Operations Research with Engineering

Degrees Offered
- Master of Science in Operations Research with Engineering (Non-Thesis)
- Doctor of Philosophy in Operations Research with Engineering

Program Description
Operations Research (OR) involves mathematically modeling physical systems (both naturally occurring and man-made) with a view to determining a course of action for the system to either improve or optimize its functionality. Examples of such systems include, but are not limited to, manufacturing systems, chemical processes, socio-economic systems, mechanical systems (e.g., those that produce energy), and mining systems.

Program Requirements

Master of Science in Operations Research with Engineering (Non-Thesis)

Core Courses

<table>
<thead>
<tr>
<th>Course</th>
<th>Title</th>
<th>Credits</th>
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</thead>
<tbody>
<tr>
<td>MATH324</td>
<td>STATISTICAL MODELING</td>
<td>3.0</td>
</tr>
<tr>
<td>MATH530</td>
<td>INTRODUCTION TO STATISTICAL METHODS</td>
<td>3.0</td>
</tr>
<tr>
<td>ORWE586</td>
<td>LINEAR OPTIMIZATION</td>
<td>3.0</td>
</tr>
<tr>
<td>or ORWE585</td>
<td>NETWORK MODELS</td>
<td></td>
</tr>
<tr>
<td>MATH438</td>
<td>STOCHASTIC MODELS</td>
<td>3.0</td>
</tr>
<tr>
<td>or MATH538</td>
<td>STOCHASTIC MODELS</td>
<td></td>
</tr>
<tr>
<td>or EBGN526</td>
<td>STOCHASTIC MODELS IN MANAGEMENT SCIENCE</td>
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</tr>
<tr>
<td>ORWE587</td>
<td>NONLINEAR OPTIMIZATION</td>
<td>3.0</td>
</tr>
<tr>
<td>or ORWE588</td>
<td>INTEGER OPTIMIZATION</td>
<td></td>
</tr>
<tr>
<td>MEGN502</td>
<td>ADVANCED ENGINEERING ANALYSIS</td>
<td>3.0</td>
</tr>
<tr>
<td>or CSCI406</td>
<td>ALGORITHMS</td>
<td></td>
</tr>
<tr>
<td>or CEEN405</td>
<td>NUMERICAL METHODS FOR ENGINEERS</td>
<td></td>
</tr>
<tr>
<td>or CEEN505</td>
<td>NUMERICAL METHODS FOR ENGINEERS</td>
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</tr>
</tbody>
</table>

All Masters students are required to take a set of core courses (18 credits) that provides basic tools for the more advanced and specialized courses in the program as specified below.

The remaining 12 credits of coursework can be completed with any ORWE-labeled course not taken as core. Or, specialty tracks can be added in areas, for example, including: (i) operations research methodology; (ii) systems engineering; (iii) computer science; (iv) finance and economics; and (v) an existing engineering discipline that is reflected in a department name such as electrical, civil, environmental, or mining engineering.

Students who do not wish to specialize in a track mentioned in the table below and do not wish to complete 12 additional credits of ORWE-labeled coursework can "mix and match" from the ORWE coursework and coursework mentioned in the tables below in consultation with and approval from their academic advisers.

Examples of specialty tracks from various departments across campus are given below:

Energy Systems within Mechanical Engineering Track (12 credits from the course list below)

<table>
<thead>
<tr>
<th>Course</th>
<th>Title</th>
<th>Credits</th>
</tr>
</thead>
<tbody>
<tr>
<td>MEGN461</td>
<td>THERMODYNAMICS II</td>
<td>3.0</td>
</tr>
<tr>
<td>MEGN567</td>
<td>PRINCIPLES OF BUILDING SCIENCE</td>
<td>3.0</td>
</tr>
<tr>
<td>MEGN583/</td>
<td>ADDITIVE MANUFACTURING</td>
<td>3.0</td>
</tr>
<tr>
<td>AMFG501</td>
<td></td>
<td></td>
</tr>
<tr>
<td>MEGN570</td>
<td>ELECTROCHEMICAL SYSTEMS ENGINEERING</td>
<td>3.0</td>
</tr>
<tr>
<td>MEGN560</td>
<td>DESIGN AND SIMULATION OF THERMAL SYSTEMS</td>
<td></td>
</tr>
</tbody>
</table>

Additive Manufacturing Track (12 credits from the course list below)*

*Subject to approval by graduate council

<table>
<thead>
<tr>
<th>Course</th>
<th>Title</th>
<th>Credits</th>
</tr>
</thead>
<tbody>
<tr>
<td>AMFG511</td>
<td>DATA DRIVEN ADVANCED MANUFACTURING</td>
<td>3.0</td>
</tr>
<tr>
<td>MEGN583/</td>
<td>ADDITIVE MANUFACTURING</td>
<td>3.0</td>
</tr>
<tr>
<td>AMFG501</td>
<td></td>
<td></td>
</tr>
<tr>
<td>AMFG531</td>
<td>MATERIALS FOR ADDITIVE MANUFACTURING</td>
<td>3.0</td>
</tr>
<tr>
<td>AMFG421/521</td>
<td>DESIGN FOR ADDITIVE MANUFACTURING</td>
<td></td>
</tr>
</tbody>
</table>

Applied Mathematics and Statistics Track (12 credits from the course list below)

<table>
<thead>
<tr>
<th>Course</th>
<th>Title</th>
<th>Credits</th>
</tr>
</thead>
<tbody>
<tr>
<td>MATH500</td>
<td>LINEAR VECTOR SPACES</td>
<td>3.0</td>
</tr>
<tr>
<td>MATH532</td>
<td>SPATIAL STATISTICS</td>
<td>3.0</td>
</tr>
<tr>
<td>MATH536</td>
<td>ADVANCED STATISTICAL MODELING</td>
<td>3.0</td>
</tr>
<tr>
<td>MATH537/538</td>
<td>MULTIVARIATE ANALYSIS</td>
<td></td>
</tr>
<tr>
<td>MATH438/538</td>
<td>STOCHASTIC MODELS</td>
<td></td>
</tr>
<tr>
<td>MATH551</td>
<td>COMPUTATIONAL LINEAR ALGEBRA</td>
<td>3.0</td>
</tr>
<tr>
<td>EENG511</td>
<td>CONVEX OPTIMIZATION AND ITS ENGINEERING APPLICATIONS</td>
<td></td>
</tr>
</tbody>
</table>

Economics Track (12 credits from the course list below)

<table>
<thead>
<tr>
<th>Course</th>
<th>Title</th>
<th>Credits</th>
</tr>
</thead>
<tbody>
<tr>
<td>EBN509</td>
<td>MATHEMATICAL ECONOMICS</td>
<td>3.0</td>
</tr>
<tr>
<td>EBN510</td>
<td>NATURAL RESOURCE ECONOMICS</td>
<td>3.0</td>
</tr>
<tr>
<td>EBN530</td>
<td>ECONOMICS OF INTERNATIONAL ENERGY MARKETS</td>
<td>3.0</td>
</tr>
<tr>
<td>EBN535</td>
<td>ECONOMICS OF METAL INDUSTRIES AND MARKETS</td>
<td>3.0</td>
</tr>
<tr>
<td>EBN590</td>
<td>ECONOMETRICS I</td>
<td>3.0</td>
</tr>
<tr>
<td>EBN645</td>
<td>COMPUTATIONAL ECONOMICS</td>
<td>3.0</td>
</tr>
<tr>
<td>CSCI555</td>
<td>GAME THEORY AND NETWORKS</td>
<td>3.0</td>
</tr>
</tbody>
</table>

Business Track (12 credits from the course list below)

<table>
<thead>
<tr>
<th>Course</th>
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<th>Credits</th>
</tr>
</thead>
<tbody>
<tr>
<td>ORWE559</td>
<td>SUPPLY CHAIN MANAGEMENT</td>
<td>3.0</td>
</tr>
<tr>
<td>EBN560</td>
<td>DECISION ANALYTICS</td>
<td>3.0</td>
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</tbody>
</table>
EBGN571 MARKETING ANALYTICS 3.0
EBGN562 STRATEGIC DECISION MAKING 3.0

Computer Science Track (12 credits from the course list below)
CSCI542 SIMULATION 3.0
CSCI562 APPLIED ALGORITHMS AND DATA STRUCTURES 3.0
CSCI571 ARTIFICIAL INTELLIGENCE 3.0
CSCI575 ADVANCED MACHINE LEARNING 3.0
CSCI555 GAME THEORY AND NETWORKS 3.0

Civil Engineering - Geotechnics Track (12 credits from the course list below)
CEEN506 FINITE ELEMENT METHODS FOR ENGINEERS 3.0
CEEN510 ADVANCED SOIL MECHANICS 3.0
CEEN519 RISK ASSESSMENT IN GEOTECHNICAL ENGINEERING 3.0
CEEN511 UNSATURATED SOIL MECHANICS 3.0
CEEN512 SOIL BEHAVIOR 3.0
CEEN515 HILLSLOPE HYDROLOGY AND STABILITY 3.0

Civil Engineering-Structures Track (12 credits from the course list below)
CEEN506 FINITE ELEMENT METHODS FOR ENGINEERS 3.0
CEEN530 ADVANCED STRUCTURAL ANALYSIS 3.0
CEEN531 STRUCTURAL DYNAMICS 3.0
CEEN533 MATRIX STRUCTURAL ANALYSIS 3.0
CEEN543 CONCRETE BRIDGE DESIGN BASED ON THE AASHTO LRFD SPECIFICATIONS 3.0
CEEN545 STEEL BRIDGE DESIGN 3.0

Nuclear Engineering Track (12 credits from the course list below)
NUGN506 NUCLEAR FUEL CYCLE 3.0
NUGN510 INTRODUCTION TO NUCLEAR REACTOR PHYSICS 3.0
NUGN520 INTRODUCTION TO NUCLEAR REACTOR THERMAL-HYDRAULICS 3.0
NUGN580 NUCLEAR REACTOR LABORATORY 3.0
NUGN590 COMPUTATIONAL REACTOR PHYSICS 3.0
NUGN585/586 NUCLEAR REACTOR DESIGN I 2.0

Electrical Engineering-Antennas and Wireless Communications Track (12 credits from the course list below)
EENG525 ANTENNAS 3.0
EENG527 WIRELESS COMMUNICATIONS 3.0
EENG530 PASSIVE RF & MICROWAVE DEVICES 3.0
EENG526 ADVANCED ELECTROMAGNETICS 3.0
EENG528 COMPUTATIONAL ELECTROMAGNETICS 3.0

Electrical Engineering-Energy Systems and Power Electronics Track (12 credits from the course list below)
EENG570 ADVANCED HIGH POWER ELECTRONICS 3.0
EENG580 POWER DISTRIBUTION SYSTEMS ENGINEERING 3.0
EENG581 POWER SYSTEM OPERATION AND MANAGEMENT 3.0
EENG583 ADVANCED ELECTRICAL MACHINE DYNAMICS 3.0

Electrical Engineering-Information and Systems Sciences Track (12 credits from the course list below)
EENG509 SPARSE SIGNAL PROCESSING 3.0
EENG511 CONVEX OPTIMIZATION AND ITS ENGINEERING APPLICATIONS 3.0
EENG515 MATHEMATICAL METHODS FOR SIGNALS AND SYSTEMS 3.0
EENG517 THEORY AND DESIGN OF ADVANCED CONTROL SYSTEMS 3.0
EENG519 ESTIMATION THEORY AND KALMAN FILTERING 3.0
EENG527 WIRELESS COMMUNICATIONS 3.0
EENG589 DESIGN AND CONTROL OF WIND ENERGY SYSTEMS 3.0
MEGN544 ROBOT MECHANICS: KINEMATICS, DYNAMICS, AND CONTROL 3.0

Mining and Earth Systems Track (12 credits from the course list below)
MNGN502 GEOSPATIAL BIG DATA ANALYTICS 3.0
MNGN512 SURFACE MINE DESIGN 3.0
MNGN516 UNDERGROUND MINE DESIGN 3.0
MNGN536 OPERATIONS RESEARCH TECHNIQUES IN THE MINERAL INDUSTRY 3.0
MNGN539 ADVANCED MINING GEOSTATISTICS 3.0

Doctor of Philosophy in Operations Research with Engineering

Specialty Requirements
Doctoral students develop a customized curriculum to fit their needs. The degree requires a minimum of 72 graduate credits that includes coursework and a thesis. Coursework is valid for nine years towards a PhD degree; any exceptions must be approved by the Director of the ORWE program and by the student's adviser.
Credit requirements

Core Courses 24.0
Area of Specialization Courses 12.0
Any Combination of Specialization Courses or Research 12.0
Research Credits 24.0
Total Semester Hrs 72.0

Research Credits
Students must complete at least 24.0 research credits. The student’s faculty adviser and the doctoral thesis committee must approve the student's program of study and the topic for the thesis.

Qualifying Examination Process and Thesis Proposal

Upon completion of the appropriate core coursework, students must pass Qualifying Exams I (written, over four courses) and II (oral, consisting of a report and research presentation) to become a candidate for the PhD, ORWE specialty. Qualifying Exam I is generally taken no later than three semesters after entry into the PhD program, and Qualifying Exam II follows no more than two semesters after having passed Qualifying Exam I. The proposal defense should be completed within ten months of passing Qualifying Exam II.

Transfer Credits

Students may transfer up to 24.0 credits of graduate-level coursework from other institutions toward the PhD degree subject to the restriction that those courses must not have been used as credit toward a Bachelor's degree. The student must have achieved a grade of B or better in all graduate transfer courses and the transfer must be approved by the student's doctoral thesis committee and the Director of the ORWE program.

Although most doctoral students will only be allowed to transfer up to 24 credits, with approval from the student's doctoral committee, exceptions may be made to allow students who have earned a specialized thesis-based master's degree in operations research or other closely related field from another university to transfer up to 36 credits in recognition of the degree. Students should consult with their academic advisors and ORWE director for details.

Unsatisfactory Progress

In addition to the institutional guidelines for unsatisfactory progress as described elsewhere in this bulletin: Unsatisfactory progress will be assigned to any full-time student who does not pass the following prerequisite and core courses in the first three semesters of study:

CSCI262 DATA STRUCTURES 3.0
ORWE586 LINEAR OPTIMIZATION 3.0
CSCI406 ALGORITHMS 3.0
EBGN526 STOCHASTIC MODELS IN MANAGEMENT SCIENCE 3.0

Unsatisfactory progress will also be assigned to any students who do not complete requirements as specified in their admission letters. Any exceptions to the stipulations for unsatisfactory progress must be approved by the ORwE committee. Part-time students develop an approved course plan with their advisor.

Prerequisites

Students must complete the following undergraduate prerequisite courses with a grade of B or better:

CSCI261 PROGRAMMING CONCEPTS 3.0
CSCI262 DATA STRUCTURES 3.0

Required Course Curriculum

All PhD students are required to take a set of core courses that provides basic tools for the more advanced and specialized courses in the program.

Core Courses

CSCI406 ALGORITHMS 3.0
MEGN502 ADVANCED ENGINEERING ANALYSIS 3.0
ORWE586 LINEAR OPTIMIZATION 3.0
MATH530 INTRODUCTION TO STATISTICAL METHODS 3.0
MATH438 STOCHASTIC MODELS 3.0
ORWE585 NETWORK MODELS 3.0
ORWE588 INTEGER OPTIMIZATION 3.0
ORWE587 NONLINEAR OPTIMIZATION 3.0
Total Semester Hrs 24.0

Students are required to take four courses from the following list:

Area of Specialization Courses

CSCI555 GAME THEORY AND NETWORKS 3.0
CSCI562 APPLIED ALGORITHMS AND DATA STRUCTURES 3.0
EBGN509 MATHEMATICAL ECONOMICS 3.0
EBGN528 INDUSTRIAL SYSTEMS SIMULATION 3.0
or MATH542 SIMULATION 3.0
or CSCI542 SIMULATION 3.0
EBGN560 DECISION ANALYTICS 3.0
EBGN575 ADVANCED MINING AND ENERGY ASSET VALUATION 3.0
EENG517 THEORY AND DESIGN OF ADVANCED CONTROL SYSTEMS 3.0
MATH531 THEORY OF LINEAR MODELS 3.0
MATH532 SPATIAL STATISTICS 3.0
MATH537 MULTIVARIATE ANALYSIS 3.0
MATH582 STATISTICS PRACTICUM 3.0
MEGN592 RISK AND RELIABILITY ENGINEERING ANALYSIS AND DESIGN 3.0
MNGN536 OPERATIONS RESEARCH TECHNIQUES IN THE MINERAL INDUSTRY 3.0
MNGN538 GEOSTATISTICAL ORE RESERVE ESTIMATION 3.0
ORWE688 ADVANCED INTEGER OPTIMIZATION 3.0
ORWE686 ADVANCED LINEAR OPTIMIZATION 3.0
5XX/6XX Special Topics (Requires approval of the advisor and OrwE program director) 3.0
Mines’ Combined Undergraduate / Graduate Degree Program

Students enrolled in Mines’ combined undergraduate/graduate program may double count up to six credits of graduate coursework to fulfill requirements of both their undergraduate and graduate degree programs. These courses must have been passed with “B−” or better, not be substitutes for required coursework, and meet all other University, Department, and Program requirements for graduate credit.

Students are advised to consult with their undergraduate and graduate advisors for appropriate courses to double count upon admission to the combined program.

Courses

ORWE481. OPTIMIZATION MODELS IN MANUFACTURING. 3.0 Semester Hrs.
We address the mathematical formulation and solution of optimization models relevant in manufacturing operations. The types of deterministic optimization models examined include: (i) network models; (ii) linear programs; (iii) integer programs; and, (iv) nonlinear programs. Application areas include scheduling, blending, design, equipment replacement, logistics and transportation, among other topics. Students learn not only how to mathematically formulate the models, but also how to solve them with a state-of-the-art modeling language (AMPL) and appropriate solver (e.g., CPLEX or Minos). Algorithms for each problem class will be briefly discussed.

ORWE585. NETWORK MODELS. 3.0 Semester Hrs.
(i) We examine network flow models that arise in manufacturing, energy, mining, transportation and logistics: minimum cost flow models in transportation, shortest path problems in assigning inspection effort on a manufacturing line, and maximum flow models to allocate machine-hours to jobs. We also discuss an algorithm or two applicable to each problem class. Computer use for modeling (in a language such as AMPL) and solving (with software such as CPLEX) these optimization problems is introduced. 3 hours lecture; 3 semester hours.

ORWE586. LINEAR OPTIMIZATION. 3.0 Semester Hrs.
(i) We address the formulation of linear programming models, linear programs in two dimensions, standard form, the Simplex method, duality theory, complementary slackness conditions, sensitivity analysis, and multi-objective programming. Applications of linear programming models include, but are not limited to, the areas of manufacturing, energy, mining, transportation and logistics, and the military. Computer use for modeling (in a language such as AMPL) and solving (with software such as CPLEX) these optimization problems is introduced. Offered every other year. 3 hours lecture; 3 semester hours.

ORWE587. NONLINEAR OPTIMIZATION. 3.0 Semester Hrs.
(i) This course addresses both unconstrained and constrained nonlinear model formulation and corresponding algorithms (e.g., Gradient Search and Newton’s Method, and Lagrange Multiplier Methods and Reduced Gradient Algorithms, respectively). Applications of state-of-the-art hardware and software will emphasize solving real-world engineering problems in areas such as manufacturing, energy, mining, transportation and logistics, and the military. Computer use for modeling (in a language such as AMPL) and solving (with an algorithm such as MINOS) these optimization problems is introduced. Offered every other year. 3 hours lecture; 3 semester hours.

ORWE686. ADVANCED LINEAR OPTIMIZATION. 3.0 Semester Hrs.
(ii) As an advanced course in optimization, we expand upon topics in linear programming: advanced formulation, the dual simplex method, the interior point method, algorithmic tuning for linear programs (including numerical stability considerations), column generation, and Dantzig-Wolfe decomposition. Time permitting, dynamic programming is introduced. Applications of state-of-the-art hardware and software emphasize solving real-world problems in areas such as manufacturing, mining, energy, transportation and logistics, and the military. Computers are used for model formulation and solution. Offered every other year. Prerequisite: MEGN586. 3 hours lecture; 3 semester hours.

ORWE688. ADVANCED INTEGER OPTIMIZATION. 3.0 Semester Hrs.
(ii) As an advanced course in optimization, we expand upon topics in integer programming: advanced formulation, strong integer programming formulations (e.g., symmetry elimination, variable elimination, persistence), in-depth mixed integer programming cuts, rounding heuristics, constraint programming, and decompositions. Applications of state-of-the-art hardware and software emphasize solving real-world problems in areas such as manufacturing, mining, energy, transportation and logistics, and the military. Computers are used for model formulation and solution. Offered every other year. Prerequisite: MEGN588. 3 hours lecture; 3 semester hours.

Program Director
Alexandra Newman, Professor, Mechanical Engineering