

```

using JuMP, MosekTools

m = Model(Mosek.Optimizer)

A = [
578.25 142.857142857143 96 181.2 160 226.8 0 0 0 0 97.5609756097561
16.6666666666667 4.44444444444444 28 0 74.8898678414097
98.2142857142857 46.4553571428571 8.92857142857143 12.5 37.5 0 0 0 0 0
0 0 0 0 0 0;
55.5 25 60 29.4 30 46.8 5.55555555555556 5.29411764705882
6.41025641025641 8.01282051282051 15.2439024390244 8.33333333333333
2.77777777777778 8 14.5454545454545 57.2687224669603 71.4285714285714
33.7857142857143 17.8571428571429 62.5 187.5 324 54 297 283.5 54 26 70
70 84.7058823529412 91.7647058823529 40.6451612903226;
16.5 3.57142857142857 0 78 0 86.4 0 0 0 1.6025641025641
3.04878048780488 0 0.555555555555556 4 0 0 71.4285714285714
33.7857142857143 89.2857142857143 50 150 72 6 66 63 12 6 27.5 27.5
38.8235294117647 24.7058823529412 16.4516129032258;
18.75 8.57142857142857 0 7.2 6 0 4.77777777777778 4.76470588235294
16.3461538461538 7.21153846153846 11.890243902439 12.5
1.61111111111111 14 1.45454545454545 0 0 0 0 0 0 0 0 0 0 0 0 0 0
0;
0 0 0 0 0 0 4914 2311.41176470588 36830.7692307692 1040.86538461538
330.182926829268 22.5 161.666666666667 237.6 318.545454545455
21.1453744493392 822.321428571429 388.958035714286 1084.82142857143
1046.25 3138.75 3.6 0.6 3.3 3.15 0.6 0.6 2.25 2.25 8.47058823529412
7.41176470588235 94.0645161290323;]

b = [910; 322; 362.8744; 196; 5250]

c = [5.4; 2.4; 2.93; 2.17; 8.9; 4.2; 1.35; 1.83; 0.95; 3.18; 5.5;
2.45; 2.75; 1.95; 2.85; 8.4; 6.1; 3.63; 7.45; 2.85; 6.65; 11.1; 3.35;
22; 9.75; 4.15; 3.35; 7.16; 7.9; 6.6; 9.63; 6.91 ]

@variable(m, x[1:32] >= 0, Int)
@constraint(m, x .<= 2) # Ensures each variable is chosen at most
twice
@constraint(m, A*x .>= b)
@constraint(m, sum(x[1:6]) >= 1)
@constraint(m, sum(x[7:15]) >= 1)
@constraint(m, sum(x[16:21]) >= 1)
@constraint(m, sum(x[22:32]) >= 1)
@objective(m, Min, c'*x)
print(m)

optimize!(m)

Problem
Name :

```

```

Objective sense      : minimize
Type                 : LO (linear optimization problem)
Constraints           : 41
Affine conic cons.   : 0
Disjunctive cons.    : 0
Cones                 : 0
Scalar variables     : 32
Matrix variables     : 0
Integer variables    : 32

```

Optimizer started.

Mixed integer optimizer started.

Threads used: 8

Presolve started.

Presolve terminated. Time = 0.00, probing time = 0.00

Presolved problem: 32 variables, 8 constraints, 137 non-zeros

Presolved problem: 32 general integer, 0 binary, 0 continuous

Clique table size: 0

BRANCHES	RELAXS	ACT_NDS	DEPTH	BEST_INT_OBJ	
BEST_RELAX_OBJ		REL_GAP(%)	TIME		
0	0	1	0	6.7660000000e+01	NA

NA 0.0

0	2	1	0	5.8860000000e+01
5.6938367386e+01		3.26		0.0

Cut generation started.

0	2	1	0	5.8860000000e+01
5.6938367386e+01		3.26		0.0

0	3	1	0	5.8860000000e+01
5.7339568929e+01		2.58		0.0

0	4	1	0	5.8860000000e+01
5.7400050085e+01		2.48		0.0

Cut generation terminated. Time = 0.00

0	7	1	0	5.8000000000e+01
5.7408010835e+01		1.02		0.0

Presolve started.

Presolve terminated. Time = 0.00, probing time = 0.00

Presolved problem: 4 variables, 3 constraints, 12 non-zeros

Presolved problem: 4 general integer, 0 binary, 0 continuous

Clique table size: 0

BRANCHES	RELAXS	ACT_NDS	DEPTH	BEST_INT_OBJ	
BEST_RELAX_OBJ		REL_GAP(%)	TIME		
0	18	1	0	5.8000000000e+01	

5.7408011728e+01		1.02		0.0
6	30	2	0	5.8000000000e+01

5.7408011728e+01		1.02		0.0
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An optimal solution satisfying the relative gap tolerance of 1.00e-02(%) has been located.

The relative gap is 0.00e+00(%).

An optimal solution satisfying the absolute gap tolerance of 0.00e+00

has been located.  
The absolute gap is 0.00e+00.

Objective of best integer solution : 5.800000000000e+01  
Best objective bound : 5.800000000000e+01  
Initial feasible solution objective: Undefined  
Construct solution objective : Not employed  
User objective cut value : Not employed  
Number of cuts generated : 13  
    Number of Gomory cuts : 4  
    Number of CMIR cuts : 9  
Number of branches : 10  
Number of relaxations solved : 38  
Number of interior point iterations: 12  
Number of simplex iterations : 24  
Time spend presolving the root : 0.00  
Time spend optimizing the root : 0.02  
Mixed integer optimizer terminated. Time: 0.03

Optimizer terminated. Time: 0.05

`solution_summary(m)`

MOSEK error 2950 (MSK\_RES\_ERR\_NO\_DUAL\_FOR\_ITG\_SOL): No dual information is available for the integer solution.

\* Solver : Mosek

\* Status

Result count : 1  
Termination status : OPTIMAL  
Message from the solver:  
"Mosek.MSK\_SOL\_STA\_INTEGER\_OPTIMAL"

\* Candidate solution (result #1)

Primal status : FEASIBLE\_POINT  
Dual status : NO\_SOLUTION  
Objective value : 5.80000e+01  
Objective bound : 5.80000e+01  
Relative gap : 0.00000e+00

\* Work counters

Solve time (sec) : 4.70000e-02  
Simplex iterations : 24  
Barrier iterations : 12  
Node count : 10

`value.(x[1:6]) # grains`

```
6-element Vector{Float64}:
 2.0
 2.0
 0.0
 2.0
 0.0
 0.0

value.(x[7:15]) # vegetables
9-element Vector{Float64}:
 2.0
 2.0
 2.0
 0.0
 2.0
 2.0
 0.0
 2.0
 0.0

value.(x[16:21]) # dairy
6-element Vector{Float64}:
 0.0
 0.0
 0.0
 0.0
 0.0
 1.0

value.(x[22:32]) # proteins
11-element Vector{Float64}:
 0.0
 1.0
 0.0
 0.0
 0.0
 0.0
 0.0
 0.0
 0.0
 0.0
 0.0

objective_value(m)
58.0
```