

Column Generation (CG)

- A set of columns, $a \in \mathcal{A} \subset \mathbb{R}^m$, $c_a \in \mathbb{R}$, $b \in \mathbb{R}^m$
- **Large-scale** primal and dual problems:

$$\begin{array}{ll} \text{(P)} & \max \sum_{a \in \mathcal{A}} c_a x_a \\ & \sum_{a \in \mathcal{A}} a x_a \leq b \\ & x_a \geq 0 \quad a \in \mathcal{A} \end{array} \qquad \begin{array}{ll} \text{(D)} & \min \pi b \\ & \pi a \geq c_a \quad a \in \mathcal{A} \\ & \pi \geq 0 \end{array}$$

• **Large-scale** implies that the number of columns is large and the number of rows is small

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$$\max \sum_{a \in \mathcal{A}} c_a x_a$$

$$\min \pi b$$

$$\sum_{a \in \mathcal{A}} a x_a \leq b$$

$$\pi a \geq c_a \quad a \in \mathcal{A}$$

$$x_a \geq 0 \quad a \in \mathcal{A}$$

$$\pi \geq 0$$

$$\sum_{a \in \mathcal{A}} a x_a \leq b$$

$$\pi a \geq c_a \quad a \in \mathcal{A}$$

$$x_a \geq 0 \quad a \in \mathcal{A}$$

$$\pi \geq 0$$

Column Generation

M Carnoy



Column Generation:

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Table of Contents Column Generation

1. Understanding the eBook Column Generation
 - The Rise of Digital Reading Column Generation
 - Advantages of eBooks Over Traditional Books
2. Identifying Column Generation
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Column Generation
 - User-Friendly Interface
4. Exploring eBook Recommendations from Column Generation
 - Personalized Recommendations
 - Column Generation User Reviews and Ratings
 - Column Generation and Bestseller Lists
5. Accessing Column Generation Free and Paid eBooks
 - Column Generation Public Domain eBooks
 - Column Generation eBook Subscription Services
 - Column Generation Budget-Friendly Options

6. Navigating Column Generation eBook Formats
 - ePub, PDF, MOBI, and More
 - Column Generation Compatibility with Devices
 - Column Generation Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Column Generation
 - Highlighting and Note-Taking Column Generation
 - Interactive Elements Column Generation
8. Staying Engaged with Column Generation
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Column Generation
9. Balancing eBooks and Physical Books Column Generation
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Column Generation
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Column Generation
 - Setting Reading Goals Column Generation
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Column Generation
 - Fact-Checking eBook Content of Column Generation
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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