Course Descriptions None 2016-2017

Course Title	Algorithms and Optimisation
Course Code	EBC4049
ECTS Credits	6,5
Assessment	Whole/Half Grades

Period

Period	Start	End	Mon	Tue	Wed	Thu	Fri
2	31-10-2016	22-12-2016	X			X	

Level	Advanced
Coordinator	Alexander Grigoriev For more information:a.grigoriev@maastrichtuniversity.nl
Language of instruction	English
Goals	Ability to analyse the complexity of optimization problems, and ability to design fast algorithms providing good-quality solutions for hard optimization problems.
Description	This course is devoted to mathematical models and solution methods for hard optimization problems. First, we study the theory of computational complexity, including the concept of P versus NP. In particular, we prove that some problems are computationally intractable. Given the complexity insights, solving such problems is a challenge. Therefore, we study the design and analysis of approximation algorithms and approximation schemes, as well as the derivation of inapproximability results. We also discuss local search frameworks such as Simulated Annealing, Genetic Algorithms and Tabu Search. The course is open ended in the sense that some topics can be chosen according to student interests. Classical problems that will be covered are, among others, scheduling, colouring, set covering, and packing.
Literature	"Algorithms" by Dasgupta, Papadimitriou and Vazirani (Mc Graw-Hill). Selected chapters from several books on combinatorial optimization. Research papers.
Prerequisites	Students need to have obtained a Bachelor degree in Econometrics, Operations Research, Mathematics, or Computer Science. Knowledge in optimization (Linear Programming) and basic graph theory is highly recommended. Familiarity with basic algorithms and the analysis of algorithms (runtime complexity) is certainly helpful. C++ (or Java/Python/Basic) Programming skills are also prerequisites as there will be a practical programming case. An advanced level of English.
Teaching methods	PBL / Lecture / Assignment / Groupwork
Assessment methods	Final Paper / 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 Non Degree Courses	Master Courses