



**Dixième Symposium
international de
programmation mathématique**

Montréal, du 27 au 31 août, 1979

**Tenth International
Symposium on
Mathematical Programming**

Montreal, August 27-31, 1979

Programme Program

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Un mot de bienvenue

Le Comité local d'organisation, au nom de la Société de programmation mathématique, est heureux de vous inviter à participer au Dixième Symposium international de programmation mathématique qui aura lieu sur le campus de l'Université McGill à Montréal du 27 au 31 août 1979. Le symposium est organisé conjointement par l'Université de Montréal, L'Université McGill, l'Ecole des Hautes Etudes Commerciales de Montréal, l'Ecole Polytechnique de Montréal et l'Université Concordia.

Le Dixième Symposium est tenu sous les auspices de la Société de programmation mathématique, de la Fédération internationale des sociétés de recherche opérationnelle (IFORS), et de la Société canadienne de recherche opérationnelle.

Les premiers symposiums remontent au début des années cinquante. La Société de programmation mathématique, une société internationale consacrée au développement des applications des méthodes de calcul et de la théorie en programmation mathématique, est devenue le principal instigateur des symposiums. Le huitième symposium a eu lieu à Stanford, en Californie, le neuvième, à l'Académie des sciences de Hongrie, et le nombre de participants a suivi le développement de la programmation mathématique.

Nous nous attendons à une participation importante au Dixième Symposium, le premier à être tenu au Canada; les délégués viendront d'universités, de centres de recherche et d'industries répartis dans le monde entier. Le programme comprendra des sessions plénières, des sessions parallèles regroupant des communications invitées ou proposées, trois mini-cours sur des sujets récents d'importance, et une réunion des membres de la Société de programmation mathématique, où le prix Fulkerson sera attribué pour la première fois.

Le Comité local d'organisation vous invite à participer au Dixième Symposium, où vous pourrez non seulement prendre part au programme scientifique, mais aussi découvrir les multiples aspects de la vie montréalaise en été.

Introduction and Welcome

On behalf of the Mathematical Programming Society, the Local Organizing Committee takes pleasure in inviting you to attend the Tenth International Symposium on Mathematical Programming to be held in Montreal, August 27-31, 1979, on the campus of McGill University.

It will be co-hosted by McGill University, Université de Montréal, Ecole Polytechnique de Montréal, Ecole des Hautes Etudes Commerciales de Montréal and Concordia University.

The Tenth Symposium is sponsored by the Mathematical Programming Society, the International Federation of Operations Research Societies and the Canadian Operational Research Society.

The Symposia began in the fifties. The Mathematical Programming Society, which was established as an international organization dedicated to the development of the applications, computational methods and theory of mathematical programming, has become their principal sponsor. The Eighth Symposium took place at Stanford, California in 1973 and the Ninth at the Hungarian Academy of Sciences in 1976 and attendance has grown in parallel with the field itself.

We anticipate a large attendance at the Montreal meeting, the first to be held in Canada, with many delegates coming from universities, research institutions and industries around the world. The format of the program of the meeting will include plenary presentations, parallel sessions including invited and contributed papers, mini courses on three new fields of growing importance, and a general meeting of the Mathematical Programming Society members at which the Fulkerson prize will be awarded.

The Local Organizing Committee invites your participation at the Symposium and is working hard to ensure that you will benefit not only from the conference sessions, but that you will also have time to enjoy the city and share in "la joie de vivre" that makes Montreal an attractive venue.

Patronage du Symposium

Les organisateurs tiennent à remercier pour leur soutien moral ou financier les organismes suivants:

La Société de programmation mathématique

La Fédération internationale des sociétés de recherche opérationnelle

La Société Canadienne de recherche opérationnelle

La Direction générale de l'enseignement supérieur, Ministère de l'éducation, Gouvernement du Québec

Le Conseil de recherches en sciences naturelles et en génie Canada

L'Université McGill

L'Université de Montréal

L'Ecole des Hautes Etudes Commerciales de Montréal

L'Ecole Polytechnique de Montréal

L'Université Concordia

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Symposium Sponsors

The organizers wish to thank the following organizations for their sponsorship or financial support:

The Mathematical Programming Society

The International Federation of Operations Research Societies

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National Sciences and Engineering Council of Canada

McGill University

L'Université de Montréal

L'Ecole des Hautes Etudes Commerciales de Montréal

L'Ecole Polytechnique de Montréal

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Informations générales

Lieu

Les activités scientifiques auront lieu dans les pavillons Stephen Leacock, Arts et Samuel Bronfman du campus principal de l'université McGill, situé dans le centre ville de Montréal. Pour y accéder, on emprunte l'entrée principale au coin de l'avenue McGill et de la rue Sherbrooke.

Accueil

Le Centre d'accueil et d'inscription sera situé dans la salle 109 du pavillon Stephen Leacock avec les heures d'ouverture suivantes:

Dimanche 26 août 1979 – de 14h00 à 19h00
du lundi 27 août au vendredi 31 août – de 8h00 à 18h00

Exposition de livres

Les participants sont conviés à visiter une exposition de livres qui aura lieu dans Leacock 111.

Transport

Si vous arrivez par l'aéroport international de Mirabel, ou si vous devez vous y rendre, nous vous conseillons d'utiliser l'autobus de la CTCUM vers ou à partir de son terminus au centre-ville de Montréal (803 rue Lagauchetière). Les départs dans les deux directions s'effectuent toutes les trente minutes. Le coût est \$7.00 can. par personne comparativement à \$32.00 can. pour le même trajet en taxi. Le terminus des autobus au centre-ville est à une courte distance en taxi des résidences de McGill et des hôtels.

Si vous arrivez à l'aéroport international de Dorval, ou si vous devez vous y rendre, un autobus (compagnie Murray Hill) effectue le trajet entre l'aéroport et les hôtels du centre-ville (dont le Sheraton Mount-Royal) pour \$3.75 can. par personne. Les départs sont fréquents, toutes les 20 à 30 minutes, et le trajet dure de 30 à 45 minutes selon les conditions du trafic. Un taxi coûte approximativement \$13.50 can. pour le même trajet.

General Information

Place

All scientific activities will take place in the Stephen Leacock, Arts and Samuel Bronfman Buildings at McGill University located in downtown Montreal. The best way to enter the campus is through the main gates at the corner of McGill College Avenue and Sherbrooke Street.

Symposium Headquarters

The Registration and Welcome Centre will be located in room 109 of the Stephen Leacock Building. It will be open according to the following schedule:

Sunday, August 26, 1979 – 14h00 – 19h00
Monday, August 27 to Friday, August 31. 8h00 – 18h00

Book Displays

Participants are invited to browse through a book exhibit in Leacock 111.

Transportation

If you arrive at or leave from Mirabel International Airport, please take the airport bus (CTCUM) to or from its terminal at 803 Lagauchetière Street in downtown Montreal (which is only a short taxi ride from the downtown hotels and McGill residences). Airport bus fare for this trip is \$7.00 Can. as compared to approximately \$32 Can. for a taxi directly to the airport. Buses leave the terminal and the airport from 2:00 p.m. until 11:30 p.m. at 30 minute intervals. The duration of the trip is approximately one hour.

If, on the other hand, your flight arrives at or leaves from Dorval International Airport, you can take an airport bus (Murray Hill) to or from the downtown hotels (including the Sheraton Mount-Royal) at a cost of \$3.75 Can. Buses leave from the Sheraton every 20-30 minutes and the travelling time is approximately 30-45 minutes depending on Montreal traffic. Limousine or taxi service is also available for approximately \$13.50 Can.

Réception et Banquet

Les participants au Symposium et leurs conjoints sont invités à assister à une réception le lundi 27 août 1979 à 18h00 au Hall d'honneur de l'Université de Montréal. Des autobus transporteront les participants. Ils quitteront le pavillon Leacock à 17h45. Vers 20h00, après la réception, ils retourneront vers les résidences de McGill et le Sheraton Mont-Royal.

Le jeudi 30 août à 19h00 nous proposons aux participants et à leurs invités un banquet au Gobelet, un restaurant bien connu de La Ronde, le parc d'amusement de l'exposition universelle de 1967. Le banquet sera composé de mets traditionnels québécois. Le coût du billet est de \$20.00 can. par personne. Des autobus quitteront le Sheraton Mont-Royal et les résidences de McGill à 18h45. Des autobus seront également disponibles pour assurer le retour des participants. Ils quitteront La Ronde après le banquet vers 22h00 pour les résidences de McGill et le Sheraton Mont-Royal. Les participants qui désirent prolonger leur séjour à la Ronde peuvent revenir facilement à leur lieu de résidence en prenant un taxi ou en empruntant l'autobus no 169 à la sortie du parc La Ronde vers la station de métro Papineau pour ensuite prendre le métro jusqu'à la station Peel où il y a un accès direct au Sheraton Mont-Royal. Les billets pour le banquet sont mis en vente jusqu'au **mardi 28 août à midi**. Le nombre de billets est limité.

Social Program

All registrants and their spouses are cordially invited to attend a welcoming reception on Monday, August 27th, 1979 at 6:00 p.m. to be held at the Hall d'honneur in the University of Montreal's main building. Transportation will be provided to and from the reception; buses will leave at 5:45 p.m. from the McTavish street entrance of the Leacock Building and will return to the hotels and residences at approximately 8:00 p.m.

A banquet for registrants and guests will take place on Thursday, August 30th, 1979 at 7:15 p.m. and will be held at Le Gobelet. Le Gobelet, a well known restaurant that specializes in traditional Quebec food, is located at La Ronde, the renowned Montreal amusement park on the site of Man and His World (formerly Expo '67).

Transportation will be provided to and from the banquet. Buses will depart for the site at 6:45 p.m. from the Sheraton Mount-Royal Hotel and from Co-Educational Residences and will return at approximately 10:00 p.m. to the hotels and residences.

However, those who wish to explore the site after the banquet are encouraged to do so and may return by taxi or by taking the No. 169 bus which is available at the entrance to La Ronde. This bus will transport you to the Papineau metro station where you will take the metro to Peel (Angrignon line). Peel provides direct access to the Sheraton Mount-Royal Hotel.

Tickets to this event are limited and may be purchased until Tuesday, **August 28th at 12:00 noon**, at a cost of \$20.00 Can per person.

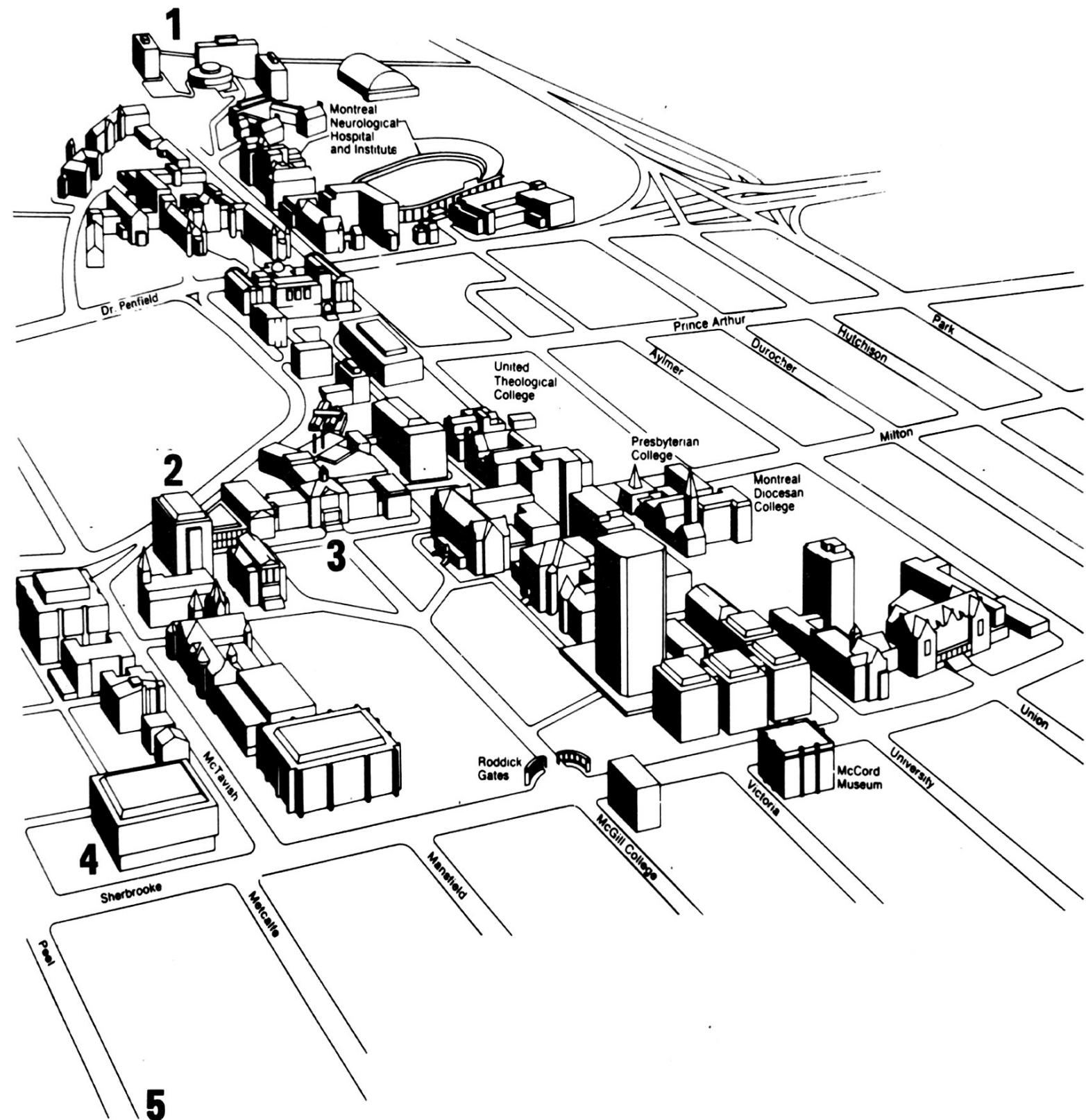
Guide to Facilities

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Résidences mixtes
Pavillon Stephen Leacock
Pavillon Arts
Pavillon Samuel Bronfman
L'Hôtel Sheraton Mt-Royal

1 McGill Co-Ed Residences
2 Stephen Leacock Building
3 Arts Building
4 Samuel Bronfman Building
5 Sheraton Mt. Royal Hotel



Horaire du Symposium

Dimanche 26 août Sunday Aug. 26	Lundi 27 août Monday Aug. 27	Mardi 28 août Tuesday Aug. 28	Mercredi 29 août Wednesday Aug. 29	Jeudi 30 août Thursday Aug. 30	Vendredi 31 août Friday Aug. 31
9h00 – 9h45	Ouverture officielle Official Opening 9h15 – 9h45	Session plénière Plenary Session	Session plénière Plenary Session	Session plénière Plenary Session	Session plénière Plenary Session
9h45 – 10h00	Pause-café Coffee	Pause-café Coffee	Pause-café Coffee	Pause-café Coffee	Pause-café Coffee
10h00 – 12h30	Sessions parallèles Parallel Sessions	Sessions parallèles Parallel Sessions	Sessions parallèles Parallel Sessions	Sessions parallèles Parallel Sessions	Sessions parallèles Parallel Sessions
12h30 – 14h00	Déjeuner Lunch	Déjeuner Lunch	Déjeuner Lunch	Déjeuner Lunch	Déjeuner Lunch

14h00 – 14h45 Inscription Conference Registration	14h00 – 19h00	Session plénière Plenary Session	Session plénière Plenary Session	Session plénière Plenary Session	Sessions en parallèle Parallel Sessions	Session plénière Plenary Session
	14h45 – 15h00	Pause-café Coffee	Pause-café Coffee	Pause-café Coffee	14h00 – 16h30	Pause-café Coffee
	15h00 – 17h30	Sessions parallèles Parallel Sessions	Sessions parallèles Parallel Sessions	Sessions parallèles Parallel Sessions	Mini-cours Mini Courses 16h30 – 18h00	Sessions parallèles Parallel Sesions 14h00 – 16h30
		15h00 – 16h30	Attribution du prix Fulkerson et assemblée générale des membres		Banquet Symposium Banquet 19h15	
		16h30 – 18h30	Fulkerson Prize Award and general membership meeting 17h40			

Symposium Schedule

Monday, August 27, morning

Session 1
Leacock 132

Plenary Session

- 9:15 Official Opening
L. Yaffe
- 9:25 Welcoming Remarks
P. Wolfe

Session 2
Leacock 110

Applications to Planning Problems

Chairman: P. Bod

- 10:00 1 A Linear Programming Model for Planning Electric Energy Supply in Canada
S.K. Choudhury
J.S. Rogers
- 10:30 2 Employment and Efficiency in the Italian Economy: A Linear Programming Model
U. Bertele
F. Brioschi
F. Quillico
- 11:00 3 An Application of Goal Programming Model for Manpower Planning of Saudi Arabia
M. Tahir
D. Saral
- 11:30 4 Physical Models and Methods in Mathematical Programming and Economics
B. Razumikhin
- 12:00 5 On the Stability of a Price Adjustment Process in Planning Economy
T.D. Berezneva
S.M. Movshovitch

Session 3
Leacock 230

Matching and Vertex Packing Problems

Chairman: M.W. Padberg

- 10:00 6 An Algorithm for the Vertex Packing Problem
A. Billionnet
- 10:30 7 A Polynomial Algorithm for Maximum Vertex Packings on Graphs Without Long Odd Cycles
W-L. Hsu
Y. Ikura
G.L. Nemhauser

*Invited Paper

- 11:00 8 An Algorithm for the Matching Problem
S. Alliney
M. Barnabei
L. Pezzoli
- 11:30 9 Effective Procedures for Finding Transversals, Perfect Matchings and Optimal Bottleneck Assignments
L. Slominski
- Session 4**
Leacock 219
- ## Network Algorithms
- Chairman: G.L. Thompson**
- 10:00 10 *Network Optimization: New Methods and Applications. Part I
F. Glover
D. Klingman
- 10:30 11 *Network Optimization: New Methods and Applications. Part II
F. Glover
D. Klingman
- 11:00 12 *An Unsophisticated Implementation of the Simplex Method for Minimum Cost Network Flow Problems
M.D. Grigoriadis
- 11:30 13 An Efficient Steepest-edge Algorithm for Maximum Flow Problems
D. Goldfarb
M.D. Grigoriadis
- Session 5**
Moyse Hall, Arts Bldg.
- ## Linear Programming: Theory
- Chairman: W. Junginger**
- 10:00 15 *Constructive Proof of a General Duality Theorem for Linear Inequalities and Equations
E.D. Nering
A.W. Tucker
- 10:30 16 *Linear Programming Duality and Minty's Lemma
R.G. Bland
- 11:00 17 Duality and Linear Programs with Generalized Objectives
U. Zimmermann
- 11:30 18 Necessary and Sufficient Conditions for Multi-Index Transportation Problems
W. Junginger
- 12:00 19 The Kairo Method and Post-Optimization
M.M. Gouda

Session 6
Leacock 226

Unconstrained Optimization (I)

Chairman: M.J.D. Powell

- 10:00 **20** *Conjugate Gradients: Key to Lanczos Eigenvalue Procedures For Large, Symmetric Matrices
J. Cullum
R.A. Willoughby
- 10:30 **21** *Trends in Sparsity Exploiting Quasi-Newton Optimization Methods
Ph.L. Toint
- 11:00 **22** Computational Experience with Variable Metric Methods for Sparse Hessians
D.F. Shanno
- 11:30 **23** On Sparse Matrix Updates for Unconstrained Optimization
T. Steihaug
- 12:00 **24** Collinear Scaling Algorithms for Unconstrained Optimization
D.C. Sorensen

Session 7
Leacock 14

Convex Programming (I)

Chairman: R.R. Meyer

- 10:00 **25** *Applications of Optimality Conditions in Convex Programming
A. Ben-Israel
A. Ben-Tal
S. Zlobec
- 10:30 **26** A Duality Theory for a Class of Problems with Essentially Unconstrained Duals
A. Ben-Tal
Y. Barzilai
A. Charnes
- 11:00 **27** L-Strongly Convex Functionals and Their Applications
A.V. Levitin
- 11:30 **28** Optimality and Regularity Conditions for the Convex Programming Problem in Banach Spaces
J. Borwein
H. Wolkowicz
- 12:00 **29** *Duality Theorems for Modified Lagrangians in Convex Programming
E.G. Gol'shtein
N.V. Tret'yakov

Session 8
Leacock 132

Mathematical Programming: Misconceptions, Curses, Scope and Effectiveness

Chairman: H. Muller-Merbach

- 10:00 **30** *Popular Misconceptions Regarding the Application of Mathematical Programming to Planning
A.M. Geoffrion
- 10:30 **31** *Optimization - The Curse of Mathematical Programming
M. Jeffreys
- 11:00 **32** *The Current Scope and Effectiveness of Linear Programming in a Large Firm
A. Orden
- 11:30 **33** Mathematics Through Mathematical Programming
A. Gewirtz

Session 9
Leacock 114

Multi-stage Stochastic Programming

Chairman: P. Kall

- 10:00 **34** *Representation of Multi-stage Stochastic Linear Programs with Finite Distribution
R.C. Grinold
- 10:30 **35** Solving Multistage Stochastic Quadratic Programs
F. Louveaux
- 11:00 **37** Estimation of the Transition Matrix of a Doubly Stochastic Markov Chain
M. Raghavachari
G.L. Yang
- 11:30 **38** Duality and Information in Stochastic Linear Programming Exemplified by a Dynamic Inventory Control Model
W.K.K. Haneveld

Session 10
Leacock 12

Infinite Dimensional Mathematical Programming

Chairman: B. Mond

- 10:00 **39** *Optimality Conditions for Programming Problems Involving Multivalued Mappings
W. Oettli
- 10:30 **40** *Infinite Dimensional Mathematical Programming Problems Arising in Communication and Control
S.K. Mitter

Monday morning (continued)

- 11:00 **41** Post-optimality Analysis for Continuous Programming
R.N. Buie
J. Abram

- 11:30 **42** Separably Infinite Programming
A. Charnes
P.R. Gribik
K.O. Kortanek

- 12:00 **43** *A General Theory of Second Order Conditions
A.D. Ioffe

Session 11
Leacock 116

Game Theory (I)

Chairman: L.S. Shapley

- 10:00 **44** *Pay-off Mollifiers and the Harsenyi-Selten Valuation Function
A. Charnes
J. Rousseau
L. Seiford

- 10:30 **45** *Games with Supermodular Characteristic Functions
D.M. Topkis

- 11:00 **46** An Information Theory of Game Systems
S. Kano
Y. Kai

- 11:30 **47** A Characterization of Vector Measure Games in pNA
Y. Tauman

- 12:00 **48** Generalized Shapley Values by Simplicial Sampling
B. Von Hohenbalken
T. Levesque

Monday, August 27, afternoon

Session 12
Leacock 132

Plenary Session

Chairman: M. Held

- 14:00 **49** *The Probabilistic Analysis of Combinatorial Optimization Algorithms
R.M. Karp

Session 13
Leacock 14

Nonlinear Network Optimization

Chairman: R.S. Dembo

- 15:00 **50** Direct Solutions to Some Constrained Transportation Problems
P. Scobey
D.G. Kabe

- 15:30 **51** A Direct Method for the Quadratic Capacitated Transportation Problem with Separable Costs
J-S. Pang

- 16:00 **52** Minimum-Concave-Cost Network Flows
R.E. Erickson

- 16:30 **53** Solving Network Concave Optimization Problems
M. Trojanowski

- 17:00 **54** Distributions of Vertex and Path Attributes for a Few Parametrized Polytope Classes
P.C. Kettler

Session 14
Leacock 12

Unconstrained Optimization (II)

Chairman: A. Ben-Israel

- 15:00 **55** *Quasi-Newton Methods for Minimax
S-P. Han

- 15:30 **56** Updating Quasi-Newton Matrices with Limited Storage
J. Nocedal

- 16:00 **57** An Acceptable-Point Algorithm for Function Minimization
G.E. Johnson
M.A. Townsend

- 16:30 **58** Computing Optimal Locally Constrained Steps
D.M. Gay

-
- 17:00 **59** The Differential Geometry of the Twice Continuously Differentiable Unconstrained Optimization Surface and its Application to the Newton/Greenstadt Method
R. Frank

Session 15
Leacock 110

Applications in Resource Allocation

Chairman: J.L. Balintfy

- 15:00 **60** Introducing a Non-linear Optimizer into a Financial Planning Language
A. Roy
L. Lasdon
- 15:30 **61** Computational Analysis of Equivalent Formulations for Linear Product-Mix Models and Mixed-Integer Production-Investment Models
G.F. Knolmayer
- 16:00 **62** A Goal Programming Sensitivity Analysis Approach to the Product Mix Problem
M.H. Elwany
- 16:30 **63** Solving Certain New Problems of Resource Allocation by Mathematical Programming
R. Slowinski
J. Weglarz
- 17:00 **64** A Generalized Application of Method "Optimization with Minimal Information"/"OMI"/to Some Type of Allocation Problems
Z.M. Farkas

Session 16
Leacock 114

Multiobjective Optimization: (I)

Chairman: P. Huard

- 15:00 **65** *Strong Vector Minimization and Duality
B.D. Craven
- 15:30 **66** Saddle-Point for Vector Valued Functions
B. Lemaire
- 16:00 **67** Holistic Preference Evaluation in Multiple Criteria Optimization
J.K. Ho
- 16:30 **68** Multiple Objective Mathematical Programming with Respect to Multiple Decision-Making
R.E. Wendell

Session 17
Leacock 132

Constrained Optimization (I)

Chairman: A. Fiacco

- 15:00 **69** *An Exact L1 Penalty Function Method for Nonlinear Equations and Nonlinear Programming
R. Fletcher
- 15:30 **70** *A Technique for Forcing Convergence in Variable Metric Methods For Constrained Optimization
R.M. Chamberlain
H.C. Pedersen
M.J.D. Powell
- 16:00 **71** *On the Convergence Properties of Variable Metric Recursive Quadratic Programming Methods
L.C.W. Dixon
- 16:30 **72** *The Computation of Lagrange-Multiplier Estimates for Constrained Minimization
P.E. Gill
W. Murray
- 17:00 **73** A Superlinearly Convergent Algorithm for Constrained Optimization Problems
D.Q. Mayne
E. Polak
- Session 18**
Leacock 26
- Nonsmooth Optimization (I)**
- Chairman: R.T. Rockafellar**
- 15:00 **74** *Nonsmooth Optimization
F.H. Clarke
- 15:30 **75** *An Approach to Newton Method in Nondifferentiable Optimization
E.A. Nurminski
- 16:00 **76** *Convergence of a Modification of Lemarechal's Algorithm for Nonsmooth Optimization
R. Mifflin
- 16:30 **77** On the Surprising Effectiveness of Subgradient Optimization
J.L. Goffin
- 17:00 **78** Multipliers and Duality in Nonconvex Nondifferentiable Programming
J.P. Penot

Monday afternoon (continued)

Session 19
Leacock 116

Stochastic Programming Applications

Chairman: B. Bereanu

- 15:00 **79** *Stochastic Linear Programming Models of Short-Term Financial Planning Under Uncertainty
W.T. Ziemba
- 15:30 **80** Stochastic Programming in Portfolio Selection
R.J. Peters
B.V.H. Van de Kieft
- 16:00 **81** Duality in Stochastic Programming Applied to the Operation of a Reservoir
H.F. Karreman
- 16:30 **82** Parametric Estimation of Urban Residential Mobility Process by Linear Programming Procedure
P. Krishnan
G. Rowe
- 17:00 **83** *Nested Optimization in DOA Estimation for Nonlinear Dynamical Systems: Spacecraft Large Angle Manoeuvres
M.A.H. Dempster

Session 20
Leacock 219

Complexity of Linear Programs

Chairman: G. Mitra

- 15:00 **84** *Computational Complexity of Parametric Linear Programming
K.G. Murty
- 15:30 **85** *The Steepest Edge Simplex Method: Actual Versus Worst Case Behaviour
D. Goldfarb
- 16:00 **86** *A Comparison of Real World Linear Programs and Their Randomly Generated Analogs
R.H.F. Jackson
R.P. O'Neill
- 16:30 **87** Implementation Experience-Active Set Selection Using a Variable Metric Generalization of the Simplex Algorithm
L.D. Pyle
- 17:00 **88** Experiments and Experience in Designing Optimal Inversion Routines
D. Ohse

Session 21
Leacock 226

Applications to Air Transportation

Chairman: M. Grigoriadis

- 15:00 **89** *Spider Graph Models for Network Design and Fleet Planning in the Air Cargo Industry
R.E. Marsten
M.R. Muller
- 15:30 **90** Fleet Scheduling
O. Holst
P. Allan-Andersen
- 16:00 **91** Interactive Models for Aircraft Load Planning
O. Holst
O. Kessel
O. Larsen
G. Mikkelsen
- 16:30 **92** The Optimal Sequencing of Aircraft Landings at a Two-Runway Airport
H.N. Psaraftis
- 17:00 **93** Efficient Combinations of Optimization Algorithms for Flight Mechanics Problems
J. Shinar
D. Blank

Session 22
Leacock 230

Integer Programming: Theory (I)

Chairman: M. Iri

- 15:00 **94** *On the Integer Transition Property
A.J. Hoffman
- 15:30 **95** *Characterisations and Properties of Totally Unimodular and Balanced Matrices
D. de Werra
- 16:00 **96** Totally Unimodular Programs with Multiparametric Right-Hand Sides
C.L. Monma
J.E. Somers
I. Adler
- 16:30 **97** Finite Checkability for Integer Rounding Properties in Combinatorial Programming Problems
S. Baum
L.E. Trotter Jr.
- 17:00 **98** Frequency Functions in Duality
L. Papayanopoulos

Tuesday, August 28, morning

Session 23
Leacock 132

Plenary Session

Chairman: J.B. Rosen

- 9:00 **99** *Theorems of the Alternative in Mathematical Programming
O.L. Mangasarian

Session 24
(Invited Session: Sponsored by the Committee on Algorithms - Part I)
Leacock 132

Progress in Evaluating Mathematical Programming Algorithms (I)

Chairman: J.M. Mulvey

- 10:00 **100** Can a General Purpose NLP Code Find Happiness in a GP World?
J.E. Fattlar
G.V. Reklaitis
K.M. Ragsdell

- 10:30 **101** A Methodology for Testing Mathematical Programming Software
P.D. Domich
K.L. Hoffman
R.H.F. Jackson
P.B. Saunders
D.R. Shier

- 11:00 **102** Testing Mathematical Programming Algorithms on Randomly Generated Polyhedra
J. Telgen

- 11:30 **103** Ranking Mathematical Programming Techniques Using Priority Theory
F.A. Lootsma

- 12:00 **104** Processing Time: An Accurate Measure of Code Performance?
K.L. Hoffman
R.H.F. Jackson

Session 25
Leacock 14

Assignment Problems

Chairman: S. Storoy

- 10:00 **105** *On the Solution of 3-Dimensional Assignment Problems
R.E. Burkard

- 10:30 **106** *A Recursive Method for Solving Assignment Problems
G. Thompson

- 11:00 **107** A Dual Algorithm for the Assignment Problem
A. Weintraub
F. Barahona

- 11:30 **108** Extremal Problems of Permutation Cycles
M. Hung
A. Waren
W. Rom

Session 26
Leacock 12

Fixed-Point Algorithms

Chairman: B.C. Eaves

- 10:00 **109** *Some Results on Fixed Point Algorithmic Theory
H. Tuy

- 10:30 **110** *On Solving Large Structured Fixed Point Problems
R. Saigal

- 11:00 **111** A Fixed Point Algorithm for Arbitrary Complexes
W. Forster

- 11:30 **113** Computational Efficiency of Fixed Point Algorithms
R.M. Anderson

Session 27
Leacock 230

Global Optimization (I)

Chairman: L.C.W. Dixon

- 10:00 **114** *Global Optimization Techniques: The State of the Art
G.P. Szego

- 10:30 **115** *Computing the Global Maximum of a Convex Function with Linear Constraints
J.B. Rosen

- 11:00 **116** *Techniques for Global Optimization
L. De Biase
A.H.G. Rinnooy Kan

- 11:30 **117** *A Statistical Approach to Solving Concave Minimization Problems With Linear Constraints
N.R. Patel
R.L. Smith

- 12:00 **118** Convergent Algorithm for Minimizing a Concave Function
H. Tuy
N. Van Thoai

Tuesday morning (continued)

Session 28

Leacock 114

Methods in Combinatorial Optimization

Chairman: R.G. Jeroslow

- 10:00 **119** *Obtaining k Best Solutions for Combinatorial Optimization Problems
T. Ibaraki
H. Mine
N. Katoh
- 10:30 **120** Synthetical Analysis of Enumerative Algorithm
Y. Sekiguchi
- 11:00 **121** Probabilistic Integer Programming
C. Ritz
- 11:30 **122** Admissible Transformations for Solving Combinatorial Optimization Problems with Generalized Objectives
U. Derigs
- 12:00 **123** On Application of Analytical Methods to Combinatorial Problems
A. Bernstein
P. Buzynsky
G. Freiman

Session 29

Leacock 110

Constrained Optimization (II)

Chairman: R. Fletcher

- 10:00 **124** *Determining Whether a System of Nonlinear Inequality Constraints Has a Feasible Point
R. Schnabel
- 10:30 **125** A Newton-like Method for General Nonlinear Programming Via Slack Variables
E. Spedicato
- 11:00 **126** The Exponential Potentials Method
F.C. Incertis
A.M. Vazquez-Muniz
- 11:30 **127** Elimination of Bounds in Optimization Problems by Transforming Variables
F.S. Sisser
- 12:00 **128** *A Nonlinear Factorable Programming Language
G.P. McCormick

Session 30

Moyse Hall, Arts Bldg.

Structure and Sparsity in Linear Programming

Chairman: J.A. Tomlin

- 10:00 **129** *A Reduced LU Algorithm for the Simplex Method
S. Powell
- 10:30 **130** *Exploiting Structure and Sparsity in LP Computational Procedures: An Overview of Recent Advances and Established Methods
G. Mitra
- 11:00 **131** Structure Analysis and Partial Reinversion of Large Bases in Linear and Nonlinear Programming
J. Bisschop
A. Meeraus
- 11:30 **132** The Use of Sparsity by the Non-Uniqueness in Large-Scale LP Problems
I. Foltyn
- 12:00 **133** Investigation of Algorithms Used in the Restructuring of Linear Programming Basis Matrices Prior to Inversion
K. Darby-Dowman
G. Mitra

Session 31

Leacock 226

Mixed Integer Programming

Chairman: K. Spielberg

- 10:00 **134** *A Master Problem for Mixed Integer Programming
E.L. Johnson
- 10:30 **135** Large-Scale Mixed Integer Programming: Benders-Type Heuristics
G. Cote
M.A. Laughton
- 11:00 **136** Multi-Stage Benders' Decomposition Applied to Multi-Period, Multi-Commodity, Production, Distribution and Inventory System
K. Tone
- 11:30 **137** Analysis of Composite Strategies for Relaxed MILP Problems A Case Study: Discriminant Functions Optimization
A.M. Vazquez-Muniz
- 12:00 **138** A Composite Integer Linear Programming Algorithm
E. Toczyłowski

Tuesday, August 28, afternoon

Session 32
Leacock 116

Applications in Communications

Chairman: K.G. Murty

- 10:00 **139** Optimal Planning of Telecommunications Networks
A. Pigott
- 10:30 **140** Heuristic Algorithm for the Optimum Communication Spanning Tree Problem
P.M. Camerini
L. Fratta
F. Maffioli
- 11:00 **141** Mathematical Programming Models for Planning a Trans-Atlantic Communications Network
G.A. Kochman
C.J. McCallum
- 11:30 **142** Development of a Computerized Frequency Assignment System to Avoid Intermodulation Interferences
S. Morito
H.M. Salkin
D.E. Williams
- 12:00 **143** The Administration of Standard Length Telephone Cable Reels
T. Gontijo Rocha
R. De Araujo Almeida
A. De Oliveira Moreno
N.F. Maculan

Session 33
Leacock 219

Multicommodity Flows

Chairman: A. Land

- 10:00 **144** *Newton-like Methods for Nonlinear Multicommodity Network Flow Problems
D.P. Bertsekas
- 10:30 **145** *Large-Scale Nonlinear Network Optimization
R.S. Dembo
- 11:00 **146** Coupled Multi-Commodity Flows in Generalized Networks
A. Girard
- 11:30 **147** Lagrangean Relaxation and Decomposition for Optimum Multicommodity Network Synthesis with Security Constraints
M. Minoux
J.Y. Serrault
- 12:00 **148** A Bender's Decomposition Algorithm for the Combined Distribution and Assignment Problem
K. Jornsten

Session 34
Leacock 132

Plenary Session

Chairman: A.W. Tucker

- 14:00 **149** *Solving Dynamic Linear Programs
G.B. Dantzig

Session 35

(Invited Session: Sponsored by the Committee on Algorithms - Part II)
Leacock 132

Progress in Evaluating Mathematical Programming Algorithms (II)

Chairman: J.M. Mulvey

- 15:00 **150** On Some Experiments which Delimit the Utility of Nonlinear Programming Methods for Engineering Design
E. Sandgren
K.M. Ragsdell
- 15:30 **151** Performance Indicators for Evaluating Math Programming Software
P.B. Saunders
H.T. Crowder
- 16:00 **152** A Numerical Comparison of Optimization Programs Using Randomly Generated Test Problems
K. Schittkowski

Session 36
Leacock 116

Dynamic Programming: Applications

Chairman: B.L. Fox

- 15:00 **153** *Piecewise Dynamic Programs with Applications
K. Sawaki
- 15:30 **154** Teaching Planning Decisions in Mine Production by Dynamic Programming
J. Elbrond
- 16:00 **155** Forecast-Accelerated Algorithms for Markov Decision Processes
L. Contreras

Tuesday afternoon (continued)

Session 37
Leacock 12

Bounds for Combinatorial Problems

Chairman: L.A. Wolsey

- 15:00 **156** *Lower Bounds to the Set Covering Problem from Graph Covering Relaxations
N. Christofides
A. Hey
- 15:30 **158** Bounds on the Reliability Polynomial for Shellable Independence Systems
M. Ball
S. Provan

Session 38
Leacock 114

General

Chairman: J. Gauvin

- 15:00 **159** On Certain Properties of the System of Linear Extremal Equations
P. Butkovic
- 15:30 **160** Optimal Algorithms of Definitions of Pareto Optimal Set
Y.A. Kriukov
- 16:00 **161** Computation of Hyperbolic Arctangents and Hyperbolic Tangents
R.S. Mullins

Session 39
Leacock 226

Game Theory (II)

Chairman: D.M. Topkis

- 15:00 **162** *A Survey of Models for Equitable Distributions
W.F. Lucas
- 15:30 **163** Political Elections in Europe and Shareholders' Strategies in Order to Control a Company, Studied Using the Shapley Value of a Game
G. Gambarelli
- 16:00 **164** An Asymmetrical Min-max Theorem for Games Against Nature
H. Blum

Session 40
Leacock 110

Linear Systems of Inequalities

Chairman: R.G. Bland

- 15:00 **165** Redundancy in Systems of Linear Constraints
J. Telgen
- 15:30 **166** Improvements to a Vertex Generating Algorithm
M.E. Dyer
L.G. Proll
- 16:00 **167** Calculating the Frame of Homogeneous Equation Systems
B. Von Hohenbalken

Session 41
Leacock 219

Linear Complementarity

Chairman: H. Tuy

- 15:00 **168** *What we Know About Q-Matrices
R.W. Cottle
- 15:30 **169** *The Linear Complementarity Problem
R.D. Doverspike
C.E. Lemke
- 16:00 **170** *A Version of Lemke's Algorithm Using Only Elementary Principal Pivots
S.J. Byrne
R.W.H. Sargent

Session 42
Leacock 26

Subgradient and Duality in Integer Programming

Chairman: D. de Werra

- 15:00 **171** *Dual Approaches in Integer Programming
J. Krarup
S. Walukiewicz
- 15:30 **172** Subgradient Approach and Integer Programming
J-P. Dussault
J.A. Ferland
- 16:00 **173** Combining Subgradients for Lagrangean Relaxation
A.M. Hey

Session 43
Leacock 230

Approximation

Chairman: P.E. Gill

- 15:00 **174** Solving Equations Using Orthogonal Polynomials
P.C. Cooley
- 15:30 **175** A Nonlinear-Equation-Solver for Unconstrained Optimization
H. Ohiwa
- 16:00 **176** Caractérisation Géométrique d'une Meilleure Approximation à l'Aide d'un Couple de Fonctions
C. Carasso

Session 44
Leacock 44

Global Optimization (II)

Chairman: G.P. Szego

- 15:00 **177** An Algorithm for Linear Programs with an Additional Reverse Convex Constraint
R.J. Hillestad
S.E. Jacobsen
- 15:30 **178** A Probabilistic Approach to the Solution of Global Optimization Problems
B. Betro
- 16:00 **179** A Hybrid Algorithm to Find the Global Minimum
N. Baba

Session 45
Leacock 132

Mini Courses - Part I

Chairman: M.J. Todd

- 16:30 **180** *Pivotal Exchange Methods: Theory, Computation and Applications
H.W. Kuhn

Session 46
Bronfman 151

Mini Courses - Part 1

Chairman: L.J. Billera

- 16:30 **181** *Lectures on Multiple Criteria Decision Making
S. Zionts

Session 47
Leacock 219

Mini Courses - Part 1

Chairman: H.P. Williams

- 16:30 **182** *Theoretical Approaches to the Evaluation of Heuristic Combinatorial Algorithms
D.S. Johnson
R.M. Karp

Wednesday, August 29, morning

Session 48
Leacock 132

Plenary Session

Chairman: J. Abadie

- 9:00 183 *A Survey of NLP Software and Applications
L. Lasdon

Session 49
(Invited Session: Sponsored by the Committee on Algorithms)
Leacock 132

Testing and Validation of Mathematical Programming Systems

Chairmen: R.H.F. Jackson, R.P. O'Neill

- 10:00 184 MPSIII Quality Assurance
J. Creegan
- 10:30 185 Goals and Testing for Burroughs MP Software
D.M. Carstens
- 11:00 186 Testing and Validation of IBM's Mathematical Programming Software
M. Benichou
J.M. Gauthier
G. Ribiere
- 11:30 187 Validation of OMNI and PDS
C.A. Haverly
- 12:00 188 Testing Procedures in Sperry Univac for its 1100 Series Mathematical Programming Product, FMPS
E.H. McCall

Session 50
Leacock 116

Statistical Estimation

Chairman: W.T. Ziemba

- 10:00 189 On Some Optimization Problems Arising in Experimental Design
F. Archetti
- 10:30 190 Development and Testing of a Completely User-Oriented Fitting Procedure Based on a Non-Linear Least Squares Method
A. Colosimo
A. Polzonetti
- 11:00 191 Development of SALS System - Statistical Analysis with Least Squares Fitting
T. Nakagawa
Y. Oyanagi
H. Ohiwa
- 11:30 192 Fitting Multifactor Data: A Case Study
T.M. Simundich

- 12:00 193 Recursive Estimation of Time Varying Parameters in Regression Models
J.P. Indjehagopian

Session 51
Leacock 110

Applications to National and Regional Planning

Chairman: H. Konno

- 10:00 194 *Problems in Regional and Global Modelling: Would Math Programmers be Interested?
A.N. Elshafei
- 10:30 195 Multiobjective Multilevel Programming Models for Regional Planning
P. Nijkamp
P. Rietveld
- 11:00 196 Applications of Mathematical Programming to Economic Policy Making: Some Empirical Results
C-L. Sandblom
- 11:30 197 *OMER: A Technoeconomic Energy Model for Israel
M. Avriel
- 12:00 198 Rim Analysis - Statistical Techniques Applied to the Evaluation of the National Energy System by Multiple Criteria
Y. Draper
S.J. Finch
A.S. Kydes

Session 52
Leacock 219

Post Optimization in Non Linear Programming

Chairman: U. Passy

- 10:00 199 *Extensions of the Gauvin-Tolle Optimal Value Differential Stability Bounds to General Parameter-Dependent Mathematical Programs
A.V. Fiacco
W.P. Hutzler
- 10:30 200 Differential Properties of the Marginal Function in Mathematical Programming
J. Gauvin
F. Dubeau
- 11:00 201 On the Parametric Variation of Nonlinear Programmes and the Convergence of Nonlinear Programming Algorithms
R.W.H. Sargent
- 11:30 202 Perturbation Theory for Functions Over Convex Sets
J. Maguregui

- 12:00 **203** Quantitative Analysis of the Stability Sets in Convex Programming with Parameters in the Objective Function
M.S.A. Osman

Session 53
Leacock 14

Shortest Path Algorithms

Chairman: E. Balas

- 10:00 **204** An Algorithm to Find All the Shortest Path Trees of a Network
G. Gallo
S. Pallottino

- 10:30 **205** Adaptation of the Algorithm of d'Esopo-Pape for the Determination of All Shortest Paths in a Network: Improvements and Simplifications
S. Pallottino

- 11:00 **206** *A Dual-Simplex Based Algorithm for Finding All the Shortest Path Trees on a Network
M. Florian
S. Nguyen
S. Pallottino

- 11:30 **207** *A Computational Study of Floyd's Algorithm
D.R. Shier

Session 54
Leacock 226

Complexity in Combinatorial Optimization

Chairman: L.E. Trotter

- 10:00 **208** *Oracle Algorithms for Combinatorial Optimization Problems and Related Topics
B. Korte

- 10:30 **209** *Scheduling Two-Machine Flow Shops and Open Shops
E.L. Lawler
J.K. Lenstra
A.H.G. Rinnooy Kan

- 11:00 **210** Approximation Algorithms for Clustering Problems
P. Brucker

- 11:30 **211** On Computational Complexity of Unitary Transforms
E.A. Trachtenberg

- 12:00 **212** Complexity of Approximation Algorithms for Combinatorial Optimization Problems
E.V. Levner
G.V. Gens

Session 55
Moyse Hall, Arts Bldg.

Large-Scale Linear Programming

Chairman: A. Orden

- 10:00 **213** *Linkage of Optimization Models
M. Kallio
W. Orchard-Hays
A. Propoi

- 10:30 **214** Advanced Implementation of the Dantzig-Wolfe Decomposition Algorithm
B. Culot
E. Loute
J.K. Ho

- 11:00 **215** A Decomposition Procedure for a Production Planning Model
O.S. Benli

- 11:30 **216** Two-Level Linear Optimization Via Aggregation
D.G. Liesegang

- 12:00 **217** Solving Large-Scale Structured Linear Programs by Aggregation and Disaggregation
S.-J. Lee

Session 56
Leacock 12

Constrained Optimization (III)

Chairman: K. Tone

- 10:00 **218** A Projected Lagrangian Method for Nonlinear Programming Using the Algorithmic Tools of Linear Programming Codes
L.F. Escudero

- 10:30 **219** A Global and Superlinear Method to Solve the Nonlinear Programming Problem
T.F. Coleman
A.R. Conn

- 11:00 **220** Constrained Quasi-Newton Method with Differentiable Objective Function
H. Yamashita

- 11:30 **221** An Efficient Method of Feasible Directions
G.G.L. Meyer

- 12:00 **222** Linearly Constrained Pseudo-Newton Method
J.H. May

Wednesday morning (continued)

Session 57
Leacock 230

Engineering Design Problems (I)

Chairman: F. Giannessi

- 10:00 **223** *On the Nature of Optimization Problems in Engineering Design
E. Polak
- 10:30 **224** On the Feedback Between Mathematical Programming and the Engineering Design Process
H.J. Baier
- 11:00 **225** A Non-Linear Programming Algorithm for Structural Optimization Problems
J. Herskovits
N. Zouain
- 11:30 **226** An Algorithm for Optimum Structural Design Using Duality
K. Svanberg
- 12:00 **227** Design of Optimal Decoupled Low Sensitivity Controllers for Industrial Multivariable Systems
N.N. Sorial

Wednesday, August 29, afternoon

Session 58
Leacock 132

Plenary Session

Chairman: G.B. Dantzig

- 14:00 **228** *The Significance of Numerical Analysis and Computer Science in Mathematical Programming
W. Murray

Session 59
Leacock 226

Polyhedra

Chairman: R.J. Duffin

- 15:00 **229** *Inscribing and Circumscribing Convex Polyhedra
B.C. Eaves
R.M. Freund
- 15:30 **230** *Decomposition of Complexes and Diameters of Polyhedra
L.J. Billera
J.S. Provan
- 16:00 **231** Faces of Polar Polyhedra and Extension of Facets
J. Araoz
J. Edmonds
V.J. Griffin
- 16:30 **232** Faces of Polar Polyhedra
V.J. Griffin
- 17:00 **233** Simplicial Partitionings of Internally Represented Polytopes
B. Von Hohenbalken

Session 60
Leacock 26

Convex Programming (II)

Chairman: S.M. Robinson

- 15:00 **234** A Constrained Optimization Algorithm for Solving Certain Convex Systems of Equations
D. Solow
- 15:30 **235** Sphero-Convex Sets
J-P. Vial
- 16:00 **236** Methods for the Decomposition of Variational Inequalities Via the Proximal Point Algorithm
D. Gabay
- 16:30 **237** Applications of Sublinear Operators to Subdifferential Calculus and to Convex Mathematical Programming
M. Théra
- 17:00 **238** Variable Aggregation in Convex Programming
G. Huberman

Session 61
Leacock 14

Engineering Design Problems (II)

Chairman: F.A. Lootsma

- 15:00 **239** Optimal Design and Operation of Central Energy Systems by Bender's Decomposition
P. Nanda
D.E. Cullen
W. Price
- 15:30 **240** The Optimization of the Energy Consumptions in the Heating of Buildings by Nonlinear Programming
F. Archetti
C. Vercellis
- 16:00 **241** *Optimum Sizing of Heat Exchangers in a Network
J.H. Bryant
M.M. Guterman
- 16:30 **242** The Application of Nonlinear Programming to the Control of Automobile Engines
A.I. Cohen
H.S. Rao
J.A. Tenant
K.L. Vanvoorhies
- 17:00 **243** Optimization of a Complex Chemical Process Using an Equation Oriented Model
P.V.L.N. Sarma
G.V. Reklaitis

Session 62
Leacock 12

Integer Programming: Computation

Chairman: G.L. Nemhauser

- 15:00 **244** *An Alternative Branch and Bound Strategy for Ordered Sets
J.J.H. Forrest
- 15:30 **245** *A Bounding Technique for Integer Linear Programming with Binary Variables
F.S. Hillier
N.E. Jacqmin
- 16:00 **246** On Computational Techniques for Parametric and Postoptimality Analysis in Integer Linear Programming
H.H. Hoc
- 16:30 **247** Implicit Enumeration Approach to Integer Linear Programs
R. de Fco
J. Larraneta
- 17:00 **248** Parametric Integer Linear Programming Using a Standard Package
L. Jenkins

Session 63
Leacock 110

Industrial Applications

Chairman: A. Prekopa

- 15:00 **249** Heuristic Methods for Balancing Assembly Lines: Some Preliminary Results
W.V. Gehrlein
J.H. Patterson
F.B. Talbot
- 15:30 **250** Container Stacking - An Application of Mathematical Programming
D.B. Taylor
- 16:00 **251** HSTRIM - A Program for Scheduling Cutting Stock Operations
M. Fieldhouse
F.W. Tromans
- 16:30 **252** Construction of Optimal Synthetic Weather Data by Convex Combination
G. Silverman
D. Low
- 17:00 **253** A Plant Location Problem for the Optimal Use of Byproducts in Slaughtering Industry
U. Bertele
F. Brioschi
P. Dalla Favera
S. Poggi

Session 64
Leacock 219

Unconstrained Optimization (III)

Chairman: E.M.L. Beale

- 15:00 **254** *Planar Variable Metric Methods (PVMM) for Unconstrained Saddlepoint Problems: The Quadratic Case
S.S. Oren
- 15:30 **255** *When to Stop Making Quasi-Newton Updates
P. Barrera
J.E. Dennis
- 16:00 **256** Design of Newton-like Methods for Solving Systems of Nonlinear Equations
J.C.P. Bus
- 16:30 **257** Why is the BFGS Method So Good?
L. Nazareth
- 17:00 **258** Numerical Comparison of Self Scaling Variable Metric Algorithms
G. Van der Hoek

Wednesday afternoon (continued)

Session 65
Leacock 132

Integer Programming Theory (II)

Chairman: B. Korte

- 15:00 **259** *Cutting Planes in Integer Programming: Are They Useful?
E. Balas
- 15:30 **260** *Disjunctive Programs and Sequences of Cutting-Planes
C.E. Blair III
- 16:00 **261** *Expanded Group Knapsack Networks and Integer Programming
B.L. Fox
E.V. Denardo
- 16:30 **262** Integer Programming Duality: Price Functions and Sensitivity Analysis
L.A. Wolsey
- 17:00 **263** On the Number of Feasible Solutions of an Integer Programming Problem
M.A. Frumkin

Session 66
Leacock 116

Optimal Control Theory

Chairman: S.K. Mitter

- 15:00 **264** *Optimization Under Complex Indeterminacies
B. Bercanu
- 15:30 **265** Controllability of Parabolic Systems
E. Sachs
- 16:00 **267** Time-Optimal Control Problem with Limitations for the Derivatives of Control
T. Gicev
V. Vel'ov
- 16:30 **268** Stability, Duality and Necessary Conditions for Optimality in Infinite-Dimensional Non-Linear Programming and Optimal Control
F. Lempio

Session 67
Leacock 230

Large Scale Nonlinear Programming

Chairman: M.A. Saunders

- 15:00 **269** *Design and Implementation of a New Large Scale Optimization Algorithm and System
G.H. Bradley
G.G. Brown
G.W. Graves

15:30 **270** Large Scale Nonlinear Programming
J. Denel

16:00 **271** Implementing Large Models in Nonlinear Optimization Codes Using Automatic Formula Manipulation
A. Drud

16:30 **272** Optimization of Dynamic Econometric Models Using the GRG-Algorithm
A. Drud

17:00 **273** A Survey of Computational Advances in Dynamic Programming
T-L. Morin

Session 68
Leacock 132

Plenary Session

17:40 Fulkerson Prize Award and General Membership Meeting

Thursday, August 30, morning

Session 69
Leacock 132

Plenary Session

Chairman: R.J.B. Wets

- 9:00 **274** *Separable Programming, Nonlinear Networks and Duality
R.T. Rockafellar

Session 70
Leacock 110

Non-Smooth Optimization (II)

Chairman: W. Oettli

- 10:00 **275** *Extension of Lipschitz Functions. Applications to the Minimization of Nonsmooth Functions
J.B. Hiriart-Urruty

- 10:30 **276** Compactly Lipschitzian Mappings and Mathematical Programming
L. Thibault

- 11:00 **277** A New Approach for Complete Characterization of Optimality in Nonsmooth Programming
J.J. Strodiot
V. Hien Nguyen

- 11:30 **278** Submonotone Mappings in Nondifferentiable Optimization
J. Spingarn

- 12:00 **279** An Optimization Problem with a Max-min Constraint
A.A. de Oliveira

- 12:30 **280** Low Piece-Linear Approximation and Minimum Conditions in Non-Smooth Mathematical Programming
M.S. Dubson

Session 71
Leacock 14

Network Applications

Chairman: A.M. Geoffrion

- 10:00 **281** *Network Planning Using Two-Stage Programming Under Uncertainty
A. Prekopa

- 10:30 **282** *Network Flow Models for Scheduling Problems
M. Segal

- 11:00 **283** Classification of Network Flow Models and Their Solutions in Engineering Applications
D. Panagiotakopoulos
A.A. Pathak

- 11:30 **284** A Network Flow Approach for Capacity Expansion Problems with Two Facility Types
H. Luss

- 12:00 **285** Periodic Networks and Cyclic Capacity Scheduling
J.B. Orlin

Session 72
Leacock 114

Algorithms in Optimal Control

Chairman: J. Cullum

- 10:00 **286** On a Continuous Time Simplex Method
A.F. Perold

- 10:30 **287** Linear Programming Solution of the Discrete Stationary Linear Predictor Problem
E.A. Galperin

- 11:00 **288** Optimization of Piecewise Linear Dynamical Systems
M. Kaltenbach

- 11:30 **289** Project Management by Means of Optimal Control Theory
S. Hansen

- 12:00 **290** Numerical Solution of State Constrained Optimal Control Problems by Semi-Infinite Mathematical Programming
L. Paquette

Session 73
Leacock 116

Constrained Optimization (IV)

Chairman: S. Gass

- 10:00 **291** A Reduced Gradient Method for Quadratic Programs with Quadratic Constraints and Lp-Constrained Lp-Approximation Problems
F. Cole
J.G. Ecker
W. Gochet

- 10:30 **292** Computing Errors Detection and Control in LP and NLP Codes
P. Tolla

- 11:00 **293** Reduction Methods in Nonlinear Programming
G. Van der Hoek

- 11:30 **294** A Hybrid Variable Penalty Method for Constrained Optimization
B. Prasad

- 12:00 **295** L1 and Chebychev Estimators
G.M. Appa

Thursday morning (continued)

Session 74
Leacock 12

Stochastic Programming (I)

Chairman: M.A.H. Dempster

- 10:00 **296** 'An Application of Stochastic Duality to Estimation Problems
R.J-B. Wets
- 10:30 **297** 'On the Numerical Solution of the Stochastic Programming Problem with Complete Fixed Recourse
P. Kall
- 11:00 **298** 'Feasible Direction Methods for Stochastic Programming Problems
A. Ruszczynski
- 11:30 **299** 'Stochastic Subgradient Methods
Y. Ermoliev
- 12:00 **300** 'On the Statistical Models of the Multimodal Functions and Their Application for the Construction of the Minimization Algorithms
A. Zilinskas

Session 75
Leacock 230

Generalized Convexity

Chairman: D.B. Craven

- 10:00 **301** Generalized Arcwise Connected Functions and Characterizations of Local-Global Minimum Properties
M. Avriel
I. Zang
- 10:30 **302** 'Generalized Convex Quadratic Functions - A Unified Approach
S. Schaible
- 11:00 **303** 'Necessary and Sufficient Conditions for Quasi-Convexity and Pseudo-Convexity
J.A. Ferland
- 11:30 **304** 'Nine Kinds of Concavity and Quasiconcavity Revisited
W.E. Diewert
- 12:00 **305** About Differentiability of Quasiconvex Functions
J.P. Crouzeix

Session 76
Leacock 219

Non-Linear Integer Programming

Chairman: S. Walukiewicz

- 10:00 **306** 'Linked Ordered Sets: A New Formulation for Product Terms
E.M.L. Beale
R.C. Daniel

10:30 **307** 'Comparative Study of Some Branch and Bound Algorithms in Integer Nonlinear Optimization
J. Akoka
H. Dayan

11:00 **308** Algorithms for a Variant of the Resource Allocation Problem
N. Katoh
T. Ibaraki
H. Mine

11:30 **309** Postoptimality Analysis in Nonlinear Integer Programming the Right-Hand-Side Case
M.W. Cooper

12:00 **310** 'Best Linear Relaxations for Quadratic 0-1 Optimization
P.L. Hammer
P. Hansen
B. Simeone

Session 77
Leacock 132

Complementarity Problems

Chairman: W.I. Zangwill

- 10:00 **311** On the Solution of Some Large, Specially Structured Linear Complementarity Problems with Applications
J-S. Pang
- 10:30 **312** Quadratic Complementarity Problems and Optimal Design of Submarine Pipelines
L. Jurina
C. Lupetti
- 11:00 **313** Software for a Class of Complementarity and Quadratic Problems. Implementation, Evaluation and Applications in the Field of Structural Engineering
C. Lupetti

Session 78
Leacock 132

Is LP in P?

Chairman: R.M. Karp

11:30 **314** Khacian's Algorithm for Linear Programming
P. Gacs
L. Lovasz

Session 79
Moyse Hall, Arts Bldg.

Algorithms for Linear and Large Scale Programming

Chairman: W. Murray

10:00 **315** 'Solving Large Scale Linear Programs Without Structure
P. Huard

Thursday, August 30, afternoon

- 10:30 **316** *On the Solution of a Linear Fractional Programming Problem
B. Mond
- 11:00 **317** *Morphological Analysis of Linear Programming Algorithms
H. Muller-Merbach
- 11:30 **318** The First Algorithm for Linear Programming: An Analysis of Kantorovich's Method
C. Van de Panne
- 12:00 **319** Solving Staircase-Structured Linear Programs by Adaptation of the Simplex Method
R. Fourer

Session 80
Leacock 226

Travelling Salesman and Other Routing Problems

Chairman: M.L. Balinsky

- 10:00 **320** *The Solution of 100-City Travelling Salesman Problems
A. Land
- 10:30 **321** *On the Complexity of the Monotone Asymmetric Travelling Salesman Polytope
M. Grötschel
Y. Wakabayashi
- 11:00 **322** A Procedure for Obtaining Optimal Itineraries for Search and Rescue Vehicles
J.A. Smith
- 11:30 **323** Determining Extremal Paths Through Probability Fields
R.G. Brusch

Session 81
Leacock 14

Quadratic Programming

Chairman: R.W. Cottle

- 14:00 **324** *General Quadratic Programming: An Overview and Evaluation
G. Van de Panne
- 14:30 **325** Gradient Projection Approach for Quadratic Programming with One Constraint
J.A. Ferland
B. Lemaire
- 15:00 **326** A Numerical Algorithm for Solving Non-Positive-Definite Quadratic Programming Problems
J.R. Bunch
L. Kaufman

- 15:30 **327** Construction of the Optimal Dual Solution of Quadratic Programmes with Equality Constraints
R. Caron

- 16:00 **328** Bilinear Programming
I. Czochalska

Session 82
Leacock 12

Multiobjective Optimization (III)

Chairman: W.F. Lucas

- 14:00 **329** *Some Recent Results on Preference-Ordered Markov Decision Processes
N. Furukawa
- 14:30 **330** A Two Level Algorithm for Multiobjective Linear Programming
E.C. Duesing
- 15:00 **331** An Overview of Subjective Programming in Multi-Criterion Decision Making
H. Nakayama
- 15:30 **332** Interactive Programming Procedure to Solve Multiple Criteria Linear Programming Problem
W. Michalowski
- 16:00 **333** The Use of Reference Objective or Displaced Ideals in Group Assessment of Solutions of Multiobjective Optimization or Cooperative Game Problems
A.P. Wierzbicki

Thursday afternoon (continued)

Session 83

Leacock 230

Applications in the Electric Utility Industry

Chairman: J. Abadie

- 14:00 **334** *On a Model and a Resolution Approach for the Deterministic Short Term Generation Planning Problem of a Large Hydro-Thermal System
L. Lafond
- 14:30 **335** *Modelling and Resolution of an Energy Generation Planning Problem for a Hydro Electric System
M. Hanscom
- 15:00 **336** *Mathematical Programming and Planning in the Electric Utility Industry
J.S. Graves
- 15:30 **337** *Optimal Operation of a Multireservoir Hydroelectric Power System
J.M. Garcia
A. Turgeon
- 16:00 **338** Nonlinear Programming Applied to the Optimal Operation of a Hydroelectric Power System
R. Divi
H. Patrung
A. Vallee
M. Vidyasagar
S.R.K. Dutta
D.K. Sen

Session 84

Leacock 219

Unconstrained Optimization (IV)

Chairman: A. Ruszcynski

- 14:00 **339** *A Suggested Extension of Special Ordered Sets to Non-Separable Non-Convex Programming Problems
J.A. Tomlin
- 14:30 **340** A B-Conjugate Method for Nonlinear Optimization Without Derivatives
M.L. Lenard
- 15:00 **341** A Dual Simplex Method for Function Minimization
M. Sato
- 15:30 **342** Improving Hooke and Jeeves's Pattern Search Method
G. Barabino
M. Marchesi
- 16:00 **343** On the Control of Numerical Accuracy in Two-Level Optimization Methods
J.M. Szymanowski

Session 85

Leacock 132

Tactical Issues in Linear Programming

Chairman: U. Zimmermann

- 14:00 **344** *Computational Implications of Degeneracy in Large Scale Mathematical Programming
G.W. Graves
G.G. Brown
- 14:30 **345** Accelerating Degenerate Simplex Method Iterations by Means of a Basis factorization Algorithm
A.F. Perold
- 15:00 **346** A Primal Simplex Network Approach Which Circumvents Degeneracy
D.L. Adolphson
- 15:30 **347** An L.P. 'Crash' Procedure Developed Geometrically
A.J. Pryor
- 16:00 **348** Some Remarks About Degeneracy in Optimal Solution of Linear Programming Model
J. Merkel

Session 86

Leacock 114

Geometric and Fractional Programming

Chairman: D.P. Bertsekas

- 14:00 **349** *Computational Experimentation with Primal Geometric Programming Algorithms
M.J. Rijckaert
- 14:30 **350** Globally Convergent Algorithms for Convex Programming with Applications to Geometric Programming
E. Rosenberg
- 15:00 **351** Fractional Programming - State of the Art
S. Schaible
- 15:30 **352** Decomposition Methods for a Class of Non-Linear Fractional Programs
A. Cambini
L. Martein
L. Pellegrini

Session 87

Leacock 116

Control Applications

Chairman: J. Stoer

- 14:00 **353** *Are Adobe Walls Optimal Phase Shift Filters?
C.V. Coffman
R.J. Duffin
G.P. Knowles

-
- 14:30 **354** Application of the GRECO Algorithm to the Optimal Generation Scheduling for Electric Power Systems
J.L.D. Faco
- 15:00 **355** Management Strategies for an Ecological System with Time Delays
S. Reed
W. Kilmers
- 15:30 **356** Long Term Decision, Optimal Control and Decision: The Breeder Case
E. Bringuer
- Session 88**
Leacock 26
- ## Theory of Mathematical Programming (I)
- Chairman: R. Schnabel**
- 14:00 **357** *Mathematical Programming and Complementarity Via Generalized Equations
S.M. Robinson
- 14:30 **358** *Penalty Methods for Computing Points that Satisfy Second Order Necessary Conditions
A. Auslender
- 15:00 **359** *A Unifying Framework for Duality Theory in Mathematical Programming
J. Tind
L.A. Wolsey
- 15:30 **360** *Pseudo Duality in Mathematical Programming
U. Passy
S. Yutav
- 16:00 **361** Minimizing a Differentiable Function Over a Differentiable Manifold
D. Gabay
- Session 89**
Leacock 226
- ## Routing and Scheduling Problems
- Chairman: E.L. Johnson**
- 14:00 **362** *A Report on Future Directions in Routing and Scheduling of Vehicles and Crews
M. Ball
L. Bodin
S. Gass
B. Golden
- 14:30 **363** *A Decomposition Algorithm for Vehicle Routing
M.L. Fisher
R. Jaikumar
- 15:00 **364** A School Bus Scheduling System
J.A. Ferland
J-M. Rousseau
J. Desrosiers

-
- 15:30 **365** Model of Mail Distribution in Sweden
B. Bjorklund
G. Lundgren
- Session 90**
Leacock 110
- ## Combinatorial Optimization and Graph Theory
- Chairman: F.S. Hillier**
- 14:00 **366** *Critical Graphs, Matchings and Tours
W.R. Pulleyblank
- 14:30 **367** Sufficient Conditions for Graphs with Threshold Number Two
T. Ibaraki
U. Peled
- 15:00 **368** Antiblocker of Spanning and k-Spanning Arborescences of a Directed Graph
G. Calvillo
- 15:30 **369** Adjacency on the Postman Polyhedron
R. Giles
- 16:00 **370** Blocking Theory in Max-Algebra
L. Superville
- Session 91**
Leacock 132
- ## Mini Courses - Part II
- Chairman: H. Watanabe**
- 16:30 **371** *Pivotal Exchange Methods: Theory, Computation and Applications
H.W. Kuhn
- Session 92**
Leacock 26
- ## Mini Courses - Part II
- Chairman: J.F. Benders**
- 16:30 **372** *Lectures on Multiple Criteria Decision Making
S. Zionts
- Session 93**
Leacock 219
- ## Mini Courses - Part II
- Chairman: G.T. Herman**
- 16:30 **373** *Theoretical Approaches to the Evaluation of Heuristic Combinatorial Algorithms
D.S. Johnson
R.M. Karp

Friday, August 31, morning

Session 94
Leacock 132

Plenary Session

Chairman: C.E. Lemke

- 9:00 **374** *Production Sets with Indivisibilities, a New Approach to Integer Programming
H. Scarf

Session 95
Leacock 132

Comparison Study of Numerical Methods in Mathematical Programming

Chairman: H.P. Crowder

- 10:00 **375** *A Class of Methods for Nonlinear Programming
J. Abadie

- 10:30 **376** *Computational Experience with Minos/
Augmented
B. Murtagh
M.A. Saunders

- 11:00 **377** Computation of the Search Direction in
Constrained Optimization Algorithms
W. Murray
M.H. Wright

- 11:30 **378** *A Unified Theory for Nonlinear Constrained
Optimization Methods by Geometric Approach
K. Tanabe

- 12:00 **379** A Comparison of Some Recent Methods for the
Minimization of Unconstrained Nonlinear Functions
G.R. Lindfield
Y. Bhayat

Session 96
Moyse Hall, Arts Bldg.

Nonsmooth Optimization (III)

Chairman: E.A. Nurminski

- 10:00 **380** *Smoothing Techniques for Nondifferentiable
Optimization
I. Zang

- 10:30 **381** *A Second Order Method to Solve the
(Constrained) Minimax Problem
A.R. Conn

- 11:00 **382** Minimax Optimization Combining LP Methods and
Quasi-Newton Methods
J. Hald
K. Madsen

- 11:30 **383** Quasi-Newton Methods for Minimax Optimization
C. Charalambous
O. Moharram

- 12:00 **384** Projected Lagrangian Algorithms for the Nonlinear
Minimax and L1 Problems
W. Murray
M.L. Overton

Session 97
Leacock 230

Convex Programming (III)

Chairman: M. Avriel

- 10:00 **385** *Minimization Methods for the Sum of a Convex
Function and a Continuously Differentiable Function
M. Fukushima

- 10:30 **386** *A Secant Approximation Method for Convex
Optimization
R.R. Meyer

- 11:00 **387** Uses of a Minimax Model for Nondifferentiable
Optimization
R.S. Womersley

- 11:30 **388** Two-Segment Separable Programming
R.R. Meyer

- 12:00 **389** On the Dynamics of Concave Input/Output
Processes
J.J.M. Evers

Session 98
Leacock 116

Non Cooperative and Recursive Games

Chairman: H.P. Young

- 10:00 **390** Equilibria in Non-Cooperative Games and
Competitive Economies
S.D. Flam

- 10:30 **391** Linear-Quadratic Stochastic Games
G.J. Olsder

- 11:00 **392** Dubovitskii-Milyutin Theory for Differential Games
M. Brokate

- 11:30 **393** On Repeated Games with Incomplete Information
Played by non-Bayesian Players
N. Megiddo

Session 99
Leacock 14

Strategic Planning for an Industrial Sector

Chairman: A.N. Elshafei

- 10:00 **394** *Strategic Planning by Mathematical Programming
P. Bod

- 10:30 **395** *Allocation and Control of Radio and TV Production Via Quantitative Management Methods
F.A. Lootsma
- 11:00 **396** A Planning Model for a Vertically Integrated Forest Industry
O. Barros
A. Weintraub
- 11:30 **397** Use of Linear Programming in Integrated Planning - A Case Study from the Egyptian Industry
A.N. Eshafei
- 12:00 **398** An LP-Model for Natural Processes with Seasonal Fluctuations in Production and/or Marketing Possibilities
N.Chr. Knudsen
- Session 100**
Leacock 12
- ## Location Problems
- Chairman: A.H.G. Rinnooy Kan**
- 10:00 **399** *Capacitated Plant Location and Network Problems with Integer Variables
M. Guignard
K. Spielberg
- 10:30 **400** A Canonical Representation of Uncapacitated Plant Location Problems and Its Applications
G.P. Cornuejols
G.L. Nemhauser
L.A. Wolsey
- 11:00 **401** An Exact Algorithm for Minimizing Delivery and Operating Costs in Depot Location
G. Laporte
Y. Nobert
- 11:30 **402** Variations on a Theme of Weber - 1. Theorems
P. Hansen
- 12:00 **403** Variations on a Theme of Weber - 2. Algorithms
D. Peeters
- Session 101**
Leacock 226
- ## Combinatorial Theory and Matroids
- Chairman: M. Segal**
- 10:00 **404** *Matroid Matching and Applications
L. Lovasz
- 10:30 **405** *Integer Rounding for Polymatroid and Branching Optimization Problems
S. Baum
L.E. Trotter

- 11:00 **406** *On the Number of Complementary Bases in a Matroid
J. Fonlupt
- 11:30 **407** Leontief Substitution Systems and Matroid Complexes
J.S. Provan
L.J. Billera
- 12:00 **408** *Some Remarks Concerning Combinatorial Optimization Problems
M.W. Padberg
- Session 102**
Leacock 219
- ## Fixed Point Theory
- Chairman: C.E. Lemke**
- 10:00 **409** *Path Following in Fixed Points and Solutions
W.I. Zangwill
- 10:30 **410** *A Constructive Proof of Tucker's Combinatorial Lemma
M.J. Todd
- 11:00 **411** *Monotone Complementarity Problems
L. McLinden
- 11:30 **412** A Unification and Generalization of the Eaves and Kojima Fixed Point Representations of the Complementarity Problem
S-C. Fang
E.L. Peterson
- 12:00 **413** Graphs Related to the Fixed Point Algorithms
L. Filus
- Session 103**
Leacock 110
- ## Knapsack Problems
- Chairman: Y. Sekiguchi**
- 10:00 **414** *An Algorithm for Solving Bilinear Knapsack Problems
H. Konno
- 10:30 **415** A Stability Concept of 0-1 Programming Problems and its Implications
M.J. Magazine
O. Oguz
- 11:00 **416** On the Collapsing 0-1 Knapsack Problem
D. Fayard
G. Plateau
- 11:30 **417** Probabilistic Analysis of the Knapsack Problem
G. d'Atri
C. Puech

Friday morning (continued)

- 12:00 **418** On Multiconstrained Knapsack Problem
Y.P. Aneja
V. Aggarwal
K.P.K. Nair

Session 104
Leacock 114

Applications to Computer Systems

Chairman: M.J. Rijckaert

- 10:00 **419** *Reducing Micro-Data Files by Optimization or by Stratified Sampling
J.M. Mulvey
- 10:30 **420** *Optimal Location of Files and Programs in Computer Networks
P. Carraresi
G. Gallo
- 11:00 **421** Multiprocessor Scheduling Using a Directed Acyclic Graph and a Shortest Path Algorithm
C.C. Price
- 11:30 **422** Programming Techniques Supportive of Better Communication Between the User and the Analyst in the Construction of Computerized Models
D.M. Homa
- 12:00 **423** Creating Optimal Composite Microdata Files with Large-Scale Mathematical Programming
R.S. Barr
J.S. Turner

Friday, August 31, afternoon

Session 105
Leacock 114

Stochastic Programming - Theory (II)

Chairman: J.A. Ferland

- 14:00 **424** Average Costs Denumerable State Semi-Markov Decision Problems with Unbounded Costs, Recurrence Conditions and Optimality Results
H.C. Tijms
- 14:30 **425** Monte Carlo Simulation of Optimization Algorithms
J.L. Farrah
- 15:00 **426** Duality in Chance Constrained Programming
L.C. Maclean
- 15:30 **427** Stochastic Approximation Minimization Procedures with Dependent Disturbances
P.J. Szabolowski
- 16:00 **428** Service Policies in a Queueing Network with Exponential Service Stations
Z. Rosberg

Session 106
Leacock 230

Specific Problems in Nonlinear Programming

Chairman: R. Mifflin

- 14:00 **429** *Entropy in Linear Programs
S. Erlander
- 14:30 **430** *Extremal Programming and the Principal-Agent Problem
G.J. Koehler
A.B. Whinston
- 15:00 **431** *A Study on an Optimal Allocation Problem Having a Strictly Convex Cost Function
A. Ouchi
I. Kaji
- 15:30 **432** *Sylvester's Minimum Circle Problem Revisited
D.W. Hearn
J. Jesunathadas
- 16:00 **433** A Limiting Infisup Theorem
C.E. Blair
R.J. Duffin
R.G. Jeroslow

Session 107
Leacock 12

Matrix Analysis

Chairman: R.W.H. Sargent

- 14:00 **434** *Polynomial Algorithms for Computing the Smith and Hermite Normal Forms of an Integer Matrix
A. Bachem
R. Kannan

- 14:30 **435** Inverse Matrix Representation with One Triangular Array
S. Ursic

- 15:00 **436** Invariance and the Product of the Eigenvalues
J. Donato

- 15:30 **437** Size of Intermediate Numbers in Certain Numerical Computations
R. Kannan
A. Bachem

Session 108
Leacock 14

Theory of Mathematical Programming (II)

Chairman: F.H. Clarke

- 14:00 **438** *Theorems of Alternative and Decomposition of Convex and Nonconvex Programs
F. Giannessi

- 14:30 **439** Tangential Approximations in Abstract Multiplier Rules
R.J. Gardner
D.H. Martin

- 15:00 **440** On Tents and Other Notions of Tangential Conical Approximants
G.G. Watkins

- 15:30 **441** Sufficient Optimality Criteria in Nonlinear Optimization
A. Capozzi,
C. Resina

Session 109
Leacock 116

Computer Aspects of Mathematical Programming

Chairman: R.E. Marsten

- 14:00 **442** *Peruse: An Interactive System for Mathematical Programs
R.P. O'Neill
W. Kurator

- 14:30 **443** A Linear Programming Algorithm for a Parallel Processing Computer
B.L. Stults
D.R. Landolt

- 15:00 **444** An Equivalence Concept for Establishing Linear Programs
W.R.S. Sutherland

- 15:30 **445** Validity of Simulations: Optimal Simulation Lengths for Means Computation by Various Algorithms
M. Becker

- 16:00 **446** New Developments in Matrix / Report Generators
C.A. Haverly

Session 110
Leacock 26

Applications in Mathematical Programming

Chairman: A.C. Williams

- 14:00 **447** *Principles of Apportionment
H.P. Young

- 14:30 **448** *Nonlinear Programming Estimation of the Cost of Decent Subsistence
J.L. Balintfy

- 15:00 **449** Dynamic Water Quality Management Using Nonlinear Ecological Models
Y. Smeers
S. Olivieri

- 15:30 **450** Menu Scheduling by Lagrangian Relaxation
J.K. Balintfy
P. Sinha

- 16:00 **451** Equi-Assigned Sequences and Explicit Solution of an Integer Program. A Proposal for Generating and Recognizing a Particular Language
A. Volpentesta

Session 111
Leacock 110

Special Methods in Integer Programming

Chairman: J.K. Lenstra

- 14:00 **452** A Review on Taha's General Algorithm
R.E. Campello
N. Maculan

- 14:30 **453** A Decomposition Method for Quadratic Fixed-Charge Problems Applications to a Submarine Pipeline Design Problem
F. Arcangeli
L. Pellegrini

- 15:00 **454** Generating Facets in the Fourier-Motzkin Elimination Method
I.G. Rosenberg

- 15:30 **455** A Penalty Function Approach to Integer and Mixed Integer Programming
P. O'Neill

Friday morning (continued)

- 16:00 **456** A Diophantine Method for Integer Programming
G.J. Turbay-Bernal

Session 112
Leacock 219

Combinatorial Location Problems

Chairman: J.J.H. Forrest

- 14:00 **457** *A Nonconvex Problem in Optimal Location Theory: Location with Forbidden Regions

L. Cooper
I.N. Katz

- 14:30 **458** *Maximizing Submodular Set Functions: Formulations and Analysis of Algorithms

G.L. Nemhauser
L.A. Wolsey

- 15:00 **459** *Pairwise Separable Programming

E.V. Denardo
G. Huberman
U.G. Rothblum

- 15:30 **460** Efficient Algorithms for Locating Centers on Tree Networks

R. Chandrasekaran
A. Tamir

- 16:00 **461** The k-Median Problem: Worst-Case and Probabilistic Analysis

C.H. Papadimitriou
D.S. Hochbaum

Session 113
Leacock 132

Network Equilibrium

Chairman: T. Ibaraki

- 14:00 **462** *Traffic Equilibrium and Variational Inequalities
S. Dafermos

- 14:30 **463** *Equilibria for Network Planning: A Survey
T.L. Magnanti

- 15:00 **464** *Continuum Approximation to Dense Networks and Its Application to the Analysis of Urban Road Networks

A. Taguchi
M. Iri

- 15:30 **465** *Synthesizing Network Equilibrium and Design Models for Location of Urban Activities

D.E. Boyce
L.J. Leblanc

- 16:00 **466** A New Paradox in Wardrop's User Equilibrium Assignment: How an Increase in Automobile Travel Demand Will Produce a Decrease in Global Travel Costs

C. Fisk
S. Pallottino

Session 114
Leacock 226

Data and Image Analysis

Chairman: M. Jeffreys

- 14:00 **467** *Mathematical Optimization Versus Practical Performance: a Case Study Based on the Maximum Entropy Criterion in Medical Image Reconstruction
G.T. Herman

- 14:30 **468** Digital Image Restoration Using Quadratic Programming
N.N. Abdelfalek
T. Kasvand

- 15:00 **469** Simulative Evaluation of Learning System Identification Algorithms

H. Watari
D.E. Scott

- 15:30 **470** Optimization in Data Analysis
P. Michaud
F. Marcotorchino

- 16:00 **471** Optimization in Data Analysis (Heuristic Methods)
F. Marcotorchino
P. Michaud