

Definitions

nvars = 21

capacity = 3

[21] := {1, ..., 21}

$S = \{s \subseteq \{1, \dots, 21\} \mid \sum_{i \in s} 1 = 3, \dots\}$

$\lambda_s = \{0, 1\}^{21}$

Master Problem

$$\begin{aligned} \min Z &= \sum_{s \in S} x_s \\ \sum_{s \in S} (\lambda_s)_i x_s &\geq 1, \quad \forall i \in \{1, \dots, 21\} \\ x_s &\in \{0, 1\} \end{aligned}$$

Pricing Problem

$$\begin{aligned} \max Z &= \sum_{i \in [21]} (\lambda_s)_i \mathcal{V}_i^* \\ \sum_{i \in [21]} (\lambda_s)_i &= 3 \end{aligned} \tag{1}$$