent subjects.

Learning Outcomes: This course will enable the students to:

- Learn about the simplex method used to find optimal solutions of linear optimization problems subject to certain constraints.
- Write the dual of a linear programming problem.
- Solve the transportation and assignment problems.
- Learn about solution of rectangular games using graphical method and dominance.
- Formulate game to a pair of associated primal-dual linear programming problems.

SYLLABUS OF GE-4(ii)

UNIT-I: Linear Programming Problem, Simplex Method, and Duality (18 hours)

Standard form of the LPP, graphical method of solution, basic feasible solutions, and convexity; Introduction to the simplex method: Optimality criterion and unboundedness, Simplex tableau and examples, Artificial variables; Introduction to duality, Formulation of the dual problem with examples.

UNIT-II: Transportation and Assignment Problems (15 hours)

Definition of transportation problem, finding initial basic feasible solution using Northwest-corner method, Least-cost method, and Vogel approximation method; Algorithm for solving transportation problem; Hungarian method of solving assignment problem.

UNIT-III: Two-Person Zero-Sum Games (12 hours)

Introduction to game theory, rectangular games, Mixed strategies, Dominance principle; Formulation of game to primal and dual linear programming problems.

Essential Readings

1. Thie, Paul R., & Keough, G. E. (2014). An Introduction to Linear Programming and Game Theory. (3rd ed.). Wiley India Pvt. Ltd.
2. Taha, Hamdy A. (2017). Operations Research: An Introduction (10th ed.). Pearson.

Suggestive Readings

- Hadley, G. (1997). Linear Programming. Narosa Publishing House. New Delhi.
- Hillier, F. S., & Lieberman, G. J. (2021). Introduction to Operations Research (11th ed.). McGraw-Hill Education (India) Pvt. Ltd.