

Multiple knapsack model formulation

Problem description: https://developers.google.com/optimization/bin/multiple_knapsack

Definitions

$s=1 \dots S$ sack indices

$b=1 \dots B$ bin indices

$\text{MaxWeight}[b]$, $b=1 \dots B$ max weights in each bin

$W[s]$, $s=1 \dots S$ weights vector

$V[s]$, $s=1 \dots S$ values vector

Decision variables

$x_{s,b} = \{0, 1\}$: Whether sack "s" gets selected in bin "b"

Derived useful functions

$x_b = \sum_s v_s * x_{s,b}$: total value in bin "b"

Objective function

$$\max(\sum_b x_b)$$

Constraints

C1: Total weight per bin should not exceed max weight

$$\forall b, \sum_s x_{s,b} * w_s \leq \text{maxweight}_b$$

C2: Each sack can be included in one bin at most

$$\forall s, \sum_b x_{s,b} \leq 1$$