

Course: *CIV_ENV 304, Civil and Environmental Engineering Systems Analysis, Sp 2017*

Credits: 1 Unit credit; contact hours: 3 hrs. lecture

Instructor: Pablo L. Durango-Cohen

Text: Revelle, C.S., Whitlatch, E.E., and Wright, J.R. (2003); Civil and Environmental Systems Engineering, Second Edition; Prentice Hall.

Material: Handouts, previous exams, etc. posted on Northwestern's Course Management System (www.canvas.northwestern.edu)

Description: This course explores problems that arise in planning and managing civil and environmental engineering systems. The techniques introduced, often used in operations research and management sciences, provide a basis to develop descriptive and prescriptive models to evaluate strategies and to select between them.

Prerequisites: Multivariate Calculus (Math 234) and Probability (CivEnv 306) recommended.

Requirement: Mathematical Techniques and Sciences (MTS) elective; Basic Engineering (Systems Analysis) elective.

Statement of course objectives:

- 1) Develop of a "systems perspective" that is necessary for planning and managing large-scale, complex engineering systems/projects.
- 2) Gain experience formulating and solving quantitative models for a range of civil and environmental engineering systems problems that fall in the following categories:
 - a. Financial evaluation and selection
 - i. Use Rate of Return Analysis to establish viability and preference among projects
 - b. Dynamic optimization under uncertainty
 - i. Use Bayes Law and the Total Probability Theorem to assess the value of acquiring information
 - ii. Use dynamic programming to formulate and solve shortest path, maintenance optimization, and resource allocation problems.
 - c. Multi-variable, constrained optimization
 - i. Set up, evaluate and interpret first and second order optimality conditions, including (constraint) shadow prices
 - ii. Formulation and solution of linear programming problems with applications to resource allocation, transportation, and scheduling
- 3) Become proficient in the use of commercial software (Microsoft Excel) to solve engineering problems (financial evaluation and selection, multi-variable constrained optimization, and dynamic optimization under uncertainty)
- 4) Hone ability to work in teams and convey technical results effectively.

Course goals	Program outcome	Assm't via	Examples of assessment	Assessment	Proposed action
1	a	R	Avg. case study score	100% > 70%	none
2.a	e	H, E	Exam 1 score	46% > 70%	Spend additional time covering material
2.a.1	e	H,E	Exam 1 Question 2	71% > 70%	Spend additional time covering material
2.b.i	e	H, E	Homework 4 score Exam 1 Question 3	67% > 70% 64% > 70%	Reinforce application of Bayes Law
2.b.ii	e	H, E	Homework 5 score Exam 2 Question 1	71% > 70% 85% > 70%	none
2.c.i	e	H, E	Exam 2 Question 2	82% > 70%	none
2.c.ii	e	H, E	Homework 7 score Exam 2 Question 3	57% > 70% 68% > 70%	Spend additional time covering material
3	e, k	H, R	Avg. case study score	100% > 70%	none
4	g, h	R	Avg. organization/presentation score on case studies	100% > 70%	none

- Examples: homework (H), exam (E), written report (R),
- For each example provided in, provide an assessment for the entire class performance. Summarize with % of students with grades higher than minimum passing % = Pass (Y).

Topics covered:

Topic	Approximate Duration:
<i>Economic Evaluation of Projects</i> Cash-flow evaluation Exact and Inexact Measures of worth Mortgage Loans, Stocks, Bonds, and Options Depreciation and Taxes	3 weeks
<i>Review of Probability</i> Expectation and Conditional Expectation Bayes Law and the Total Probability Theorem	1 week
<i>Decision Analysis</i> Decision Trees Dynamic Programming Resource Allocation and Replacement Problems	3 weeks
<i>Mathematical Programming</i> Review of Calculus (constrained optimization) Formulation of Linear Programs Graphical solution of linear programs Sensitivity Analysis	3 weeks

Assessment:

Homework: 20%

Two case studies: 20% each

Two in class exams: 20% each