

Column Generation (CG)

- A set of columns, $a \in \mathcal{A} \subset \mathbb{R}^m$, $c_a \in \mathbb{R}$, $b \in \mathbb{R}^m$
- **Large-scale** primal and dual problems:

$$\begin{array}{ll}
 \text{(P)} & \max \sum_{a \in \mathcal{A}} c_a x_a \\
 & \sum_{a \in \mathcal{A}} a x_a \leq b \\
 & x_a \geq 0 \quad a \in \mathcal{A} \\
 \text{(D)} & \min \pi b \\
 & \pi a \geq c_a \quad a \in \mathcal{A} \\
 & \pi \geq 0
 \end{array}$$

• **Column generation** separates the original problem into master and pricing subproblems

• **Master problem** (restricted master problem) solves a restricted version of the primal problem

Master problem:

$$\max \sum_{a \in \mathcal{A}} c_a x_a$$

$$\sum_{a \in \mathcal{A}} a x_a \leq b$$

$$x_a \geq 0 \quad a \in \mathcal{A}$$

$$\mathcal{A} = \{a_1, \dots, a_n\}$$

$$\min \pi b$$

$$\pi a \geq c_a \quad a \in \mathcal{A}$$

$$\pi \geq 0$$

Column Generation

Charles Alfred Humphreys



Column Generation:

Column Generation Guy Desaulniers, Jacques Desrosiers, Marius M. Solomon, 2006-03-20 Column Generation is an insightful overview of the state of the art in integer programming column generation and its many applications The volume begins with A Primer in Column Generation which outlines the theory and ideas necessary to solve large scale practical problems illustrated with a variety of examples Other chapters follow this introduction on Shortest Path Problems with Resource Constraints Vehicle Routing Problem with Time Window Branch and Price Heuristics Cutting Stock Problems each dealing with methodological aspects of the field Three chapters deal with transportation applications Large scale Models in the Airline Industry Robust Inventory Ship Routing by Column Generation and Ship Scheduling with Recurring Visits and Visit Separation Requirements Production is the focus of another three chapters Combining Column Generation and Lagrangian Relaxation Dantzig Wolfe Decomposition for Job Shop Scheduling and Applying Column Generation to Machine Scheduling The final chapter by Francois Vanderbeck Implementing Mixed Integer Column Generation reviews how to set up the Dantzig Wolfe reformulation adapt standard MIP techniques to the column generation context branching preprocessing primal heuristics and deal with specific column generation issues initialization stabilization column management strategies

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A Column-Generation and Branch-and-Cut Approach to the Bandwidth-Packing Problem , Integration of AI and OR Techniques in Constraint Programming for Combinatorial Optimization Problems Jean-Charles Régin, Michel Rueher, 2004-04-07 This book constitutes the refereed proceedings of the First International Conference on Integration of AI and OR Techniques in Constraint Programming for Combinatorial Optimization Problems CPAIOR 2004 held in Nice France in April 2004 The 23 revised full papers and 7 revised short papers presented together with an invited talk

were carefully reviewed and selected from 56 submissions Methodological and foundational issues from AI OR and algorithmics are presented as well as applications to the solution of combinatorial optimization problems in various fields via constraint programming New Methods Using Column Generation Frank B. Parng,2009 **Principles and Practice of Constraint Programming** ,1999 Staff Scheduling and Rostering ,2004 **Steam, Its Generation and Use** Babcock & Wilcox Company,1913 Column Generation for the Cutting Stock Problem Marvin Caspar,2021-08-31 Seminar paper from the year 2020 in the subject Business economics Operations Research grade 1 3 University of Kaiserslautern language English abstract The Cutting Stock Problem CSP appears when a material has to be cut into smaller pieces and occurs in many branches of industry On the one hand the CSP belongs to the earliest studied problems through methods of Operational Research and on the other to the most intensively studied problems in combinatorial optimization In the one dimensional Cutting Stock Problem 1DCSP there are typically identical pieces of a single standard length called rolls that need to be cut into smaller pieces lengthwise Examples where the cutting process is performed in one single dimension can be found in the steel industry and the paper industry The two dimensional CSP 2DCSP is classified into cutting of regular and irregular shapes and is often found in clothing and shoe leather industries A real world application of a three dimensional CSP 3DCSP lies in the production of mattresses where rubber blocks are cut into different types of orthogonal rectangular prisms Methods of finding an optimal solution exist for the 1DCSP Often in large problem instances the required time for finding an optimal solution proliferates and heuristics may turn out to be the more sensible option in this case Nowadays there are countless different ways to find acceptable solutions in a fast manner of time among others the column generation approach which is the central component of the present work This work is organized as follows In Chapter 2 a brief overview of different formulations for the CSP is given Furthermore some known extensions of the classic CSP are presented e g raw material that consists of various sizes at the same time CSP has many relatives the closest is the Bin Packing Problem BPP where items are packed into bins as efficiently as possible The third chapter shows the column generation technique for solving the CSP and provides the connection between a solution for the relaxed problem and an integer solution In Chapter 4 different test instances of the CSP are compared using a column generation implementation solved in three different MIP solvers The conclusion is provided in Chapter 5 Operations Research Wayne L. Winston,1987 The Campaigns of Napoleon Bonaparte of 1796-1797 Gustav Joseph Fiebeger,1911 **Host Bibliographic Record for Boundwith Item Barcode 30112088732901** ,1922 **Modern Bookkeeping Practice** Nathaniel Altholz,1930 My Campaign Sir Charles Vere Ferrers Townshend,1920 **The Lost Cause** Edward Alfred Pollard,1890 **Confederate Veteran** ,1893 **Field, Camp, Hospital and Prison in the Civil War, 1863-1865** Charles Alfred Humphreys,1918 Charles Humphreys autobiography recounts his years as a Union cavalry soldier in the U S Civil War his activity fighting being wounded and eventually captured and imprisoned The author s experiences were exciting and varied shedding light upon contrasting

aspects of the war which carry historical value Elderly at the time when he published his recollections in 1918 Humphreys briefly reflects about the still ensuing World War I noting the value of revealing the exposures and trials war places upon everyone involved It was in the spirit of remembering the hardships of conflict that this memoir was composed that readers be mindful of the sacrifices and privations unique to war Humphreys recollections are eloquent multifaceted and nuanced giving visual impressions of the battlefields weaponry field tents trenches fortifications and the general atmosphere a Civil War soldier experienced Dramatic horseback pursuits and moments of action are accompanied by the emotional and spiritual aspects of warfare Humphreys was a young chaplain whose duty was to counsel and assure his fellow fighters of God s presence Altogether we find on these pages a lively yet sensitive and life affirming account of a war pivotal to American history and the life of the nation

Genetics George Harrison Shull, Donald Forsha Jones, Leslie Clarence Dunn, Curt Stern, Royal Alexander Brink, 1917 *Genetics* accepts contributions that present the results of original research in genetics and related scientific disciplines

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