

VG441 Problem Set 3

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Problem 1

1. Formulate the set cover problem as a MILP

Decision Variables:

Our choices of sets: $x_i \in \{0, 1\}$, $i \in \{1, 2, \dots, m\}$.

elements and sets: $s_{mn} \in \{0, 1\}$, if set m has element n of V , then $s_{mn} = 1$, otherwise $s_{mn} = 0$

Objective:

Minimize $\sum_m x_i$

Constraints:

$(SX)_n \geq 1$ for $\forall n$

$\sum_1^m x_i \geq 1$

2. Solve the problem on Page 4 of LEC015 using Gurobi

After running the gurobi codes, we get the solution that:

```
1 Gurobi Optimizer version 9.1.2 build v9.1.2rc0 (linux64)
2 Thread count: 4 physical cores , 8 logical processors ,
3 using up to 8 threads
4 Optimize a model with 8 rows, 5 columns and 13 nonzeros
5 Model fingerprint: 0x8fe9a7d4
6 Coefficient statistics:
7 Matrix range      [1e+00, 1e+00]
8 Objective range   [1e+00, 1e+00]
9 Bounds range      [0e+00, 0e+00]
10 RHS range         [1e+00, 1e+00]
11 Presolve removed 8 rows and 5 columns
12 Presolve time: 0.00s
13 Presolve: All rows and columns removed
14 Iteration    Objective          Primal Inf.    Dual Inf.      Time
15 0      4.00000000e+00    0.000000e+00    0.000000e+00      0s
16
17 Solved in 0 iterations and 0.00 seconds
18 Optimal objective  4.000000000e+00
19
20 Variable          X
```

```
21
22 decision var[0]          1
23 decision var[2]          1
24 decision var[3]          1
25 decision var[4]          1
26
27 Process finished with exit code 0
```

Therefore, the solution is: we choose set 1, 3, 4, 5