

COURSE CODE: **FIN590M**
COURSE TITLE: **Linear and Non-Linear Optimization**
DEPARTMENT: **Financial Management**

TEXTBOOK:

- Anderson, D. (2016). *An Introduction to Management Science: Quantitative Approaches to Decision Making*. Boston, MA: Cengage Learning.
- Hilier, H., & Lieberman, G. (2015). *Introduction to Operations Research*. New York: McGraw-Hill Education.
- Rardin, R. (2017). *Optimization in Operations Research*. Upper Saddle River, NJ: Pearson Education, Inc.
- Winston, W. (2016). *Practical Management Science*. Boston, MA: Cengage Learning.

OTHER REFERENCES

- Render, B., Stair, R., & Hanna, M. (2012). *Quantitative Analysis for Management* (11th ed.). Upper Saddle River, NJ: Pearson Education, Inc. (http://wps.prenhall.com/bp_render_qam_11/)
- Taylor, B. (2012). *Introduction to Management Science* (11th ed.). Upper Saddle River, NJ: Pearson Education, Inc. (http://wps.prenhall.com/bp_taylor_introms_11/220/56508/14466191.cw/index.html)
- Levin, R., Rubin D., Stinson, J., & Gardner, E. (1992). *Quantitative Approaches in Management* (8th ed.). New York: McGraw Hill. (a classic text in management science)
- Drennan, F. (2017). *Introduction to Linear and Integer programming in R*
<https://www.youtube.com/watch?v=61Kwaab8CoU>

JOURNALS

- Biswal, G., Mangaraj, B. K., & Das, K. B. (2016). Multi-objective linear programming in portfolio selection. *IUP Journal of Financial Risk Management*, 13(4), 56-71. Retrieved from <https://search.proquest.com/docview/1865384661?accountid=190474>
- Colapinto, C., Jayaraman, R., & Marsiglio, S. (2017). Multi-criteria decision analysis with goal programming in engineering, management and social sciences: A state-of-the art review. *Annals of Operations Research*, 251(1-2), 7-40. doi:<http://dx.doi.org/10.1007/s10479-015-1829-1>.
- Daneshvar, S., & Jamali, M. (2013). Determining The Number Of Required Persons For A Company By Linear Programming And Linear Optimization Methods. *Kuwait Chapter of the Arabian Journal of Business and Management Review*, 2(9), 39-41. Retrieved from <https://search.proquest.com/docview/1416271623?accountid=190474>.
- Kucukbay, F., & Araz, C. (2016). Portfolio selection problem: A comparison of fuzzy goal programming and linear physical programming. *An International Journal of Optimization and Control*, 6(2), 121-128. doi:<http://dx.doi.org/10.1112/ijocta.01.2016.00284>.