



Exercises Session 10

Task

- Solve the Cutting Stock Problem with column generation
- Your initial solution is:

$$- A_1 = \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix}, A_2 = \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} \text{ and } A_3 = \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix}$$

- Define your restricted master problem
- Retain the dual variables in each iteration
- Use the dual variables to solve the sub problem
- Update your master problem
- When your dual variables stop to change, you are finished