

Table of Contents

	Page
Chapter I: Introduction	1
1.1 Basic Concepts	1
1.2 Special Cases of Disjunctive Programs and Their Applications	4
1.3 Notes and References	10
Chapter II: Basic Concepts and Principles	12
2.1 Introduction	12
2.2 Surrogate Constraints	12
2.3 Pointwise-Supremal Cuts	15
2.4 Basic Disjunctive Cut Principle	16
2.5 Notes and References	18
Chapter III: Generation of Deep Cuts Using the Fundamental Disjunctive Inequality	19
3.1 Introduction	19
3.2 Defining Suitable Criteria for Evaluating the Depth of a Cut	22
3.3 Deriving Deep Cuts for DC1	24
3.4 Deriving Deep Cuts for DC2	31
3.5 Other Criteria for Obtaining Deep Cuts	51
3.6 Some Standard Choices of Surrogate Constraint Multipliers	53
3.7 Notes and References	54
Chapter IV: Effect of Disjunctive Statement Formulation on Depth of Cut and Polyhedral Annexation Techniques	55
4.1 Introduction	55
4.2 Illustration of the Tradeoff Between Effort for Cut Generation and the Depth of Cut	55
4.3 Some General Comments with Applications to the Generalized Lattice Point and the Linear Complementarity Problem	62
4.4 Sequential Polyhedral Annexation	64
4.5 A Supporting Hyperplane Scheme for Improving Edge Extensions	72
4.6 Illustrative Example	78
4.7 Notes and References	80
Chapter V: Generation of Facets of the Closure of the Convex Hull of Feasible Points	81
5.1 Introduction	81
5.2 A Linear Programming Equivalent of the Disjunctive Program	82
5.3 Alternative Characterization of the Closure of the Convex Hull of Feasible Points	85
5.4 Generation of Facets of the Closure of the Convex Hull of Feasible Points	92
5.5 Illustrative Example	104
5.6 Facial Disjunctive Programs	107
5.7 Notes and References	112

	Page
Chapter VI: Derivation and Improvement of Some Existing Cuts Through Disjunctive Principles	113
6.1 Introduction	113
6.2 Gomory's Mixed Integer Cuts	113
6.3 Convexity or Intersection Cuts with Positive Edge Extensions	118
6.4 Reverse Outer Polar Cuts for Zero-One Programming	121
6.5 Notes and References	126
Chapter VII: Finitely Convergent Algorithms for Facial Disjunctive Programs with Applications to the Linear Complementarity Problem	127
7.1 Introduction	127
7.2 Principal Aspects of Facial Disjunctive Programs	127
7.3 Stepwise Approximation of the Convex Hull of Feasible Points	129
7.4 Approximation of the Convex Hull of Feasible Points Through an Extreme Point Characterization	131
7.5 Specializations of the Extreme Point Method for the Linear Complementarity Problem	136
7.6 Notes and References	140
Chapter VIII: Some Specific Applications of Disjunctive Programming Problems	141
8.1 Introduction	141
8.2 Some Examples of Bi-Quasiconcave Problems	141
8.3 Load Balancing Problem	146
8.4 The Segregated Storage Problem	148
8.5 Production Scheduling on N-Identical Machines	149
8.6 Fixed Charge Problem	152
8.7 Project Selection/Portfolio Allocation/Goal Programming	153
8.8 Other Applications	153
8.9 Notes and References	154
SELECTED REFERENCES	155