

STATISTICS 509 "OPERATIONS RESEARCH"

Calendar Description: H(3-0)

Topics selected from: decision analysis, linear programming, dynamic programming, integer programming, probabilistic models of queues and inventories, project scheduling, systems reliability

Prerequisite: Math 323 or consent of the Division.

Suggested Text: *"Introduction to Operations Research,"* F. Hillier and G. Lieberman, 1995.

Syllabus

Topics

The syllabus is to correspond closely with that of the previous Course 130 (Operations Research) Society of Actuaries examination.

Text Chapters 1, 3, 4, 5, 6.1-6.4, 9.8, 10, 12.4, 15.1-15.6

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DS:jlong