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Optimization Problems with Flexible Objectives: A General Modeling Approach and Applications

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Highlights

- We extend arbitrary Mixed Integer Linear Programs by flexible objectives.
- $\bullet\,$ The extension remains a Mixed Integer Linear Program.
- To this end, we reformulate Ordered Median Functions with arbitrary weights
- This reformulation is based on sums of elements of a vector.
- We apply the extension to location, routing and scheduling problems.

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