
Algorithm 1: BRANCH AND PRICE

Data: data file, Ω ,finished-boolean,duals-float
Result: $\Omega_1 \subset \Omega$, solution

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1 begin
2   |  $\Omega_1 \leftarrow$  Initial Heuristic( $\Omega$ )
3   | duals  $\leftarrow \emptyset$ 
4   | solution  $\leftarrow \emptyset$ 
5   | repeat
6   |   | duals  $\leftarrow$  Solve Master( $\Omega_1$ )
7   |   | finished  $\leftarrow$  true
8   |   | for  $i \in N$  do
9   |   |   | temp  $\leftarrow$  solve Sub problem( $i$ ,duals)
10  |   |   | if reduced Cost(temp)  $< 0$  then
11  |   |   |   |  $\Omega_1 = \Omega_1 \cup$  temp
12  |   |   |   | finished  $\leftarrow$  false
13  |
14  |
15 until finished
16 solution  $\leftarrow$  solve Master( $\Omega_1$ )
17 if solution  $\notin Z$  then
18   | ub  $\leftarrow$  Solve Master( $\Omega_1$ ,integral)
19   | if solution = ub then
20   |   |
21   |
22 solution  $\leftarrow$  branch and bound (solution)
23
24 solution
25
```
