

Package ‘KnapsackSampling’

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Title Generate Feasible Samples of a Knapsack Problem

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Description The `sampl.mcmc` function creates samples of the feasible region of a knapsack problem with both equalities and inequalities constraints.

Depends R (>= 3.3.0)

Imports lpSolve, stats

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RoxygenNote 7.2.3

URL <https://github.com/chinsoon12/KnapsackSampling>

BugReports <https://github.com/chinsoon12/KnapsackSampling>

NeedsCompilation no

Repository CRAN

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Contents

<code>flip01</code>	2
<code>initState</code>	2
<code>sampl.mcmc</code>	3

Index	5
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flip01	<i>Flip a 1 and a 0 simultaneously</i>
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Description

Flip a 1 and a 0 simultaneously

Usage

```
flip01(x)
```

Arguments

x an integer or logical vector

Value

x an integer vector

initState	<i>Generate an initial feasible solution by solving a linear programming with binary variables</i>
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Description

Generate an initial feasible solution by solving a linear programming with binary variables

Usage

```
initState(numVar, objVec = runif(numVar), constraints = NULL)
```

Arguments

numVar - number of variables
objVec - objective function as a numeric vector
constraints - a list of list of constraints with constr.mat, constr.dir, constr.rhs in each sublist

Value

a binary vector containing a feasible solution

Examples

```
#see documentation for sampl.mcmc
```

sampl.mcmc	<i>Generate feasible solutions to a knapsack problem using Markov Chain Monte Carlo</i>
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Description

Generate feasible solutions to a knapsack problem using Markov Chain Monte Carlo

Usage

```
sampl.mcmc(init, numSampl, maxIter = 2 * numSampl, constraints = NULL)
```

Arguments

<code>init</code>	- an initial feasible solution
<code>numSampl</code>	- number of samples to be generated
<code>maxIter</code>	- maximum number of iterations to be run to prevent infinite loop
<code>constraints</code>	- a list of list of constraints with <code>constr.mat</code> , <code>constr.dir</code> , <code>constr.rhs</code> in each sublist. Please see example for an example of constraints.

Value

a matrix of {0, 1} with each row representing a sample

Examples

```
#number of variables
N <- 100

#number of variables in each group
grpLen <- 10

#equality matrix
A <- matrix(c(rep(1, N)), ncol=N, byrow=TRUE)

#inequality matrix
G <- matrix(c(rep(1, grpLen), rep(0, N - grpLen),
             rep(c(0,1), each=grpLen), rep(0, N - 2*grpLen)), ncol=N, byrow=TRUE)

#construct a list of list of constraints
constraints <- list(
  list(constr.mat=A, constr.dir=rep("==", nrow(A)), constr.rhs=c(20)),
  list(constr.mat=G, constr.dir=rep("<=", nrow(G)), constr.rhs=c(5, 5)),
  list(constr.mat=G, constr.dir=rep(">=", nrow(G)), constr.rhs=c(1, 2))
)

#generate an initial feasible solution
init <- initState(N, constraints=constraints)
```

```
#create feasible solutions to knapsack problems subject to constraints  
samples <- sampl.mcmc(init, 50, constraints=constraints)
```

Index

`flip01`, 2

`initState`, 2

`sampl.mcmc`, 3