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A New Method for Optimizing a Linear Function over the Efficient Set of a Multiobjective Integer Program

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**Highlights**

- We propose a new exact algorithm for solving multi-objective integer programs.
- The algorithm can optimize a linear function over the set of efficient solutions.
- The algorithm is efficient and it is faster than the state-of-the-art algorithms.
- The algorithm can be modified easily to efficiently compute the Nadir point.

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