CIRRELT

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Séminaire étudiant conjoint
CIRRELT* / GERAD / MORSC
Joint Students Seminar

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Ph.D., Polytechnique Montréal, avec/with
Michel Gendreau / Teodor Gabriel Crainic / Walter Rei

THE BENDERS DECOMPOSITION METHOD APPLIED TO STOCHASTIC NETWORK DESIGN PROBLEMS

ABSTRACT: Benders decomposition algorithm was first proposed by Jacobus F. Benders in 1962. This method quickly became one of the most popular techniques for solving large-scale linear and mixed-integer programming problems. It aims to exploit the special structures residing in mathematical programming problems when a subset of the variables is temporarily fixed. Abounded applications of this method can be found in problems with integer and continuous variables, stochastic programs with recourse, integrated planning problems and so on.

In this presentation, we aim to briefly talk about the major drawbacks of this method and review some of the strategies proposed to boost its performance. We then present some numerical results of our proposed Benders decomposition method for the well-known multi-commodity capacitated network design problem with stochastic demands and discuss possible research directions.

VENDREDI / FRIDAY

17 février 2017, 12h
February 17th, 2017, 12:00

Salle / Room 5441
Pavillon André-Aisenstadt
Université de Montréal

Pizza et boissons gazeuses fournies
Pizza and soft drinks offered

Réservé aux étudiants
For students only

Maximum : 25 participants

Inscription obligatoire au plus tard le 16 février / Registration required no later than February 16th

https://symposia.cirrelt.ca/Seminaire-Etudiant/register

*** Étudiants du CIRRELT intéressés à présenter / CIRRELT students interested in presenting : Mehdi.Mahnam@cirrelt.ca**

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