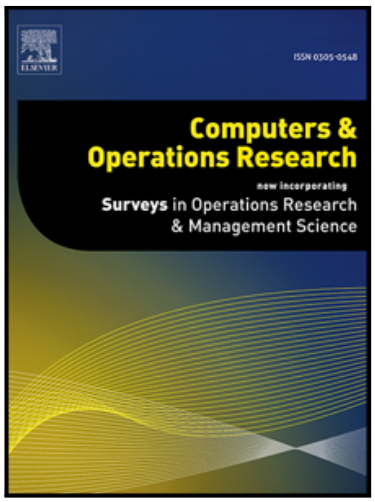

An Interactive Approximation Algorithm for Multi-objective Integer Programs

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Highlights

- An interactive algorithm for multi-objective integer programs is developed.
- The algorithm finds the most preferred point at a desired level of accuracy.
- The decision maker is assumed to have an underlying quasiconcave value function.
- Extensive computational experiments show the algorithm works very well.

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