

UNIVERSITÉ JEAN MONNET

OPTIMIZATION AND OPERATIONAL RESEARCH

PRACTICAL SESSION REPORT

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# Constrained Optimization

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## Abstract

This document represents a report on the outcomings of a practical session in the optimization and operational research course. The goal of this practical session is to formulate some realistic problems as optimization problems and use the AMPL software to solve them.

# 1 Introduction

Your introduction goes here! Some examples of commonly used commands and features are listed below, to help you get started.

If you have a question, please use the support box in the bottom right of the screen to get in touch.

# 2 Some L<sup>A</sup>T<sub>E</sub>X Examples

## 2.1 Sections

Use section and subsection commands to organize your document. L<sup>A</sup>T<sub>E</sub>X handles all the formatting and numbering automatically. Use ref and label commands for cross-references.

## 2.2 Comments

Comments can be added to the margins of the document using the `todo` command, as shown in the example on the right. You can also add inline comments too:

This is an inline comment.

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## 2.3 Tables and Figures

Use the `table` and `tabular` commands for basic tables — see Table 1, for example. You can upload a figure (JPEG, PNG or PDF) using the files menu. To include it in your document, use the `includegraphics` command as in the code for Figure 1 below.

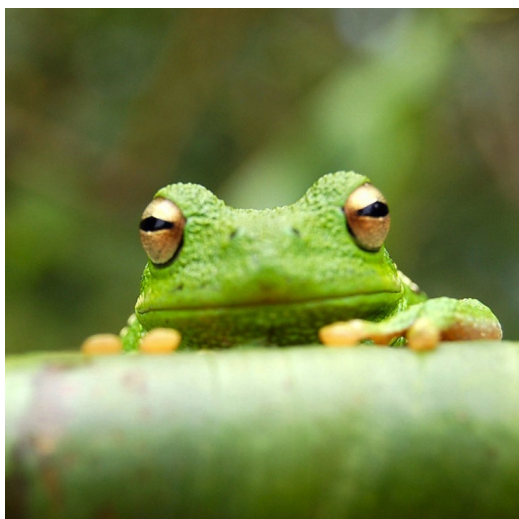


Figure 1: This is a figure caption.

| Item    | Quantity |
|---------|----------|
| Widgets | 42       |
| Gadgets | 13       |

Table 1: An example table.

## 2.4 Mathematics

L<sup>A</sup>T<sub>E</sub>X is great at typesetting mathematics. Let  $X_1, X_2, \dots, X_n$  be a sequence of independent and identically distributed random variables with  $E[X_i] = \mu$  and  $\text{Var}[X_i] = \sigma^2 < \infty$ , and let

$$S_n = \frac{X_1 + X_2 + \dots + X_n}{n} = \frac{1}{n} \sum_i^n X_i$$

denote their mean. Then as  $n$  approaches infinity, the random variables  $\sqrt{n}(S_n - \mu)$  converge in distribution to a normal  $\mathcal{N}(0, \sigma^2)$ .

## 2.5 Lists

You can make lists with automatic numbering ...

1. Like this,
2. and like this.

...or bullet points ...

- Like this,
- and like this.

We hope you find writeL<sup>A</sup>T<sub>E</sub>X useful, and please let us know if you have any feedback using the help menu above.