Main Topics

1. Stochastic Systems
2. Simulation and Performance Evaluation
3. Linear Programming
4. Optimization Modeling
5. Integer Programming

Format

The exam is closed book, but students may bring into the exam a single page of notes (both sides of an 8.5 × 11 page). The exam has a total of six questions. Students are required to answer five of the six questions within the four hour period.

Recommended Textbooks

1. Stochastic Systems

2. Performance Evaluation/Simulation

3. Linear Programming

4. Optimization Modeling

5. Integer Programming
Recommended Course

ISyE 524   Introduction to Optimization
ISyE 525   Linear Programming
ISyE 620   Simulation Modeling and Analysis
ISyE 624   Stochastic Modeling Techniques
ISyE 632   Introduction to Stochastic Modeling
ISyE 643   Performance Analysis of Manufacturing Systems
ISyE 728   Integer Programming

Note: Taking one of ISyE 624, ISyE632, or ISyE643 should be sufficient to prepare for the stochastic systems portion of the exam.

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