

SOLVING ILPS IN MATLAB/OCTAVE

MATLAB Optimization Package

- Supports solving binary integer programming problem
- “bintprog function”
- Same interface as linprog.
 - Except that all variables are assumed binary.
- Uses branch-and-bound
 - Not considered to be a good implementation.

CVX

- Unfortunately, does not support integer programming in the free version.
- Links to commercial tools Gurobi/MOSEK/CPLEX
 - Powerful state of the art integer solvers.
 - They make it available to academic users for free.
- We will continue to use GLPK for MATLAB/Octave.

Solution for MATLAB

- We will use glpk mex: a glpk interface to matlab and octave.

<http://sourceforge.net/projects/glpkmex/>

- Octave users may already know about this interface.
- It implements a convenient function `glpk(..)`

Over to matlab demo...