

CONTINUOUS NONLINEAR PROGRAMMING SOLUTIONS FOR SCHEDULING PROBLEMS IN PORTS

João Lauro Dorneles Facó

Departamento de Ciência da Computação/IM, Universidade Federal do Rio de Janeiro Cidade Universitária, CCMN, sala E-209, Rio de Janeiro - RJ _jldfaco@ufrj.br.

> Fabio Dias Fagundez. BNDES Av. Chile, Rio de Janeiro <u>fagun@bndes.gov.br</u>

ABSTRACT

A novel nonlinear model for scheduling in the Oil and Gas industry is presented, where discrete variables are replaced by complementarity constraints on non-discrete variables, achieving a continuous model. We illustrate the approach with computational examples from the literature, which are solved to local optimality with NLP solvers in reasonable computational time. The problem is modeled as a dynamic system operating under certain constraints. Transfer operations are carried out by flows from source to destination equipments, changing the contents (volume and properties) of the destination.

Keywords : Continuous Optimization, Nonconvex Optimization, Scheduling, NLP methods.