

Disjunctive Optimization Tools

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Motivation

- **Discrete/Continuous Optimization**
 - **Nonlinear models**
 - **0-1 and continuous decisions**
- **Optimization Models**
 - **Mixed-Integer Linear Programming (MILP)**
 - **Mixed-Integer Nonlinear Programming (MINLP)**
- **Alternative approaches**
 - **Logic-based: Generalized Disjunctive Programming (GDP)**
 - **Constraint Programming (CP)**
- **Challenges**
 - **How to develop “best” model?**
 - **How to improve relaxation?**
 - **How to solve nonconvex GDP problems to global optimality?**
 - **How to overcome computational complexity?**

Solving models with discrete decisions

Mixed-Integer Linear-Nonlinear Programming Codes

NON-LINEAR Codes:

SBB *GAMS simple B&B*

MINLP-BB (AMPL) *Fletcher and Leyffer (1999)*

Bonmin (COIN-OR) *Bonami et al (2006)*

FilMINT *Linderoth and Leyffer (2006)*

DICOPT (GAMS) *Viswanathan and Grossman (1990)*

AOA (AIMSS)

α -ECP *Westerlund and Petersson (1996)*

MINOPT *Schweiger and Floudas (1998)*

BARON *Sahinidis et al. (1998)*

For LINEAR many B&B and its variants:

CPLEX, XPRESS, OSL, etc.

Extended Modeling Systems

- Identification of specific problem structures within a model (*Ferris et. al FOCAPO 2008 meeting*)
- Modeling Systems like AIMMS, AMPL, GAMS, ILOG, etc. have language extensions to include special features
- Examples:
 - Complementarity constraints
 - Variational constraints
 - Bilevel Programs
 - Non-linear extensions
 - Indicator constraints (ILOG) – similar to disjunctions

Logic-based Optimization

- **Facilitate modeling of discrete/continuous optimization problems through use symbolic expressions**
- **Reduce combinatorial search effort**
- **Improve handling nonlinearities**

Emerging techniques

- Constraint Programming**
Van Hentenryck (1989)
- Generalized Disjunctive Programming**
Raman and Grossmann (1994)
- Mixed-Logic Linear Programming**
Hooker and Osorio (1999)



Features

System linked to GAMS

Problems can be formulated as disjunctive programs

Problems can be linear or nonlinear with discrete decisions

Provides:

- **Language to write disjunctions**
- **Operators and sentences for logic propositions**
- **Linear and nonlinear solvers**

<http://www.ceride.gov.ar/logmip>

LogMIP: Modeling two terms disjunction

$$\left[\begin{array}{c} \text{condition} \\ \text{constraint set t} \end{array} \right] \vee \left[\begin{array}{c} \neg \text{condition} \\ \text{constraint set f} \end{array} \right]$$

Conditions in this LogMIP version are Boolean (binary) variables

Declaration sentence: Disjunction TTD;

TTD is
IF (condition) THEN
constraints set (names) to satisfy when condition is TRUE;
ELSE
constraints set (names) to satisfy when condition is FALSE;
END IF;

LogMIP: Modeling a multi-term disjunction

$$\left[\begin{array}{c} \textit{condition 1} \\ \textit{constraints set 1} \end{array} \right] \vee \left[\begin{array}{c} \textit{condition 2} \\ \textit{constraints set 2} \end{array} \right] \vee \dots \vee \left[\begin{array}{c} \textit{condition N} \\ \textit{constraints set N} \end{array} \right]$$

Declaration sentence:

Disjunction MTD;

Definition sentence:

MTD is

IF (condition₁) **THEN**

constraints set 1 (names) to be satisfied when condition₁ is True;

ELSIF (condition₂) **THEN**

constraints set 2 (names) to be satisfied when condition₂ is True;

ELSIF (condition₃) **THEN**

...

ELSIF (condition_N) **THEN**

constraints set N (names) to be satisfied when condition_n is True;

END IF

LogMIP: Posing logic propositions

Operands : Boolean (binary) variables (must correspond to disjunctions conditions)

Operators: and, or, not , -> (implication), <-> equivalence

$Y('2') \rightarrow Y('3') \text{ or } Y('4') \text{ or } Y('5');$
 $Y('1') \text{ and not } Y('2') \rightarrow \text{not } Y('3');$
 $Y('2') \rightarrow \text{not } Y('3');$
 $Y('3') \rightarrow Y('8');$

Special Sentences:

Syntax: [*atmost*]
 [*atleast*] (<list of boolean variables>, *n*)
 [*exactly*]

Parameter *n* indicates how many variables must comply the sentence (default = 1)

$\text{atmost}(Y('1'), Y('2'));$
 $\text{atleast}(Y('4'), Y('5'));$

MODELING MIPs

A Job Shop Scheduling Problem

John Hooker. "Logic-Based Methods for Optimization". John Wiley & Sons, Inc. (2000)

Objective: How shops may be scheduled on machines to optimize makespan or total tardiness

Constraints:

- Each job is processed on a certain subset of the machines in a certain order
- A machine can work on only one job at a time
- Not all jobs can be processed in one machine

Nomenclature:

- Index $k \rightarrow$ task of processing any given job on any of its machines
- D_k task duration
- $k = p_{j1}, \dots, p_{jnj}$ sequence of task of processing job j in the order they must occur
- $Q_i = \{q_{i1}, \dots, q_{imi}\}$ set of task that are done on machine i . The order depends on how are they scheduled.
- R_j Job j release time
- S_j Job j due time

MODELING MIPs

A Job Shop Scheduling Problem

Given two consecutive tasks in the processing of job j:

$t_{pj,k+1} \geq t_{pj,k} + D_k$ the second task cannot start until the previous is done

Discrete decision:

Given a pair of task k, ℓ taking place on the same machine

$$t_\ell \geq t_k + D_k \quad \text{or} \quad t_k \geq t_\ell + D_k$$

By using of a Big-M formulation we can transform the discrete decision into inequalities:

$$t_\ell \geq t_k + D_k - M(1-y_{k\ell})$$

$$t_k \geq t_\ell + D_\ell - My_{k\ell} \quad , \quad y_{k\ell} \in \{0,1\}$$

MODELING MIPs

A Job Shop Scheduling Problem: Formulation

minimize T

subject to $T \geq t_{p_j n_j} + D_{p_j n_j}$, \forall_j

$$\left. \begin{aligned} t_l &\geq t_k + D_k - M(1-y_{kl}) \\ t_k &\geq t_l + D_l - My_{kl} \end{aligned} \right\} \forall k, l \in Q_i \text{ with } k < l, \forall i$$

$$y_{kl} \in \{0, 1\}$$

M is a large number making the constraint redundant

MODELING with DISJUNCTION

A Job Shop Scheduling Problem: Formulation

minimize T

subject to

$$T \geq t_{p_{jn}} + D_{p_{jn}} \quad , \quad \forall_j$$

$$\begin{cases} t_\ell \geq t_k + D_k - M(1 - y_{k\ell}) \\ t_k \geq t_\ell + D_\ell - My_{k\ell} \end{cases}$$

$$y_{k\ell} \in \{0, 1\}$$

minimize T

subject to

$$T \geq t_{p_{jn}} + D_{p_{jn}} \quad , \quad \forall_j$$

$$\left[\begin{array}{c} y_{kl} \\ t_l \geq t_k + D_k \end{array} \right] \vee \left[\begin{array}{c} \neg y_{kl} \\ t_k \geq t_l + D_l \end{array} \right]$$

$$y_{kl} \in \{\text{True}, \text{False}\}$$

MODELING with DISJUNCTION

A Job Shop Scheduling Problem

Job/stage	1	2	3
A	5	-	3
B	-	3	2
C	2	4	-

$$\begin{aligned} \min Z &= T \\ \text{subject to } T &\geq x_A + 8 \\ T &\geq x_B + 5 \\ T &\geq x_C + 6 \end{aligned}$$

$$\left[\begin{array}{c} Y_{AC} \\ x_A - x_C + 5 \leq 0 \end{array} \right] \vee \left[\begin{array}{c} \neg Y_{AC} \\ x_C - x_A + 2 \leq 0 \end{array} \right]$$

$$\left[\begin{array}{c} Y_{BC} \\ x_B - x_C + 1 \leq 0 \end{array} \right] \vee \left[\begin{array}{c} \neg Y_{BC} \\ x_C - x_B + 6 \leq 0 \end{array} \right]$$

$$\left[\begin{array}{c} Y_{AB} \\ x_A - x_B + 5 \leq 0 \end{array} \right] \vee \left[\begin{array}{c} \neg Y_{AB} \\ x_B - x_A \leq 0 \end{array} \right]$$

$$\begin{aligned} T, x_A, x_B, x_C &\geq 0 \\ Y_k &\in \{true, false\}, k = 1, 2, 3. \end{aligned}$$

MODELING with DISJUNCTION

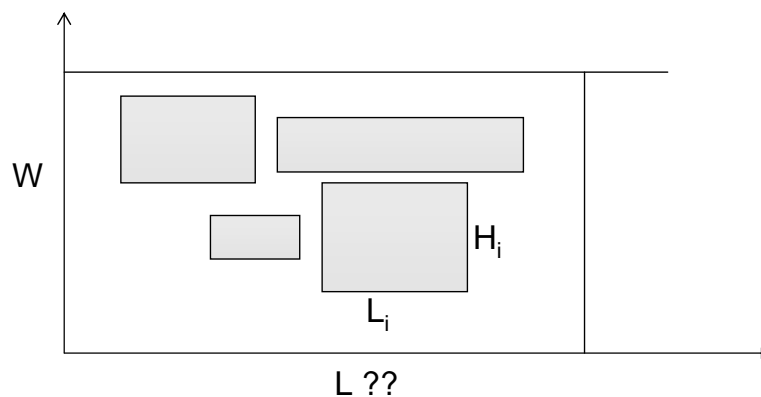
Strip Packing Problem

Problem statement: *Hifi (1998)*

- Objective is to fit small rectangles onto strip without overlap and rotation while minimizing length L of the strip

Given:

- A set of small rectangles with width H_i and length L_i
- Large rectangular strip of fixed width W and unknown length L .



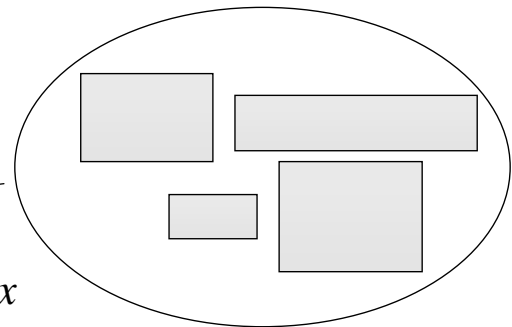
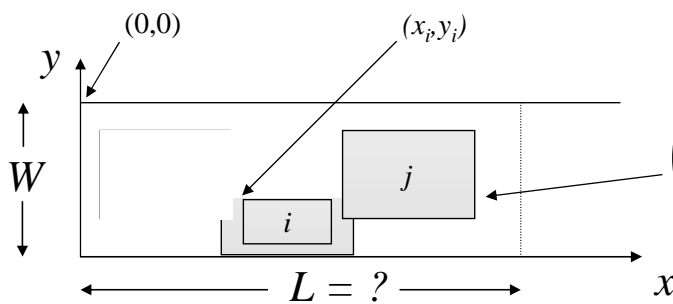
MODELING with DISJUNCTIONS

Strip Packing Problem

Discrete decision:

Given a pair of rectangles i, j then :

[i left j] or [i right j] or [i above j] or [i below j]
 $[x_i + L_i \leq x_j]$ or $[x_j + L_j \leq x_i]$ or $[y_i - H_i \geq y_j]$ or $[y_j - H_j \geq y_i]$



Set of small rectangles

MODELING with DISJUNCTIONS

Strip Packing Problem

$$\begin{array}{ll}
 \text{Min} & lt \\
 \text{st.} & lt \geq x_i + L_i \\
 & \underbrace{\left[\begin{array}{l} Y^1_{ij} \\ x_i + L_i \leq x_j \end{array} \right] \vee \left[\begin{array}{l} Y^2_{ij} \\ x_j + L_j \leq x_i \end{array} \right] \vee \left[\begin{array}{l} Y^3_{ij} \\ y_i - H_i \geq y_j \end{array} \right] \vee \left[\begin{array}{l} Y^4_{ij} \\ y_j - H_j \geq y_i \end{array} \right]}_{\substack{\text{Disjunctive constraints} \\ \text{No overlap between rectangles}}} \quad \forall i, j \in N, i < j \\
 & x_i \leq UB_i - L_i \quad \forall i \in N \\
 & H_i \leq y_i \leq W \quad \forall i \in N \\
 & \underbrace{\text{Bounds on variables}} \\
 & lt, x_i, y_i \in \mathbf{R}^1_+, Y^1_{ij}, Y^2_{ij}, Y^3_{ij}, Y^4_{ij} \in \{\text{True}, \text{False}\} \quad \forall i, j \in N, i < j
 \end{array}$$

Linear Disjunction Relaxations

Linear disjunction $\bigvee_{i \in D} [a_i^T x \leq b_i] \quad x \in \mathbb{R}^n$

Big-M relaxation $\left\{ \begin{array}{l} a_i^T x \leq b_i + M_i(1 - y_i) \\ \sum_{i \in D} y_i = 1, \quad 0 \leq y_i \leq 1, \quad i \in D \\ M_i = \max \{ a_i^T x - b_i \mid x^{lo} \leq x \leq x^{up} \} \end{array} \right.$

Convex-Hull relaxation $\left\{ \begin{array}{l} x - \sum_{i \in D} v_i = 0 \quad x, v_i \in \mathbb{R}^n \\ a_i^T v_i - b_i y_i \leq 0 \\ \sum_{i \in D} y_i = 1, \quad 0 \leq y_i \leq 1, \quad i \in D \\ 0 \leq v_i \leq v_i^{up} y_i \end{array} \right.$

Linear disjunction relaxations

$$\left[\begin{array}{c} Y_{AC} \\ x_A - x_C + 5 \leq 0 \end{array} \right] \vee \left[\begin{array}{c} \neg Y_{AC} \\ x_C - x_A + 2 \leq 0 \end{array} \right]$$

$$\left[\begin{array}{c} Y_{AC} \\ x_A - x_C + 5 \leq 0 \end{array} \right] \vee \left[\begin{array}{c} Y_{CA} \\ x_C - x_A + 2 \leq 0 \end{array} \right]$$

Big-M

$$\begin{aligned} x_A - x_C + 5 &\leq M(1 - Y_{AC}) \\ x_C - x_A + 2 &\leq M(1 - (1 - Y_{AC})) \end{aligned}$$

$$\begin{aligned} x_A - x_C + 5 &\leq M(1 - Y_{AC}) \\ x_C - x_A + 2 &\leq M(1 - Y_{CA}) \\ Y_{AC} + Y_{CA} &= 1 \end{aligned}$$

Convex-Hull

$$\begin{aligned} x_A &= v_{A1} + v_{A2} \\ x_C &= v_{C1} + v_{C2} \\ v_{A1} - v_{C1} + 5Y_{AC} &\leq 0 \\ v_{A2} - v_{C2} + 2(1 - Y_{AC}) &\leq 0 \\ 0 \leq v_{A1} &\leq v_{A1}^{up} Y_{AC} \\ 0 \leq v_{A2} &\leq v_{A2}^{up} (1 - Y_{AC}) \\ 0 \leq v_{C1} &\leq v_{C1}^{up} Y_{AC} \\ 0 \leq v_{C2} &\leq v_{C2}^{up} (1 - Y_{AC}) \end{aligned}$$

$$\begin{aligned} x_A &= v_{A1} + v_{A2} \\ x_C &= v_{C1} + v_{C2} \\ v_{A1} - v_{C1} + 5Y_{AC} &\leq 0 \\ v_{A2} - v_{C2} + 2Y_{CA} &\leq 0 \\ Y_{AC} + Y_{CA} &= 1 \\ 0 \leq v_{A1} &\leq v_{A1}^{up} Y_{AC} \\ 0 \leq v_{A2} &\leq v_{A2}^{up} Y_{CA} \\ 0 \leq v_{C1} &\leq v_{C1}^{up} Y_{AC} \\ 0 \leq v_{C2} &\leq v_{C2}^{up} Y_{CA} \end{aligned}$$

Defining linear disjunctions in LOGMIP

$$\left[\begin{array}{c} Y_{AC} \\ x_A - x_C + 5 \leq 0 \end{array} \right] \vee \left[\begin{array}{c} \neg Y_{AC} \\ x_C - x_A + 2 \leq 0 \end{array} \right]$$

DISJUNCTION D1;

D1 IS

IF Y('AC') THEN

$x_A - x_C + 5 \leq 0$;

ELSE

$x_C - x_A + 2 \leq 0$;

ENDIF;

$$\left[\begin{array}{c} Y_{AC} \\ x_A - x_C + 5 \leq 0 \end{array} \right] \vee \left[\begin{array}{c} Y_{CA} \\ x_C - x_A + 2 \leq 0 \end{array} \right]$$

DISJUNCTION D1;

D1 IS

IF Y('AC') THEN

$x_A - x_C + 5 \leq 0$;

ELSIF Y('CA')

$x_C - x_A + 2 \leq 0$;

ENDIF;

Linear disjunction relaxations

several terms disjunctions

$$\left[\begin{array}{c} Y_{ij}^1 \\ x_i + L_i \leq x_j \end{array} \right] \vee \left[\begin{array}{c} Y_{ij}^2 \\ x_j + L_j \leq x_i \end{array} \right] \vee \left[\begin{array}{c} Y_{ij}^3 \\ y_i - H_i \geq y_j \end{array} \right] \vee \left[\begin{array}{c} Y_{ij}^4 \\ y_j - H_j \geq y_i \end{array} \right] \quad \forall i, j \in N, i < j$$

Big-M

$$\begin{aligned} x_i + L_i &\leq x_j + M(1 - Y_{ij}^1) \\ x_j + L_j &\leq x_i + M(1 - Y_{ij}^2) \\ y_i - H_i &\leq y_j + M(1 - Y_{ij}^3) \\ y_j - H_j &\leq y_i + M(1 - Y_{ij}^4) \\ \sum_{ijk} Y_{ij}^k &= 1 \end{aligned}$$

Convex hull

$$\begin{aligned} x_j &= v_{j1} + v_{j2} & 0 \leq v_{i1} &\leq v_{i1}^{up} Y_{ij}^1 \\ x_i &= v_{i1} + v_{i2} & 0 \leq v_{j1} &\leq v_{j1}^{up} Y_{ij}^1 \\ y_j &= v_{j3} + v_{j4} & 0 \leq v_{i2} &\leq v_{i2}^{up} Y_{ij}^2 \\ y_i &= v_{i3} + v_{i4} & 0 \leq v_{j2} &\leq v_{j2}^{up} Y_{ij}^2 \\ v_{i1} + L_i Y_{ij}^1 &\leq v_{j1} & 0 \leq v_{i3} &\leq v_{i3}^{up} Y_{ij}^3 \\ v_{j2} + L_j Y_{ij}^2 &\leq v_{i2} & 0 \leq v_{j3} &\leq v_{j3}^{up} Y_{ij}^3 \\ v_{i3} - H_i Y_{ij}^3 &\leq v_{j3} & 0 \leq v_{i4} &\leq v_{i4}^{up} Y_{ij}^4 \\ v_{j4} - H_j Y_{ij}^4 &\leq v_{i4} & 0 \leq v_{j4} &\leq v_{j4}^{up} Y_{ij}^4 \\ \sum_{ijk} Y_{ij}^k &= 1 \end{aligned}$$

Defining linear disjunctions in LOGMIP

several terms disjunctions

$$\left[\begin{array}{c} Y_{ij}^1 \\ x_i + L_i \leq x_j \end{array} \right] \vee \left[\begin{array}{c} Y_{ij}^2 \\ x_j + L_j \leq x_i \end{array} \right] \vee \left[\begin{array}{c} Y_{ij}^3 \\ y_i - H_i \geq y_j \end{array} \right] \vee \left[\begin{array}{c} Y_{ij}^4 \\ y_j - H_j \geq y_i \end{array} \right] \forall i, j \in N, i < j$$

DISJUNCTION D(I,J);

D(I,J) with (ord(I) < ord(J)) is
IF Y(I,J,'1') THEN

$$x_i + L_i \leq x_j ;$$

ELSIF Y(I,J,'2') THEN

$$x_j + L_j \leq x_i ;$$

ELSIF Y(I,J,'3') THEN

$$y_i - H_i \geq y_j ;$$

ELSIF Y(I,J,'4') THEN

$$y_j - H_j \geq y_i ;$$

ENDIF;

LogMIP Linear Algorithms

LINEAR DISJUNCTIVE
PROGRAM



MIP Reformulation
by “Big-M” or Convex hull
Relaxation

LMBigM *LMChull*



MILP PROGRAM



B&B
(OSL, CPLEX, etc)

Generalized Disjunctive Programming (GDP)

- Raman and Grossmann (1994) (*Extension Balas, 1979*)

	$\min Z = \sum_k c_k + f(x)$	Objective Function
	$s.t. \quad r(x) \leq 0$	Common Constraints
OR operator \longrightarrow	$\bigvee_{j \in J_k} \begin{bmatrix} Y_{jk} \\ g_{jk}(x) \leq 0 \\ c_k = \gamma_{jk} \end{bmatrix}, k \in K$	Disjunction Constraints
	$\Omega(Y) = true$	Fixed Charges
	$x \in R^n, c_k \in R^1$	Logic Propositions
	$Y_{jk} \in \{true, false\}$	Continuous Variables
		Boolean Variables

◆ Multiple Terms / Disjunctions

Nonlinear Disjunction Relaxations

Non-linear disjunction

$$\bigvee_{i \in D} [g_i(x) \leq 0] \quad x \in \mathbb{R}^n$$

Big-M relaxation

$$\left\{ \begin{array}{l} g_i(x) \leq M_i(1 - \lambda_i) \\ \sum_{i \in D} \lambda_i = 1 \quad ; 0 \leq \lambda_i \leq 1 \\ M_i = \max\{g(x) \mid x^{lo} \leq x \leq x^{up}\} \end{array} \right.$$

Convex-Hull relaxation

$$\left\{ \begin{array}{l} x - \sum_{i \in D} v_i = 0 \quad x, v_i \in \mathbb{R}^n \\ (\lambda_i) g_i(v_i / (\lambda_i)) \leq 0 \\ \sum_{i \in D} \lambda_i = 1 \quad , 0 \leq \lambda_i \leq 1, i \in D \\ 0 \leq v^i \leq v_i^{up} \lambda_i \end{array} \right.$$

Implementation of nonlinear Convex-Hull relaxation

Implementation $\lambda_{jk} g_{jk}(v_{jk} / (\lambda_{jk} + \epsilon)) \leq 0$

ϵ tolerance (e.g. 0.0001) should be smaller than integer tolerance

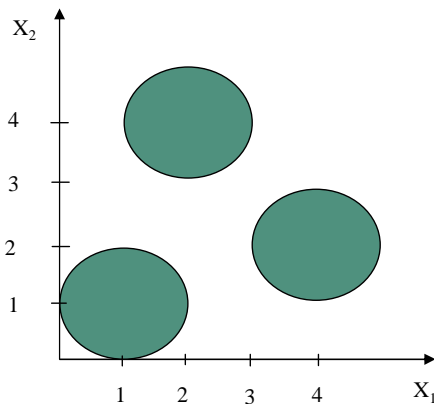
Note: rigorous Sawaya & Grossmann (2005)

$$((1-\epsilon)\lambda_{jk} + \epsilon)(g_{jk}(v_{jk} / ((1-\epsilon)\lambda_{jk} + \epsilon))) - \epsilon g_{jk}(0)(1-\lambda_{jk}) \leq 0$$

Nonlinear Disjunction Relaxations

$$[(x_1-1)^2+(x_2-1)^2 \leq 1] \vee [(x_1-4)^2+(x_2-2)^2 \leq 1] \vee [(x_1-2)^2+(x_2-4)^2 \leq 1]$$

$$0 \leq x_1 \leq 5 ; 0 \leq x_2 \leq 5$$



Big-M

$$(x_1-1)^2 + (x_2-1)^2 \leq 1 + 31(1-\lambda_1)$$

$$(x_1-4)^2 + (x_2-2)^2 \leq 1 + 24(1-\lambda_2)$$

$$(x_1-2)^2 + (x_2-4)^2 \leq 1 + 24(1-\lambda_3)$$

$$\sum_j \lambda_j = 1 \quad j=1,2,3 ; \lambda_j \in \{0, 1\}$$

Convex hull

$$x_1 = v_{11} + v_{12} + v_{13}$$

$$x_2 = v_{21} + v_{22} + v_{23}$$

$$(\lambda_1 + \varepsilon)[(v_{11}/(\lambda_1 + \varepsilon) - 1)^2 + (v_{21}/(\lambda_1 + \varepsilon) - 1)^2 - 1] \leq 0$$

$$(\lambda_2 + \varepsilon)[(v_{12}/(\lambda_2 + \varepsilon) - 4)^2 + (v_{22}/(\lambda_2 + \varepsilon) - 2)^2 - 1] \leq 0$$

$$(\lambda_3 + \varepsilon)[(v_{13}/(\lambda_3 + \varepsilon) - 2)^2 + (v_{23}/(\lambda_3 + \varepsilon) - 1)^2 - 1] \leq 0$$

$$\sum_j \lambda_j = 1 \quad j=1,2,3$$

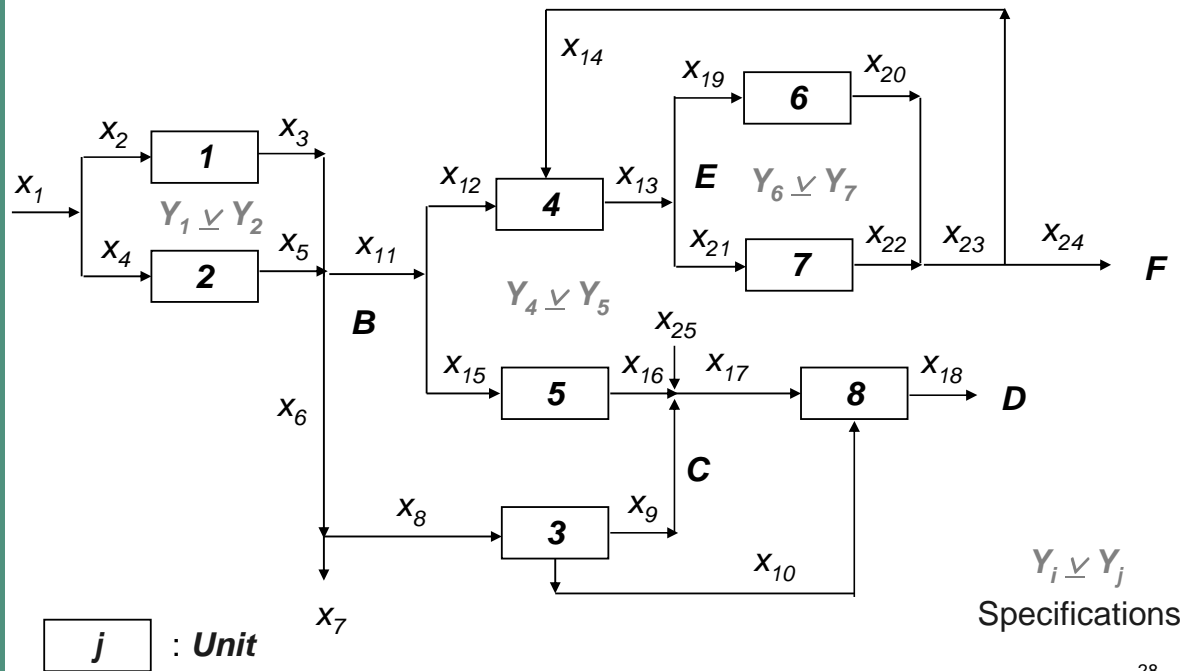
$$v_{ij} = 5\lambda_j \quad \forall i, \forall j, i=1,2; j=1,2,3; \lambda_j \in \{0, 1\}$$

Process Network with Fixed Charges

■ *Türkay and Grossmann (1997)*

■ Superstructure of the process

PASI – 2008
A



Process Network with Fixed Charges

Disjunctions have the following form

$$\begin{bmatrix} Y_k \\ \mathbf{h}_{ik}(\mathbf{x}) = \mathbf{0} \\ \mathbf{c}_k = \gamma_k \end{bmatrix} \vee \begin{bmatrix} \neg Y_k \\ \mathbf{B}_{ik}\mathbf{x} = \mathbf{0} \\ \mathbf{c}_k = \mathbf{0} \end{bmatrix} \quad i \in D_k, k \in K$$

The following properties apply to the disjunctions of this problem

- i. In the second term of the disjunctions a subset of the continuous variables x are zero
- ii. No continuous variable x is repeated in the second term ($\neg Y_k$) of the disjunctions.

Because of this properties Logic-Based Outer Approximation algorithm can be applied

LogMIP specifying special two terms disjunction

disjunction d1, d2;

d1 is

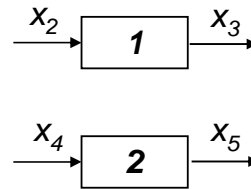
```

if Y('1') then
  EXP(X('3')) -1. =E= X('2');
  CF('1') =E= 5      ;
else
  X('2') =E= 0      ;
  X('3') =E= 0      ;
endif;
  
```

d2 is

```

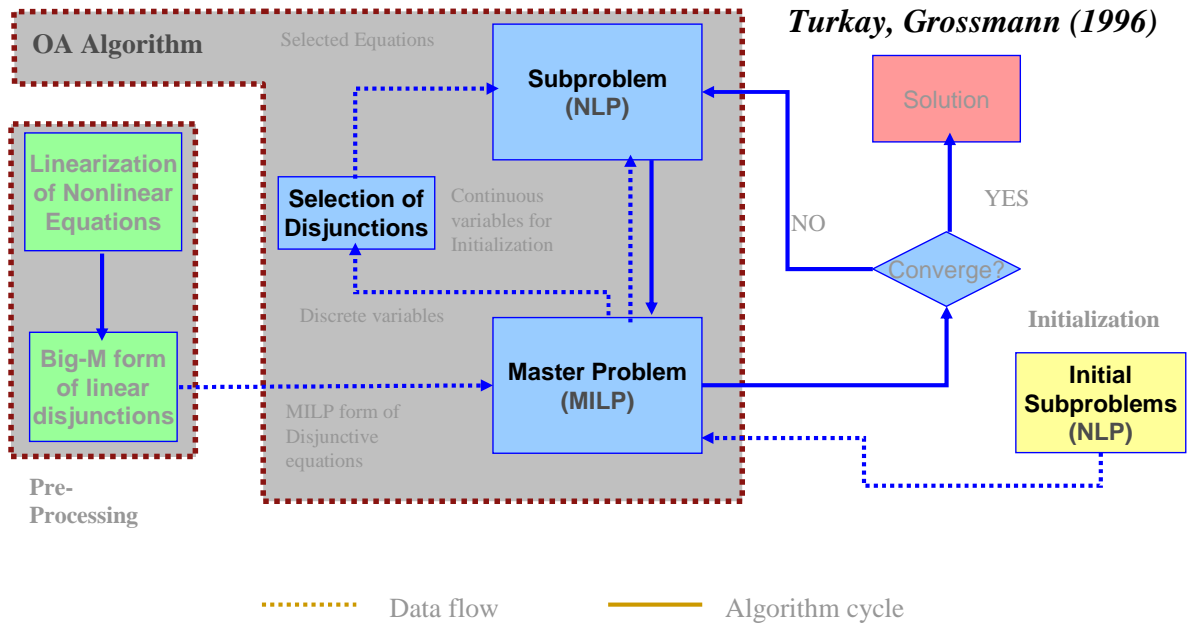
if Y('2') then
  EXP(X('5')/1.2) -1. =E= X('4');
  CF('2') =E= 8      ;
else
  X('4') =E= 0      ;
  X('5') =E= 0      ;
endif;
  
```



$$Y_1 \vee Y_2$$

Propositional logic

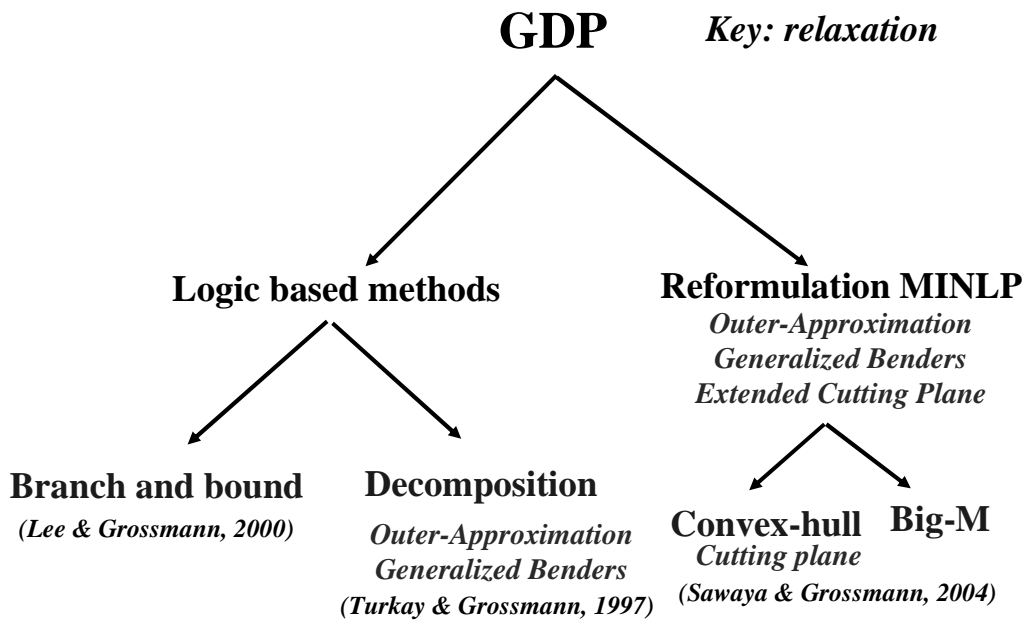
Logic-based OA Algorithm



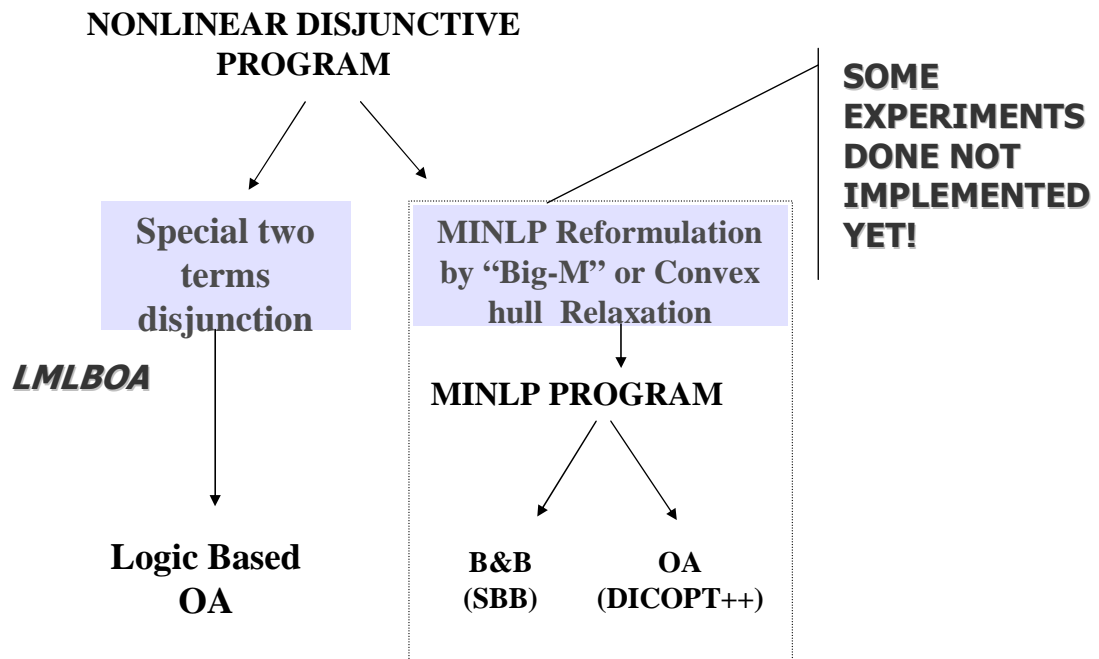
Implemented in LogMIP

Methods Generalized Disjunctive Programming

PASI – 2008



LogMIP NonLinear Algorithms



CONCLUSIONS

- Extensions to mathematical models based on logic
- Easier modeling techniques involving discrete decisions
- Language sentences to pose disjunctions and logic propositions
- Several algorithms to choose depends on the model show better performance