Journées Julia et Optimisation



ID de Contribution: 26 Type: Non spécifié

From vOptGeneric.jl to MultiObjectiveAlgorithms.jl

jeudi 5 octobre 2023 11:30 (30 minutes)

vOptGeneric.jl is a JuMP extension package for modeling and solving multi-objective linear optimization problems It was created as part of the ANR/DFG research project vOpt (2015-2019). Inspired by the lessons learned in vOptGeneric, we added first-class support for multi-objective optimization problems to JuMP and MathOptInterface. In addition, we developed a meta-solver, MultiObjectiveAlgorithms.jl (MOA), which implements a number of algorithms for solving multi-objective optimization problems. The new features and MOA were released in February, 2023. In this talk, we discuss vOptGeneric, the transition to first-class support in JuMP, and our plans for the future.

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Classification de Session: JuMP & OR