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In mathematical optimization, the cutting-plane method is any of a variety of optimization methods that iteratively refine a feasible set or objective function by means of linear inequalities, termed cuts. Such procedures are commonly used to find integer solutions to mixed integer linear programming (MILP) problems, as well as to solve general, not necessarily differentiable convex ...

Cutting-plane method - Wikipedia

In mathematics, computer science and operations research, mathematical optimization (alternatively spelled optimisation) or mathematical programming is the selection of a best element (with regard to some criterion) from some set of available alternatives.. In the simplest case, an optimization problem consists of maximizing or minimizing a real function by systematically choosing input values ...

Mathematical optimization - Wikipedia

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