

## MATH / STAT 317: Operations Research: MWF 10 – 10:50am: Bronfman B34

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My office hours: TBD and whenever I'm in my office ([click here for my schedule](#))

**COURSE DESCRIPTION:** In the first N math classes of your career, you are sadly misled as to what the world is truly like. How? You're given exact problems and told to find exact solutions. The real world is sadly far more complicated. Frequently we cannot exactly solve problems; moreover, the problems we try to solve are themselves merely approximations to the world! We are forced to develop techniques to approximate not just solutions, but even the statement of the problem! In this course we discuss some powerful methods from advanced linear algebra and their applications to the real world, specifically linear programming and random matrix theory.

**Format:** Evaluation will be based primarily on homework, presentations and write-ups, and scholarship.

**Prerequisites:** Linear algebra (programming experience and analysis are desirable, but not necessary)

**CONTACTING ME:** You can reach me in Bronfman 202 (if I'm there it's office hours), email [sjm1@williams.edu](mailto:sjm1@williams.edu), or anonymously through [ephsmath@gmail.com](mailto:ephsmath@gmail.com) (password 011235813, the first eight Fibonacci numbers).

**OBJECTIVES:** The goal is to introduce students to advanced concepts and problems in linear algebra, specifically linear programming and linear algebra, with an emphasis on mathematical modeling. There will be numerous opportunities to work on real world problems for companies. This course has minimal pre-reqs, but we will move at a fast pace at times, and you are responsible for doing a significant amount of reading on your own.

**TEXTBOOK/SYLLABUS:** The textbook is a combination of notes for a book I'm writing, and [Methods of Mathematical Economics: Linear and Nonlinear Programming, Fixed-Point Theorems](#) by Joel N Franklin (ISBN-10: 0898715091 ISBN-13: 978-0898715095). We will use my lecture notes on [linear programming](#) and on [random matrix theory](#) (if time permits).

**GRADING POLICY:** Homework: 15%, Midterm 25%, Final 25%\*, Class Presentation: 10%, Project: 25%. (\*: Note the grading percentages may change a bit. A large portion of your work and grade in this class will come from a group project, which will include a write-up and a class presentation; thus be warned that you will be giving a talk, preparing a well-crafted manuscript, and respectfully listening to reports of others.)

**COURSE DISCLAIMER:** I may occasionally say things such as 'Probability is one of the most useful courses you can take' or 'If you know probability, stats and a programming language then you'll always be able to find employment'. I should say 'you should always be able to find employment', as nothing is certain. Thus, please consider yourself warned and while you may savor the thought of suing me and/or Williams College, be advised against this! I'm saying this because of the recent lawsuit of a graduate who was upset that she didn't have a job, and sued her school!

### • Week 1: Sept 1 to Sept 5, 2014

- Review your linear algebra: review lectures online at [http://web.williams.edu/Mathematics/sjmiller/public\\_html/linprog/videos/LinProg\\_Lect01\\_LinAlgReview.MP4](http://web.williams.edu/Mathematics/sjmiller/public_html/linprog/videos/LinProg_Lect01_LinAlgReview.MP4) and [http://web.williams.edu/Mathematics/sjmiller/public\\_html/linprog/videos/LinProg\\_Lect02\\_LinAlgReview.MP4](http://web.williams.edu/Mathematics/sjmiller/public_html/linprog/videos/LinProg_Lect02_LinAlgReview.MP4)
- Start exploring mathematical software (R, Mathematica). Learn LaTeX. I have handouts and videos: [http://web.williams.edu/Mathematics/sjmiller/public\\_html/math/handouts/latex.htm](http://web.williams.edu/Mathematics/sjmiller/public_html/math/handouts/latex.htm)
- Homework: To be emailed to me by 8pm on Sunday, September 7: Email me a short note (a paragraph suffices) on what you want to get out of this course, and what lesson you learned from the graduation speech by Uslan (<http://www.graduationwisdom.com/speeches/0018-uslan.htm>). Full credit, 20/20, so long as you answer both questions on time.
- Homework: To be done by start of class on Monday, September 8: Read Section 1 of the book (to page 11).
- Homework: To be done by start of class on Friday, September 12: find something in your life that you can do better / more efficiently, and tell me about it (in person or email). You should constantly be thinking about how to optimize (but please think about what you choose to share!).

## Objectives for Math / Stats 317: Introduction to Operations Research

*The following is entirely optional, but describes some of my thoughts about the course, ranging from why it is structured the way it is to what I want you to get out of this course in particular and your education in general.* When I was in high school, I remember the Boston Globe ran an article where they asked numerous 'famous' people in the state: what 10 books should **every** high school student read? The answers were, for the most part, disappointing. The English professor had ten literary selections, ranging from some Shakespeare and Milton to stuff I can no longer remember. Most of the others had lists greatly biased towards the small part of the world they studied; very few had balanced lists that would help prepare the general student for the world (Governor Weld was one of the few who did).

I **strongly** urge you to view the following clip on YouTube: [Did You Know \(2009 version\)](#). Some of the more interesting statistics / quotes:

- Preparing students for jobs that don't exist using technologies that haven't been invented to solve problems we don't know are problems yet.
- We are living in exponential times:
  - 31 billion searches on google each month now; it was 2.7 billion in 2006.
  - The first text message was in 1992; more are sent today than the population of the planet.
  - Number of internet devices: 1,000 in 1984, 1,000,000 in 1992, 1,000,000,000 in 2008;
  - Estimated that 4 exabytes ( $4 \times 10^{19}$  bytes) of unique information will be generated this year, which is more than has been generated in the past 5000 years!
  - Amount of new technical information doubles every two years.

Another great clip to listen to is the [TED lecture of Malcolm Gladwell on spaghetti sauce](#). The main point of this lecture is

- Important to ask the right question; what you think is the right question frequently isn't. I won't do the lecture justice by summarizing, so here's a tantalizing tidbit: this surprising question led to Prego making \$600 million in 10 years on extra chunky spaghetti sauce.
- There are lots of great clips on TED; another one of my favorites is [Dan Pink on Motivation](#). Some very interesting observations here on how to create an optimal environment for creativity to flourish.

What does all this have to do with our class? The point is that it is hard to predict what will be useful to most of you in your career(s) after Williams (save for the few who go off to grad school to study number theory, where I can do a pretty good job predicting). It is imperative that you learn to be problem solvers. The content of a course matters; you need to learn the language, the basic facts, the key theorems, et cetera. But, at least as important, you need to learn how to use these on 'new' problems.

One of my biggest epiphanies as an educator was when I prepared my lecture notes for Math 209 (differential equations). This was the first class I'd ever taught as a college professor which I'd actually taken as an undergrad. I was looking through my old course notes, trying to decide what to include, when I noticed that we did the Bessel equation and function when I was a student. I was shocked; I had no memory of having done this, but I use the Bessel function in about a quarter of my number theory papers. What's the takeaway? You're going to forget much of the material you learn. That's to be expected. Hopefully you'll be able to re-learn it as needed / you'll know where to go to read more about it / you'll have some familiarity that such results exist. I had to relearn the Bessel function in grad school (and did, it's not that bad). What is more permanent is the techniques and methods. These are the things you'll use again and again. They can range from learning how to multiply by 1 or add 0 (two of the most difficult things to do well in mathematics!) to how to count something two ways to how to model the key features of a problem.

One of the goals of this course is to help you become problem solvers. The problems will come analysis and linear algebra, but the methods and techniques, the mindset, should hopefully be applicable to a variety of problems. If you are taking an intro calculus class and Section 3.2 is on the Chain Rule, it's a safe bet that you should use the chain rule to solve problems from that section. The real world (or advanced academia) is not like that -- you frequently do not know what the 'right' way is to attack a problem (especially open problems that have stumped people for years). This is one of the reasons why I want you to create (and if possible solve!) your own homework problems. The act of creation is a huge part of research. **Most** math papers are **mostly** trivial (or, as I often say, trained monkey work). What does this mean? It means that over 95% of most papers is just straightforward manipulation of previous results (the further you go in math, the more things become straightforward). The most important parts of papers are usually the following two items: (1) asking the right question; (2) coming up with a novel way to attack a problem. Often once the question is asked and the method chosen, the paper writes itself; however, it is very hard at times to ask the right question, or to see a good way to attack it. (As an example, when I taught at Princeton years ago I wrote a handout for my students on how to prove the Fibonacci numbers satisfy Benford's law of digit bias. I decided to try and publish it, and did some research. I found a paper from the 1970s that was almost identical to mine -- basically same theorems and lemmas in the same order! This isn't too surprising, as once the question was asked, this truly was the most 'natural' way to go.)

There are remarkable connections between what seem at first very disparate branches of learning; if you are one of the first people to see such a connection, you have the potential of making a real breakthrough. I **strongly** urge you to tell me what you're interested in. I'll see if I can work it into the course (either in the lectures proper or in the additional comments). The more you explore, the more likely it is you can make one of these great connections. I've been fortunate enough to make some connections between nuclear physics and baseball, and between number theory and tax fraud. Because of this I've had a private tour of Petco Park (where the San Diego Padres play) and given a talk at the Boston headquarters of the IRS (with district attorneys, auditors, and secret service agents in the audience) and been interviewed by the Wall Street Journal about fraud in the recent Iranian elections.

Finally, [here is a great website with 10 excellent commencement speeches](#). It's worth the time reading these; I particularly liked the one by [Uslan](#) (on how it's not enough to just have a good idea, but how to get noticed).