

1 *cvxnonsep_psig20* Equation[1]

The objective function for the benchmark problem is defined as:

$$\begin{aligned}
 & \min_{\mathbf{Z}_{\text{comb}}, \mathbf{X}_{\text{cont}}} f(\mathbf{Z}_{\text{comb}}, \mathbf{X}_{\text{cont}}) \\
 \text{where } f = & 20000 \cdot z_1^{-0.32} \cdot z_2^{-0.19} \cdot z_3^{-0.405} \cdot z_4^{-0.265} \cdot z_5^{-0.175} \cdot z_6^{-0.44} \cdot z_7^{-0.275} \cdot z_8^{-0.47} \cdot z_9^{-0.31} \cdot z_{10}^{-0.295} \\
 & \cdot x_1^{-0.105} \cdot x_2^{-0.15} \cdot x_3^{-0.235} \cdot x_4^{-0.115} \cdot x_5^{-0.42} \cdot x_6^{-0.095} \cdot x_7^{-0.115} \cdot x_8^{-0.085} \cdot x_9^{-0.115} \cdot x_{10}^{-0.22} \\
 & + z_1 + z_2 + z_3 + z_4 + z_5 + z_6 + z_7 + z_8 + z_9 + z_{10} \\
 & + x_1 + x_2 + x_3 + x_4 + x_5 + x_6 + x_7 + x_8 + x_9 + x_{10} \\
 & \mathbf{Z}_{\text{comb}} = [z_1 \ z_2 \ \dots \ z_{10}] \\
 & \mathbf{X}_{\text{cont}} = [x_1 \ x_2 \ \dots \ x_{10}] \\
 & 1 \leq x_i \leq 10, \forall i = 1, 2, \dots, 10 \\
 & \mathbf{Z}_{\text{comb}} \in \mathbb{Z}
 \end{aligned}$$

where f is the objective function, \mathbf{Z}_{comb} is the combination represented by a vector that contains ten integer variables, \mathbb{Z} is the valid combination set and its content is listed in combination_set_101.csv, \mathbf{X}_{cont} is the continuous variable vector.

The original problem statement is from the following link: https://www.minlplib.org/cvxnonsep_psig20.html

References

- [1] Jan Kronqvist, Andreas Lundell, and Tapio Westerlund. Convex minlp test problems with non-separable nonlinear functions, 2017. Accessed: 2025-03-17.