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optimization problem in which a nonempty subset of integer variables (unknowns) and a subset of real-valued (continuous) variables exist, the constraints are all linear equations or inequalities, and the objective is a linear function to be minimized (or maximized). After presenting several practical applications of mixed integer

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algorithms or use existing commercial software to obtain optimal or near-optimal solutions for a variety of real-world problems, such as airline timetables, production line schedules, or electricity production on a regional ...

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programs and its ...

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An integer

programming problem

is a mathematical

optimization or

feasibility program in

which some or all of

the variables are

restricted to be

integers. In many

settings the term refers

to integer linear

programming (ILP), in

which the objective

function and the

constraints (other than

the integer constraints)

are linear. Integer

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programming is NP-
complete.

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and mixed-integer

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programming problems. 9.1 SOME IN TEGER-PROGRAMMING MODELS Integer-programming models arise in practically every area of application of mathematical programming. To develop a preliminary appreciation for the importance of these models, we introduce, in this section, three areas where integer programming has

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played an important ...

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exams. Mathematical correctness and clarity of exposition will be factors in grading.

Integer Programming - University Of Illinois

Example 5: Integer programming INPUT: a set of variables x_1, \dots, x_n and a set of linear inequalities and equalities, and a subset of variables that is required to be integer. FEASIBLE

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SOLUTION: a solution x' that satisfies all of the inequalities and equalities as well as the integrality requirements.

OBJECTIVE: maximize $\sum_i c_i x_i \dots$

Introduction to integer programming - OpenCourseWare

A practical, accessible guide to optimization problems with discrete or integer variables

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stands out from other
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simple terms how to
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Integer and combinatorial optimization deals with problems of maximizing or minimizing a function of many variables

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subject to (a)
inequality and equality
constraints and (b ...

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R. Gomory (1958),
Outline of an Algorithm
for Integer Solutions to
Linear Programs. G.
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Nemhauser, and
M.W.P. Savelsburgh,
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Wolsey, Wiley (1998).

Theory of Linear and

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Product Information.

Integer programming

(IP) is a fascinating

topic. Indeed, while

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linear programming (LP), its continuous analogue, is well understood and extremely efficient LP software packages exist, solving an integer program can remain a formidable challenge, even for some small size problems.

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