

Problem Formulation

Maximize $a_1x_1 + a_2x_2 + a_3x_3 + \cdots + a_{n-1}x_{n-1} + a_nx_n$

Constraints

$$\left\{ \begin{array}{l} b_{1,1}x_1 + b_{1,2}x_2 + b_{1,3}x_3 + \cdots + b_{1,n-1}x_{n-1} + b_{1,n}x_n \leq c_1 \\ b_{2,1}x_1 + b_{2,2}x_2 + b_{2,3}x_3 + \cdots + b_{2,n-1}x_{n-1} + b_{2,n}x_n \leq c_2 \\ \vdots \\ b_{m,1}x_1 + b_{m,2}x_2 + b_{m,3}x_3 + \cdots + b_{m,n-1}x_{n-1} + b_{m,n}x_n \leq c_m \\ x_i \geq 0, i = 1, 2, \dots, n. \end{array} \right.$$

Small-Scale: $n = 100, \quad m = 10$

Medium-Scale: $n = 100,000, \quad m = 50$

Large-Scale: $n = 1,000,000, \quad m = 100$

In each instance file, there are three matrixes A , B and C of size $1 \times n$, $m \times n$ and $m \times 1$, respectively.

$A_{1,i} = a_i$, $B_{j,i} = b_{j,i}$ and $C_{j,1} = c_j$ for $1 \leq i \leq n, 1 \leq j \leq m$.