

# INTRODUCTION TO OPERATIONS RESEARCH

JOSEPH G. ECKER  
MICHAEL KUPFERSCHMID

*Rensselaer Polytechnic Institute*

JOHN WILEY & SONS  
NEW YORK CHICHESTER  
BRISBANE TORONTO SINGAPORE

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possibilities, ways by branching. In this section, it is useful to permit details from the statement of the algorithm. The details in Section 8.2 follow the algorithm given above. In writing a computer program to implement the branch-and-bound algorithm for a certain class of problems, it would be necessary to specify in advance exactly what rules to use at each point in the algorithm where a choice is necessary. We shall see in Section 8.4 that special variations in the implementation of the branch-and-bound method can be used to increase its efficiency when the integer program has a special structure, and then also it will be important to use a more precise algorithm statement.

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## A Branch-and-Bound Example in Detail

To illustrate the branch-and-bound algorithm stated above, we will use it to solve the following example problem:

$$\text{IP: min } z(\mathbf{x}) = 3x_1 - 7x_2 - 12x_3$$

subject to

$$-3x_1 + 6x_2 + 8x_3 \leq 12$$

$$6x_1 - 3x_2 + 7x_3 \leq 8$$

$$-6x_1 + 3x_2 + 3x_3 \leq 5$$

$$x_1, x_2, x_3 \text{ nonnegative integers}$$

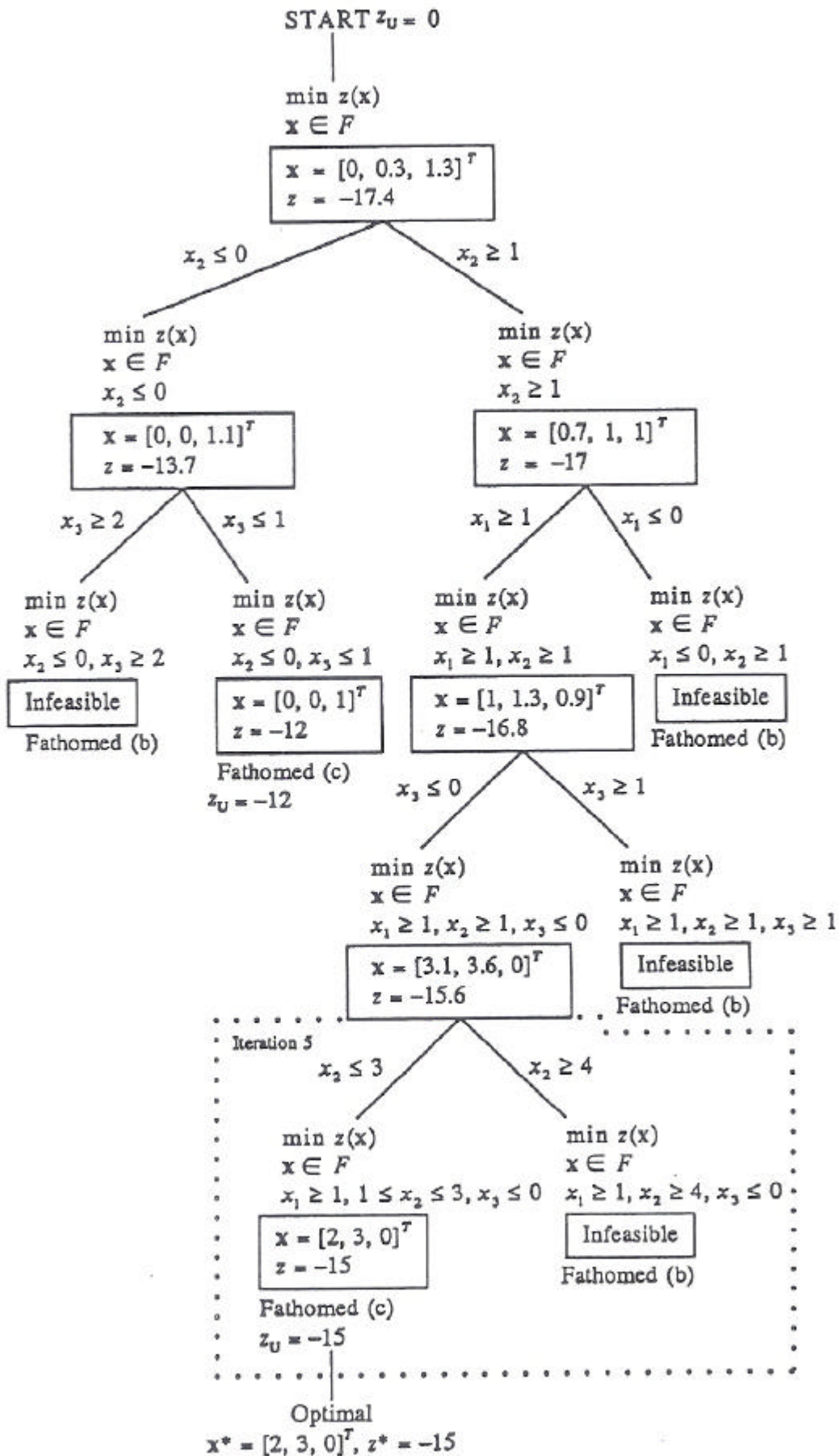


FIGURE 8.4e Complete branching diagram for the example problem.