

5 crédits

30.0 h

Q2

<b>Enseignants</b>	Catanzaro Daniele ;Madani Mehdi ;
<b>Langue d'enseignement</b>	Anglais
<b>Lieu du cours</b>	Mons
<b>Acquis d'apprentissage</b>	<i>La contribution de cette UE au développement et à la maîtrise des compétences et acquis du (des) programme(s) est accessible à la fin de cette fiche, dans la partie « Programmes/formations proposant cette unité d'enseignement (UE) ».</i>
<b>Modes d'évaluation des acquis des étudiants</b>	Examen écrit à livre fermé. Please note that, depending upon the academic calendar, the content of such exam may be subjected to changes from year to year and from session to session. More details will be communicated by the lecturer in charge during the first (and mandatory) lecture of the course.
<b>Méthodes d'enseignement</b>	Cours magistral.
<b>Contenu</b>	This course, taught in english, is designed to develop both the ability to quantitatively analyze very large-scale practical problems in management science and to interpret and understand quantitative results in order to perform a more informed decision-making. Its aim is to introduce a broad range of optimization concepts and associated quantitative techniques with a view to helping the student appreciate the merits and limitations of these techniques as well as the data and technical requirements involved with their use.  The course includes the following topics:  1. Introduction to Quantitative Decision Making Tools 2. Large Scale Optimization: From Theory to Solutions 3. Projection, inverse projection, and their applications 4. Models and methods for Data Envelopment Analysis, Pricing, Location, Partitioning, Routing, Transportation and Network Design 5. Case studies 6. Brief introduction to integer optimization methods for machine learning
<b>Bibliographie</b>	The lectures will be integrated with some capita selecta from the following references: (1) R. Kipp Martin. Large Scale Linear and Integer Optimization: A Unified Approach. Springer, 1999. (1) S. Boyd and L. Vandenberghe. Convex Optimization. Cambridge University Press 2004. (2) M. Conforti, G. Cornuejols, G. Zambelli. Integer Programming. Springer, 2014. (3) S. Heipcke. Applications of optimization with Xpress-MP. Dash Optimization, 2002.
<b>Faculté ou entité en charge:</b>	CLSM

<b>Programmes / formations proposant cette unité d'enseignement (UE)</b>				
Intitulé du programme	Sigle	Crédits	Prérequis	Acquis d'apprentissage
Master [120] en ingénieur de gestion	INGM2M	5		
Master [120] en ingénieur de gestion	INGE2M	5		