

Enseignant: M. Bierlaire

Optimisation en nombres entiers

Question 1:

1. In this problem nodes 3,7,5,6 are active and between these nodes node 5 has the minimum value (27) Upper bound is the best feasible solution (31). The solution is in the range [27,31]
2. Nodes 6,7,8 are pruned Nodes 3,5 should be explored

Question 2:

The solution of relaxation problem is (16/3) with (4/3, 4/3)

The integer solution is (1,3/2) whose objective function is (11/2)

Question 3:

1)

 $p \in P: \{\text{Carl, Chris, David, Tony, Ken}\}$
 $s \in S: \{\text{Backstroke, Breaststroke, Butterfly, Freestyle}\}$
 $T_{p,s}$: Best time of stroke s for swimmer p
 $x_{p,s}$: Binary variable, if persone p is assigned to stroke s

$$\sum_{s \in S} \sum_{p \in P} T_{p,s} x_{p,s} \quad (1)$$

$$\sum_{p \in P} x_{p,s} = 1 \quad \forall s \in S \quad (2)$$

$$\sum_{s \in S} x_{p,s} \leq 1 \quad \forall p \in P \quad (3)$$

2)

In order to transform it to the assignment problem we change the set S in the following manner:

 $s \in S: \{\text{Backstroke, Breaststroke, Butterfly, Freestyle, Dummy}\}$

$$\sum_{s \in S} \sum_{p \in P} T_{p,s} x_{p,s} \quad (4)$$

$$\sum_{p \in P} x_{p,s} = 1 \quad \forall s \in S \quad (5)$$

$$\sum_{s \in S} x_{p,s} = 1 \quad \forall p \in P \quad (6)$$

3)

Optimal solution is 126.2. David is assigned to backstroke. Tony to breaststroke. Chris to butterfly and Carl o freestyle.