Operations research with Julia/JuMP

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November, 2016

Mathematical programming
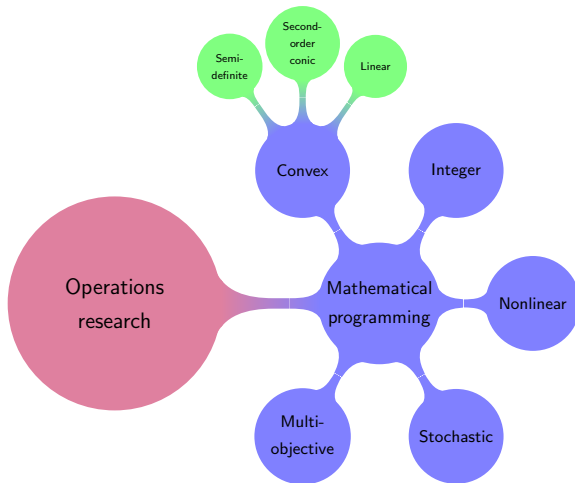

Figure 1: Information from this link.

Which can JuMP handle?
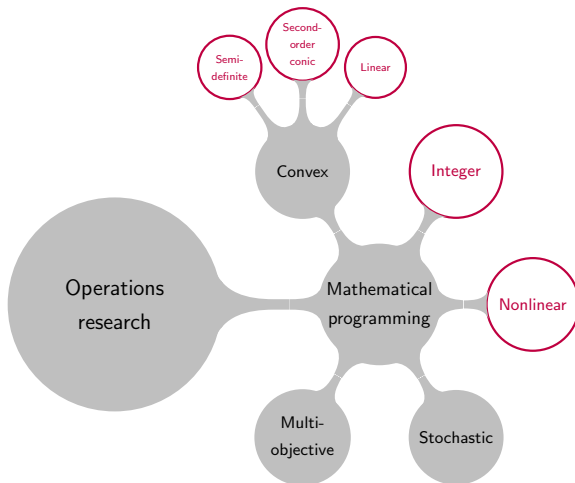

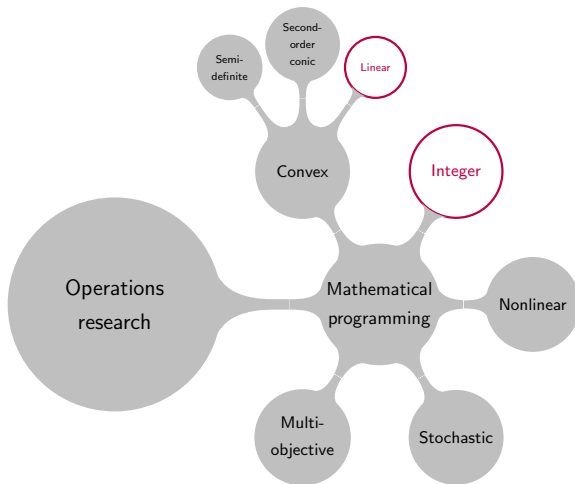Figure 2: For JuMP documentation click on this link.

What we will do?

Figure 3: For JuMP documentation click on this link.

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subject to:

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$y \in \mathbb{Z}$. → Integer variables

An example

Min $2x + 3y$,

subject to:

$$x + y \leq 4,$$

$$3x - y \leq 14,$$

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Solver independence:

Current supports Artelys Knitro, Bonmin, Cbc, Clp, Couenne, CPLEX, ECOS, FICO Xpress, GLPK, Gurobi, Ipopt, MOSEK, NLopt, and SCS.