

MULTIPLE KNAPSACK PROBLEMS

Why

We consider knapsack problems in which there is more than one knapsack.

Definition

Given
$$p: \{1, ..., n\} \to \mathbf{R}, \ w: \{1, ..., n\} \to \mathbf{R} \ \text{and} \ c \in \mathbf{R}^n_+, \ \text{find} \ x: \{0, ..., m\} \times \{0, ..., n\} \to \{0, 1\} \ \text{to}$$

maximize $\sum_{i=1}^m \sum_{j=1}^n p_j x_{ij}$

subject to $\sum_{j=1}^n w_j x_{ij} \le c_i, \quad i = 1, ..., n$
 $\sum_{j=1}^n x_{ij} \le 1, \quad i = 1, ..., n$
 $x_{ij} \in \{0, 1\}, \quad i = 1, ..., m, j = 1, ..., n$

Here x_{ij} is one if and only if item j is assigned to knapsack i. The above is called the *multiple knapsack problem* (or 0-1 muliple knapsack problem).

