

$$\text{Max } z = 2x_1^2 + 3x_2^2$$

st.

$$x_1 + x_2 \leq 2$$

$$x_1, x_2 \geq 0$$

非线性
規劃

MODEL :

$$\text{MAX} = 2.0 * X1 \wedge 2 + 3.0 * X2 \wedge 2;$$

$$X1 + X2 \leq 2;$$

END

變數選擇加入在 END 之前

@ BIN(X1) 令變數為 0-1

@ FREE(X1) 解除 default $x_1 \geq 0$

@ GIN(X1) 令變數為整數

@ BND(L, X1, U) 例如 BND(1, X1, 20)

$$\text{令 } 1 \leq X1 \leq 20$$

LINGO 3 option

Linear Solver

Method: Primal Simplex

Integer Pre-solver

Heuristics

Level 9

Priority Level

7-Highest

Types

☒ 1 ☒ 2

Integer Solver

Direction

Down

Priority

Binary

LP Solver

Warm Start

Primal