Rob Pratt

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Title
My Favorite Optimization Modeling Tricks

Abstract
I will describe several optimization modeling tricks that I have used in consulting projects for SAS customers. Many of these tricks have yielded quick solutions for problems where a straightforward approach would instead take “forever” to solve.
Biography

Rob Pratt

Rob Pratt has worked at SAS since 2000 and is a Senior Manager in the Scientific Computing department in the Analytics R&D division. He manages a team of developers responsible for the optimization modeling language and solvers for linear, mixed integer linear, quadratic, and conic optimization. He earned a B.S. in Mathematics (with a second major in English) from the University of Dayton and both an M.S. in Mathematics and a Ph.D. in Operations Research from The University of North Carolina at Chapel Hill.

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