School of Mathematics

Course 453 — Multivariate analysis 1998-99
(Optional JS & SS Mathematics)

Lecturer: Dr. B. Mertens, & Dr. K. Mosurski (Statistics)

Requirements/prerequisites: 251

Duration: 24 weeks

Number of lectures per week: 3

Assessment:

End-of-year Examination: One 3-hour examination

Description: This course concerns mathematical models in Management Science. The first term covers Linear Programming. As well as basic theory, the course gives a flavour of industrial applications of LP. The package "Microcomputer Models for Management Decision - Making" is used to solve practical problems. The second term course is Simulation. The emphasis is on model building for industrial and commercial applications and the course concentrates primarily on discrete event simulation. The GPSS language is used to implement simple queing models. The third term course develops the ideas of LP into non-linear and integer programming. All three courses are applied rather than theoretical.

June 10, 1998