

You should encounter some difficulty with the Kantorovich formulation for the larger data set. In this part, we want to solve the Gilmore-Gomory formulation (exactly the same formulation we discussed in class) using column generation. The master problem is given below.

$$\begin{aligned}
 \min \quad & \sum_{j=1}^N x_j \\
 \text{s.t.} \quad & \sum_{j=1}^N a_{ij} x_j = b_i, \quad \forall i = 1, \dots, m \quad (\text{Demand Constraints}) \\
 & x_j \geq 0, \quad \forall j = 1, \dots, N.
 \end{aligned}$$