

IE 1082 – Probabilistic Methods in Operations Research

Spring 2026

Course Syllabus

(Version 3.2, Subject to change)

Instructor

[Changxi Wang](mailto:changxi.wang@scupi.cn), Ph.D. (Email: changxi.wang@scupi.cn)

Office: SCUPI Building N403

Office Hours: Tuesdays 12:00-15:00

Teaching Assistant

Yifan Lyu 吕一凡 (Email: lyuyifan@stu.scu.edu.cn)

Office: QQ Group (1075886653)

Lecture

Section 1: Tuesday 8:15-11:00; Location: SCUPI Building S204

Course Description

Introduction to probabilistic methods in Operations Research. Models include game theory; decision analysis; stochastic decision modeling techniques including discrete-time Markov chains, continuous-time Markov chains; and queuing theory. 3 credit hours.

Course Pre-Requisites

MATH 0240, MATH 0280, IE 1070, IE 1081.

Course Objectives

1. To acquaint students with probabilistic analytical/OR modeling techniques that can be used to support various optimal decision making.
2. To give students experience in building models, deriving solutions and analyzing results through some case studies and assigned homework exercises.
3. Test students' mastery of knowledge through examinations to help students learn this course.

Applicable ABET Outcomes

1. An ability to apply knowledge of mathematical, scientific and engineering to obtain solutions that meet specific needs.
2. An ability to design and conduct experiments, as well as analyze and interpret data.
3. An ability to identify, formulate and solve engineering operations research problems.
4. An ability to use the techniques, skills, and modern engineering tools necessary for engineering practice.
5. An ability to learn new technologies and skills according to the needs of engineering practice and their own knowledge base.

Textbook

“Introduction to Operations Research”, by Hillier, F.S. and Lieberman, G.J. (2015, 10th Edition), , McGraw-Hill Education, New York, New York, USA.

“Operations Research: Applications and Algorithms”, by W. Winston, 4th edition, Brooks/Cole Learning, 2004.

Other Good References:

"Introduction to Probability Models", by Sheldon M. Ross, 8th ed. Academic Press, 2002

Assessments

Homework assignments, projects, and exam questions related specifically to the objectives above.

| | |
|---------------------------|------------|
| Quiz & Attendance: | 15% |
| Homework: | 20% |
| Mid-Semester Examination: | 30% |
| Final Examination: | <u>35%</u> |
| | 100% |

| Score | Letter Grade |
|--------------|--------------|
| 90.00-100.00 | A |
| 85.00-89.99 | A- |
| 80.00-84.99 | B+ |
| 76.00-79.99 | B |
| 73.00-75.99 | B- |
| 70.00-72.99 | C+ |
| 66.00-69.99 | C |
| 63.00-65.99 | C- |
| 61.00-62.99 | D+ |
| 60.00-60.99 | D |
| 0.00-59.99 | F |

Exams

There will be two exams, all are CLOSED BOOK, CLOSED NOTES, CLOSED COMPUTER.

Assignments and Quizzes

Homework will be assigned weekly and needed to be finished before the next class. You are encouraged to work on these assignments with your classmates. Late submission will not be accepted. Homework solutions must be submitted to the Blackboard system.

Quizzes may be assigned during the classes. Students need to finish it within a time interval. Late submissions will not be accepted. No make-up quizzes or in-class activities are allowable except under extenuating circumstances.

Students who accumulate 4 absences (without signing in or submitting the quiz) will fail the course. There are no remedial measures.

Avoiding Plagiarism

1. Unacknowledged direct copying from the work of another person, or the close paraphrasing of somebody else's work, is called plagiarism and is a serious offence, equated with cheating in examinations. This applies to copying both from other students' work and from published sources such as books, reports or journal articles.

2. Paraphrasing, when the original statement is still identifiable and has no acknowledgement, is plagiarism. A close paraphrase of another person's work must have an acknowledgement to the source. It is not acceptable for you to put together unacknowledged passages from the same or from different sources linking these together with a few words or sentences of your own and changing a few words from the original text: this is regarded as over-dependence on other sources, which is a form of plagiarism.

Tentative Course Schedule

| Week | Dates | Topics | Chapter |
|------|---------------|---|----------|
| 1 | March 10 | Course Introduction, Review of Probability and Statistics | 24 |
| 2 | March 17 | Game Theory – Two-Person, Zero-Sum Games, Games with Mixed Strategies | 15 |
| 3 | March 24 | Game Theory – Graphical Solution; Using Linear Programming, Decision Analysis – Prototype Example | 15 |
| 4 | March 31 | Decision Making without Experimentation, Decision Analysis – Decision Making with Experimentation | 16 |
| 5 | April 7 | Decision Trees, Decision Analysis – Utility Theory, Queuing Theory – Role of Exponential Distribution | 16 |
| 6 | April 14 | Birth and Death Process 1 | 6 |
| 7 | April 21 | Birth and Death Process 2 | 16, 17 |
| 8 | April 28 | Midterm Exam | 15-17,24 |
| 9 | May 5 | M/M/s queuing models | 17 |
| 10 | May 12 | Queuing Theory – Priority Discipline; Queuing Networks | 17 |
| 11 | May 19 | Markov Chains – Introduction, Stochastic Processes; | 29 |
| 12 | May 26 | Markov Chains – Introduction, Stochastic Processes; | 29 |
| 11 | June 2 | Markov Chains –Chapman- Kolmogorov Equations | 29 |
| 12 | June 9 | Markov Chains – Classification of States; Long-Run Properties | 29 |
| 13 | June 16 | Markov Chains – First Passage of Times; Absorbing States ; Continuous Markov Chain | 29 |
| 14 | June 23 | Review | 29 |
| 15 | June 26 (TBD) | Final Exam | 29 |