Optimization problem definition

$$\bullet \ k \in \left\{0,1,\ldots,K\right\}, K \in \mathbb{N}^0$$

•
$$m \in \{1, \ldots, M\}, M \in \mathbb{N}^+$$

- $L \in \mathbb{N}^+$
- $P \in \mathbb{R}$
- $\sigma^2_{(k,m)} \quad \forall k,m \in \mathbb{R}$
- $G_{(k,m);l} \quad \forall (k,m), l \in \mathbb{R}$
- optimization variable $z_{(k,m);l}$ two cases:

$$- l = k: \ z_{(k,m);k} \in \{0, 1, \dots, L\}, \forall k, m$$
$$- l \neq k: \ 0 \le z_{(k,m);l} \le 1, \forall l \ne k$$

• Υ — the set of all possible (k, m) tuples (KM elements in total)

Mixed-integer nonlinear optimization problem:

subject to

$$\sum_{(k,m)\in\Upsilon} z_{(k,m);l} = L, \quad \forall l,$$
 (2)

$$z_{(k,m);k} \in \{0, 1, \dots, L\}, \quad \forall k, m,$$
 (3)

and

$$0 \le z_{(k,m);l} \le 1, \quad \forall k, l, m, \quad l \ne k \tag{4}$$