

Form (H)
Short course description

Course title: Dynamic programming	Course number and code: OPER 415
Previous course requirement: OPER 331	Language of the course: English
Course level: elective	Effective hours: 3 (2+2+0)

Course description

General Introduction. Basic definitions and theorems. Principle of optimality. Application of Dynamic programming to solve real life problems: Shortest path Problem, Allocation problems, Dynamic Inventory problems, Markov decisions processes. Application of dynamic programming to solve Linear and Integer programming problems (knapsack problem ,...). Application of dynamic programming to solve Nonlinear programming problems.

Course objectives

The course aims to study the use of Dynamic Programming techniques to solve problems that can be modeled as Multistage decisions problems.

Learning outcomes (understanding, knowledge, and intellectual and scientific skills)
After studying this course, the student is expected to be able to:

- 1. Ability to recognize some real world problems that can be solved by dynamic programming.*
- 2. Ability to use dynamic programming to solve real world problems that can be modelled as multistage decision problems.*

Textbook adopted and supporting references

سنة النشر	اسم الناشر	اسم المؤلف	اسم الكتاب
1981	Pergamon Press	Leon Cooper and Mary W. Cooper	Introduction to dynamic programming
2007	Athena scientific	Dimitri P. Bertsekas	Dynamic Programming and Optimal Control