**OPTIMIZATION MODELING WITH SPREADSHEETS**

**Table of Contents**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Chapter 1** | **Introduction to Spreadsheet Models for Optimization** | | | | | |
| 1.1 | Elements of a Model | | |  |  |  |
| 1.2 | Spreadsheet Models | | |  |  |  |
| 1.3 | A Hierarchy for Analysis | | |  |  |  |
| 1.4 | Optimization Software | | |  |  |  |
| 1.5 | Using Solver | |  |  |  |  |
|  |  |  |  |  |  |  |
| **Chapter 2** | **Linear Programming: Allocation, Covering and Blending Models** | | | | | |
| 2.1 | Linear Models | |  |  |  |  |
|  | 2.1.1 Linear Constraints | | |  |  |  |
|  | 2.1.2 Formulation | |  |  |  |  |
|  | 2.1.3 Layout | |  |  |  |  |
|  | 2.1.4 Results | |  |  |  |  |
| 2.2 | Allocation Models | |  |  |  |  |
|  | 2.2.1 The Product Mix Problem | | | |  |  |
| 2.3 | Covering Models | |  |  |  |  |
|  | 2.3.1 The Staff-Scheduling Problem | | | |  |  |
| 2.4 | Blending Models | |  |  |  |  |
| 2.5 | Modeling Errors in Linear Programming | | | |  |  |
|  | 2.5.1 Exceptions | |  |  |  |  |
|  | 2.5.2 Debugging | |  |  |  |  |
|  | 2.5.3. Logic | |  |  |  |  |
|  |  |  |  |  |  |  |
| **Chapter 3** | **Linear Programming: Network Models** | | | |  |  |
| 3.1 | The Transportation Model | | |  |  |  |
| 3.2 | The Assignment Model | | |  |  |  |
| 3.3 | The Transshipment Model | | |  |  |  |
| 3.4 | Features of Special Network Models | | | |  |  |
| 3.5 | Building Network Models with Balance Equations | | | | |  |
| 3.6 | General Network Models with Yields | | | |  |  |
|  | 3.6.1 Models with Yield Losses | | | |  |  |
|  | 3.6.2 Models with Yield Gains | | |  |  |  |
| 3.7 | General Network Models with Transformed Flows | | | | |  |
|  |  |  |  |  |  |  |
| **Chapter 4** | **Sensitivity Analysis in Linear Programs** | | | |  |  |
| 4.1 | Parameter Analysis in the Transportation Example | | | | |  |
| 4.2 | Parameter Analysis in the Allocation Example | | | | |  |
| 4.3 | The Sensitivity Report and the Transportation Example | | | | | |
| 4.4 | The Sensitivity Report and the Allocation Example | | | | |  |
| 4.5 | Degeneracy and Alternative Optima | | | |  |  |
| 4.6 | Patterns in Linear Programming Solutions | | | | |  |
|  | 4.6.1 The Transportation Model | | | |  |  |
|  | 4.6.2 The Product Portfolio Model | | | |  |  |
|  | 4.6.3 The Investment Model | | |  |  |  |
|  | 4.6.4 TheAllocation Model | | |  |  |  |
|  | 4.6.5 The Refinery Model | | |  |  |  |
|  |  |  |  |  |  |  |
| **Chapter 5** | **Linear Programming: Data Envelopment Analysis** | | | | |  |
| 5.1 | A Graphical Perspective on DEA | | | |  |  |
| 5.2 | An Algebraic Perspective on DEA | | | |  |  |
| 5.3 | A Spreadsheet Model for DEA | | |  |  |  |
| 5.4 | Indexing |  |  |  |  |  |
| 5.5 | Finding Reference Sets and HCUs | | | |  |  |
| 5.6 | Assumptions and Limitations of DEA | | | |  |  |
|  |  |  |  |  |  |  |
| **Chapter 6** | **Integer Programming: Binary Choice Models** | | | | |  |
| 6.1 | Using Solver with Integer Requirements | | | |  |  |
| 6.2 | The Capital Budgeting Problem | | | |  |  |
| 6.3 | Set Covering | |  |  |  |  |
| 6.4 | Set Packing | |  |  |  |  |
| 6.5 | Set Partitioning | |  |  |  |  |
| 6.6 | Playoff Scheduling | |  |  |  |  |
| 6.7 | Solving a Large-Scale Set Partitioning Problem | | | | |  |
| 6.8 | The Algorithm for Solving Integer Programs | | | | |  |
|  |  |  |  |  |  |  |
| **Chapter 7** | **Integer Programming: Logical Constraints** | | | | |  |
| 7.1 | Simple Logical Constraints: Contingency and Exclusivity | | | | | |
| 7.2 | Linking Constraints: The Fixed Cost Problem | | | | |  |
| 7.3 | Linking Constraints: The Threshold Level Problem | | | | |  |
| 7.4 | Linking Constraints: The Facility Location Model | | | | |  |
|  | 7.4.1 Capacitated Version | | |  |  |  |
|  | 7.4.2 Uncapacitated Version | | |  |  |  |
| 7.5 | Disjunctive Constraints: The Machine Sequencing Problem | | | | | |
| 7.6 | Tour and Subset Constraints: The Traveling Salesperson Problem | | | | | |
|  |  |  |  |  |  |  |
| **Chapter 8** | **Nonlinear Programming** | | |  |  |  |
| 8.1 | One-Variable Models | | |  |  |  |
|  | 8.1.1 An Inventory Example | | |  |  |  |
|  | 8.1.2 A Quantity Discount Example | | | |  |  |
| 8.2 | Local Optima and the Search for an Optimum | | | | |  |
| 8.3 | Two-Variable Models | | |  |  |  |
|  | 8.3.1 Curve Fitting | |  |  |  |  |
|  | 8.3.2 Two-Dimensional Location | | | |  |  |
| 8.4 | Nonlinear Models with Constraints | | | |  |  |
|  | 8.4.1 A Pricing Example | | |  |  |  |
|  | 8.4.2 Sensitivity Analysis for Nonlinear Programs | | | | |  |
|  | 8.4.3 The Portfolio Optimization Model | | | |  |  |
| 8.5 | Linearizations | |  |  |  |  |
|  | 8.5.1 Linearizing the Maximum | | | |  |  |
|  | 8.5.2 Linearizing the Absolute Value | | | |  |  |
|  |  |  |  |  |  |  |
| **Chapter 9** | **Heuristic Solutions with the Evolutionary Solver** | | | | |  |
| 9.1 | Features of the Evolutionary Solver | | | |  |  |
| 9.2 | An Illustrative Example: Nonlinear Regression | | | | |  |
| 9.3 | The Machine-Sequencing Problem Revisited | | | | |  |
| 9.4 | The Traveling Salesperson Problem Revisited | | | | |  |
| 9.5 | Two-Dimensional Location | | |  |  |  |
| 9.6 | Line Balancing | |  |  |  |  |
| 9.7 | Group Assignment | |  |  |  |  |