

Lagrangian Relaxation Applied to Solve Benders' Master Problems

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Abstract

We have applied the Lagrangian relaxation methods to solve the Benders' master problems. In this way we have tried to overcome the computational difficulties arising from the master problems of Benders' decomposition. We have found some interesting analytic properties for our Lagrangian relaxation which justifies our attempt. Also the computational results obtained thus far, with some heuristic termination criteria, have useful algorithmic implications.