

# SYLLABUS

## 1. Information regarding the programme

1.1 Higher education institution	Babeş Bolyai University
1.2 Faculty	Faculty of Mathematics and Computer Science
1.3 Department	Department of Mathematics
1.4 Field of study	Computer Science
1.5 Study cycle	Master
1.6 Study programme / Qualification	High Performance Computing and Big Data Analytics

## 2. Information regarding the discipline

2.1 Name of the discipline	Optimization models						
2.2 Course coordinator	Assoc. Prof. Nicolae Popovici, Ph.D.						
2.3 Seminar coordinator	Assoc. Prof. Nicolae Popovici, Ph.D.						
2.4. Year of study	2	2.5 Semester	4	2.6. Type of evaluation	Exam	2.7 Type of discipline	Optional

## 3. Total estimated time (hours/semester of didactic activities)

3.1 Hours per week	3	Of which: 3.2 course	2	3.3 seminar	1
3.4 Total hours in the curriculum	36	Of which: 3.5 course	24	3.6 seminar	12
Time allotment:					hours
Learning using manual, course support, bibliography, course notes					56
Additional documentation (in libraries, on electronic platforms, field documentation)					10
Preparation for seminars/labs, homework, papers, portfolios and essays					28
Tutorship					10
Evaluations					35
Other activities: .....					-
3.7 Total individual study hours			139		
3.8 Total hours per semester			175		
3.9 Number of ECTS credits			7		

## 4. Prerequisites (if necessary)

4.1. curriculum	<ul style="list-style-type: none"> <li>• Linear algebra;</li> <li>• Geometry;</li> <li>• Mathematical analysis.</li> </ul>
4.2. competencies	Basic notions of linear algebra, analytical geometry and differential calculus in the n-dimensional Euclidean space.

## 5. Conditions (if necessary)

5.1. for the course	
5.2. for the seminar /lab activities	

## 6. Specific competencies acquired

<b>Professional competencies</b>	<ul style="list-style-type: none"> <li>• Ability to understand and manipulate advanced concepts and results in the field of optimization theory.</li> <li>• Ability to use mathematical methods and implementable algorithms for solving optimization problems.</li> </ul>
<b>Transversal competencies</b>	<ul style="list-style-type: none"> <li>• Ability to model and analyze from a mathematical point of view practical optimization problems from other sciences, economics and engineering.</li> </ul>

## 7. Objectives of the discipline (outcome of the acquired competencies)

7.1 General objective of the discipline	The aim of this course is to present several classes of practical optimization models along with numerical solution algorithms.
7.2 Specific objective of the discipline	Students should acquire knowledge about: <ul style="list-style-type: none"> <li>• Scalar optimization models;</li> <li>• Vector (multicriteria) optimization models;</li> <li>• Dynamic optimization models.</li> </ul>

## 8. Content

8.1 Course	Teaching methods	Remarks
1. Linear optimization models. Duality theorems.	Direct instruction, mathematical proof, exemplification	
2. The Simplex algorithm in primal form.	Direct instruction, mathematical proof, exemplification	
3. The Simplex algorithm in dual form.	Direct instruction, mathematical proof, exemplification	
4. Extended linear optimization problems.	Direct instruction, mathematical proof, exemplification	
5. Integer optimization problems.	Direct instruction, mathematical proof, exemplification	
6. Matrix games.	Direct instruction, mathematical proof, exemplification	
7. Convex optimization models.	Direct instruction, mathematical proof, exemplification	
8. The best approximation problem.	Direct instruction, mathematical proof, exemplification	
9. The Fermat-Weber (median location) problem.	Direct instruction, mathematical proof, exemplification	
10. The smallest enclosing ball (center location) problem.	Direct instruction, mathematical proof, exemplification	

11. Multicriteria optimization models.	Direct instruction, mathematical proof, exemplification	
12. Multicriteria location problems.	Direct instruction, mathematical proof, exemplification	

#### Bibliography

1. BOYD, S., VANDENBERGHE, L.: Convex Optimization, Cambridge University Press, 2004.
2. BRECKNER, W.W.: Cercetare operațională, Universitatea "Babeș-Bolyai", Facultatea de Matematică, Cluj-Napoca, 1981.
3. EHRGOT, M.: Multicriteria Optimization. Springer, Berlin Heidelberg New York, 2005.
4. MORDUKHOVICH, B.S., NAM, N.M., An easy path to convex analysis and applications, Morgan & Claypool Publishers, Milton Keynes, 2014.
5. POPOVICI, N.: Optimizare vectorială, Casa Cartii de Știință, Cluj-Napoca, 2005.
6. VANDERBEI, R.: Linear Programming. Foundations and Extensions, Springer, Boston, 2008.

8.2 Seminar	Teaching methods	Remarks
1. Linear optimization problems solved by means of the Simplex algorithm in primal form.	Problem-based instruction, debate, mathematical proofs	2 hours
2. Linear optimization problems solved by means of the Simplex algorithm in dual form.	Problem-based instruction, debate, mathematical proofs	2 hours
3. Integer optimization problems solved by the Gomory's cutting planes method.	Problem-based instruction, debate, mathematical proofs	2 hours
4. Matrix games solved via linear optimization.	Problem-based instruction, debate, mathematical proofs	2 hours
5. Multicriteria linear optimization problems solved by scalarization and the Simplex algorithm.	Problem-based instruction, debate, mathematical proofs	2 hours
6. Planar location problems.	Problem-based instruction, debate, mathematical proofs	2 hours

#### Bibliography

1. BRECKNER, B.E., POPOVICI, N.: Probleme de cercetare operațională, EFES, Cluj-Napoca, 2006.
2. BRECKNER, W.W., DUCA, D.: Culegere de probleme de cercetare operationala, Universitatea Babes-Bolyai, Facultatea de Matematica, Cluj-Napoca, 1983.
3. VANDERBEI, R.: Linear Programming. Foundations and Extensions, Springer, Boston, 2008.

### **9. Corroborating the content of the discipline with the expectations of the epistemic community, professional associations and representative employers within the field of the program**

The course ensures a solid theoretical background, according to national and international standards

## 10. Evaluation

Type of activity	10.1 Evaluation criteria	10.2 Evaluation methods	10.3 Share in the grade (%)
10.4 Course	- Knowledge of theoretical concepts and capacity to rigorously prove the main theorems; - Ability to solve practical exercises and theoretical problems	Written exam	70%
10.5 Seminar/lab activities	- Attendance and active class participation	Continuous evaluation	30%
10.6 Minimum performance standards			
The final grade should be greater than or equal to 5.			

Date

Signature of course coordinator

Signature of seminar coordinator

15.04.2016

Assoc. Prof. Nicolae Popovici, Ph.D.

Assoc. Prof. Nicolae Popovici, Ph.D.

Date of approval

Signature of the head of department

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Prof. Octavian Agratini, Ph.D.