

Local Search for Combinatorial Problems

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This vignette provides example code for a combinatorial problem, the subset sum problem:

The vignette is based on

Gilli et al. [2011, ch. 12 and 13] for more details. The code example here differs slightly from the book's presentation.

We start by attaching the package and fixing a seed.

```
> require("NMOF")  
> set.seed(48752)
```

1 The model

References

Manfred Gilli, Dietmar Maringer, and Enrico Schumann. *Numerical Methods and Optimization in Finance*. Elsevier, 2011.