An Exact Algorithm for IP Column Generation

François Vanderbeck

Management studies group, Cambridge University

Trumpington st., Cambridge CB2 1AG, UK

and

Laurence A. Wolsey

CORE, Université Catholique de Louvain

Voie du Roman Pays 34, 1348 LLN, Belgium

April 1994 (revised August 1995)

Abstract

An exact column generation algorithm for integer programs with a large (implicit) number of columns is presented. The family of problems that can be treated includes not only standard partitioning problems such as bin packing and certain vehicle routing problems in which the columns generated have 0-1 components and a right hand side vector of 1's, but also the cutting stock problem in which the columns and right hand side are nonnegative integer vectors. We develop a combined branching and subproblem modification scheme that generalizes existing approaches, and also describe the use of lower bounds to reduce tailing-off effects.

Keywords: Integer Programming, Column Generation

This text presents research results of the Belgian programme on interuniversity poles of attraction, PAI contract no.26, initiated by the Belgian state, Prime Minister's Office, Science Policy Programming. The scientific responsibility is assumed by its authors. This research was supported in part by Science Program SC1-CT91-620 of the EEC, and F. Vanderbeck was partially supported by a doctoral fellowship from the Centre Interuniversitaire d'Etudes Doctorales dans les Sciences du Management (CIM).