论文与报告

用Lagrangian松弛法解化工批处理调度问题

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摘要

研究基于Lagrangian松弛法的化工批处理过程的调度方法.建立了化工批处理过程调度问题的一种混合整数规划(MILP)模型,并通过松弛离散变量和连续变量共存的约束,将问题分解为一个两层次的优化问题,其中上层是原问题的对偶问题,下层由两个子问题构成:一个与产品批量有关,另一个确定操作时间表,分别用线性规划和动态规划方法解这两个子问题.然后从对偶问题的解构作原问题的可行解.数值试验结果证明了该方法的有效性.

关键词 Lagrangian松弛法 化工批处理过程 调度 动态规划

分类号

Scheduling for Batch Chemical Processes Using Lagrangian Relaxation-Based Approach

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Abstract

In this paper, an approach based on Lagrangian Relaxation to schedule batch chemical processes is presented. The scheduling problem is modeled as a compact MILP formulation. The constraints including both discrete and continuous variables are relaxed and the problem is turned into a two-level optimization problem. The high level is the dual of the original problem, and the low level consists of two subproblems ,one for batch-sizing, the other for deciding the time table. Linear programming and dynamic programming methods are used to solve the subproblems. A feasible solution is then constructed based on the solution of the dual problem. Computational results are given to demonstrate the effectiveness of the approach.

Key words <u>Lagrangian relaxation</u> <u>batch chemical processes</u> <u>scheduling</u> <u>dynamic</u> programming

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