



# Course Specification

— (Bachelor)

Course Title: **Optimization theory**

Course Code: **2024111-3**

Program: **Bachelor in Mathematics**

Department: **Mathematics and Statistics Department**

College: **Faculty of Sciences**

Institution: **Taif University**

Version: **1**

Last Revision Date: **20/05/2023**



## Table of Contents

<b>A. General information about the course:</b> .....	3
<b>B. Course Learning Outcomes (CLOs), Teaching Strategies and Assessment Methods</b> .....	4
<b>C. Course Content</b> .....	5
<b>D. Students Assessment Activities</b> .....	5
<b>E. Learning Resources and Facilities</b> .....	6
<b>F. Assessment of Course Quality</b> .....	6
<b>G. Specification Approval</b> .....	7



## A. General information about the course:

### 1. Course Identification

1. Credit hours: 3 (3,0,0)

#### 2. Course type

A.  University  College  Department  Track  Others

B.  Required  Elective

3. Level/year at which this course is offered: **Level 7 / Third Year**

#### 4. Course general Description:

This course introduces students to the fundamentals of linear and nonlinear optimization theory and methods. Topics include unconstrained and constrained optimization, The course is divided into five main parts: linear programming (simplex method, duality theory, stativity analysis), unconstrained nonlinear programming (optimality conditions, descent algorithms and convergence theorems), constrained nonlinear programming (Lagrange multipliers, Karush-Kuhn-Tucker conditions,), Dynamic programming and an Integer programming. Students will also use MATLAB's optimization toolbox to obtain practical experience with the material.

#### 5. Pre-requirements for this course (if any):

2022201-4 (Ordinary Differential Equations)

2022204-3 (Linear Algebra)

#### 6. Co-requirements for this course (if any):

None

#### 7. Course Main Objective(s):

- Introducing the concepts and importance of optimality theory.
- Describing basic optimization models and methods for optimality theory.

### 2. Teaching mode (mark all that apply)

No	Mode of Instruction	Contact Hours	Percentage
1	Traditional classroom	3Hr /Week	100%
2	E-learning		
3	Hybrid <ul style="list-style-type: none"> <li>• Traditional classroom</li> <li>• E-learning</li> </ul>		
4	Distance learning		



### 3. Contact Hours (based on the academic semester)

No	Activity	Contact Hours
1.	Lectures	45
2.	Laboratory/Studio	NA
3.	Field	NA
4.	Tutorial	NA
5.	Others (specify)	NA
<b>Total</b>		<b>45</b>

### B. Course Learning Outcomes (CLOs), Teaching Strategies and Assessment Methods

Code	Course Learning Outcomes	Code of CLOs aligned with program	Teaching Strategies	Assessment Methods
<b>1.0</b>	<b>Knowledge and understanding</b>			
1.1	Recognize the existence and uniqueness of solutions to a given optimization problem.	K1	<ul style="list-style-type: none"> <li>Lectures</li> <li>Group discussions</li> </ul>	<ul style="list-style-type: none"> <li>Quizzes</li> <li>Assignments</li> </ul>
1.2	Memorize the rate of convergence and complexity requirements of various optimization algorithms.	K1	<ul style="list-style-type: none"> <li>Lectures</li> <li>Group discussions</li> </ul>	<ul style="list-style-type: none"> <li>Exams</li> <li>Assignments</li> </ul>
<b>2.0</b>	<b>Skills</b>			
2.1	Use various electronic resources, analytical and mathematical techniques for data analysis and problem solving.	S3	<ul style="list-style-type: none"> <li>Interactive classes</li> <li>Group discussions</li> </ul>	<ul style="list-style-type: none"> <li>Quizzes</li> <li>Assignments</li> </ul>
2.2	Design optimization algorithms on a computer	S4	<ul style="list-style-type: none"> <li>Lectures</li> <li>Group discussions</li> </ul>	<ul style="list-style-type: none"> <li>Exams</li> <li>Quizzes</li> </ul>
2.3	Develop performance of different optimization models and methods from both theoretical and numerical perspectives.	S4	<ul style="list-style-type: none"> <li>Lectures</li> <li>Self-learning through the website</li> </ul>	<ul style="list-style-type: none"> <li>Exams</li> <li>Quizzes</li> <li>Assignments</li> </ul>
<b>3.0</b>	<b>Values, autonomy, and responsibility</b>			
3.1	Work effectively within groups and independently.	V1	<ul style="list-style-type: none"> <li>Interactive classes</li> <li>Give students tasks of duties</li> </ul>	<ul style="list-style-type: none"> <li>Assessment of design projects that have elements of</li> </ul>



Code	Course Learning Outcomes	Code of CLOs aligned with program	Teaching Strategies	Assessment Methods
				interpersonal skills
3.2	Articulate ethical behavior associated with institutional Guidelines in classroom, and in Lab.	V3	<ul style="list-style-type: none"> <li>Lectures</li> <li>Group discussions</li> </ul>	<ul style="list-style-type: none"> <li>Exams</li> <li>Quizzes</li> </ul>

### C. Course Content

No	List of Topics	Contact Hours
1.	Introduction to modeling, solving linear programming using graphical and simplex method.	3
2.	The simplex method.	3
3.	Duality and Sensitivity Analysis.	3
4.	Transportation Problems.	3
5.	Assignment Problems	3
6.	<b>First Midterm exam</b>	3
7.	Network Optimization	3
8.	Nonlinear programming: Constrained optimization: theory of Lagrange, KKT condition.	3
9.	<b>Second Midterm exam</b>	3
10.	Nonlinear programming: Convexity and optimization: Implications for Unconstrained and Constrained Optimization.	6
11.	Dynamic programming and Integer programming.	9
12.	Multicriteria optimization, MATLAB or Tora optimization toolbox.	3
<b>Total</b>		<b>45</b>

### D. Students Assessment Activities

No	Assessment Activities *	Assessment timing (in week no)	Percentage of Total Assessment Score
1.	Quizzes	Continuous Evaluation	10 %
2.	Assignments, report	Continuous Evaluation	10 %
3.	Midterm 1 Exam	8-9	15%
4.	Midterm 2 Exam	12-13	15%



No	Assessment Activities *	Assessment timing (in week no)	Percentage of Total Assessment Score
5.	Final Exam	15-16	50%

\*Assessment Activities (i.e., Written test, oral test, oral presentation, group project, essay, etc.).

## E. Learning Resources and Facilities

### 1. References and Learning Resources

<b>Essential References</b>	S. S. Rao, Engineering Optimization: Theory and Practice, 4th Edition, John Wiley, 2009. ISBN: 9780470183526
<b>Supportive References</b>	H. A. Taha, "Operations Research: An Introduction," 9th Edition, Pearson, 2011, ISBN-10: 013255593X ISBN-13: 978-0132555937
<b>Electronic Materials</b>	Lectures available in Blackboard
<b>Other Learning Materials</b>	None

### 2. Required Facilities and equipment

Items	Resources
<b>facilities</b> (Classrooms, laboratories, exhibition rooms, simulation rooms, etc.)	Classrooms
<b>Technology equipment</b> (projector, smart board, software)	Data show, Blackboard
<b>Other equipment</b> (depending on the nature of the specialty)	None

## F. Assessment of Course Quality

Assessment Areas/Issues	Assessor	Assessment Methods
Effectiveness of teaching	Students, Program Leader	Direct & Indirect
Effectiveness of student's assessment	Faculty, Program Leader	Direct
Quality of learning resources	Students, Faculty	Indirect
The extent to which CLOs have been achieved	Faculty	Direct & Indirect
Other		

**Assessors** (Students, Faculty, Program Leaders, Peer Reviewer, Others (specify))

**Assessment Methods** (Direct, Indirect)





### G. Specification Approval

<b>COUNCIL /COMMITTEE</b>	Department Council
<b>REFERENCE NO.</b>	4
<b>DATE</b>	October 2023

