



COURSE DESCRIPTION CARD - SYLLABUS

Course name

Operational Research and Econometrics

Course

Field of study

Engineering Management

Area of study (specialization)

Level of study

Second-cycle studies

Form of study

part-time

Year/Semester

1/1

Profile of study

general academic

Course offered in

Polish

Requirements

compulsory

Number of hours

Lecture

12

Laboratory classes

Tutorials

12

Projects/seminars

Other (e.g. online)

Number of credit points

4

Lecturers

Responsible for the course/lecturer:

dr Tomasz Brzęczek

Responsible for the course/lecturer:

Faculty of Engineering Management

2 J.Rychlewski Str., room 331

phone: 61 665 33 92

tomasz.brzeczek@put.poznan.pl

Prerequisites

Student knows basics of statistics and probability calculus

Course objective

Teach student to plan decisions to optimize inputs or outputs under resources constraints. To explain ideas of optimization methods and algorithms. Teach econometric modelling and its applications.

Course-related learning outcomes

Knowledge

1. Student knows typical problems of logistics that can be solved using operation research [P7S_WG_02].
2. Knows graphical method and simplex for linear programming [P7S_WG_04].



3. Knows the methods of multicriteria discrete tasks solving [P7S_WG_08].
4. Knows ordinary least squares method, its assumptions, properties and applications [P7S_WG_03].

Skills

1. Student can solve optimization tasks using Excel Solver add-in [P7S_UW_01; _03].
2. Understands solving idea of graphical method and simplex [P7S_UW_04].
3. Solves multi criteria decision tasks with appropriate method [P7S_UW_06].
4. Can estimate econometrics model, assess significance, goodness of fit and analyse results. In particular estimates costs model due to quantity of one or many products and sales trend [P7S_UW_02].

Social competences

Is able to persuade management practitioners to benefits of optimization and modelling usage [P7S_KK_01-02; P7S_KO_01].

Methods for verifying learning outcomes and assessment criteria

Learning outcomes presented above are verified as follows:

Partial assessment is done at:

- a) lectures informally in questions about current topic,
- b) tutorials as annotation about student's work over current topic and his progress.

Pass grades are:

- a) lecture grade comes from theory test and problem questions.
- b) tutorials grade comes from solving tasks test and fulfilled workcards.

Programme content

1. linear programmes (LP) formulation: product assortment, blending problem, transportation and transshipment, multiperiod scheduling, using of Excel add-in Solver
2. linear programming. simplex, graphical methods, sensitivity analysis,
3. transportation and transshipment problem, balanced, unbalanced supply-demand,
4. discrete multigoal tasks and methods, multigoal optimality, ranks, optimization degree, AHP,
5. decisions under uncertainty and risk: strategies, news boy, decision tree, spare parts stock,
6. estimation of an econometric model with ordinary least squares, assessment of significance and goodness of fit, and forecasting and forecast expected error calculus.

Teaching methods



lecture focused at problem, tutorial in solving tasks, case study

Bibliography

Basic

1. Anholcer M., Gaspars H., Owczarkowski A., Ekonometria z Excelem, Wyd. UEP, Poznań 2010.
2. Brzęczek T., Gaspars-Wieloch H., Godziszewski B., Podstawy badań operacyjnych i ekonometrii, Wyd. PP, Poznań 2010.
3. Przykłady i zadania z badań operacyjnych i ekonometrii, Sikora W. (red.), Wyd. UEP, MD, Poznań 2005.

Additional

1. Józefowska J., Badania operacyjne i teoria optymalizacji, Wydawnictwo PP, Poznań 2011.
2. Sikora W. (red.), Badania operacyjne, PWE, Warszawa 2008.
3. Trzaskalik T. (red.), Wprowadzenie do badań operacyjnych z komputerem + CD, PWE, Warszawa 2008.

Breakdown of average student's workload

	Hours	ECTS
Total workload	100	4,0
Classes requiring direct contact with the teacher	24	1,5
Student's own work (literature studies, preparation for tutorials, preparation for tests) ¹	76	2,5

¹ delete or add other activities as appropriate