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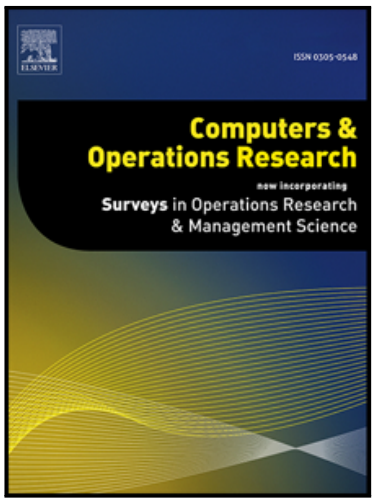

A Linear Programming Based Algorithm to Solve a Class of Optimization Problems with a Multi-linear Objective Function and Affine Constraints

Hadi Charkhgard, Martin Savelsbergh, Masoud Talebian

PII: S0305-0548(17)30199-5
DOI: 10.1016/j.cor.2017.07.015
Reference: CAOR 4296

To appear in: *Computers and Operations Research*

Received date: 10 November 2016
Revised date: 19 July 2017
Accepted date: 31 July 2017

Please cite this article as: Hadi Charkhgard, Martin Savelsbergh, Masoud Talebian, A Linear Programming Based Algorithm to Solve a Class of Optimization Problems with a Multi-linear Objective Function and Affine Constraints, *Computers and Operations Research* (2017), doi: 10.1016/j.cor.2017.07.015

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Highlights

- We study a class of convex optimization problems with a multi-linear objective.
- We develop a novel linear programming based algorithm.
- We show that the proposed algorithm outperforms standard solvers.

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