

University of Pretoria Yearbook 2018

Operations research 780 (BOZ 780)

Qualification	Postgraduate
Faculty	Faculty of Engineering, Built Environment and Information Technology
Module credits	32.00
Prerequisites	BAN 313 or BAN 780
Contact time	48 Contact hours
Language of tuition	Module is presented in English
Department	Industrial and Systems Engineering
Period of presentation	Semester 1 or Semester 2

Module content

Building on undergraduate modules in Operations Research, the module aims to extend the mathematical programming and optimisation capabilities by introducing uncertainty. Many decision makers are confronted with complex environments in which data is not known with certainty, or in which the decision constraints are uncertain. For cases where one knows the shape, or can assume that the uncertainty follows a known probabilistic distribution, stochastic programming can be used. In the module both chance-constrained programming and fixed recourse are introduced. Fuzzy optimisation is introduced for cases where the shape and/or distribution of the uncertainty are not known. The module also addresses the uncertainty when a decision maker is confronted with multiple, competing objectives.

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