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9.1 Introduction To Integer Programming

1. If, As In Chapter 3, Fractional Investments Were Allowed, The Optimal Solution To (9) Would Be  $x_1 = 1, x_2 = 0.50, x_3 = 0, Z = 544,000$ , And Investment 1 Would Be Used. This Simple Example Shows That The Choice Of Modeling A Cap

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9 Integer Program, Where The Decision Variables Are Taken To Be  $x_j = 0$  Or  $1$ , Indicating That The  $j$ th Investment Is Rejected Or Accepted. Assuming That  $c_j$  Is The Contribution Resulting From The  $j$ th Investment And That  $a_{ij}$  Is The Amount Of Resource  $i$ , Such As Cash Or Manpower, Used On The  $j$ th, 2024 CHAPTER XV: APPLIED INTEGER PROGRAMMING 1 Zero-one Variable Indicating Whether Or Not The  $k$ th Machine Is Purchased; And  $cap_k$  Is The Capacity Of The  $k$ th Machine In The  $m$  Month. The Overall Formulation Maximizes Annual Operating Profits Minus Fixed Costs Subject To Constraints That Permit Product  $1$ th, 2024.

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