

Computational Integer Programming

Exercise 04

Ralf Borndörfer & Thorsten Koch

The Miller Tucker Zemlin (MTZ) Formulation

$$\min \quad c^T x$$

- (i) $x(\delta^-(i)) = 1 \quad \forall i \in V$
- (ii) $x(\delta^+(i)) = 1 \quad \forall i \in V$
- (iii) $u_i + 1 \leq u_j + |V|(1 - x_{ij}) \quad \forall j \in V, j \neq 1$
- (iv) $u_1 = 1$
- (v) $x_{ij} \in \{0,1\} \quad \forall ij \in A$
- (vi) $u_i \in \mathbb{N} \quad \forall i \in V$

The Van Vyve Wolsey (VW) Formulation

$$\min \quad c^T x$$

- (i) $x(\delta^-(i)) = 1 \quad \forall i \in V$
- (ii) $x(\delta^+(i)) = 1 \quad \forall i \in V$
- (iii) $u_i + 1 \leq u_j + |V|(1 - x_{ij}) \quad \forall j \in V, j \neq i$
- (iv) $u_1 = 1$
- (v) $x_{ij} \in \{0,1\} \quad \forall ij \in A$
- (vi) $u_i \in \mathbb{IN} \quad \forall i \in V$
- (vii) $w^\nu(\delta^-(i)) = w^\nu(\delta^+(i)) \quad \forall \nu \in V, \nu \neq 1, i \in N_\nu, i \neq \nu$
- (viii) $w^\nu(\delta^-(\nu)) = w^\nu(\delta^+(\nu)) + 1 \quad \forall \nu \in V, \nu \neq 1$
- (ix) $w_{ij}^\nu \leq x_{ij} \quad \forall \nu \in V, \nu \neq 1, ij \in A_\nu$
- (x) $w_{ij}^\nu \in \{0,1\} \quad \forall \nu \in V, \nu \neq 1, ij \in A_\nu$