

Column Generation (CG)

- A set of columns, $a \in \mathcal{A} \subset \mathbb{R}^m$, $c_a \in \mathbb{R}$, $b \in \mathbb{R}^m$
- **Large-scale** primal and dual problems:

$$\begin{array}{ll} \text{(P)} & \max \sum_{a \in \mathcal{A}} c_a x_a \\ & \sum_{a \in \mathcal{A}} a x_a \leq b \\ & x_a \geq 0 \quad a \in \mathcal{A} \end{array} \qquad \begin{array}{ll} \text{(D)} & \min \pi b \\ & \pi a \geq c_a \quad a \in \mathcal{A} \\ & \pi \geq 0 \end{array}$$

• **Large-scale** implies that the number of columns is large and the number of rows is small

• **Column Generation** is a heuristic for solving large-scale LPs

• **Column Generation**

$$\max \sum_{a \in \mathcal{A}} c_a x_a$$

$$\sum_{a \in \mathcal{A}} a x_a \leq b$$

$$x_a \geq 0 \quad a \in \mathcal{A}$$

$$\max \pi b$$

$$\pi a \geq c_a \quad a \in \mathcal{A}$$

$$\min \pi b$$

$$\pi a \geq c_a \quad a \in \mathcal{A}$$

$$\pi \geq 0$$

Column Generation

J Spring



Column Generation:

Enjoying the Melody of Appearance: An Emotional Symphony within **Column Generation**

In a world consumed by screens and the ceaseless chatter of quick interaction, the melodic beauty and mental symphony developed by the written word often fade into the back ground, eclipsed by the relentless sound and distractions that permeate our lives. Nevertheless, set within the pages of **Column Generation** a stunning literary prize full of fresh thoughts, lies an immersive symphony waiting to be embraced. Constructed by an outstanding composer of language, this fascinating masterpiece conducts viewers on a mental trip, well unraveling the concealed melodies and profound influence resonating within each cautiously crafted phrase. Within the depths with this touching evaluation, we shall examine the book is key harmonies, analyze their enthralling writing type, and submit ourselves to the profound resonance that echoes in the depths of readers souls.

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