

Many realistic constraints are easily represented using binary variables

- A and B cannot be taken together

$$y_A + y_B \leq 1$$

- Must take at least one of B or C

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$$y_B + y_C \geq 1$$

If-then constraints

Writing if-then constraints using math

Let's add another constraint

	A	B	C	D	E	F	G	H	I	J
H3	✓	✓	✓	✓	✓		✓		✓	
H4	✓	✓	✓	✓		✓	✓	✓	✓	✓

- If you take H, then you must also take E (i.e., E is a prerequisite to H)

Can you write down a linear constraint to capture this relationship?

Let's add another constraint

	A	B	C	D	E	F	G	H	I	J
H3	✓	✓	✓	✓	✓		✓		✓	
H4	✓	✓	✓	✓		✓	✓	✓	✓	✓

- If you take H, then you must also take E (i.e., E is a prerequisite to H)

$$y_H \leq y_E$$

(If $y_H = 1$, then $y_E \geq 1$, so y_E must be equal to 1. If $y_H = 0$ then y_E can be either 1 or 0)

Formulation with more constraints

Maximize: $10 y_A + 2 y_B + 4 y_C + 2 y_D + 5 y_E + 4 y_F + 8 y_G + 7 y_H + 6 y_I + 6 y_J$

over variables: y_A, y_B, \dots, y_J

Subject To:

(binary) $y_A, y_B, \dots, y_J \geq 0, \leq 1$ and integral

(points budget) $200 y_A + 50 y_B + \dots + 100 y_J \leq 1000$

(max credits) $12 y_A + 9 y_B + \dots + 6 y_J \leq 54$

(min credits) $12 y_A + 9 y_B + \dots + 6 y_J \geq 36$

(MW H3 load) $y_A + y_B + y_E + y_G \leq 3$

(MW H4 load) $y_A + y_B + y_G + y_J \leq 3$

(TR H3 load) $y_C + y_D + y_I \leq 3$

(TR H4 load) $y_C + y_D + y_F + y_H + y_I \leq 3$

(A B conflict) $y_A + y_B \leq 1$

(B or C required) $y_B + y_C \geq 1$

(E pre-req to H) $y_H \leq y_E$

} Additional
constraints

Excel with additional constraints

DECISIONS	A	B	C	D	E	F	G	H	I	J
Course	1.0	0.0	1.0	0.0	1.0	1.0	1.0	1.0	0.0	1.0

OBJECTIVE

Total utility	44
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CONSTRAINTS

	LHS	<input type="checkbox"/>	RHS
Points budget	700	<=	1,000
Course credit maximum	54	<=	54
Course credit minimum	54	>=	36
Mon, Wed H3 classes	3	<=	3
Tue, Thr H3 classes	1	<=	3
Mon, Wed H4 classes	3	<=	3
Tue, Thr H4 classes	3	<=	3
Do not take A <u>and</u> B	1.0	<=	1
Take either B or C	1.0	>=	1
H requires E	1.0	<=	1
Binary constraints			

Summary

Model	Optimal Utility	Optimal Course Selection
Basic	46	Bid on A, E, F, G, H, I, J
Additional Constraints	44	Bid on A, C, E, F, G, H, J

When we add a new constraint...

Does the original optimal solution satisfy the new constraint?

- Yes => The original solution is still optimal. We don't need to resolve.

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Additional Constraints



(A B conflict)

$$y_A + y_B \leq 1$$



(E pre-req to H)

$$y_H \leq y_E$$

When we add a new constraint...

Does the original optimal solution satisfy the new constraint?

- Yes => The original solution is still optimal. We don't need to resolve.
- No => We need to explicitly add the new constraint and re-solve.

Model	Optimal Utility	Optimal Course Selection
Basic	46	Bid on A, E, F, G, H, I, J

Additional Constraints

- ✓ (A B conflict) $y_A + y_B \leq 1$
- ✗ (B or C required) $y_B + y_C \geq 1$
- ✓ (E pre-req to H) $y_H \leq y_E$