NETWORK PROGRAMMING

MATH 8440

Course Description:

A presentation of network flow models and optimization algorithms. Topics include pure, generalized, integer, and constrained network problems, plus special cases of each, including transportation, assignment, shortest-path, transshipment, and multicommodity. **3 credits**

Prerequisites:

Math 4300/8306

Overview of Content and Purpose of the Course:

A theoretical and applied treatment of network flows designed to prepare students for further study in the area or for industry implementation.

Anticipated Audience/Demand:

Graduate students in mathematics, computer science, and engineering.

Major Topics:

1) Brief Review of Linear Programming

- a. Primal Simplex
- **b.** Duality
- c. Optimality Conditions

2) Transportation Problem

- a. Model
- **b.** Applications
- c. Transportation Simplex Method

3) Assignment

- a. Model
- **b.** Applications
- c. Hungarian Algorithm

4) Minimum Cost Network Flow Problem

- a. Model
- **b.** Applications
- c. Network Simplex Method
- d. Out of Kilter Algorithm

5) Shortest Path Problem

- **a.** Model
- **b.** Applications
- c. Dijkstra's Algorithm

6) Maximum Flow Problem

- **a.** Model
- **b.** Applications
- **c.** Minimum Cuts
- **d.** Augmenting Path Algorithm
- e. Preflow-Push Algorithm

7) Multicommodity Flow Problem

- **a.** Model
- **b.** Applications
- c. Simplex-Based Decomposition Algorithms

8) Network with Side Constraints Problem

- a. Model
- **b.** Applications
- **c.** Relaxation methods
- **d.** Simplex-based decomposition methods

Methods:

This course will be presented by lecture and class discussion.

Student Role:

Students must attend and participate in class and must complete the course requirements.

Textbook:

- R. Ahuja, L. Magnanti, and J. Orlin. Network Flows, Prentice Hall, 1993.
- J. Evans and E. Minieka. Optimization Algorithms for Networks and Graphs, Dekker, 1992.
- F. Glover, D. Klingman, and N. Phillips. *Network Models in Optimization and Their Applications in Practice*, Wiley: Interscience, 1992.

February 2016