

FM 3817 - Optimization Methods Course Outline

1. Course Information

Course Information

Title: FM 3817 - Optimization Methods, Winter Semester 2022 **Class Time & Place:** MWF 9:30am-10:20am in WSC 240

List of Prerequisites Mathematics 1600A/B and one of Calculus 2302A/B, Calculus 2502A/B or Calculus 2402A/B.

List of Antirequisite(s): None

Unless you have either the requisites for this course or written special permission from your Dean to enroll in it, you may be removed from this course and it will be deleted from your record. This decision may not be appealed. You will receive no adjustment to your fees in the event that you are dropped from a course for failing to have the necessary prerequisites.

2. Instructor Information

Instructors	Email	Office	Phone	Office Hours
Dr. Hristo Sendov	hssendov@stats.uwo.ca	WSC205	x86985	TBD

Students must use their Western (@uwo.ca) email addresses when contacting their instructors. Please include 'FM3817' in the subject line of your e-mails.

The office hours will be on Zoom. Zoom links will be posted on OWL.

3. Course Syllabus, Schedule, Delivery Mode

The course will cover approximately the following topics

- 1. Linear programming: The Simplex Method
- 2. Duality theory for linear programming and Farkas type lemmas
- 3. Sensitivity analysis for linear programming
- 4. Integer programming
- 5. Nonlinear optimization: gradient and Hessian tests, Lagrange multipliers
- 6. Quadratic programming

Classes begin: January 9, 2023

Winter Reading Week: February 18 – 26, 2023

Classes end: April 10, 2023

Exam period: April 13 - 30, 2023

Contingency plan for an in-person class pivoting to 100% online learning

In the event of a COVID-19 resurgence during the course that necessitates the course delivery moving away from face-to-face interaction, affected course content will be delivered entirely online, either synchronously (i.e., at the times indicated in the timetable) or asynchronously (e.g., posted on OWL for students to view at their convenience). The grading scheme will **not** change. Any remaining assessments will also be conducted online as determined by the course instructor.

4. Course Materials

Text Book: None. I will be providing detailed class notes on OWL

Students should check OWL (http://owl.uwo.ca) on a regular basis for news and updates. This is the primary method by which information will be disseminated to all students in the class. Students are responsible for checking OWL on a regular basis.

All course material will be posted to OWL: http://owl.uwo.ca. Any changes will be indicated on the OWL site and discussed with the class.

If students need assistance, they can seek support on the <u>OWL Help page</u>. Alternatively, they can contact the <u>Western Technology Services Helpdesk</u>. They can be contacted by phone at 519-661-3800 or ext. 83800.

<u>Google Chrome</u> or <u>Mozilla Firefox</u> are the preferred browsers to optimally use OWL; update your browsers frequently. Students interested in evaluating their internet speed, please click <u>here.</u>

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5. Methods of Evaluation

There will be five homeworks, one midterm, and one final exam. Each homework will be posted on a Friday, see the schedule below. On the following Friday there will be a 15 minute quiz at the end of class that will test two of the homework questions. Afterwords, I will provide the solutions only to the two quiz questions. The rest of the homework questions may be used on the exams. The five homeworks together will be worth 25%, the midterm exam 35%, and the final exam 40% of the final grade. Both the midterm and the final exams are closed-book exams.

Assignment	Posted on	Quiz on
1	January 27	February 3
2	February 10	February 17
3	March 3	March 10
4	March 17	March 24
5	March 31	April 7

The overall course grade will be calculated as listed below:

Quizzes (5) 25% Midterm Exam 35% Final Exam 40%

Midterm Exam: Friday, March 3, 2023, 9:30-10:30am in TBA. The last lecture covered on the midterm is Friday, February 17.

Final Exam: 2 hours. The date and time will be scheduled by the Registrar's Office. If you miss the Midterm for a valid reason, then your Final Exam will be 2+1=3 hours long. In the last 1 hour you will work on additional questions covering the Midterm material.

One may miss the midterm exam or a quiz only for a valid reason or self-reporting. In that case the weight of the midterm or the homework will be moved onto the final exam.

Non-programmable calculators are allowed on the exams.

6. Student Absences

If you are unable to meet a course requirement due to illness or other serious circumstances, please follow the procedures below.

Assessments worth less than 10% of the overall course grade:

If you miss a quiz, then the weight of the quiz will be moved onto the final exam.

Assessments worth 10% or more of the overall course grade:

For work totalling 10% or more of the final course grade, you must provide valid medical or supporting documentation to the Academic Counselling Office of your Faculty of Registration as soon as possible. For further information, please consult the University's medical illness policy at

https://www.uwo.ca/univsec/pdf/academic policies/appeals/accommodation medical.pdf.

The Student Medical Certificate is available at

https://www.uwo.ca/univsec/pdf/academic policies/appeals/medicalform.pdf.

Absences from Final Examinations

If you miss the Final Exam, please contact the Academic Counselling office of your Faculty of Registration as soon as you are able to do so. They will assess your eligibility to write the Special Examination (the name given by the University to a makeup Final Exam).

You may also be eligible to write the Special Exam if you are in a "Multiple Exam Situation" (e.g., more than 2 exams in 23-hour period, more than 3 exams in a 47-hour period).

If a student fails to write a scheduled Special Examination, the date of the next Special Examination (if granted) normally will be the scheduled date for the final exam the next time this course is offered. The maximum course load for that term will be reduced by the credit of the course(s) for which the final examination has been deferred. See the Academic Calendar for details (under Special Examinations).

Note: missed work can *only* be excused through one of the mechanisms above. Being asked not to attend an in-person course requirement due to potential COVID-19 symptoms is **not** sufficient on its own.

6. Accommodation and Accessibility

Religious Accommodation

When a course requirement conflicts with a religious holiday that requires an absence from the University or prohibits certain activities, students should request accommodation for their absence in writing at least two weeks prior to the holiday to the course instructor and/or the Academic Counselling office of their Faculty of Registration. Please consult University's list of recognized religious holidays (updated annually) at

https://multiculturalcalendar.com/ecal/index.php?s=c-univwo.

Accommodation Policies

Students with disabilities are encouraged to contact Accessible Education, which provides recommendations for accommodation based on medical documentation or psychological and cognitive testing. The policy on Academic Accommodation for Students with Disabilities can be found at:

https://www.uwo.ca/univsec/pdf/academic policies/appeals/Academic Accommodation disabilities.pdf.

7. Academic Policies

The website for Registrarial Services is http://www.registrar.uwo.ca.

In accordance with policy,

https://www.uwo.ca/univsec/pdf/policies procedures/section1/mapp113.pdf,

the centrally administered e-mail account provided to students will be considered the individual's official university e-mail address. It is the responsibility of the account holder to ensure that e-mail received from the University at their official university address is attended to in a timely manner.

Scholastic offences are taken seriously and students are directed to read the appropriate policy, specifically, the definition of what constitutes a Scholastic Offence, at the following Web site:

http://www.uwo.ca/univsec/pdf/academic policies/appeals/scholastic discipline undergrad.pdf.

8. Support Services

Please visit the Science & Basic Medical Sciences Academic Counselling webpage for information on adding/dropping courses, academic considerations for absences, appeals, exam conflicts, and many other academic related matters: https://www.uwo.ca/sci/counselling/.

Students who are in emotional/mental distress should refer to Mental Health@Western (https://uwo.ca/health/) for a complete list of options about how to obtain help.

Western is committed to reducing incidents of gender-based and sexual violence and providing compassionate support to anyone who has gone through these traumatic events. If you have experienced sexual or gender-based violence (either recently or in the past), you will find information about support services for survivors, including emergency contacts at

https://www.uwo.ca/health/student support/survivor support/get-help.html.

To connect with a case manager or set up an appointment, please contact support@uwo.ca.

Please contact the course instructor if you require lecture or printed material in an alternate format or if any other arrangements can make this course more accessible to you. You may also wish to contact Accessible Education at

http://academicsupport.uwo.ca/accessible education/index.html

if you have any questions regarding accommodations.

Learning-skills counsellors at the Student Development Centre (https://learning.uwo.ca) are ready to help you improve your learning skills. They offer presentations on strategies for improving time management, multiple-choice exam preparation/writing, textbook reading, and more. Individual support is offered throughout the Fall/Winter terms in the drop-in Learning Help Centre, and year-round through individual counselling.

Western University is committed to a thriving campus as we deliver our courses in the mixed model of both virtual and face-to-face formats. We encourage you to check out the Digital Student Experience website to manage your academics and well-being: https://www.uwo.ca/se/digital/.

Additional student-run support services are offered by the USC, https://westernusc.ca/services/.