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SIPLIB 2.0

Stochastic Integer Programming Library version 2.0

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 ${\bf Abstract} \ \ {\bf We \ present \ a \ collection \ of \ stochastic \ integer \ programming \ problem \ instances.}$

Keywords Stochastic Integer Programming \cdot Problem Instances

1 Introduction

Stochastic integer programming is \dots Small test instances are available in Shabbir's website. We need more..

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2 Kibaek Kim et al.

2 Stochastic Integer Programming

2.1 Formulation

2.2 Algorithms

Benders, dual, \dots

2.3 Software Libraries

modeling, solving, \dots

3 Problem Instances

We introduce the set of problem instances. The instances are available in SMPS file format.

characteristics, categorization

4 Implementation of SMPS Writer

We describe our Julia implementation, how to model SIP and generate SMPS files..

5 Solution Report

6 Concluding Remarks