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Advances in Linear and Integer Programming Course Technology

This textbook provides concise coverage of the basics of linear and integer programming which, with megatrends toward optimization, machine learning, big data, etc., are becoming fundamental toolkits for data and information science and technology. The authors' approach is accessible to students from almost all fields of engineering, including operations research, statistics, machine learning, control system design, scheduling, formal verification and computer vision. The presentations enables the basis for numerous approaches to solving hard combinatorial optimization problems through randomization and approximation. Readers will learn to cast various problems that may arise in their research as optimization problems, understand the cases where the optimization problem will be linear, choose appropriate solution methods and interpret results appropriately. *Linear and Integer Programming Made Easy* Springer Science & Business Media

Rave reviews for INTEGER AND COMBINATORIAL OPTIMIZATION

"This book provides an excellent introduction and survey of traditional fields of combinatorial optimization . . . It is indeed one of the best and most complete texts on combinatorial optimization . . . available. [And] with more than 700 entries, [it] has quite an exhaustive reference list."-Optima "A unifying approach to optimization problems is to formulate them like linear programming problems, while restricting some or all of the variables to the integers. This book is an encyclopedic resource for such formulations, as well as for understanding the structure of and solving the resulting integer programming problems."-Computing Reviews "[This book] can serve as a basis for various graduate courses on discrete optimization as well as a reference book for researchers and practitioners."-Mathematical Reviews "This comprehensive and wide-ranging book will undoubtedly become a standard reference book for all those in the field of combinatorial optimization."-Bulletin of the London Mathematical Society "This text should be required reading for anybody who intends to do research in this area or even just to keep abreast of developments."-Times Higher Education Supplement, London Also of interest . . . INTEGER PROGRAMMING Laurence A. Wolsey Comprehensive and self-contained, this intermediate-level guide to integer programming provides readers with clear, up-to-date explanations on why some problems are difficult to solve, how techniques can be reformulated to give better results, and how mixed integer programming systems can be used more effectively. 1998 (0-471-28366-5) 260 pp.

AMPL Springer Science & Business Media

Integer Programming: Theory, Applications, and Computations provides information pertinent to the theory, applications, and computations of integer programming. This book presents the computational advantages of the various techniques of integer programming. Organized into eight chapters, this book begins

with an overview of the general categorization of integer applications and explains the three fundamental techniques of integer programming. This text then explores the concept of implicit enumeration, which is general in a sense that it is applicable to any well-defined binary program. Other chapters consider the branch-and-bound methods, the cutting-plane method, and its closely related asymptotic problem. This book discusses as well several specialized algorithms for certain well-known integer models and provides an alternative approach to the solution of the integer problem. The final chapter deals with a number of observations about the formulations and executions of integer programming models. This book is a valuable resource for industrial engineers and research workers.

Integer Programming Springer

Integer Programming: Theory and Practice contains refereed articles that explore both theoretical aspects of integer programming as well as major applications. This volume begins with a description of new constructive and iterative search methods for solving the Boolean optimization problem (BOOP). Following a review of recent developments on convergent Lagrangian techniques that use objective level-cut and domain-cut methods to solve separable nonlinear integer-programming problems, the book discusses the generalized assignment problem (GAP). The final theoretical chapter analyzes the use of decomposition methods to obtain bounds on the optimal value of solutions to integer linear-programming problems. The first application article contains models and solution algorithms for the rescheduling of airlines following the temporary closure of airports. The next chapters deal with the determination of an optimal mix of chartered and self-owned vessels needed to transport a product. The book then presents an application of integer programming that involves the capture, storage, and transmission of large quantities of data collected during testing scenarios involving military applications related to vehicles, medicine, equipment, missiles, and aircraft. The next article develops an integer linear-programming model to determine the assortment of products that must be carried by stores within a retail chain to maximize profit, and the final article contains an overview of noncommercial software tools for the solution of mixed-integer linear programs (MILP). The authors purposefully include applications and theory that are usually not found in contributed books in order to appeal to a wide variety of researchers and practitioners.

Integer Programming and Related Areas SIAM

This book opens the door to multiobjective optimization for students in fields such as engineering, management, economics and applied mathematics. It offers a comprehensive introduction to multiobjective optimization, with a primary emphasis on multiobjective linear programming and multiobjective integer/mixed integer programming. A didactic book, it is mainly intended for undergraduate and graduate students, but can also be useful for researchers and practitioners. Further, it is accompanied by an interactive software package - developed by the authors for Windows platforms - which can be used for

teaching and decision-making support purposes in multiobjective linear programming problems. Thus, besides the textbook's coverage of the essential concepts, theory and methods, complemented with illustrative examples and exercises, the computational tool enables students to experiment and enhance their technical skills, as well as to capture the essential characteristics of real-world problems.

Production Planning by Mixed Integer Programming North Holland
Als Ergänzung zu den mehr praxisorientierten Büchern, die auf dem Gebiet der linearen und Integerprogrammierung bereits erschienen sind, beschreibt dieses Werk die zugrunde liegende Theorie und gibt einen Überblick über wichtige Algorithmen. Der Autor diskutiert auch Anwendungen auf die kombinatorische Optimierung; neben einer ausführlichen Bibliographie finden sich umfangreiche historische Anmerkungen.

Linear and Mixed Integer Programming for Portfolio Optimization Springer Science & Business Media

Linear programming is one of the most extensively used techniques in the toolbox of quantitative methods of optimization. One of the reasons of the popularity of linear programming is that it allows to model a large variety of situations with a simple framework. Furthermore, a linear program is relatively easy to solve. The simplex method allows to solve most linear programs efficiently, and the Karmarkar interior-point method allows a more efficient solving of some kinds of linear programming. The power of linear programming is greatly enhanced when came the opportunity of solving integer and mixed integer linear programming. In these models all or some of the decision variables are integers, respectively. In this book we provide a brief introduction to linear programming, together with a set of exercises that introduce some applications of linear programming. We will also provide an introduction to solve linear programming in R. For each problem a possible solution through linear programming is introduced, together with the code to solve it in R and its numerical solution.

Julia Programming for Operations Research Addison Wesley Publishing Company

Linear programming; Network flows; Integer programming.

Foundations of Integer Programming Infinite Study

This extensively revised and updated edition discusses the general principles of model building in mathematical programming and shows how they can be applied by using twenty simplified, but practical problems from widely different contexts. Suggested formulations and solutions are given in the latter part of the book, together with some computational experience to give the reader some feel for the computational difficulty of solving that particular type of model.

Integer Programming Cambridge University Press

In 1958, Ralph E. Gomory transformed the field of integer programming when he published a paper that described a cutting-plane algorithm for pure integer programs and announced that the method could be refined to give a finite algorithm for integer programming. In 2008, to commemorate the anniversary of this seminal paper, a special workshop celebrating fifty years of integer programming was held in Aussois, France, as part of the 12th Combinatorial Optimization Workshop. It contains reprints of key historical articles and written versions of survey lectures on six of the hottest topics in the field by distinguished members of the integer programming community. Useful for anyone in mathematics, computer science and operations research, this book exposes mathematical optimization, specifically integer programming and combinatorial optimization, to a broad audience.

Integer Programming and Network Flows Springer

Many engineering, operations, and scientific applications include

a mixture of discrete and continuous decision variables and nonlinear relationships involving the decision variables that have a pronounced effect on the set of feasible and optimal solutions. Mixed-integer nonlinear programming (MINLP) problems combine the numerical difficulties of handling nonlinear functions with the challenge of optimizing in the context of nonconvex functions and discrete variables. MINLP is one of the most flexible modeling paradigms available for optimization; but because its scope is so broad, in the most general cases it is hopelessly intractable. Nonetheless, an expanding body of researchers and practitioners — including chemical engineers, operations researchers, industrial engineers, mechanical engineers, economists, statisticians, computer scientists, operations managers, and mathematical programmers — are interested in solving large-scale MINLP instances.

Integer and Combinatorial Optimization John Wiley & Sons

A PRACTICAL GUIDE TO OPTIMIZATION PROBLEMS WITH

DISCRETE OR INTEGER VARIABLES, REVISED AND UPDATED

The revised second edition of Integer Programming explains in clear and simple terms how to construct custom-made algorithms or use existing commercial software to obtain optimal or near-optimal solutions for a variety of real-world problems. The second edition also includes information on the remarkable progress in the development of mixed integer programming solvers in the 22 years since the first edition of the book appeared. The updated text includes information on the most recent developments in the field such as the much improved preprocessing/presolving and the many new ideas for primal heuristics included in the solvers. The result has been a speed-up of several orders of magnitude. The other major change reflected in the text is the widespread use of decomposition algorithms, in particular column generation (branch-(cut)-and-price) and Benders' decomposition. The revised second edition: Contains new developments on column generation Offers a new chapter on Benders' algorithm Includes expanded information on preprocessing, heuristics, and branch-and-cut Presents several basic and extended formulations, for example for fixed cost network flows Also touches on and briefly introduces topics such as non-bipartite matching, the complexity of extended formulations or a good linear program for the implementation of lift-and-project Written for students of integer/mathematical programming in operations research, mathematics, engineering, or computer science, Integer Programming offers an updated edition of the basic text that reflects the most recent developments in the field.

Model Building in Mathematical Programming SIAM

This book is an elegant and rigorous presentation of integer programming, exposing the subject's mathematical depth and broad applicability. Special attention is given to the theory behind the algorithms used in state-of-the-art solvers. An abundance of concrete examples and exercises of both theoretical and real-world interest explore the wide range of applications and ramifications of the theory. Each chapter is accompanied by an expertly informed guide to the literature and special topics, rounding out the reader's understanding and serving as a gateway to deeper study. Key topics include: formulations polyhedral theory cutting planes decomposition enumeration semidefinite relaxations Written by renowned experts in integer programming and combinatorial optimization, Integer Programming is destined to become an essential text in the field.

GAMS, a User's Guide OmniaScience

This book is primarily intended for undergraduate and postgraduate students of statistics, mathematics, operations research, and engineering. It provides the basic concepts and methods of linear and integer linear programming. The text begins with an introduction containing the mathematical

background to the subject matter, and goes on to discuss advancements the field. Formulations of various problems in diverse fields in linear and integer programming formats are also presented here. The book's presentation of the solution of various numerical problems makes the subject matter and the methods detailed in the text more lucid and easier to comprehend.

Linear and Integer Programming Elsevier

This book presents solutions to the general problem of single period portfolio optimization. It introduces different linear models, arising from different performance measures, and the mixed integer linear models resulting from the introduction of real features. Other linear models, such as models for portfolio rebalancing and index tracking, are also covered. The book discusses computational issues and provides a theoretical framework, including the concepts of risk-averse preferences, stochastic dominance and coherent risk measures. The material is presented in a style that requires no background in finance or in portfolio optimization; some experience in linear and mixed integer models, however, is required. The book is thoroughly didactic, supplementing the concepts with comments and illustrative examples.

Integer Programming Cambridge Scholars Publishing

Linear programming is one of the most important usages of operation research methods in real life, that includes of one

objective function and one or several constraints which can be in the form of equality and inequality. Most of the problems in the real world are include of inconsistent and astute uncertainty, because of this reason we can't obtain the optimal solution easily. In this paper, we introduce a new model for Neutrosophic Integer Programming Problems where the coefficient of problems are neutrosophic numbers and by using a new score function will propose a method for solving them.

Integer Programming CRC Press

New and elegant proofs of classical results and makes difficult results accessible.

Combinatorial Optimization Springer

Studies in Integer Programming

Modeling and Solving Linear Programming with R John Wiley & Sons

Linear programming; Integer programming graphs; Enumeration methods; Cutting plane methods; The knapsack problem; Integer programming over cones; The set covering and partitioning problems; Approximate methods; Integer nonlinear programming; Computational experience.

Integer Programming [By] Robert S. Garfinkel [And] George L.

Nemhauser Springer

This hands-on tutorial text for non-experts demonstrates biological applications of a versatile modeling and optimization technique.