

Integer and Combinatorial Optimization

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1 Introduction

Integer optimization problems are concerned with the efficient allocation of limited resources to meet a desired objective when some of the resources in question can only be divided into discrete parts. In such cases, the divisibility constraints on these resources, which may be people, machines, or other discrete inputs, may restrict the possible alternatives to a finite set. Nevertheless, there are usually too many alternatives to make complete enumeration a viable option for instances of realistic size. For example, an airline may need to determine crew schedules that minimize the total operating cost; an automotive manufacturer may want to determine the optimal mix of models to produce in order to maximize profit; or a flexible manufacturing facility may want to schedule production for a plant without knowing precisely what parts will be needed in future periods. In today's changing and competitive industrial environment, the difference between ad hoc planning methods and those that use sophisticated mathematical models to determine an optimal course of action can determine whether or not a company survives.

A common approach to modeling optimization problems with discrete decisions is to formulate them as mixed integer optimization problems. This article discusses problems in which the functions required to represent the objective and constraints are additive, i.e., linear functions. Such a problem is called a *mixed integer linear optimization problem* (MILP). Their general form is

$$\max \sum_{j \in B} c_j x_j + \sum_{j \in I} c_j x_j + \sum_{j \in C} c_j x_j \quad (1)$$

$$\text{subject to } \sum_{j \in B} a_{ij} x_j + \sum_{j \in I} a_{ij} x_j + \sum_{j \in C} a_{ij} x_j \begin{cases} \leq \\ = \\ \geq \end{cases} b_i \quad \forall i \in M, \quad (2)$$

$$l_j \leq x_j \leq u_j \quad \forall j \in N = B \cup I \cup C, \quad (3)$$

$$x_j \in \{0, 1\} \quad \forall j \in B, \quad (4)$$

$$x_j \in \mathbb{Z} \quad \forall j \in I, \text{ and} \quad (5)$$

$$x_j \in \mathbb{R} \quad \forall j \in C. \quad (6)$$

A solution to (1)–(6) is a set of values assigned to the variables x_j , $j \in N$. The objective is to find a solution that maximizes the weighted sum (1), where the coefficients c_j , $j \in N$ are given. B is

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