

Course Descriptions Master 2013-2014

Course Title Modelling and Solver Technology
 Course Code EBC4051
 ECTS Credits 6,5
 Assessment None

Period	Period	Start	End	Mon	Tue	Wed	Thu	Fri
4		3-2-2014	4-4-2014		X		X	

Level Advanced

Coordinator Tjark Vredevelde For more information: t.vredevelde@maastrichtuniversity.nl

Language of instruction English

Goals After this course, the student is able to model (hard) optimisation problems as mathematical programs and knows several techniques to solve these problems. Moreover, the student can use general purpose software tools to solve these problems.

Description This course is devoted to mathematical modeling of hard optimisation problems. We focus on integer programming techniques to solve these optimisation problems. During this course techniques as branch and bound, cutting planes and column generation will be discussed as well as the theory needed to understand these techniques. Furthermore, partially by using LP and ILP solvers, these techniques will be implemented in C++.

Literature Lecture notes, selected chapters from L.A. Wolsey, "Integer Programming", 1998, ISBN 0-471-28366-5.

Prerequisites Linear programming (including the simplex method), duality, basics in integer programming, combinatorial optimisation, graph theory, C++. Exchange students need to have obtained a Bachelor degree and an advanced level in mathematics.
 an advanced level of English

Teaching methods PBL / Lecture / Assignment

Assessment methods Participation / Written Exam

Evaluation in previous academic year For the complete evaluation of this course please click <http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM>

This course belongs to the following programme / specialisation

Master Business Research	Methodology Electives
Master Business Research Track OR	Methodology Electives
Master Business Research Track OR	Track Operation Research Compulsory Courses
Master Econometrics and OR	Econometrics & OR Electives
Master Econometrics and OR	Operations Research
SBE Exchange Master	Master Courses
SBE Non Degree Courses	Master Courses