

Course Unit	Operational Research II	Field of study	Quantitative Methods
Bachelor in	Industrial Management and Engineering	School	School of Technology and Management
Academic Year	2023/2024	Year of study	3
Type	Semestral	Semester	1
Level	1-3	ECTS credits	6.0
Code	9104-754-3103-00-23		
Workload (hours)	162	Contact hours	T - TP 60 PL - TC - S - E - OT - O -

T - Lectures; TP - Lectures and problem-solving; PL - Problem-solving, project or laboratory; TC - Fieldwork; S - Seminar; E - Placement; OT - Tutorial; O - Other

Name(s) of lecturer(s) Carla Alexandra Soares Galdes

### Learning outcomes and competences

At the end of the course unit the learner is expected to be able to:

1. Identify and select the appropriate operational research techniques to solve existing problems in organizations
2. Critically analyze complex problems
3. Develop simulations models, using a software package, to solve Industrial Management problems
4. Interpret simulation results and draw conclusions from the simulation projects

### Prerequisites

Before the course unit the learner is expected to be able to:  
The student should know the basic concepts of Operational Research.

### Course contents

Formulation and solving techniques for Integer Programming problems. Markov processes. Queuing systems. Simulation.

### Course contents (extended version)

1. Integer Linear Programming
  - The use of binary variables in Integer Programming.
  - Some formulation examples in Integer Programming.
  - General procedures used to solve Integer Programming problems.
  - The Branch-and-Bound algorithm.
  - The Cutting Planes algorithm.
2. Markov Processes
  - Definition and basic concepts
  - Transition matrix of a Markov chain
  - Analysis of both ergodic and absorbing chains
  - Generalizations
3. Queuing systems
  - Characterisation of queuing processes
  - The M/M/1 queuing system
  - Queuing systems with more than one server
  - Finite source models and systems with limited capacity
  - Priority queuing models
4. Simulation
  - Simulation in OR
  - Modelling of systems (manufacturing or services) using simulation
  - Fundamental concepts (entities, queues, etc.)
  - Development of models
  - SIMIO simulation software
  - Validity and credibility of the simulation model
  - Applications and analysis of simulation outputs

### Recommended reading

1. Notas de apoio (fornecidas pelo docente)
2. Hillier, F. S. , Lieberman, G. J. , Introduction to Operations Research, 11th ed. McGraw-Hill, 2021 (ISBN: 9781259872990)
3. Mourão, M. C , Pato, M. V. , Pinto, L. S, Simões, O. A. , Valente, J. , Investigação Operacional - Exercícios e Aplicações, 2.ª ed. , Escolar Editora, 2019 (ISBN: 9789725925560)

### Teaching and learning methods

The theoretical contents should be presented in theoretical-practical lectures, accompanied by the exercises solving. In non-presencial hours the topics should be consolidated through the exercises solving supported by computer tools. Some individual or group tutorial lectures could be scheduled if it would be necessary.

### Assessment methods

1. Distributed evaluation - (Regular, Student Worker) (Final)
  - Final Written Exam - 50% (Only for students attending the classes.)
  - Practical Work - 50% (Only for students attending the classes. To be partially held during classes.)
2. Final evaluation - (Regular, Student Worker) (Supplementary, Special)
  - Final Written Exam - 100%

### Language of instruction

Portuguese

## Electronic validation

Carla Alexandra Soares Galdes	José Mário Escudeiro de Aguiar	António Jorge da Silva Trindade Duarte	José Carlos Rufino Amaro
05-10-2023	07-10-2023	09-10-2023	10-10-2023