\* LogMIP input file for small example1

SET I /1\*3/; SET J /A,B,C/; **BINARY VARIABLES Y(I):** GAMS components POSITIVE VARIABLES X(J),T; declaration section. VARIABLE Z; EQUATIONS EQUAT1, EQUAT2, EQUAT3, EQUAT4, EQUAT5, EQUAT6, EQUAT7, EQUAT8, EQUAT9, DUMMY, OBJECTIVE;  $\begin{array}{c} \mathsf{EQUAT1..} & \mathsf{T} = \mathsf{G} = \mathsf{X}(\mathsf{'A'}) + \mathsf{8}; \\ \mathsf{EQUAT2..} & \mathsf{T} = \mathsf{G} = \mathsf{X}(\mathsf{'B'}) + \mathsf{5}; \\ \mathsf{EQUAT3..} & \mathsf{T} = \mathsf{G} = \mathsf{X}(\mathsf{'C'}) + \mathsf{6}; \\ \mathsf{EQUAT4..} & \mathsf{X}(\mathsf{'A'}) \text{-} \mathsf{X}(\mathsf{'C'}) + \mathsf{5} = \mathsf{L} = \mathsf{0}; \\ \end{array}$ **Constraints independent** GAMS equations and of discrete choices constraints definition. (disjunctions) EQUAT5.. X('C')-X('A')+ 2 =L= 0; **Constraints for** Constraint definitions discrete choices EQUAT6.. X('B')-X('C')+1 = L= 0;corresponding to disjunction EQUAT7.. X('C')-X('B')+6=L=0;EQUAT8.. X('A')-X('B')+5=L=0;(disjunctions) terms are defined here. EQUAT9.. X('B')-X('A') =L= 0; DUMMY.. SUM(I, Y(I)) =G= 0;-Dummy equation to avoid the OBJECTIVE.. Z = E = T; elimination of variable Y from the model, which handles X.UP(J)=20.; disjunction terms. \$ONECHO > "%lm.info%" DISJUNCTION D1, D2, D3; D1 IS IF (Y('1')) THEN EQUAT4; ELSE EQUAT5; ENDIF; In this section are defined the disjunctions according **D2 IS** to the syntax defined for IF(Y('2')) THEN LogMIP. EQUAT6; This section is compiled by ELSE LogMIP and ignored by GAMS. EQUAT7; ENDIF; D3 IS IF(Y('3')) THEN EQUAT8; ELSE EQUAT9; ENDIF; **\$OFFECHO** LMCHULL is the solver, which generates a MIP problem by **OPTION MIP=LMCHULL;** applying the convex hull of a <u>disjunctive</u> set. Then a conventional B&B algorithm MODEL PEQUE1 /ALL/; SOLVE PEQUE1 USING MIP MINIMIZING Z; solves the MIP GAMS Input file generated by the application.

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