Prerequisites: IEMS 303-0 and any of IEMS 201-0, STAT 210-0, BMD_ENG 220-0, or CHEM_ENG 312-0. May not be taken for credit with or after STAT 320-1.
Prerequisites: IEMS 202-0 or equivalent; COMP_SCI 110-0 or COMP_SCI 111-0 or equivalent.
Prerequisites: IEMS 303-0 and COMP_SCI 111-0 or equivalents.
Prerequisites: IEMS 303-0 or equivalent.
Prerequisites: IEMS 201-0, IEMS 303-0, or equivalent.
Prerequisites: IEMS 201-0 or IEMS 202-0; GEN_ENG 205-1 or MATH 240-0.
Prerequisites: COMP_SCI 111-0; GEN_ENG 205-1; MATH 228-1; sophomore standing.
Prerequisites: IEMS 202-0 and concurrent enrollment in IEMS 303-0; GEN_ENG 205-1.
Prerequisites: IEMS 303-0 and COMP_SCI 111-0; GEN_ENG 205-1; MATH 228-1; sophomore standing.
Prerequisites: IEMS 303-0 or IEMS 310-0 or IEMS 315-0.

Prerequisites: CIV_ENV 205-0, IEMS 315-0, MATH 228-2, and COMP_SCI 111-0, or equivalent or consent of instructor.

**IEMS 381-0 Supply Chain Modeling and Analysis (1 Unit)**
Application and development of mathematical modeling tools for the analysis of strategic, tactical, and operational supply-chain problems, including facility location, customer assignment, vehicle routing, and inventory management. Related topics including the role of information and decision support systems in supply chains. Homework, exams, and project.
Prerequisite: IEMS 313-0.

**IEMS 382-0 Production Planning and Scheduling (1 Unit)**
Applications of operations research methods to practical problems of production planning and inventory control. Forecasting, aggregate planning; deterministic and stochastic inventory models; MRP, JIT; variability; scheduling in production and service systems. Case studies, homework, and exams.
Prerequisites: IEMS 202-0; IEMS 310-0 or IEMS 313-0.

**IEMS 383-0 Service Operations Management (1 Unit)**
Exploration of service industries: cost-reduction and service-enhancement models, location planning, workforce scheduling, yield management, queuing analysis, and call-center management.
Prerequisites: IEMS 313-0, IEMS 315-0.

**IEMS 385-0 Introduction to Health Systems Management (1 Unit)**
Health systems, lean concepts, patient-flow analysis, inference, and data-driven knowledge generation, decisions, and change. Forecasting, operations, and optimization of health resources.
Prerequisites: IEMS 303-0, IEMS 313-0.

**IEMS 395-0 Special Topics in Industrial Engineering (1 Unit)**
Topics suggested by students or faculty members and approved by the department.

**IEMS 401-0 Applied Mathematical Statistics (1 Unit)**
An applied perspective on mathematical statistics. Topics include estimation, statistical decision theory, sufficiency and likelihood principle, unbiased estimation, convergence concepts, maximum likelihood estimation, Bayesian estimation, confidence intervals, hypothesis tests, non-parametric estimation and confidence intervals.
Prerequisite: IEMS 303-0 or equivalent.

**IEMS 411-0 Field Research in Organizations (1 Unit)**
Methods for testing and evaluating proposed improvements or changes in the management of technical projects or organizations. Topics include problem identification and design and pilot test of data-gathering protocols (interviews, questionnaires, observation and records) for a real-world problem chosen by the student.

**IEMS 434-0 Systems Methodology (1 Unit)**
Introduction to the concept of a system and unstructured, multidisciplinary problems. Fundamental systems models and concepts, modeling, and selected decision-making approaches.

**IEMS 435-0 Stochastic Simulation (1 Unit)**
Introduction to stochastic discrete-event simulation for graduate students, covering simulation modeling and programming; probability foundations of stochastic simulation; proper design and analysis of the simulation experiment; and simulation for research.
Prerequisites: IEMS 202-0 and IEMS 303-0 or equivalent; previous programming experience in some language.

**IEMS 441-0 Social Network Analysis (1 Unit)**
This seminar is intended to overview theoretical, computational, and analytic issues associated with network perspectives on communicating and organizing. The course will review scholarship on the science of networks in communication, computer science, engineering, organizational science, and social sciences in order to take an in-depth look at theories, methods, and tools to examine the structure and dynamics of networks.

**IEMS 443-0 Health Policy Modeling (1 Unit)**
PhD level course on the application of mathematical, statistical, economic, and systems models to problems in health policy.

**IEMS 444-1 Healthcare Management Science (1 Unit)**
The course focuses on models and methods for health resource allocation and utilization, planning, operations, policies, logistics, and treatments. A particular focus will be on predictive modeling techniques, multi-objective and stochastic decision making. Contemporary topics will be included as appropriate.

**IEMS 445-0 Decision and Risk Analysis (1 Unit)**
Theory and practice of decision making under uncertainty. Decision trees, influence diagrams, the value of information; Bayesian approaches, including conjugate and predictive distributions; utility theory foundations, risk preference, multi-attribute utility.
Prerequisite: IEMS 202-0 or equivalent.

**IEMS 450-1 Mathematical Optimization I (1 Unit)**
Linear programming formulation, simplex algorithm, optimality conditions, duality, sensitivity analysis, robust optimization, network flow, discrete optimization, Lagrangian method.
Prerequisites: Linear algebra and calculus.

**IEMS 450-2 Mathematical Optimization II (1 Unit)**
Constrained and unconstrained nonlinear optimization: Optimality conditions; linesearch and trust-region methods; Newton and quasi-Newton methods; active-set methods; augmented Lagrangian, sequential quadratic programming and interior point methods; convergence theory for numerical algorithm.
Prerequisites: Linear algebra and calculus.

**IEMS 451-0 Stochastic Optimization (1 Unit)**
Optimization under uncertainty, including modeling and applications; exact optimization methods; deterministic approximation and bounding techniques; and Monte Carlo sampling-based approximations.
Prerequisites: IEMS 450-1 and IEMS 401-0.

**IEMS 452-0 Combinatorial Optimization (1 Unit)**
Efficient methods and min-max results for combinatorial optimization problems including minimum spanning trees, shortest paths, maximum flows, minimum cost flows, matching; polyhedral combinatorics; complexity theory.
Prerequisite: IEMS 450-1 or equivalent.

**IEMS 453-0 Robust Optimization (1 Unit)**
Optimization with uncertain variables or parameters to find solutions that are both optimal and immune to uncertainties. Covers computational tools and applications including supply chains, revenue management, energy, portfolio theory, options pricing, risk management, healthcare, statistics and engineering design.
Prerequisite: IEMS 450-1 or equivalent.

**IEMS 454-0 Large Scale Optimization (1 Unit)**
Algorithms for large-scale optimization. Ellipsoid method and complexity of linear programming; equivalence of separation and optimization;
path-following interior point methods, including self-dual methods; decomposition algorithms, including column generation and row generation for linear, nonlinear, and integer programming; selected applications.

**Prerequisite:** IEMS 450-1.

**IEMS 455-0 Machine Learning (1 Unit)**
A survey of large-scale machine learning with emphasis on neural networks and kernel methods, including model formulation, large-scale applications and training (optimization). Case studies include text classification, image and speech recognition, and recommender systems. Construction of deep neural networks for large data sets.

Prerequisites: IEMS 202-0, IEMS 303-0 and IEMS 313-0 (or equivalent) and computer programming.

**IEMS 457-0 Integer Programming (1 Unit)**
Methods for NP-hard discrete optimization problems including general methods like branch and bound and cutting planes, as well as special purpose branch-and-cut methods and heuristics.

Prerequisite: IEMS 450-1 or equivalent.

**IEMS 459-0 Convex Optimization (1 Unit)**
The course develops expert knowledge in the theory and algorithms for convex optimization. Emphasis is on understanding fundamental properties of convex sets and functions, and on the role of duality. Covers practical algorithms.

Prerequisites: IEMS 202-0, IEMS 303-0 (or equivalent), and IEMS 450-1 or IEMS 450-2 (or equivalent).

**IEMS 460-1 Stochastic Processes I (1 Unit)**

Prerequisite: Permission of instructor.

**IEMS 460-2 Stochastic Processes II (1 Unit)**
Bernoulli processes, Poisson processes, Markov chains, renewal theory, regenerative process, and queuing models. Theory and applications.

Prerequisite: Permission of instructor.

**IEMS 462-0 Predictive Analytics I (1 Unit)**
Parametric regression and classification models for analyzing medium to large data sets.

**IEMS 463-0 Statistical Analysis (1 Unit)**
Principles of experimental design and their application to the analysis of standard designs including one-way layout, block designs, factorial/fractional factorial experiments, random/mixed effect models, nested/split-plot designs.

**IEMS 464-0 Advanced Queueing Theory (1 Unit)**
Queueing networks, the single-server queue, heavy-traffic approximations for the G/G/1 queue. Advanced level.

Prerequisite: IEMS 460-1 or equivalent.

**IEMS 465-0 Simulation Experiment Design & Analysis (1 Unit)**
Selected current topics in modern stochastic simulation research, including variance reduction, simulation optimization, model risk, and simulation analytics.

Prerequisites: IEMS 435-0, IEMS 401-0 and IEMS 460-1, or equivalent.

**IEMS 466-0 Stochastic Control (1 Unit)**
Optimal control of Markov chains, dynamic programming, finite horizon and discounted models, and applications in operations research.

Prerequisite: IEMS 460-1.

**IEMS 469-0 Dynamic Programming (1 Unit)**
Theoretical and computational aspects of solving stochastic sequential decision problems. Material supported by many real-world applications.

**IEMS 473-1 Financial Engineering I (1 Unit)**

**IEMS 473-2 Financial Engineering II (1 Unit)**

Prerequisite: IEMS 373-0.

**IEMS 481-0 Operations (1 Unit)**
First Quarter: Introduction to production/logistics including: multi-objective, stochastic and dynamic facility location problems, multi-echelon and multi-item inventory models and heuristic, approximate and exact vehicle routing algorithms. Second Quarter: Introduction to production/distribution facility design and control, capacity management, push and pull production systems: MRP, JIT, ConWIP; introduction to deterministic and stochastic production scheduling: job shop, flow shop.

Prerequisites: IEMS 450-1 and at least concurrent enrollment in IEMS 460-1.

**IEMS 482-0 Operations (1 Unit)**
Multistage inventory and production models, multiproduct systems, distribution systems, and random yield models.

Prerequisites: IEMS 481-0 and IEMS 482-0.

**IEMS 488-0 Economics and Decision Analysis (1 Unit)**
Investment project evaluation: time value of money, treatment of risk, asset evaluation; decision trees, utility theory and risk attitude, multiobjectives. Public sector decision analysis, including cost/benefit analysis, and cost/effectiveness analysis.

Prerequisite: Calculus.

**IEMS 490-0 Selected Topics in IE (1 Unit)**
Investment project evaluation: time value of money, treatment of risk, asset evaluation; decision trees, utility theory and risk attitude, multiobjectives. Public sector decision analysis, including cost/benefit analysis, and cost/effectiveness analysis.

Prerequisite: Calculus.

**IEMS 499-0 Projects (1-3 Units)**
SEE DEPT FOR SECTION AND PERMISSION NUMBERS - Special projects under faculty direction. Permission of instructor and department required.

May be repeated for credit.

**IEMS 519-0 Responsible Conduct of Research Training (0 Unit)**
Independent investigation of selected problems pertaining to thesis or dissertation. May be repeated for credit. SEE DEPT FOR SECTION AND PERMISSION NUMBERS.