# United Arab Emirates University <br> Faculty of Science <br> Department of Mathematical Sciences <br> Linear Programming - Fall 2008/2009 

## General Information:

Course Title: Linear programming Course Number: MATH 321 Credit Hours: 3
Prerequisites: Linear Algebra I (Math 1402) \& Calculus III (Math 2102)
Description of Course: General linear programming problem, Simplex method, the revised simplex method, Duality, parametric linear programming, Sensitivity Analysis, and applications.

## Course objectives:

$>$ To understand the origin of linear programming problems.
$>$ To gain insight and skills in solving linear programming problems.
$>$ To explore different techniques and methods to be used.
$>$ To illustrate applications of those techniques and technology to problem solving in science, mathematics, business, and other related areas.

## Student Learning Outcomes:

Students will be able to:

1) Formulate corresponding linear programming problems.
2) Demonstrate ability to integrate knowledge and idea in a coherent and meaningful manner.
3) Work effectively with others.
4) Analyze the simplex method.
5) Demonstrate an understanding for applications of linear programming problems in various fields.
6) Locate and use relevant information.

Textbook: Linear programming, second edition, Foundations and Extensions, Robert J. Vanderbei, Kluwer's Academic publishers, Boston, 2001, ISBN: 0-7923-73242-1.

Attendance: Attendance is required for all classes. Students who are absent for any reason more than $15 \%$ of required classes are prohibited from participating in subsequent exams and received a grade of " $F$ " for the course.
If you are absent:-

- 3 lectures, you will receive a $5 \%$ warning.
- 5 lectures, you will receive a $10 \%$ warning.
- 7 lectures, you will receive a $15 \%$ warning and Fail the Course.

METHODS OF STUDENT ASSESSMENT

| Exam | Weight | Date | Time | Material <br> Covered | Exam <br> Location |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}^{\text {st }}$ Test | $\mathbf{1 5} \%$ | To be announced | During class hours | To be announced | In class <br> room |
| $\mathbf{2}^{\text {nd }}$ Test | $\mathbf{1 5 \%}$ | To be announced | During class hours | To be announced | In class <br> room |
| Midterm | $\mathbf{2 0 \%}$ | 28 June 2006 | During class hours | To be announced | In class <br> room |
| Final | $\mathbf{4 0 \%}$ | 18 July 2006 | $8: 00$ am to 10:00 am | To be announced | To be <br> announced |
| Quizzes | $\mathbf{1 0 \%}$ | To be announced | During class hours | To be announced | In class <br> room |

## Grading System

| Percentage | Letter Grade | Points |
| :---: | :---: | :---: |
| $90 \%-100 \%$ | A | 4 |
| $85 \%-89 \%$ | $\mathrm{~B}+$ | 3.5 |
| $80 \%-84 \%$ | B | 3 |
| $75 \%-79 \%$ | $\mathrm{C}+$ | 2.5 |
| $70 \%-74 \%$ | C | 2 |
| $65 \%-69 \%$ | $\mathrm{D}+$ | 1.5 |
| $60 \%-64 \%$ | D | 1 |
| Less than $60 \%$ | F | 0 |


|  | Material | Number of weeks |
| :---: | :--- | :--- |
| 1 | General linear programming problem, <br> Formulations, and Graphical methods | Two weeks |
| 2 | Simplex method and its variations. | Two weeks |
| 3 | Revised and two-phase simplex methods | Two weeks |
| 4 | Duality | One week |
| 5 | Equivalence | One week |
| 6 | Parametric linear programming | Two weeks |
| 7 | Sensitivity Analysis | Two weeks |
| 8 | Applications. | Two Weeks |

## Weighting of Assessment

| Class work | $:$ | $10 \%$ |
| :--- | :---: | ---: |
| Assignments | $:$ | $10 \%$ |
| Midterm exam | $:$ | $20 \%$ |
| Quizzes | $:$ | $15 \%$ |
| Practical projects | $:$ | $5 \%$ |
| Final Exam |  | $40 \%$ |
| Total | $:$ | $100 \%$ |

