Contents

PREFACE xi

Chapter 1 Introduction to Integer Programming

1 Presentation of the Problem 1
2 Pilot Scheduling 2
3 A Quadratic Assignment Problem 4
4 The Knapsack Problem 5
5 The Traveling Salesman Problem 6
6 The Fixed-Charge Problem 8
7 Nonlinear Approximation 9
8 Dichotomies 10

Chapter 2 Linear Programming

1 The General Linear Program 13
2 Recognition of Optimality 14
3 The Simplex Method 21
4 Tableau Form 27
5 The Inverse Matrix Method 28
6 Variables with Upper Bounds 33
7 The Lexicographic Dual Simplex Method 38

Chapter 3 All-Integer Methods

1 Optimality Theory for Integer Programming 48
2 Improving a Nonoptimal Solution 49
3 Equivalent Integer Programs 55
4 Convergence to Optimality 59
5 Bounded Variable Problems 62
6 Negative c_j Values 66
7 The Use of Bounding Forms 67
8 A Primal Integer Method 72

Chapter 4 Solving Integer Programs by Enumeration

1 A Direct Enumeration Method 81
2 Solution to the Integer Program 86
3 An Accelerated Enumeration 91
4 A Dynamic Programming Method 95
5 Knapsack Functions 97

Chapter 5 Continuous Solution Methods

1 A Continuous Solution Method 104
2 Improving a Nonoptimal Solution 106
3 Convergence in the Algorithm 111
4 Reducing the Continuous Solution to an All-Integer Format 115
5 Bounding the Determinant Value 121
6 Bounded Variable Problems 123
7 The Mixed Integer Problem 128

Chapter 6 Number Theory Results

1 The Euclidean Algorithm 135
2 Linear Diophantine Equations 141
3 Linear Congruences 145
4 The Solution of a System of Linear Congruences 151

Chapter 7 Dynamic Programming Solutions

1 A Dynamic Programming Solution 156
2 Reducing the Number of Congruences 162
3 An Accelerated Dynamic Programming Solution 169

Chapter 8 Branch and Bound Procedures

1 A Branch and Bound Method 177
2 Tightening the Bounds 187
3 The Mixed Integer Problem 188

AUTHOR INDEX 193
SUBJECT INDEX 194