Universidade de Lisboa

INSTITUTO SUPERIOR TÉCNICO Department of Chemical Engineering

"Planning and Operational Research"

(Planificação e Investigação Operacional)

March, 2014 — <u>Prof. Miguel Casquilho</u> — <u>mcasquilho@tecnico.ulisboa.pt</u>

Suggestions for a SUPPLEMENT

In the context of Operational Research nowadays, any *supplement* is to consider the presence of its functionality and results on the Internet. So, subparagraph¹ 1 should be considered as an advantage. Also, the objective of publishing the study in a congress or scientific journal should not be discarded. Note that the *article* that accompanies the Master's Dissertation was conceived for that purpose, although rarely accomplished. (Below, "Sigma" is the IST webpages' computer system.) Here are some suggestions of supplements:

- Construct your own webpage with results from your work (in P&OR or other subject). Every pupil has his own webpage space, whether it has been used or not. See the DSI² (CIIST) webpages.
- 2) At Sigma, install the Lindo API ("application programming interface") and connect it as a Linear Programming solver to an Internet-friendly standard language (such as Fortran, C, maybe Matlab/Octave, Java). With a standard language and Lindo (free version), reasonably complex LP and MILP problems can be solved.
- 3) Take a problem model from the (solved) examples in the book by H. P. Williams [1999]. This is a precious book on the subject, although there are several errors in some problems, because the author addresses topics in many areas that are not his own.
- 4) Shortest path (Dijkstra's) algorithm: finds the shortest path in graphs. This is useful in various applications, such as finding the best synthesis route, besides the basic problem of finding the shortest path in a map.
- 5) Monte Carlo simulation: this technique permits the probabilistic simulation of systems with no simple analytical resolution. For instance, calculate the "best" size of a reservoir that must contain a random quantity of liquid (or granular material).
- 6) Other topic either in the P&OR course or in the pupil's interest, possibly taken from another course.

Bibliography

-WILLIAMS, H. Paul, 1999, "<u>Model building in Mathematical Programming</u>", 4.th ed., John Wiley (IST library, several editions)

¹ "Subparagraph" — (Pt) "alínea".

² DSI: <u>Direcção de Serviços de Informática</u>. See (self-service) quem-tem-acesso-ao-cluster-sigma, login (Fénix), go (or directly) to <u>https://ciist.ist.utl.pt/servicos/self_service/</u>, and choose.