

Stubbs, Robert A.; Mehrotra, Sanjay

A branch-and-cut method for 0-1 mixed convex programming. (English) Zbl 0946.90054

Math. Program. 86, No. 3 (A), 515-532 (1999).

Summary: We generalize the disjunctive approach of Balas, Ceria, and Cornuéjols and develop a branch-and-cut method for solving 0-1 convex programming problems. We show that cuts can be generated by solving a single convex program. We show how to construct regions similar to those of Sherali and Adams and Lovász and Schrijver for the convex case. Finally, we give some preliminary computational results for our method.

MSC:

[90C10](#) Integer programming

[90C11](#) Mixed integer programming

[90C25](#) Convex programming

Cited in **1** Review

Cited in **72** Documents

Keywords:

mixed integer programming; convex programming

Software:

[MINOS](#)

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