200634 - MDX - Discrete Network Models

Coordinating unit: 200 - FME - School of Mathematics and Statistics
Teaching unit: 715 - EIO - Department of Statistics and Operations Research
Academic year: 2017
Degree: MASTER'S DEGREE IN STATISTICS AND OPERATIONS RESEARCH (Syllabus 2013). (Teaching unit Optional)
ECTS credits: 5

Teaching staff
Coordinator: ELENA FERNÁNDEZ AREIZAGA
Others: Segon quadrimestre:
        ELENA FERNÁNDEZ AREIZAGA - A
        JESSICA RODRÍGUEZ PEREIRA - A

Opening hours
Timetable: By appointment.

Prior skills
The course does not follow a traditional text, since, to a large extent, it is based on proposals of problems made by the students themselves. The type of models that are studied can be found in:


Requirements
It is highly recommended to have followed the course Integer and Combinatorial Optimization, of which the current course is the best complement.

Basic knowledge on modeling techniques in Operations Research and Integer Programming is required.
Basic knowledge on some programming language is required.

Degree competences to which the subject contributes

Specific:

7. CE-2. Ability to master the proper terminology in a field that is necessary to apply statistical or operations research models and methods to solve real problems.
8. CE-3. Ability to formulate, analyze and validate models applicable to practical problems. Ability to select the method and / or statistical or operations research technique more appropriate to apply this model to the situation or problem.
9. CE-5. Ability to formulate and solve real problems of decision-making in different application areas being able to choose the statistical method and the optimization algorithm more suitable in every occasion.
10. CE-6. Ability to use appropriate software to perform the necessary calculations in solving a problem.
This course studies discrete models stated as network design problems. The main objective are the potential applications of these models, including logistics and telecommunications among others. The course is offered as an specialization in the field of Operations Research. In particular, it is considered as a highly suitable complement of the course Integer and Combinatorial Optimization oriented to theoretical aspects and solution techniques, whereas the focus on the current course are models and their applications, as well as practical implementation aspects.

The main objective of this course is, therefore, to highlight the versatility of discrete network models and to introduce the
student to the main models their applications and possible algorithmic alternatives. A more specific objective of this course is to know alternative formulation possibilities for these problems in terms of the criteria and the characteristics to be considered in each case, and to be able to assess the corresponding advantages and downsides.

From the perspective of discrete optimization, the objective of this course is to know the alternative algorithmic approaches, to assess their associated technical difficulties and to be able of using available software to implement a solution method appropriate in each case.

### Study load

<table>
<thead>
<tr>
<th>Total learning time: 125h</th>
<th>Hours large group: 30h</th>
<th>24.00%</th>
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</thead>
<tbody>
<tr>
<td></td>
<td>Hours medium group: 0h</td>
<td>0.00%</td>
</tr>
<tr>
<td></td>
<td>Hours small group: 15h</td>
<td>12.00%</td>
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<td></td>
<td>Guided activities: 0h</td>
<td>0.00%</td>
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<tr>
<td></td>
<td>Self study: 80h</td>
<td>64.00%</td>
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### Content

| **Introduction to discrete network models and their applications.** | **Learning time:** 5h  
Theory classes: 5h |
|---|---|
| **Description:**  
Presentation of the main families of discrete models in networks and their applications. | |
| **Basic concepts in discrete network models.** | **Learning time:** 12h  
Theory classes: 5h  
Laboratory classes: 3h  
Self study: 4h |
| **Description:**  
Robustness: alternative criteria for reliability in networks. | |
| **Types of demand in network optimization.** | **Learning time:** 12h  
Theory classes: 5h  
Laboratory classes: 3h  
Self study: 4h |
| **Description:**  
Single commodity vs multiple commodities.  
Demand among users vs demand user/server. | |
| **Modeling alternatives for discrete network models.** | **Learning time:** 12h  
Theory classes: 5h  
Laboratory classes: 3h  
Self study: 4h |
| **Description:**  
Compact vs extended formulations.  
Models with two, three and four index variables.  
Reinforcement of formulations: valid inequalities. | |
### Applications of discrete network models.

**Learning time:** 12h  
Theory classes: 5h  
Laboratory classes: 3h  
Self study: 4h

**Description:**  
Telecommunications: network design problems.  
Location: Network location. Hub location problems.  

### Solution methods.

**Learning time:** 12h  
Theory classes: 5h  
Laboratory classes: 3h  
Self study: 4h

**Description:**  
Heuristic methods.  
Decomposition methods (lagrangean relaxation, column generation, etc)  
Branch-and-cut-methods: separation of valid inequalities.

### Development of the practical assignment

**Learning time:** 60h  
Self study: 60h

**Description:**  
Development of the practical assignment: Problem proposal; presentation in class of the selected problem, its potential applications and modeling alternativas de modelización. Presentación en clase de método de solución elegido. Implementación del modelo y método de solución propuestos. Realización de experiencia computacional y análisis de resultados. Elaboración y entrega en plazo indicado de informe detallado en el que se detallen todos los apartados anteriores.
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Qualification system

1. (40%) Individual project by each student. For each student the project will focus on his intensification problem. The project will consist of: (i) Study of modeling alternatives for the problem addressed and justified proposal of a specific model; (ii) design and implementation of a solution algorithm for the problem; (iii) presentation and analysis of obtained results.

2. (25%) Presentation and discussion in class of the problem proposed by the student. Presentation and discussion of the model addressed and its modeling and solution alternatives. Presentation of the computational experiments carried out and of the obtained results.

3. (25%) Active participation in class: Presentation of the issued exercises. Participation in the discussion of the projects and exercises presented by the other students, ...

4. (10%) Fulfillment of 3-4 exercises throughout the course. The exercises will be briefly discussed in class but they should be done autonomously as a personal assignment outside the class. A due date for delivering each of them will be set.

Bibliography

Basic:


Complementary:


Others resources:

Computer material

CPLEX

Software for modeling and solving linear-integer programming models