(1) The Art of Formulating Integer Programs

Problem 1.1. Given binary variables $b_1, b_2, b_3 \in \{0, 1\}$ and continuous variables $x_1, x_2 \in [0, K]$ for some K > 0, linearize the following constraints:

(a)
$$b_3 = b_1 \cdot b_2$$
, [2 pts]

(b)
$$x_2 = b_1 \cdot x_1$$
. [2 pts]

Problem 1.2. Let two values K_1, K_2 be given, such that $0 < K_1 < K_2$. Formulate integer linear programming constraints representing the requirement

$$x \in \{0\} \cup [K_1, K_2],$$

where $x \in \mathbb{R}^+$ is a continuous variable.

[2 pts]

deadline: 11.3.2025 12:20

Problem 1.3. Nurses at the St. Charles hospital work 8-hour shifts starting at 0:00, 4:00, 8:00, 12:00, 16:00 and 20:00. Find an integer linear programming model to determine the minimum number of nurses needed to satisfy the following requirements:

Time interval	Minimum number of nurses	
00:00-04:00	3	
04:00-08:00	8	
08:00-12:00	10	
12:00-16:00	12	
16:00-20:00	14	
20:00-00:00	8	[2 pts]

- **Problem 1.4.** Charles wants to enroll in some of the classes at his university. Using integer linear programming constraints, help him model the following requirements:
 - (a) If Charles takes k or more classes from the set $\{p_1, \ldots, p_n\}$, then he also has to take classes q_1 and q_2 .
 - (b) Charles can take class p_3 only if he also takes p_1 or p_2 , but not both. [2 pts]

Problem 1.5. Let $\{x \in \mathbb{R}^n : Ax \leq b\}$ be a bounded polyhedron. Given some $x^* \in \mathbb{R}^n$, formulate the requirement

$$y \in \{x \in \mathbb{Z}^n : Ax \le b\} \setminus \{x^*\}$$

using integer linear programming constraints.

[3 pts]

Problem 1.6. Formulate an integer linear programming model for any logic puzzle of your choice other than Sudoku (you can consult the list of Nikoli¹ puzzles for inspiration). [2–4 pts]

¹https://en.wikipedia.org/wiki/Nikoli_(publisher)