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NAVAL POSTGRADUATE SCHOOL

Monterey, California



THESIS

A NONLINEAR PROGRAMING MODEL FOR OPTIMIZED SORTIE ALLOCATION

by

Klaus Paul Wirths
March 1989

Thesis Advisor:

Alan R.Washburn

Approved for public release; distribution is unlimited

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A Nonlinear Programing Model for Optimized Sortie Allocation

by

Klaus Paul Wirths
Captain, German Air Force
Dipl.-Ing., Armed Forces University Hamburg, W. Germany, 1979

Submitted in partial fulfillment of the requirements for the degree of

MASTER OF SCIENCE IN OPERATIONS RESEARCH

from the

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Kneale T. Marshall,
Dean of Information and Policy Sciences

ABSTRACT

The United States Air Force uses a nonlinear programming model to assess the utilization of weapons and sorties needed to achieve a maximum value of destroyed targets in a multi-period, Theater-Level conflict. The current model is modified by constraining the consumption of weapons. Alternate objective functions are introduced. Their meaning and influence on the optimization is compared. An increase in the worth of destroyed targets is gained if the model can more flexibly utilize weapons than is currently the case. The optimization can be further improved if all time periods are considered simultaneously while assigning sorties to targets, rather than the current myopic approach.

7.1

THESIS DISCLAIMER

The reader is cautioned that computer programs developed in this research may not have been exercised for all cases of interest. While every effort has been made, within the time available, to ensure that the programs are free of computational and logic errors they cannot be considered validated. Any application of these programs without additional verification is at the risk of the user.

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I. INTRODUCTION

In 1988 the United States Air Force purchased over \$ 2 billion worth of weapons for use in different theaters around the world. The projected need for the quantity of different weapon types is based on an annual Nonnuclear-Weapon Consumables Analysis (NCAA) performed by the Directorate of Plans, USAF [Ref. 1]. Unlike other services, the USAF relies widely on mathematical programming models in order to optimize the allocation of weapons.

In 1974 RAND developed a nonlinear programming model that optimizes the number of different sortie types assigned to several target types by maximizing the military worth of killed targets [Ref. 2: p. 5]. Since each target type was given a different target value, the model attempts to assign sorties to maximum value targets first. To avoid an undesired concentration of sortie allocations to a few or even one target type, a nonlinear objective function was introduced. Within the model only the number of available targets and sorties are constrained. The expenditure of weapons is not considered. The number of targets one sortie is able to destroy is expressed by an effectiveness parameter that depends only on sortie and target type.

The required input data structure for the RAND-model is a simplification of the much more complex data base contained in the Joint Munitions Effectiveness Manual (JMEM) used by USAF. The JMEM data base determines effectiveness as a function of weather and mission profile (tactic) as well as type of aircraft and type of target. In the current operation a model called SELECTOR sorts the JMEM data base so that for each sortie-target type combination, all feasible tactics are ordered from the most to the least cost-effective, including the cost of aircraft attrition. This list is referred to as the Preferred Weapon List.

The data in the Preferred Weapon List must be reduced to input parameters depending only on sortic and target type as mentioned earlier. This is basically done by selecting the most cost-effective tactic from the list feasible for weather situations considered in the model. After the optimization has determined the optimal number of sortics assigned to different targets, the number of remaining targets and the expenditure of weapons is evaluated. This process is repeated in subsequent time periods with a new inventory of sortics and also by recording the remaining number of active targets and weapons available. In this way, tactical changes in a given scenario over time are

considered by optimizing sequentially for discrete time periods. This process is accomplished in one programming model and is called the HEAVY ATTACK model. The USAF interest is mainly in the consumption of weapons utilized over all time periods.

The objectives of this Thesis are to include a weapons constraint in the RAND-model and to investigate alternatives to the currently used objective function. In addition, the RAND-model is expanded so that more available information is included in the optimization in order to gain a higher total military worth of killed targets than is currently achieved. Therefore, the consumption of weapons used by less cost-effective tactics is investigated when other weapons, used by the most cost-effective tactic, are exhausted. As a final consideration, one global optimization over all time periods is compared to the current sequential optimization method. Global optimization achieves a higher overall worth of killed targets. However, gaining a higher military worth of killed targets serves only as an aid in analyzing the predicted need of weapons. The value of the revisions suggested in this Thesis have to be measured on their ability to satisfy the demands of the USAF and simultaneously meet budget constraints.

II. BASIC STRUCTURE OF HEAVY ATTACK

A. THE ORIGINAL RAND - MODEL

In 1974 RAND developed a nonlinear programming model whose objective was to determine the optimal number of sorties of type i assigned to targets of type j by maximizing the total military value of destroyed targets. The relationship between an assigned sortie and a target kill is established by introducing "sortie effectiveness" $\overline{E}_{i,j}$. The parameter $\overline{E}_{i,j}$ defines the average number of kills that one sortie of type i will achieve when it is assigned to targets of type j.

Definition of index

- i sortie type
- j target type

Parameter

- T_j total number of type j targets available at the beginning of a time period
- V_i military worth of type j target
- S_i total number of type i sorties available
- $\overline{E}_{i,j}$ average number of type j targets killed by one type i sortie

Variables

 $SX_{i,j}$ number of type i sorties assigned to type j targets

Model

Max
$$z = \sum_{j} V_{j} \times f_{j} \left(\sum_{l} \overline{E}_{l,j} \times SX_{l,j} \right)$$

s.t.

$$\sum_{j} SX_{i,j} \leq S_i$$
 $\forall i$

$$f_j\left(\sum_{i} \overline{E}_{i,j} \times SX_{i,j}\right) \le T_j$$

$$\sum_{j \in J} SX_{i,j} \le c \times \sum_{j} SX_{i,j}$$
 $\forall i$

where J is a subset of all targets of type j and 0 < c < 1.

$$0 \le SX_{i,j}$$

 $f_j(\sum \overline{E}_{i,j} \times SX_{i,j})$ is a concave function that approaches 1 for large arguments. The RAND - model (and HEAVY ATTACK) utilizes a specific analytic from that will be examined in detail later. The recipe constraints $\sum_{j \in J} SX_{i,j} \le c \times \sum_{j \in J} SX_{i,j}$ limit the number of sorties of type i which are assigned to a list of targets by a fraction of the total number of sorties of type i. Since these constraints are not used by the USAF in their current weapon analysis, this inequality will omitted from now on in the Thesis.

B. THE ROLE OF SELECTOR

Based on the information contained in the JMEM the effectiveness of a sortie depends on sortie type, target type, weapon type, weather and tactics or mission profile.

Definition of index

i sortie type

j target type

k weapon type

w weatherband index

r index for used tactic

Definition of parameter

 $E_{i,j,r,*}$ number of type j targets killed by one type i sortie using tactic r in weatherband w

 $B_{i,j,r,u}$ number of weapons carried by one type i sortie which is assigned to type j target in weatherband w and using tactic r

 $K_{i,j,r,w}$ type of weapon which is loaded on sortie i and will be deployed to target j by using tactic r in weatherband w

The JMEM data have too many subscripts to match the required input data structure of the RAND - model. The number of subscripts of a sortie needs to be reduced so that $E_{i,j}$ depends only on sortie and target type. The first part of the task of reducing the number of subscripts from 4 to 2 is accomplished by the sorting program SELECTOR. The output data of SELECTOR - referred to as Preferred Weapon List - contains for each different sortie - target type combination five distinct items:

- 1. The worst weatherband in which a tactic can be used.
- 2. The types of weapons that can be allocated.
- 3. The relative cost-efficiency of a tactic given by its order on the list.
- 4. The number of targets which can be killed by one sortie.
- 5. The number of weapons that can be carried by one sortie for each weapon type (mixes of weapons are not considered).

The data structure of the Preferred Weapon List, which will be used later for the aggregation of the input data $\overline{E}_{i,j}$ for the RAND - model, is illustrated by the following example:

Subset of data from Preferred Weapon List

| i | j | r | W | $K_{i,j,r,w}$ | $E_{i,j,r,w}$ | $B_{\iota,\iota,r,w}$ |
|---|----|---|---|---------------|---------------|-----------------------|
| 1 | 29 | 1 | 4 | 3 | 0.137 | 4 |
| 1 | 29 | 2 | 3 | 1 | 0.664 | 6 |
| 1 | 29 | 3 | 2 | 17 | 1.580 | 2 |
| 1 | 29 | 4 | 5 | 17 | 1.600 | 2 |

For example, the most cost-efficient and feasible tactic for weatherband w=3 is tactic r=2. Tactic r=1 is more cost-efficient because it is first on the list, but is only feasible in weatherband w=4 or higher. Weatherband w=1 expresses best weather while weatherband w=6 represents the worst weather. Tactic r=3 is feasible (a tactic feasible in w is always feasible in better weatherbands) but less cost-efficient than tactic r=2.

The given data can be represented in the following way:

Table 1. $E_{IJ,R,W}$ - VALUES: Number of targets of type j killed by one sortie of type i using tactic r in weatherband w.

| i | j | r | M = 1 | w = 2 | w = 3 | w = 4 | w = 5 | M = 0 |
|---|----|---|-------|-------|-------|-------|-------|-------|
| 1 | 29 | 1 | 0 | 0 | 0 | 0.137 | 0.137 | 0.137 |
| 1 | 29 | 2 | 0 | 0 | 0.664 | 0.664 | 0.664 | 0.664 |
| 1 | 29 | 3 | 0 | 1.580 | 1.580 | 1.580 | 1.580 | 1.580 |
| 1 | 29 | 1 | 0 | 0 | 0 | 0 | 1.600 | 1.600 |

Table 2. $B_{LJ,R,W}$ - VALUES: Number of weapons that are loaded on one sortic of type i which is assigned to target type j and using tactic r in weatherband W.

| i | j | r | w = 1 | w = 2 | w = 3 | w = 4 | w = 5 | w = 6 |
|---|----|---|-------|-------|-------|-------|-------|-------|
| 1 | 29 | 1 | 0 | 0 | 0 | 4 | 4 | 4 |
| 1 | 29 | 2 | 0 | 0 | 6 | 6 | 6 | 6 |
| 1 | 29 | 3 | 0 | 2 | 2 | 2 | 2 | 2 |
| 1 | 29 | 4 | 0 | 0 | 0 | 0 | 2 | 2 |

Table 3. $K_{LJ,R,W}$ - VALUES: Type of weapon that is allocated to a sortice of type in which is assigned to a target of type j and using tactic r in weatherband we

| i | j | r | w = 1 | w = 2 | w = 3 | <i>w</i> = 4 | w = 5 | <i>m</i> = 0 |
|---|----|---|-------|-------|-------|--------------|-------|--------------|
| 1 | 29 | 1 | 0 | 0 | 0 | 3 | 3 | 3 |
| 1 | 29 | 2 | 0 | 0 | 1 | 1 | 1 | l |
| 1 | 29 | 3 | 0 | 17 | 17 | 17 | 17 | 17 |
| 1 | 29 | 1 | 0 | 0 | 0 | 0 | 17 | 17 |

Since HEAVY ATTACK only considers the tactic at the top of the list for each weatherband, and since weapon type is implied by tactics. SELECTOR essentially reduces the number of subscripts from 4 to 3.

C. DETERMINATION OF \overline{E}_{LJ} IN HEAVY ATTACK

An important assumption for HEAVY ATTACK in order to understand the logic behind the aggregation of $\overline{E}_{i,j}$ is that the weather is *not known* at the time when sorties are assigned to targets. This leads to the condition that the effectiveness of a sortie and the consumption of weapons in a particular weatherband has to be proportional to the probability that this weather will occur.

This probability is represented in HEAVY ATTACK by a given distribution of 6 distinct weatherbands:

$$PR_{w}$$
 = probability that weatherband w will occur at a certain time in the future, $w = 1, 2, ..., 6$.

Throughout this Thesis the following distribution is used:

Table 4. WEATHER DISTRIBUTION IN HEAVY ATTACK: Probability that weatherband w occurs when sorties are allocated to targets.

| | w= 1 | w = 2 | w = 3 | w = 4 | w = 5 | w=6 |
|-----------------|------|-------|-------|-------|-------|------|
| PR _u | 0 | 0.02 | 0.14 | 0.07 | 0.07 | 0.70 |

Since weatherband w=1 will never occur, the effectiveness for any sortie in this weatherband is irrelevant. It is assumed that any weapon which is feasible for a certain sortie - target combination can be used in the weatherband determined by SELECTOR or in any better weather (higher weatherband).

HEAVY ATTACK uses for each weatherband only the top weapon on Preferred Weapon List. This means that the model will allocate the most cost-efficient weapon feasible in each weatherband. Therefore the data set $E_{i,j,r,u}$ can be reduced by the subscript r such that:

 $E_{i,j,w}^*$ = the effectiveness of the most cost-efficient tactic in weatherband w.

Table 5. EFFECTIVENESS OF THE MOST COST - EFFICIENT TACTIC: In each weatherband w the first effectiveness value in Table 1 greater than zero is selected.

| | W = 1 | w = 2 | W = 3 | w = 4 | w = 5 | w = 6 |
|---------------|-------|-------|-------|-------|-------|-------|
| $E_{i,i,n}^*$ | 0 | 1.580 | 0.664 | 0.137 | 0.137 | 0.137 |

Applying the same reasoning on the data set $B_{i,j,r,w}$ and $K_{i,j,r,w}$ yields:

 $B_{i,j,w}^*$ = number of weapons used by the most cost-efficient tactic in weatherband w,

 $K_{i,l,w}^*$ = type of weapon used by the most cost-efficient tactic in weatherband w.

Table 6. WEAPON LOAD OF THE MOST COST - EFFICIENT TACTIC: In each weatherband the first weapon load value in Table 2 greater than zero is selected.

| | w = 1 | w = 2 | | w = 4 | w = 5 | w = 6 |
|-------|-------|-------|---|-------|-------|-------|
| В.,,и | 0 | 2 | 6 | 4 | 4 | 4 |

Table 7. WEAPON TYPE OF THE MOST COST - EFFICIENT TACTIC: In each weatherband w the first weapon type in Table 3 not equal to zero is selected.

| | | w = 1 | w = 2 | w = 3 | w=1 | w = 5 | W = 0 |
|---|----------|-------|-------|-------|-----|-------|-------|
| F | K., 1. w | 0 | 17 | 1 | 3 | 3 | 3 |

Since each weatherband will occur with the probability PR_{w} , the averaged effectivness must be

$$\overline{E}_{i,j} = \sum_{w} PR_w \times E_{i,j,w}^* = 0.240$$

In general the process of obtaining $\overline{E}_{i,j}$ is a little more complicated than described above because HEAVY ATTACK is permitted to use tactics lower than first order when first order weapon types have been exhausted. This can happen because HEAVY ATTACK is actually a model of protracted war. First order tactics are preferred because they represent the most cost-effective tactic. The war may last for several periods (4 in this Thesis), and it is possible that certain tactics may not be feasible in later periods on

account of weapon exhaustion. Suppose for example, that weapon type 3 has been exhausted in a previous time period and is therefore no longer available. The top weapon for weatherband w=4, 5 or 6 is now weapon type 1. The new effectiveness values $E_{n,b,r,w}$ are:

Table 8. $E_{IJR,W}$ - VALUES AFTER WEAPON K=3 IS EXHAUSTED: Number of targets of type j killed by one sortie of type i using tactic r in weatherband w that is applicable.

| i | j | r | w = 1 | w = 2 | w = 3 | w = 4 | w = 5 | w = 6 |
|---|----|---|-------|-------|-------|-------|-------|-------|
| 1 | 29 | 1 | NΑ | NΑ | N/A | N·A | NΆ | N·A |
| 1 | 29 | 2 | 0 | 0 | 0.664 | 0.664 | 0.664 | 0.664 |
| 1 | 29 | 3 | 0 | 1.580 | 1.580 | 1.580 | 1.580 | 1.580 |
| 1 | 29 | 4 | 0 | 0 | 0 | 0 | 1.600 | 1.600 |

Using the most cost-efficient tactic in each weatherband w gives the following effectiveness values $E_{t,t,w}^*$:

Table 9. EFFECTIVENESS OF THE NEXT FEASIBLE COST - EFFICIENT TACTIC: In each weatherband w the first applicable effectiveness value in Table 8 greater than zero is selected.

| | /v·= 1 | w = 2 | w = 3 | W. = 1 | w= 5 | w = 6 |
|---|--------|-------|-------|--------|-------|-------|
| E | 0.000 | 1.580 | 0.664 | 0.664 | 0.664 | 0.664 |

which results in the averaged effectiveness:

$$\overline{E}_{i,j} = \sum_{w} PR_w \times E_{i,j,w}^* = 0.682$$
.

Note that the effectiveness has increased on account of the lack of weapon type k=3! The SELECTOR output is ordered according to cost-effectivness (not effectiveness), so it is quite possible that tactics far down in the Preferred Weapon List may actually be quite effective. These tactics typically have high associated attrition, but attrition is not considered in HEAVY ATTACK once SELECTOR has done its job.

By considering the same logic, it can be observed that the fourth order tactic on the Preferred Weapon List with $E_{i,j,r,*} = 1.600$ will never be used. This is because the third

order tactic uses the same weapon (in this case weapon type k = 17) in at least the same worst weatherband as tactic r = 4.

D. TIME IN HEAVY ATTACK

Once the effectiveness values $\overline{E}_{i,j}$ are evaluated, the required input data is available in order to optimize the number of sorties assigned to the different target types. For most cases all targets are not killed when the optimization is finished because of the constrained number of sorties in the RAND - model. As in a real war scenario, the outcome of a given attack will influence subsequent target consideration and planning. Only the targets that survived the previous attack will be reconsidered. Weapons are not resupplied and therefore may become exhausted. The current version of HEAVY ATTACK may actually allocate *more* weapons in a given period than are available at the beginning of the period. This is because there is no explicit constraint on weapon usage. The deletion is currently done after each period by computing weapon usage after the optimization for the period is finished. However, a weapon will be deleted in the next period if it is exhausted at the end of the current period.

There is no resupply of targets between periods in HEAVY ATTACK, although there is a facility for reconstituting targets that have already been killed. This will be discussed later. Aircraft are also not resupplied or even directly represented in HEAVY ATTACK: the number of sorties available during each period is a direct input. Each time period represents an attack which changes the input for the following time period.

The fact that the importance of a target will change with time is represented in HEAVY ATTACK by the option of changing the military worth for each target type at the beginning of a new time period. Even though the military worth of a target is known in all future periods, the current sequential time optimization only "sees" the worth of a target for the current time period. Following from this "myopic" way of maximizing the military worth of killed targets it may happen that sorties are assigned in a time period to a target type when its military worth is relatively low. A "global" (or overall) time optimization can be expected to achieve a higher military worth of killed targets. This is discussed later.

E. THE NONLINEAR MODEL IN HEAVY ATTACK

The basic structure of the current model in HEAVY ATTACK for one time period is given by:

Parameter

| T_j | number of type j targets available at the beginning of a time period |
|----------|--|
| D_{j} | number of dead type j targets at the beginning of a time period |
| V_j | military worth of type j target during the current time period |
| c_j | target - parameter for type j target |
| S_i | number of type i sorties available for the current time period |
| $PROP_i$ | proportion of S_i , that can be assigned |

Variables

| $SX_{i,j}$ | number of type i sorties that are assigned to type j targets |
|------------|--|
| $KILL_{j}$ | number of type j targets killed in the current time period |

Model

$$Max z = \sum_{j} V_j \times KILL_j$$

s.t.

$$KILL_{j} = f\left(T_{j}, c_{j}, D_{j}, \sum_{i} \overline{E}_{i,j} \times SX_{i,j}\right)$$
 $\forall j$

where:

$$f\bigg(T_j, c_j, D_j, \sum_i \overline{E}_{i,j} \times SX_{i,j}\bigg) = \bigg(\frac{T_j}{c_j} - D_j\bigg) \times \bigg(1 - e^{-\frac{c_j}{T_j}} \times \sum_i \overline{E}_{i,j} \times SX_{i,j}\bigg)$$

The above function is the same function as used by RAND [Ref. 2].

$$\sum_{j} SX_{i,j} \leq PROP_i \times S_i$$
 $\forall i$

$$0 \le KILL_j \le T_j - D_j$$

$$0 \le SX_{i,j}$$

The nonlinear function $f(T_j, c_j, D_j, \sum \overline{E}_{i,j} \times SX_{i,j})$ is of the same form as in the RAND - model. The number of targets of type j that are killed and the number of sorties of type i are constrained. The consumption of weapons is not considered in the model itself. After the optimal numbers of sorties are determined by the optimization, the consumption of the different weapon types is evaluated by:

{ consumption of weapon }_k =
$$\sum_{i} \sum_{j} SX_{i,j} \times \left(\sum_{w} PR_{w} \times B_{i,j,w}^{*}\right)$$

where the sum is over all $\{i, j, w\}$ such that $k = K_{i,j,w}^*$

F. TARGET RECONSTITUTION IN HEAVY ATTACK

The ability to reconstitute killed targets is a common fact in a modern war. HEAVY ATTACK records the number and type of targets as well as the time period when they are destroyed. After each optimization, it determines if targets can be reconstituted and evaluates the maximal number that are possible. A major task in this Thesis has been to determine the conditions under which reconstitution is allowed to happen by analyzing the responsible part of the HEAVY ATTACK source code. HEAVY ATTACK's logic seems to be as outlined below:

Definition of index

j target type index
$$\forall j$$

p, pp time period index $\forall p, pp \in \{1, 2, ..., n\}$

Parameter

| $TIME_p$ | length of time period p in days | ∀ <i>p</i> |
|-----------|--|-------------|
| $RECON_j$ | minimum number of days a target has to stay dead | $\forall j$ |
| QTY_j | maximum number of targets j that can be reconstituted in 30 days | $\forall j$ |

Aggregated parameter

 $PERUP_{j,p}$ index of the last time period considered for reconstitution.

If a target of type j is killed in time period $PERUP_{i,p}$ or earlier, then there is sufficient time available to reconstitute the target so that it once again will be available in period p+1. The parameters $TIME_p$ and $RECON_p$ determine $PERUP_p$ according to the following formula in HEAVY ATTACK:

Let

$$k_{j,\overline{p},p} = \begin{cases} 1 & \text{if } RECON_j < \sum_{p'=\overline{p}}^{p+1} TIME_{p'} - CEIL\left(0.5 \times TIME_{\overline{p}}\right) \quad \forall \ j, \ \overline{p} \leq p < n \\ 0 & \text{otherwise} \end{cases}$$

where the function CEIL rounds a real number to the next higher integer value.

 $k_{j,\bar{p},p}$ indicates whether targets killed in period \bar{p} are eligible for reconstitution in period p and therefore:

$$PERUP_{j,p} = \sum_{\bar{p}=1}^{p} k_{j,\bar{p},p} \qquad \forall j, p < n$$

Note that always $PERUP_{j,p} \leq p$.

Variables

 $KILL_{j,p}$ number of targets type j killed in time period p $\forall j, p$ $REBUILD_{j,p}$ maximum number of targets of type j that are reconstituted as live targets in time period p+1 $\forall j, p < n$

Conditions for Reconstitution

A killed target of type j can be reconstituted if the following 4 conditions are true:

- 1. at least a fraction of target j was destroyed in the previous or the current time period p,
- 2. it has been dead for more than some defined time,

3. the total number of targets being reconstituted has to be less than the total number of targets which exceeds the minimum dead time

$$\sum_{p'=1}^{p} REBUILD_{j,p'} \leq \sum_{p'=1}^{PERUP_{j,p}} KILL_{j,p'} \qquad \forall j, p < n$$

4. the maximum number of targets type j which can be reconstituted at the end of each time period p is given by:

$$REBUILD_{j,p} \le \frac{QTY_j}{30} \times TIME_{p+1} \qquad \forall j, p < n$$

where $\frac{QTY_j}{30}$ represents the reconstitution rate per day.

This leads to the following submodel:

$$\max z = \sum_{j} \sum_{p} REBUILD_{j,p}$$

s.t.

$$\sum_{p'=1}^{p} REBUILD_{j,p'} \le \sum_{p'=1}^{PERUP_{j,p}} KILL_{j,p'} \qquad \forall j, p < n$$
(A)

$$REBUILD_{j,p} \le \frac{QTY_j}{30} \times TIME_{p+1}$$
 $\forall j, p < n$ (B)

The interpretation of (A) is that the number of targets of type j rebuilt in period p or before cannot exceed the total number of targets that are killed during or before period $PERUP_{j,p}$. The interpretation of (B) is that the number of targets of type j rebuilt in period p cannot exceed a certain quantity depending on the length of period p and on the target type. There are no targets reconstituted in the last time period p = n.

III. BOUNDS ON WEAPON CONSUMPTION

A. INTRODUCTION OF A WEAPON CONSTRAINT

A desired improvement for the current HEAVY ATTACK model is to add an additional constraint on the utilization of weapons inside the RAND - model.

Two important facts should be recalled:

- 1. For each sortie target combination { i, j } and each weatherband there is at most one weapon which can be used.
- 2. Averaging over all weatherbands is related to the probability that weatherband w might occur at the time sortie type i is assigned to target type j.

Let the upper bound on weapon consumption be defined as:

 WP_k total number of weapons of type k available

The required constraint for the consumption on weapons is then:

$$\sum_{i} \sum_{j} SX_{i,j} \times \left(\sum_{w} PR_{w} \times B_{i,j,w}^{*}\right) \leq WP_{k} \qquad \forall k$$

where the sum is over all $\{i, j, w\}$ such that $k = K_{i,j,w}^*$

B. REVISED MODEL OF HEAVY ATTACK

Reconstitution can be included in the RAND - model. Instead of considering reconstitution as a computational "bookkeeping" process, it can be part of the optimization. To accomplish this, it is necessary to define a new variable for the number of dead targets such that the time period as an additional dimension is represented by a second subscript:

 $D_{j,\varphi}$ is the total number of targets of type j killed in time periods < p *less* the number of targets that are reconstituted during this time:

$$D_{j,p} = \sum_{p'=1}^{p-1} (KILL_{j,p'} - REBUILD_{j,p'}) \qquad \forall j. p$$

The military worth of a target is also time dependent:

 $V_{j,p}$ military worth of a target type j in time period p

Embellished Thesis Model (solved sequentially for p = 1, 2, 3,..., n)

$$\operatorname{Max} \quad z_p = \sum_{j} (V_{j,p} \times KILL_{j,p})$$

s.t.

$$KILL_{j,p} = f\left\{T_j, c_j, D_{j,p}, \sum_i SX_{i,j} \times \left(\sum_w PR_w \times E_{l,j,w}^*\right)\right\}$$
 $\forall j$

where : $f\{...\}$ is one of three functions discussed in the next chapter.

$$KILL_{i,p} \leq T_i - D_{i,p}$$

$$D_{j,p} = \sum_{p'=1}^{p-1} (KILL_{j,p'} - REBUILD_{j,p'})$$

$$\sum_{p'=1}^{p} REBUILD_{j, p'} \leq \sum_{p'=1}^{PERUP_{j, p}} KILL_{j, p'}$$

$$\sum_{j} SX_{i,j} \leq PROP_i \times S_i$$
 $\forall i$

$$\sum_{l} \sum_{j} \left\{ SX_{l,j} \times \left(\sum_{w} PR_{w} \times B_{l,j,w}^{*} \right) \right\} \leq WP_{k}$$
 $\forall k$

where the sum is over all $\{i, j, w\}$ such that $k = K_{ij,w}^*$

$$0 \leq SX_{i,j}$$

$$0 \leq KILL_{j,p}$$

$$0 \leq D_{j,p}$$

$$0 \leq REBUILD_{j,p}$$

$$\forall j$$

where the upper bound on $REBUILD_{i,p}$ is such that:

$$REBUILD_{j,p} \begin{cases} \leq \frac{QTY_j}{30} \times TIME_{p+1} & \text{if } p < n \\ = 0 & \text{if } p = n \end{cases}$$

The model was written in the General Algebraic Modeling System (GAMS) [Ref. 3]. All optimization problems throughout the Thesis are solved with the nonlinear programing solver MINOS - Version 5.0 [Ref. 4]. A database for 2 sortie-, 26 target- and 29 weapon-types was provided [Ref. 5] in order to compare the results by using three different objective functions, each over four time periods.

IV. LINEAR VERSUS NONLINEAR MODEL

In this chapter the derivation of the nonlinear objective function used by RAND is given. In addition two alternatives are represented by introducing the Washburn-Equation and the linear case in which the number of killed targets is proportional to the number of assigned sorties. Each of the three objective functions is used in the model described in the previous chapter for sequentialy optimizing sortie assignments over four time periods. In order to compare the effect of the three objective functions, a measurement for the diversity of the allocated kill capability is defined.

A. RAND EQUATION

If K_j represents the total number of killed targets of type j then the objective function used in the RAND - model can be derived from the differential equation:

$$\frac{\mathrm{d} K_j}{\mathrm{d} X_j} = 1 - c_j \times \frac{K_j}{T_j} \tag{A}$$

where
$$X_j = \sum_i \overline{E}_{i,j} \times SX_{i,j}$$
 and $0 \le c_j \le 1$

The differential equation (A) with the initial condition $K_j(X_j = 0) = D_j$ has the solution:

$$K_j = \frac{T_j}{c_j} \times \left\{ 1 - (1 - c_j \times \frac{D_j}{T_j}) \times e^{-\frac{c_j}{T_j} \times X_j} \right\}$$

Instead of bounding K_j by

$$D_j \leq K_j \leq T_j$$

let $KILL_j$ be the number of targets killed in excess of D_j :

$$KILL_i = K_i - D_i$$

so that

$$0 \le KILL_j \le T_j - D_j$$

which leads to the final result:

$$KILL_j = \left(\frac{T_j}{c_j} - D_j\right) \times \left(1 - e^{-\frac{c_j}{T_j} \times X_j}\right)$$

B. LINEAR EQUATION

A special case for the differential equation (A) appears when $c_i = 0$:

then

$$\frac{d K_j}{d X_j} = 1$$

which yields:

$$K_j = X_j + D_j$$

so that

$$D_j \leq K_j \leq T_j$$

or by using

$$KILL_i = K_i - D_i$$

so that

$$0 \le KILL_j \le T_j - D_j$$

where the final solution represents the linear case:

$$KILL_j = X_j$$

Figure 1 illustrates the influence of the target parameter c_i on the function $KILL_i = f(X_i)$.

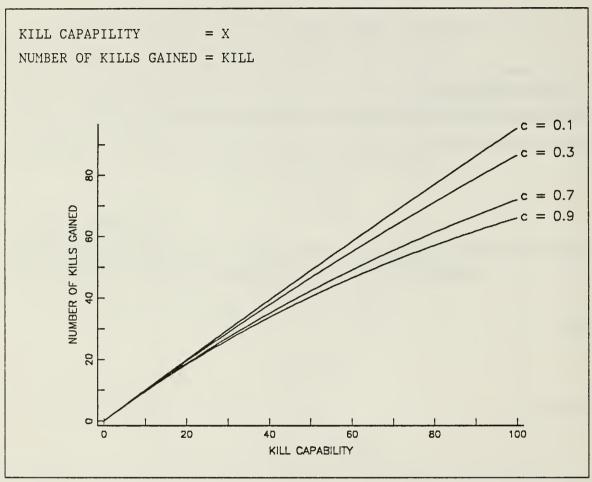


Figure 1. Influence of the target parameter c on the RAND-Equation: The solution of the differential equation used in the RAND-model is graphically shown for 4 different target parameters c.

The parameter c_j has no direct physical motivation. The model considered in the next section also contains a single parameter, but the parameter can be motivated physically.

C. WASHBURN EQUATION

The Washburn - Equation [Ref. 6: p. 25] defines the differential $\frac{d K_i}{d X_j}$ in the following way:

$$\frac{d K_j}{d X_j}$$
 = Probability { attacking a live target }

or equivalently:

$$\frac{d K_j}{d X_j} = \frac{\{ \text{ number of live targets } \}}{\{ \text{ number of targets that look alive } \}}$$

This leads to the differential equation:

$$\frac{\mathrm{d} K_j}{\mathrm{d} X_j} = \frac{T_j - K_j}{T_j - K_j + \alpha_j \times K_j} \tag{B}$$

where α_j is a constant proportion of killed targets, which have the property to appear live to a potential attacker.

The differential equation (B) with the initial condition $K_j(X_j = 0) = D_j$ has the solution:

$$K_j = T_j \times \left\{ 1 - \left(1 - \frac{D_j}{T_j}\right) \times e^{\frac{(1 - \alpha_j) \times (K_j - D_j) - X_j}{\alpha_j \times T_j}} \right\}.$$

Using $KILL_i$ instead of K_i such that:

$$KILL_j = K_j - D_j$$

leads to the implicit solution for the Washburn - Equation as:

$$KILL_j = (T_j - D_j) \times \left(1 - e^{\frac{(1-\alpha_j) \times KILL_j - X_j}{\alpha_j \times T_j}}\right).$$

The difference between the two differential equations (A) and (B) for two different target parameters is shown in Figure 2 on page 24. Observe that for target parameter c close to 0 or 1 the Washburn-equation tends to behave similarly to the RAND-equation.

Target parameter α is denoted in the figure by c.

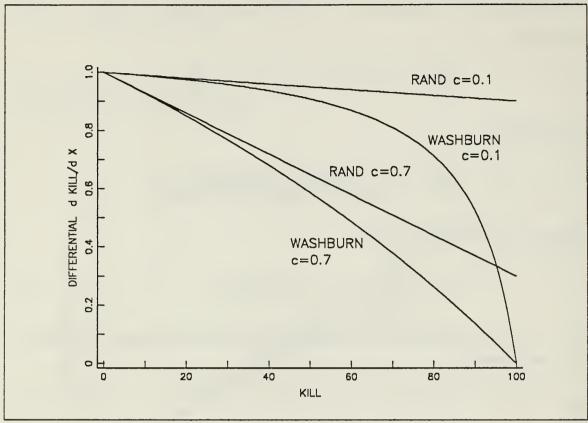


Figure 2. RAND- and Washburn-Diff. Equation with varied parameter c: The two differential equations are shown for 2 different target parameters c. Because the solution of the Washburn-Equation can be given only in an implicit form, the differential equations are shown rather than their solutions.

The influence of the three different objective functions on the RAND-model using the same input data is shown in Figure 3.

The total worth of killed targets decreases with time for each objective function. The main reason for this is that in the first time period sorties are assigned to those target types for which the effectiveness is highest. When all targets are killed, sorties are then assigned in the following time periods to the remaining targets for which the effectiveness is less. As a result, more and more sorties need to be allocated in order to gain the same number of killed targets. The number of reconstituted targets available at the beginning of the second or third period is relatively small or even zero and can therefore be neglected at this point. Since the variation in the number of sorties and in the mag-

nitude of the target values is too small to compensate for this effect, a declining trend in the objective function value over time for all three cases is observed.

Note that the Washburn-Equation always yields a smaller value than the RAND-Equation. This follows from the fact that the Washburn-Equation declines faster than the RAND-Equation for the same target parameter c as shown in Figure 2. The linear equation is larger than either one. The most important difference is not in the absolute level of target value killed, but rather in the influence of the objective function on the distribution of sorties over targets. This subject is taken up in the next section.

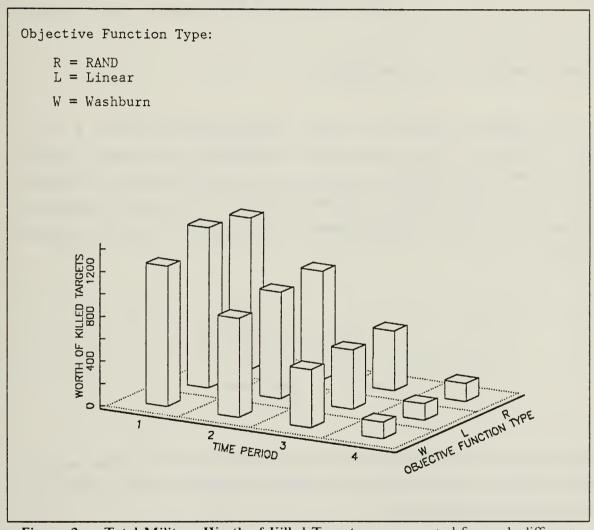


Figure 3. Total Military Worth of Killed Targets: represented for each different objective function and each time period by the height of the respective block in the figure.

D. DIVERSITY OF KILLED TARGETS

An important reason for USAF to use a nonlinear objective function is to avoid an undesired concentration of attacking sorties on a few targets. In analysing the effect of the three different objective functions on the optimization, a measurement is needed in order to indicate how many of the allocated sorties are spread over different targets.

In information theory the function

$$h(\mathbf{p}) = \sum_{i} \left(p_i \times \log \frac{1}{p_i} \right)$$

where
$$\mathbf{p} = (p_1, p_2, ..., p_n)$$
 and $\sum_i p_i = 1$

is used to express the diversity or "entropy" of the probability distribution $\mathbf{p} = \{p_i\}$. Observe that $h(\mathbf{p}) = 0$ when \mathbf{p} concentrates all probability in one element. The maximum possible value when \mathbf{p} has n elements occurs when they are all equal, in which case $h(\mathbf{p}) = \log \mathbf{n}$. The diversity $h(\mathbf{x})$ of an arbitary set $\{x_j\}$ of nonnegative members can be measured by simply normalizing them so that they sum to 1 and then computing entropy:

$$h(\mathbf{x}) = \frac{\sum_{j} X_{j} \times \log \left[\frac{\sum_{j} X_{j}}{X_{j}} \right]}{\sum_{j} X_{j}}$$

The diversity of values $h(\mathbf{x})$ gained from the same input data and model as used in the previous chapter is depicted in Figure 4. Since the number of targets n equals 26, the maximum diversity value will be

$$h(\mathbf{x})_{\text{max}} = 3.26$$

Figure 4 makes it clear that the Linear objective function has a lower diversity value than the other two. This is to be expected, and in fact one of the main reasons for using

a nonlinear objective in the first place was to avoid low diversity values. However, note that:

- 1. The Linear diversity is not 0; that is, several target types are still attacked.
- 2. None of the objective functions achieves complete (3.26) diversity.

The differences emerge most strongly in period 3. Only 4 target types are attacked when the linear model is used, or 6 with the RAND-model. 16 different target types are attacked when the Washburn-equation is used; this is in keeping with the idea that the Washburn-equation is the most "non-linear" of the three (see Figure 2). The three models differ much less in period 1,2 or 4.

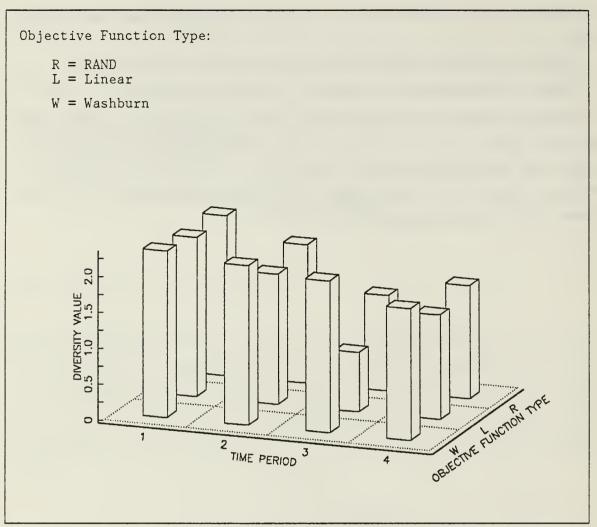


Figure 4. Diversity of killed targets for different objective functions: The height of each block illustrates to how many different target types (out of 26) sorties are allocated at different time periods by using each of the three objective functions.

V. ALLOCATION OF SECONDARY WEAPONS

A. COST-EFFICIENCY VERSUS KILL-EFFECTIVENESS

Cost considerations are finished once SELECTOR has established the Preferred Weapon List. Although this list contains different tactics, ordered in terms of cost-efficiency, HEAVY ATTACK only uses the top one on the list which is feasible. The only time at which HEAVY ATTACK may proceed to a succeeding tactic appears, as mentioned before, when a weapon has been exhausted in earlier periods.

As a second revision of HEAVY ATTACK, the model is changed to continue target attacks after the weapon type used by the most cost-effective tactic has been exhausted, using those weapons still on hand.

B. A NONCONVEX CONSTRAINT

The model discussed in the previous chapter requires that only the tactic on the top of SELECTOR's Preferred Weapon List can be used. Once the corresponding weapon type is depleted further attacks by that sortie type in that weatherband against that target type are impossible. The idea in this section is to relax this strict requirement to permit using whatever tactic is highest on SELECTOR's list among those whose weapons have not been exhausted.

Implementing this logic in the existing model requires a modification of the variable $SX_{i,j}$:

 $SX_{i_{\psi,r,w}}$ = number of sorties of type i assigned to target of type j which use tactic r in weatherband w

The probability that all sorties of type i assigned to target of type j will attack the target in weatherband w has to be equal to the probability that weatherband w occurs at that time:

$$\sum_{r} SX_{i,j,r,w} = PR_{w} \times \sum_{r} \sum_{w'} SX_{i,j,r,w'}$$

Upon these redefined variables for the number of assigned sorties, it is possible to determine the utilization of each weapon type:

let $WEAP_k$ be the consumption of all weapons of type k

then
$$WEAP_k = \sum_i \sum_j \sum_r \sum_w (B_{i,j,r,w} \times SX_{i,j,r,w}) \quad \forall k$$

where the sum is over all $\{i, j, r, w\}$ such that $k = K_{l,j,r,w}$.

In order to assign sorties using less cost-effective tactics, $SX_{i,j,r,w}$ must be 0 unless the weapon types corresponding to all more cost-effective tactics are exhausted. The following constraint will enforce this logic:

$$0 = SX_{i,j,r,w} \times \sum_{r'=1}^{r-1} (WP_k - WEAP_k) \qquad \forall i, j, r, w$$
 (C)

where $k = K_{i,j,r',w}$.

The above constraint requires that at least one of the two factors on the right hand side of the equation equals zero, so either no sorties are assigned (first factor zero) or else all more cost-effective weapons are exhausted (second factor zero). The constraint thus enforces the desired logic, but there is a disadvantage in using it. The disadvantage is that the function on the right hand side of (C) is not only nonlinear (products of variables are involved) but nonconvex. Without constraint convexity, there is no guarantee that the locally optimal solutions achieved by the MINOS solver are globally optimal. There is some evidence, however, that globally optimal solutions are actually being attained. For one thing, employing constraint (C) always results in a higher objective function value than when only the most cost-efficient tactic is permitted. In addition, some experiments were performed where the improved model was changed into a linear model by linearizing the objective function at the optimal solution. The nonconvex constraint was then converted into a linear constraint by using integer variables. The optimal solution of this linearized model was identical to the solution gained by the nonlinear model with the nonconvex constraint.

C. REVISED MODEL

The mathematical model is solved sequentially for p = 1, 2, ..., n.

$$\operatorname{Max} \quad z_p = \sum_{j} (V_{j,p} \times KILL_{j,p})$$

s.t.

$$KILL_{j,p} = \left(\frac{T_j}{c_j} - D_{j,p}\right) \times \left(1 - e^{-\frac{c_j}{T_j} \times X_j}\right)$$

where
$$X_j = \sum_{i} \sum_{r} \sum_{w} (E_{i,j,r,w} \times SX_{i,j,r,w})$$

$$KILL_{j,p} \leq T_j - D_{j,p}$$
 $\forall j$

$$D_{j,p} = \sum_{p'=1}^{p-1} (KILL_{j,p'} - REBUILD_{j,p'})$$
 $\forall j$

$$\sum_{p'=1}^{p} REBUILD_{j, p'} \leq \sum_{p'=1}^{PERUP_{j, p}} KILL_{j, p'}$$

$$\sum_{i} \sum_{r} \sum_{w} SX_{i,j,r,w} \leq PROP_{i} \times S_{i}$$
 $\forall i$

$$WEAP_k = \sum_{i} \sum_{j} \sum_{r} \sum_{w} (B_{i,j,r,w} \times SX_{i,j,r,w})$$
 $\forall k$

where the sum is over all $\{i, j, r, w\}$ such that $k = K_{i,j,r,w}$

$$0 = SX_{l,l,r,w} \times \sum_{r'=1}^{r-1} (WP_k - WEAP_k)$$
 $\forall i, j, r, w$

where $k = K_{lJ, r', w}$

$$\sum_{r} SX_{l,j,r,w} = PR_{w} \times \sum_{r} \sum_{w'} SX_{l,j,r,w'}$$

$$0 \le SX_{l,j,r,w}$$

$$0 \le KILL_{j,p}$$

$$0 \le D_{j,p}$$

$$0 \le REBUILD_{l,p}$$

$$\forall i, j, w$$

$$\forall j$$

where the upper bound on $REBUILD_{j,p}$ is such that:

$$RLBUILD_{j,p} \begin{cases} \leq \frac{QTY_{j}}{30} \times TIME_{p+1} & \text{if } p < n \\ = 0 & \text{if } p = n \end{cases} \qquad \forall j$$

$$0 \leq WEAP_{k} \leq WP_{k} \qquad \forall k$$

The introduced relaxation will be used in the further revision of HEAVY ATTACK considered in the next chapter.

VI. GLOBAL VERSUS MYOPIC TIME OPTIMIZATION

A. TIME-DEPENDENT MILITARY WORTH OF TARGETS

When HEAVY ATTACK optimizes the allocation of sorties for each time period, it doesn't take advantage of the fact that the military worth of each target and each time period is known prior to running the optimization. The decision, which target type should be given a high priority to attack, is based on a comparison of military values of different target types restricted to the current time period. Although military worth of a target is given as a function of time, HEAVY ATTACK doesn't recognize the most favorable time for attacking a certain target type. This "myopic view" is caused by restricting the optimization to the time interval covered by one period.

It seems worthwhile to consider an optimization covering all time periods at once. This "global" optimization is expected to spend resources even more effectively than before, so that the total sum of gained military worth of killed targets might become higher compared to sequential time optimization. In addition, it can be expected that the number and type of killed targets in each time period will change.

The third revision for HEAVY ATTACK as presented in this chapter doesn't require major changes to the previously discussed model. A subscript for time is added to the variable SX_{titer} :

 $SX_{i,j,r,w,p}$ number of sorties of type i assigned to target type j by using tactic type r in weatherband w and in time period p

The resources on sorties available needs to be defined as a function of sortie type and time:

 $S_{i,p}$ maximum number of sorties type i available in period p $PROP_{i,p}$ proportion of $S_{i,p}$ that can be assigned

Computing time increases with the number of time periods covered.

B. GLOBAL MODEL

The mathematical model is shown below. The realization of this model in GAMS, including all inputs, is given in the Appendix.

$$\operatorname{Max} \quad z = \sum_{j} \sum_{p} (V_{j,p} \times \mathit{KILL}_{j,p})$$

s.t.

$$KILL_{j,p} = \left(\frac{T_j}{c_j} - D_{j,p}\right) \times \left(1 - e^{-\frac{c_j}{T_j} \times X_{j,p}}\right)$$
 $\forall j, p$

where
$$X_{j,p} = \sum_{l} \sum_{r} \sum_{w} (E_{l,j,r,w} \times SX_{l,j,r,w,p})$$

$$KILL_{j,p} \leq T_j - D_{j,p}$$
 $\forall j, p$

$$D_{j,p} = \sum_{p'=1}^{p-1} (KILL_{j,p'} - REBUILD_{j,p'})$$
 $\forall j, p$

$$\sum_{p'=1}^{p} REBUILD_{j, p'} \leq \sum_{p'=1}^{PERUP_{j, p}} KILL_{j, p'}$$
 $\forall j, p$

$$\sum_{i} \sum_{r} \sum_{w} SX_{i,j,r,w,p} \leq PROP_{i,p} \times S_{i,p}$$
 $\forall i, p$

$$WEAP_{k} = \sum_{i} \sum_{j} \sum_{r} \sum_{w} \left(B_{i,j,r,w} \times \sum_{p} SX_{i,j,r,w,p} \right)$$

where the sum is over all $\{i, j, r, w\}$ such that $k = K_{i,j,r,w}$

$$0 = SX_{i,j,r,w} \times \sum_{r'=1}^{r-1} (WP_k - WEAP_k)$$
 $\forall i, j, r, w$

where $k = K_{i,j,r',w}$

$$\sum_{r} SX_{l,j,r,w,p} = PR_{w} \times \sum_{r} \sum_{w'} SX_{l,j,r,w',p} \qquad \forall i, j, w, p$$

$$0 \leq SX_{l,j,r,w,p} \qquad \forall i, j, r, w, p$$

$$0 \leq KILL_{j,p} \qquad \forall j, p$$

$$0 \leq D_{j,p} \qquad \forall j, p$$

$$0 \leq REBUILD_{j,p} \qquad \forall j$$

where the upper bound on $REBUILD_{j,p}$ is such that:

$$REBUILD_{j,p} \begin{cases} \leq \frac{QTY_j}{30} \times TIME_{p+1} & \text{if } p < n \\ = 0 & \text{if } p = n \end{cases}$$
 $\forall j$

$$0 \leq WEAP_k \leq WP_k$$

C. RESULTS AND COMPARISONS

The above model was too large to be run in *GAMS* on available computer equipment at reasonable cost with the same size of input data used previously. Therefore the number of target types were reduced from 26 to 13. Other efforts were also made to decrease required computing time.

Table 10, Table 11 and Figure 5 compare the results of the global and myopic sequential optimizations. The global optimization achieves more target value killed; the percentage gain for the global approach is (1358.0 - 1123.0)/1123.0 = 20.9 %. Comparing the target values of target type 5 and 27 over all 4 periods shows that the highest target value occurs in period 3. The global optimization realizes this fact by destroying all available targets at that time. While both target types, especially target type 5, have a relatively high target value in the first time period, most of these targets are therefore killed by myopic optimization in the first period.

Table 10. NUMBER OF KILLED TARGETS: The table shows the number of killed targets achieved by sequential and global optimization as well as the respective target value for each time period.

| | | Time Period 1 | | ime period. | ime Period 2 |) | |
|---|--|---|---|---|---|---|--|
| Т. | | Killed 7 | | | | | |
| Target Type | Target Value | Myopic | Global | Target Value | Myopic | Global | |
| TG 5 | 10 | 17.3 | 0.5 | 14 | 1.2 | 1.1 | |
| TG 8 | 10 | 13.0 | 13.0 | 10 | 0.0 | 0.0 | |
| TG 10 | 4 | 0.0 | 0.0 | 7 | 0.0 | 0.0 | |
| TG 11 | 7 | 0.0 | 9.6 | 9 | 0.0 | 0.0 | |
| TG 12 | 7 | 0.0 | 0.0 | 12 | 0.0 | 0.0 | |
| TG 13 | 4 | 0.0 | 2.2 | 5 | 0.0 | 0.0 | |
| TG 14 | 20 | 2.0 | 2.0 | 15 | 0.0 | 0.0 | |
| TG 22 | 2 | 0.0 | 0.0 | 2 | 0.0 | 0.0 | |
| TG 24 | 2 | 0.0 | 0.0 | 7 | 0.1 | 0.0 | |
| TG 25 | 5 | 0.0 | 0.0 | 12 | 22.3 | 26.6 | |
| TG 27 | 4 | 19.1 | 0.0 | 7 | 1.9 | 0.0 | |
| TG 29 | 7 | 0.0 | 0.0 | 7 | 0.0 | 0.0 | |
| | | | | | | | |
| TG 34 | 5 | 8.6 | 0.0 | 5 | 9.4 | 0.0 | |
| TG 34 | | 8.6 Fime Period 3 | | | 9.4 Time Period - | · | |
| TG 34 Target | Target | | 3 | 7 | Time Period - | · | |
| | | Time Period 3 | 3 | | Time Period - | 1 | |
| Target | Target | Fime Period 3 | S Fargets | Target | Time Period - Killed | Targets | |
| Target Type | Target Value | Fime Period 3 Killed 7 Myopic | S Fargets Global | Target Value | Fime Period - Killed T Myopic | Targets Global | |
| Target Type TG 5 | Target Value | Killed 7 Myopic 1.0 | Fargets Global 18.0 | Target Value | Killed 7 Myopic 1.0 | Fargets Global 2.0 | |
| Target Type TG 5 TG 8 | Target Value 18 | Killed 7 Myopic 1.0 0.0 | Global 18.0 0.0 | Target Value 1.0 0.7 | Killed Myopic 1.0 0.0 | Fargets Global 2.0 0.0 | |
| Target Type TG 5 TG 8 TG 10 | Target Value 18 10 | Killed 7 Myopic 1.0 0.0 5.4 | Global 18.0 0.0 0.0 | Target Value 1.0 0.7 3.1 | Killed 7 Myopic 1.0 0.0 23.6 | Global 2.0 0.0 26.3 | |
| Target Type TG 5 TG 8 TG 10 TG 11 | Target Value 18 10 10 | Myopic 1.0 0.0 5.4 4.3 | Global 18.0 0.0 0.0 0.0 | Target Value 1.0 0.7 3.1 2.1 | Killed 7 Myopic 1.0 0.0 23.6 3.5 | Global 2.0 0.0 26.3 0.0 | |
| Target Type TG 5 TG 8 TG 10 TG 11 TG 12 | Target Value 18 10 10 10 | Myopic 1.0 0.0 5.4 4.3 0.0 | Global 18.0 0.0 0.0 0.0 0.0 | Target Value 1.0 0.7 3.1 2.1 | Myopic 1.0 0.0 23.6 3.5 0.0 | Global 2.0 0.0 26.3 0.0 0.0 | |
| Target Type TG 5 TG 8 TG 10 TG 11 TG 12 TG 13 TG 14 TG 22 | Target Value 18 10 10 10 18 7 10 2 | Myopic 1.0 0.0 5.4 4.3 0.0 4.0 0.0 | Global 18.0 0.0 0.0 0.0 1.7 0.0 0.0 | Target Value 1.0 0.7 3.1 2.1 1.0 0.7 2.0 | Myopic 1.0 0.0 23.6 3.5 0.0 0.0 0.0 6.0 | Global 2.0 0.0 26.3 0.0 0.1 0.0 6.0 | |
| Target Type TG 5 TG 8 TG 10 TG 11 TG 12 TG 13 TG 14 | Target Value 18 10 10 10 18 7 | Myopic 1.0 0.0 5.4 4.3 0.0 4.0 0. | Global 18.0 0.0 0.0 0.0 1.7 0.0 | Target Value 1.0 0.7 3.1 2.1 2.1 1.0 0.7 | Myopic 1.0 0.0 23.6 3.5 0.0 0.0 0.0 | Global 2.0 0.0 26.3 0.0 0.0 0.1 0.0 | |
| Target Type TG 5 TG 8 TG 10 TG 11 TG 12 TG 13 TG 14 TG 22 | Target Value 18 10 10 10 18 7 10 2 | Myopic 1.0 0.0 5.4 4.3 0.0 4.0 0.0 | Global 18.0 0.0 0.0 0.0 1.7 0.0 0.0 | Target Value 1.0 0.7 3.1 2.1 1.0 0.7 2.0 | Myopic 1.0 0.0 23.6 3.5 0.0 0.0 0.0 6.0 | Global 2.0 0.0 26.3 0.0 0.1 0.0 6.0 | |
| Target Type TG 5 TG 8 TG 10 TG 11 TG 12 TG 13 TG 14 TG 22 TG 24 | Target Value 18 10 10 10 10 18 7 10 2 10 | Myopic 1.0 0.0 5.4 4.3 0.0 4.0 0. 0.0 2.2 | Global 18.0 0.0 0.0 0.0 0.0 1.7 0.0 0.0 1.5 | Target Value 1.0 0.7 3.1 2.1 2.1 1.0 0.7 2.0 2.5 | Myopic 1.0 0.0 23.6 3.5 0.0 0.0 6.0 0.4 | Global 2.0 0.0 26.3 0.0 0.1 0.0 6.0 1.3 | |
| Target Type TG 5 TG 8 TG 10 TG 11 TG 12 TG 13 TG 14 TG 22 TG 24 TG 25 | Target Value 18 10 10 10 10 18 7 10 2 10 10 | Myopic 1.0 0.0 5.4 4.3 0.0 4.0 0. 2.2 5.5 | Global 18.0 0.0 0.0 0.0 0.0 1.7 0.0 0.0 1.5 1.1 | Target Value 1.0 0.7 3.1 2.1 2.1 1.0 0.7 2.0 2.5 0.9 | Myopic 1.0 0.0 23.6 3.5 0.0 0.0 6.0 0.4 0.0 | Global 2.0 0.0 26.3 0.0 0.0 0.1 0.0 6.0 1.3 0.0 | |

Table 11. MILITARY WORTH OF KILLED TARGETS: gained by sequential and by global optimization is given for each time period and as a total sum.

| | Myopic Optimization | Global Optimization |
|-------------------------------|------------------------|------------------------|
| Time Period 1 | 462.8 | 251.3 |
| Time Period 2 | 345.5 | 333.8 |
| Time Period 3 | 220.1 | 674.0 |
| Time Period 4 | 94.6 | 98.9 |
| Total Worth of Killed Targets | 1123.0 | 1358.0 |

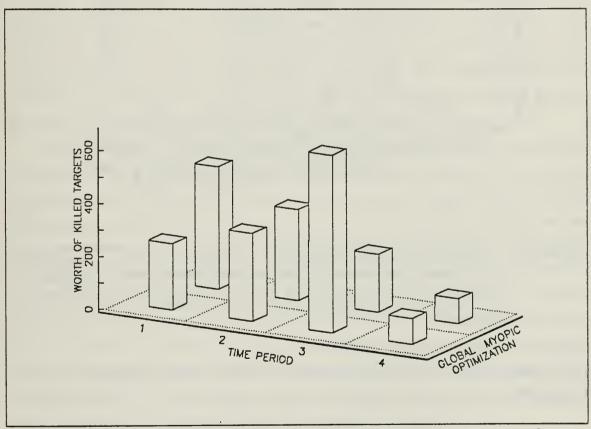


Figure 5. Distribution of Military Worth of Killed Targets: The height of each block represents the numerical value given in Table 11 depending on the time period and on the kind of optimization used.

Both the global and the myopic models utilize secondary weapons. Figure 6 shows weapon usage in the global model. Note that weapon type WP7 is used extensively in situations where more cost-effective weapons are exhausted.

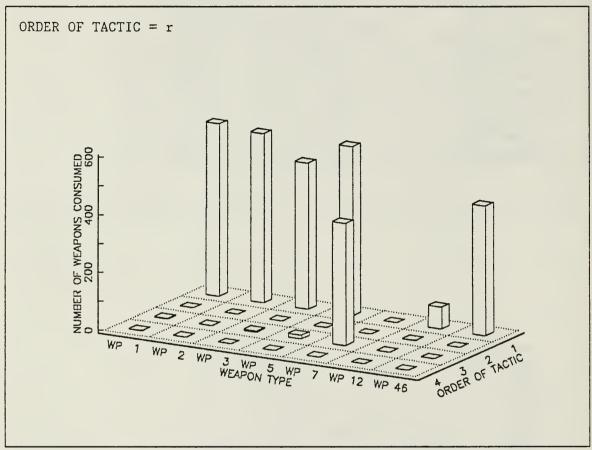


Figure 6. Allocation of Secondary Weapons: The height of each block represents the number of weapons utilized by the global optimization. A significant number of weapon type WP7 is used by tactics of order r=3. This is only possible when weapons used by tactics of order r=1 and r=2 are exhausted.

A more detailed report of the solution is given in the SOLVE SUMMARY of *GAMS* in the Appendix.

VII. CONCLUSIONS

In the first revision of the current HEAVY ATTACK model, a weapon constraint is added and three different objective functions are compared. The objective function best used in the model depends on the priorities of the user:

- 1. Using a linear objective function instead of a nonlinear one has the advantage of simplicity and consequent computational efficiency. A disadvantage is a less dispersed allocation of sorties to different targets.
- 2. Using the Washburn Equation instead of the RAND Equation has the advantage of using a well defined target parameter. The dispersion of attacked target types might be somewhat less influenced due to changes in the input data.

In the second revision the current philosophy of using the most cost-efficient tactic is relaxed such that less cost-efficient tactics can be utilized within a time period. With this revision, tactics not at the top of the Preferred Weapon List (SELECTOR output) can be utilized if all more cost-effective tactics are infeasible due to weapon exhaustion. This revision is particularly important when there is a small number of time periods, since the same capability already exists between time periods.

The third revision replaces sequential optimization (current practice) with global optimization. The comparison between sequential and global optimization by using the same input data shows a qualitative difference in the achieved results. There is a definite indication that sequential time optimization tends to achieve military success in the beginning of the war by sacrificing the potential for later success. Global optimization tends to husband weapons and even targets (in cases where target value increases with time) for later periods in the war. An argument for global optimization can be based on the fact that it is more efficient in killing targets with large military values. On the other hand, it could also be argued that sequential optimization is more likely to imitate what will actually happen, "optimal" or not. In any case, if global optimization is used, then the distribution of the value of destroyed targets seems to be much more time dependent than is recognized by the current method of sequential optimization.

All revisions introduced in this Thesis result in gaining of more military worth. USAF's general objective is to determine their future need of weapons rather than to maximize the military worth of killed targets. With the revisions described above, utilization of weapons plays a more important and direct role in the optimization, especially

when more than one tactic is considered. The developed models are intended to provide the necessary structure to embellish HEAVY ATTACK for this purpose.

APPENDIX GLOBAL OPTIMIZATION MODEL

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           * Remark
                                               : This Model is an improved version of the HEAVY ATTACK
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                                                      model; it contains a subset of a larger database.
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           * Specification:
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                                                                     RAND - Equation
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                                                                     Multi-Weapon Optimization
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                                                                     Multi-Time Period (Global) Optimization
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          * Reference : Dennis M. Coulter, Maj, USAF
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                                                      Sortie Allocation by a Nonlinear Programming Model
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                                                      for Determining a Munitions Mix
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                                                      R. J. Clasen, G. W. Graves and J. Y. Lu
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                                             aircraft type index
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35
                                            target type index
                                                                                                                   / TG5
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                                                                                                                        TG8
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45
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46
47
                                                                                                                        TG34 /
48
                                                                                                                  / WP1
49
                           K
                                            weapon type index
                                                                                                                        WP2
50
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51
                                                                                                                        WP4
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53
                                           WP5
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 73
 74
          W
                weatherband type index / WB1 * WB6 /
 75
 76
          R
                order of preferred weapon type / OD1 * OD4 /
 77
 78
          P
                 time period index / PER1 * PER4 /
 79
 80
 81
     ALIAS (J,JP)
 82
    ALIAS (R,RP)
 83
 84
 85
     ALIAS (P,PP)
 86
 87
    ALIAS (P, PPP)
 88
 89
     ALIAS (W, WPP)
 90
 91
 92
     *** Definition of TARGET Parameters
 93
 94
     PARAMETERS
 95
 96
          T(J) total number of target type J
 97
 98
     *** all entries for T(J) has to be nonzero values ***
 99
100
                                         / TG5
                                                  18
                                           TG8
                                                  13
101
                                                  29
102
                                           TG10
103
                                           TG11
                                                  32
104
                                           TG12
                                                   3
105
                                           TG13
                                                   4
106
                                           TG14
                                                   2
                                           TG22
                                                   6
107
108
                                           TG24
                                                   3
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109
                                        TG25
                                             51
110
                                        TG27
                                              21
111
                                        TG29
                                              9
112
                                             18 /
                                        TG34
113
114
115
116
         C(J) TARGET parameter
                                                    0 < C < 1
117
118
                                      / TG5
                                               0.2
119
                                        TG8
                                               0.1
120
                                        TG10
                                               0.2
121
                                        TG11
                                               0.1
122
                                        TG12
                                               0.1
123
                                        TG13
                                               0.3
124
                                        TG14
                                               0.1
125
                                        TG22
                                               0.2
126
                                        TG24
                                               0.8
127
                                        TG25
                                               0.3
128
                                        TG27
                                               0.7
129
                                        TG29
                                              0.1
130
                                        TG34
                                              0.2
131
132
133
      TABLE V(J,P) value of target type J
134
135
                        PER1 PER2 PER3 PER4
136
               TG5
                         10
                               14
                                    18
                                          1.0
137
               TG8
                         10
                               10
                                           0.7
                                     10
138
               TG10
                          4
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                                           3.1
139
                               9
               TG11
                          7
                                     10
                                           2. 1
140
               TG12
                          7
                               12
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               TG13
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               TG14
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144
               TG24
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               TG25
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7
                                    8 2.0
146
               TG27
                          4
147
               TG29
                         7
                               7
                                     8
                                          1.0
148
               TG34
                         5
                               5
                                     8
                                           0.7
149
150
151
152
    ** Definition of Sortie numbers
153
154
       . TABLE S(I,P) maximum number of sorties for AC type I
155
156
                       PER1
                              PER2
                                     PER3
                                            PER4
                                     150
157
                 AC1
                       180
                              200
                                            300
158
                 AC2
                       180
                              200
                                     150
                                            300
159
160
161
         TABLE PROP(I,P) proportion of available number of sorties for AC I
162
163
                       PER1
                             PER2 PER3 PER4
164
                AC1 0.60 0.50 0.70 0.70
```

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165
                   AC2
                         0.45
                                 0.60
                                        0.70 0.70
166
167
     PARAMETER
168
169
170
     ** Definition of WP numbers
171
                    maximum number of WP k - 100000 represents infinity
172
           WP(K)
173
174
                           / WP1
                                        600
175
                             WP2
                                     100000
176
                             WP3
                                     100000
177
                             WP4
                                     100000
178
                             WP5
                                        600
179
                             WP6
                                     100000
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180
181
                             WP8
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182
                                     100000
183
                             WP10
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184
                             WP11
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185
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                                        600
186
                             WP15
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                             WP45
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197
                             WP46
                                        450
198
199
200
         Definition of Weatherband Distribution
201
202
           PR(W)
                   probability of weatherband W
203
                   WB1 0.00
                   WB2 0.02
204
205
                   WB3
                       0.14
206
                   WB4
                       0.07
207
                   WB5
                        0.07
208
                   WB6 0.70
209
210
211
         Parameter definition for Reconstitution
212
213
            TIME(P) length of time period P
214
                  / PER1
                         3
215
                    PER2
                          4
                    PER3
                          8
216
217
                    PER4 15
218
219
220
             RECON(J) number of days a killed target has to stay dead
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221
222
                                                                                                                                                                                                                   / TG5
                                                                                                                                                                                                                                                                  3
223
                                                                                                                                                                                                                             TG8
                                                                                                                                                                                                                                                              35
224
                                                                                                                                                                                                                            TG10
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225
                                                                                                                                                                                                                            TG11
                                                                                                                                                                                                                                                               7
226
                                                                                                                                                                                                                            TG12
                                                                                                                                                                                                                                                              35
227
                                                                                                                                                                                                                            TG13
                                                                                                                                                                                                                                                              37
228
                                                                                                                                                                                                                            TG14
                                                                                                                                                                                                                                                              40
229
                                                                                                                                                                                                                            TG22
                                                                                                                                                                                                                                                             32
230
                                                                                                                                                                                                                            TG24
                                                                                                                                                                                                                                                            30
231
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                                                                                                                                                                                                                                                              8
232
                                                                                                                                                                                                                            TG27
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233
                                                                                                                                                                                                                             TG29
                                                                                                                                                                                                                                                             40
234
                                                                                                                                                                                                                            TG34
                                                                                                                                                                                                                                                            34
235
236
237
                                                                     QTY(J) maximum number of targets to be reconst. in 30 days
238
239
                                                                                                                                                                                                                  / TG5
                                                                                                                                                                                                                                                                  4
240
                                                                                                                                                                                                                                                                  2
                                                                                                                                                                                                                             TG8
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242
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247
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248
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250
                                                                                                                                                                                                                            TG29
                                                                                                                                                                                                                                                                  0
251
                                                                                                                                                                                                                            TG34
                                                                                                                                                                                                                                                                  3
252
253
254
                                         PERUP(J,P) upper bound on time periods considered for reconstitution;
255
256
                                           a killed target must exceed a minimum time > RECON(J) < before it
257
                                           is allowed to be reconstituted
258
259
260
                                              LOOP((J,P),
261
262
                                               PERUP(J,P) = SUM(PPS(ORD(PP) LE ORD(P)),1S(RECON(J) LT (SUM(PPPS))
263
264
                                                ( (ORD(PPP) LE (ORD(P)+1)) AND (ORD(PPP) GE ORD(PP)) ,TIME(PPP))
265
266
                                                                                                                                                                                             - CEIL(0.5 * TIME(PP)) ) )
                                                                                                                                                                                                                                                                                                                                                                                              );
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| 277 278 | TABLE E(I,J,R) | Number | of Targets | type J | killed by | one Sort | ie type I |
|------------|------------------------|----------------|----------------|--------------------------------------|--|----------|--|
| 279 | | | | | | | |
| 280 | AG1 EG5 | OD1 | OD2 | OD3 | OD4 | | |
| 281 | AC1. TG5 | . 159 | . 156 | . 193 | . 310 | | |
| 282 283 | AC1. TG8 AC1. TG10 | . 305 . 083 | .418 .120 | . 299 . 076 | .327 .276 | | |
| 284 | AC1. TG11 | .081 | . 092 | .077 | . 034 | | |
| 285 | AC1. TG12 | .028 | .010 | .020 | .044 | | |
| 286 | AC1. TG13 | . 216 | . 269 | . 205 | . 208 | | |
| 287 | AC1. TG14 | . 386 | . 328 | . 284 | . 292 | | |
| 288 | AC1. TG22 | . 343 | . 468 | . 333 | . 305 | | |
| 289 290 | AC1. TG24 | . 273 | . 232 | . 273 | . 218 | | |
| 290 | AC1. TG25 AC1. TG27 | . 134 . 933 | .072 .913 | . 067 . 792 | .042 .741 | | |
| 292 | AC1. TG29 | . 137 | . 139 | . 092 | . 117 | | |
| 293 | AC1.TG34 | . 298 | . 172 | . 150 | . 428 | | |
| 294 | AC2. TG5 | . 247 | . 241 | . 288 | . 282 | | |
| 295 | AC2. TG8 | . 262 | . 305 | . 365 | . 418 | | |
| 296 | AC2. TG10 | . 083 | . 120 | . 076 | . 276 | | |
| 297 298 | AC2. TG11 AC2. TG12 | . 081 . 028 | .092 .010 | .077 .020 | .034 .044 | | |
| 299 | AC2. TG13 | . 195 | . 216 | . 260 | . 269 | | |
| 300 | AC2. TG14 | . 685 | . 552 | . 569 | . 388 | | |
| 301 | AC2.TG22 | . 251 | . 343 | . 468 | . 350 | | |
| 302 | AC2. TG24 | . 205 | . 206 | . 273 | . 138 | | |
| 303 | AC2. TG25 | . 134 | .072 | . 067 | . 042 | | |
| 304 305 | AC2. TG27 AC2. TG29 | . 652 . 137 | .933 | .913 .139 | . 792 | | |
| 306 | AC2. TG34 | . 382 | . 064 . 367 | . 338 | .092 .231 | | |
| 307 | 1102. 103 (| . 502 | . 507 | . 550 | . 231 | | |
| 308 | | | | | | | |
| 309 | | | | | | | |
| 310 | TABLE $B(I,J,R,W)$ | Weaponl | oad Array | for each | set <i j<="" td=""><td>r w></td><td></td></i> | r w> | |
| 311 | | OD1 UD1 | 001 100 | 001 1100 | OD1 UD/ | 0D1 UD5 | OD1 UDC |
| 312 313 | AC1. TG5 | OD1.WB1 | OD1.WB2 | OD1.WB3 | OD1.WB4 | OD1.WB5 | OD1.WB6 |
| 314 | AC1. TG8 | 0 | 2 2 | 2 | 2 2 | 2 2 | 2 2 |
| 315 | AC1. TG10 | Ö | 2 | 2 | 2 | 2 | 2 |
| 316 | AC1. TG11 | 0 | 2 | 2 | 2 | 2 | 2 |
| 317 | AC1. TG12 | 0 | 0 | 0 | 2 | 2 | 2 |
| 318 | AC1. TG13 | 0 | 2 | 2 6 2 0 2 6 6 6 | 2 | 2 | 2 |
| 319 | AC1. TG14 | 0 | 0 | 6 | 6 | 6 | 6 |
| 320 321 | AC1. TG22 AC1. TG24 | 0 | 2 0 | 2 | 2 2 | 2 2 | 2 |
| 322 | AC1. TG25 | 0 | 2 | 2 | 2 | 2 | 2 |
| 323 | AC1. TG27 | Ö | 0 | 6 | 6 | 6 | 6 |
| 324 | AC1. TG29 | 0 | 0 | 6 | 6 | 6 | 6 |
| 325 | AC1. TG34 | 0 | 6 | 6 | 6 | 6 | 6 |
| 326 | AC2. TG5 | 0 | 6 | 6 | 6 | 6 | 6 |
| 327 | AC2. TG8 | 0 | 6 | 6 6 2 2 | 6 | 6 | 2 2 6 2 2 2 6 6 6 6 6 2 2 2 |
| 328 329 | AC2.TG10 AC2.TG11 | 0 | 2 2 | 2 | 2 2 | 2 2 | 2 |
| 330 | AC2. TG11 AC2. TG12 | 0 | 0 | 0 | 2 | 2 | 2 |
| 331 | AC2. TG13 | 0 | 6 | 6 | 6 | 6 | 6 |
| 332 | AC2. TG14 | Ō | 0 | 4 | 4 | 4 | 4 |
| | | | | | | | |

| 333 334 335 336 337 338 339 | AC2. TG22 AC2. TG24 AC2. TG25 AC2. TG27 AC2. TG29 AC2. TG34 | 0 0 0 0 0 | 6 6 2 0 0 | 6 6 2 0 6 4 | 6 6 2 0 6 4 | 6 6 2 0 6 4 | 6 6 2 6 6 4 |
|---|---|---|---|---|---|---|---|
| 340 341 342 343 344 345 346 347 348 349 350 351 352 353 354 355 356 357 358 359 360 361 362 363 364 365 366 365 366 | + AC1. TG5 AC1. TG8 AC1. TG10 AC1. TG11 AC1. TG12 AC1. TG13 AC1. TG14 AC1. TG22 AC1. TG24 AC1. TG25 AC1. TG27 AC1. TG27 AC1. TG29 AC1. TG34 AC2. TG5 AC2. TG5 AC2. TG10 AC2. TG11 AC2. TG11 AC2. TG12 AC2. TG12 AC2. TG12 AC2. TG25 AC2. TG26 AC2. TG27 AC2. TG27 AC2. TG27 AC2. TG27 AC2. TG27 AC2. TG27 AC2. TG27 | OD2. WB1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | OD2. WB2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | OD 2. WB 3 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | OD2. WB4 2 0 0 0 0 0 0 0 0 0 0 2 6 2 0 0 2 0 0 0 6 6 6 6 | OD2. WB5 2 0 0 0 0 0 0 0 0 0 0 0 2 6 2 0 0 2 0 0 2 0 0 6 6 6 6 | OD2. WB6 2 0 0 0 0 0 0 0 0 0 0 0 2 6 2 0 0 0 2 6 2 0 0 0 6 6 6 6 |
| 367 368 369 370 371 372 373 374 375 376 377 378 379 380 381 382 383 384 385 386 387 388 | AC1. TG5 AC1. TG8 AC1. TG10 AC1. TG11 AC1. TG12 AC1. TG13 AC1. TG14 AC1. TG22 AC1. TG25 AC1. TG25 AC1. TG27 AC1. TG27 AC1. TG27 AC1. TG27 AC1. TG34 AC2. TG5 AC2. TG5 AC2. TG8 AC2. TG10 AC2. TG11 AC2. TG12 AC2. TG13 AC2. TG13 | OD3. WB1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | OD3. WB2 0 2 2 2 0 2 2 0 0 6 0 2 2 2 0 0 0 0 0 | OD3. WB3 0 2 2 2 2 2 2 2 2 2 0 0 0 2 2 2 0 0 0 0 2 2 0 0 0 0 | OD3.WB4 0 2 2 2 2 2 2 2 2 0 0 0 2 2 2 0 0 0 0 | OD3.WB5 0 2 2 2 2 2 2 2 2 0 0 0 2 2 0 0 0 0 2 0 | OD3. WB6 0 2 2 2 2 2 2 2 2 0 0 0 2 2 0 0 0 0 2 2 0 |

| 390 AC2. TG24 0 0 0 2 391 AC2. TG25 0 0 0 0 392 AC2. TG27 0 0 0 393 AC2. TG29 0 0 0 394 AC2. TG34 0 6 6 395 | 2 0 0 0 | 2 0 0 0 |
|---|--|--|
| 396 + OD4. WB1 OD4. WB2 OD4. WB3 OD4. WB4 397 AC1. TG5 0 6 6 6 398 AC1. TG8 0 6 6 6 399 AC1. TG10 0 0 2 2 400 AC1. TG11 0 0 0 0 401 AC1. TG12 0 0 0 0 402 AC1. TG13 0 6 6 6 6 403 AC1. TG14 0 6 0 0 0 404 AC1. TG22 0 6 6 6 6 405 AC1. TG24 0 0 0 0 0 406 AC1. TG25 0 0 0 0 0 0 407 AC1. TG27 0 0 2 2 2 408 AC1. TG27 0 0 0 0 0 | OD4. WB5 6 6 2 0 0 6 0 0 2 0 0 0 2 0 0 0 2 0 0 0 2 0 0 0 2 0 0 0 0 2 0 | OD4. WB6 6 6 2 0 0 6 0 0 2 0 0 0 2 0 0 0 0 2 0 0 0 2 0 0 0 0 0 2 0 |

TABLE WPTYPE(I,J,R)

 428 * For each sortie-target combination the weapon type K of order R 429 * is given if it is possible to use this weapon

| /20 | 13 810011 11 10 18 | POSBIBLE | co abc | chias weapon | |
|-----|--------------------|----------|--------|--------------|-----|
| 430 | | | | | |
| 431 | | OD1 | OD2 | OD3 | OD4 |
| 432 | AC1. TG5 | 5 | 6 | 5 | 4 |
| 433 | AC1. TG8 | 5 | 5 | 7 | 3 |
| 434 | AC1. TG10 | 5 | 5 | 7 | 18 |
| 435 | AC1. TG11 | 5 | 5 | 7 | 5 |
| 436 | AC1. TG12 | 5 | 5 | 7 | 5 |
| 437 | AC1. TG13 | 5 | 5 | 7 | 3 |
| 438 | AC1. TG14 | 3 | 3 | 5 | 3 |
| 439 | AC1. TG22 | 5 | 5 | 7 | 3 |
| 440 | AC1. TG24 | 5 | 3 | 7 | 3 |
| 441 | AC1. TG25 | 24 | 24 | 24 | 24 |
| 442 | AC1. TG27 | 3 | 3 | 3 | 7 |
| 443 | AC1. TG29 | 3 | 3 | 7 | 7 |
| 444 | AC1. TG34 | 3 | 5 | 5 | 3 |

```
445
           AC2. TG5
                                    1
                           2
                                             2
                                                      1
446
           AC2. TG8
                           1
                                    5
                                             1
                                                      5
447
           AC2. TG10
                           5
                                    5
                                             7
                                                     18
448
           AC2. TG11
                           5
                                    5
                                             7
                                                      5
449
           AC2, TG12
                           5
                                    5
                                             7
                                                      5
450
           AC2. TG13
                           1
                                    5
                                             1
                                                      5
           AC2. TG14
451
                          12
                                   12
                                            12
                                                      1
452
           AC2. TG22
                                    5
                                             5
                                                      1
                           1
453
           AC2. TG24
                           1
                                    1
                                             5
                                                      1
454
                          24
           AC2. TG25
                                   24
                                            24
                                                     24
455
           AC2. TG27
                                    3
                                             3
                                                      3
                           1
456
           AC2. TG29
                           3
                                    1
                                             3
                                                      7
457
           AC2. TG34
                          12
                                    1
                                             1
                                                      1
458
460 %
461 %
              End of INPUT DATA
                                            70
462
                                            *
    463
464
465
466
467 7/2
        Definition of Sortie Variable
468
469 %
        SX(I,J,R,W,P) describes the number of sorties type I assigned
470 *
        to a target of type J carrying any weapon feasible for tactic R
471
   ゔ゚ゔ
        and weatherband W and in time period P
472
473
474
        POSITIVE VARIABLES
                             SX(I,J,R,W,P)
                                                                         ;
475
476 ** Initial Values for Variables
477
478
                SX.L(I,J,R,W,P) = 0
                                                                         ;
479
480 **
        Declaration of variable EXPO(J,P)
481
482
        POSITIVE VARIABLE EXPO(J,P)
483
484 **
        Declaration of Kill Variable
485
486
        POSITIVE VARIABLE KILL(J,P)
                                                                         ;
487
488 *** Declaration of Variable D(J,P)
489
490
        POSITIVE VARIABLE D(J,P)
491
492 **
        Declaration of Variable for cumulative weapon consumption
493
494
        POSITIVE VARIABLE WEAP(K)
495
496 ** Upper bound for variable Weapon Consumption
497
498
                WEAP. UP(K)
                              = WP(K)
499
```

```
Declaration of variable for number of targets been reconstituted
501
502
503
         POSITIVE VARIABLE REBUILD(J,P)
504
505
     ** Upper bound for variable REBUILD
506
507
                 REBUILD. UP(J,P) = QTY(J) * TIME(P+1) / 30
508
509
510
511
        Variable definition for objective function
512
513
         VARIABLE Z
                                                                            ;
514
515
    EQUATIONS
516
517
518
         KILLVAL
                          maximize the value of destroyed targets
519
                          determines the number of killed targets
         KILLNL(J.P)
520
         EXPONENT(J,P)
                          evaluates the values of the exponential terms
521
         DEADTG(J,P)
                          determines the number of dead targets
                          constraint the number of killed targets
522
         KILLCON(J,P)
                          constraint the max. number of targets for reconst.
523
         RECCON(J,P)
524
                          constraint the number of allocated sorties
         SORTCON(I,P)
525
                          determines the consumption of each weapon type
         WEAPCONSUM(K)
                          decides if next weapon on list can be used
526
         SELECT(I,J,R,W)
527
         DISTR(I,J,W,P)
                          ensures that all weatherbands are covered prop.;
528
529
530 KILLVAL..
531
532
                 Z = E = SUM((J,P),V(J,P) * KILL(J,P))
533
534
535
     KILLNL(J,P)...
536
537
          KILL(J,P) = E = ((T(J)/C(J)) - D(J,P)) * (1 - EXPO(J,P))
538
539
540
     EXPONENT(J,P)...
541
542
          EXPO(J,P) = E = EXP(((-C(J))/T(J)) * SUM((I,R,W)$B(I,J,R,W),
543
544
                                    E(I,J,R) * SX(I,J,R,W,P)$B(I,J,R,W));
545
546
547
     DEADTG(J,P)...
548
549
        D(J,P) =E= SUM(PP$(ORD(PP) LT ORD(P)),KILL(J,PP) - REBUILD(J,PP));
550
551
552
    KILLCON(J,P)..
553
554
              KILL(J,P) = L = T(J) - D(J,P)
                                                                            ;
555
556
```

```
557
      RECCON(J,P)..
 558
 559
                SUM(PP$(ORD(PP) LE ORD(P)), REBUILD(J, PP)) =L=
 560
 561
                                SUM(PP$(ORD(PP) LE PERUP(J,P)), KILL(J,PP));
 562
 563
 564
      SORTCON(I,P)...
- 565
 566
           SUM((J,R,W)\$B(I,J,R,W),
 567
 568
                           SX(I,J,R,W,P)$B(I,J,R,W)) =L= PROP(I,P) * S(I,P);
 569
 570
 571
      WEAPCONSUM(K)..
 572
 573
        WEAP(K) =E= SUM((I,J,R,W,P)$( (ORD(K) EQ WPTYPE(I,J,R)) AND
 574
 575
                 (B(I,J,R,W) NE O)), B(I,J,R,W) * SX(I,J,R,W,P)$B(I,J,R,W));
 576
 577
        SELECT(I,J,R,W)$B(I,J,R,W)...
 578
 579
 580
            0 = E = SUM(P,SX(I,J,R,W,P)\$B(I,J,R,W)) *
 581
 582
                   SUM((K,RP))((ORD(RP) LT ORD(R)) AND
 583
                         (B(I,J,RP,W) NE O) AND (ORD(K) EQ WPTYPE(I,J,RP))),
 584
 585
 586
                                                         (WP(K) - WEAP(K));
 587
 588
 589
      DISTR(I,J,W,P)$SUM(R,B(I,J,R,W))...
 590
                SUM(R,SX(I,J,R,W,P)\$B(I,J,R,W)) = E = PR(W) *
 591
 592
 593
                     SUM((R,WPP)\$B(I,J,R,WPP),SX(I,J,R,WPP,P)\$B(I,J,R,WPP));
 594
 595
 596
 597
      MODEL AIRATTACK /ALL/
                                                                              ;
 598
 599
      * Limit for number of iterations
 600
 601
      OPTION ITERLIM = 1000 , LIMCOL = 0 , LIMROW = 0
 602
 603
      OPTION SOLPRINT = OFF , SYSOUT = OFF
 604
 605
 606
      SOLVE AIRATTACK USING NLP MAXIMIZING Z
 607
 608
 609
 610
           The following statements represent the solution values
 611
 612
      PARAMETERS
```

```
613
 614
           KILLTG(J.P)
                           number of targets J killed in period P
 615
           OBJECTIVE(P)
                              Objective Function Value
                              potential Kill-Capability (target-type vs period)
 616
           KILLPOT(J,P)
 617
           OPSORTIE(I,J,R,P,W) number of optimal sorties
           SORTIE(J,P,I)
                           number of sorties I assigned to target J in period P
 618
                           number of weapons (sortie, target and weapon type)
 619
           WPCOMB(I,J,K)
 620
                              number of weapons (tactic vs weapon-type)
           WPCONS(R,K)
 621
                              number of weapons (target vs weapon-type)
           WEAPON(J,K)
 622
 623
 624
               KILLTG(J,P) = KILL.L(J,P)
                                                                             ;
 625
 626
               OBJECTIVE(P) = SUM(J,V(J,P) * KILL.L(J,P))
 627
 628
               KILLPOT(J,P) = SUM((I,R,W)\$B(I,J,R,W),
 629
 630
                                     E(I,J,R) * SX.L(I,J,R,W,P))
 631
 632
               WEAPON(J,K) = SUM((I,R,W,P)\$(ORD(K) EQ WPTYPE(I,J,R)),
 633
 634
                                              B(I,J,R,W) * SX.L(I,J,R,W,P));
 635
 636
               WPCONS(R,K) = SUM((I,J,W,P))
 637
 638
               (ORD(K) EQ WPTYPE(I,J,R)) AND (B(I,J,R,W) NE 0)),
 639
 640
                                            B(I,J,R,W) * SX.L(I,J,R,W,P))
 641
 642
                 OPSORTIE(I,J,R,P,W) = SX. L(I,J,R,W,P)
 643
 644
                 SORTIE(J,P,I) = SUM((R,W),SX.L(I,J,R,W,P))
 645
 646
 647
                            ; DISPLAY OBJECTIVE
 648
      OPTION OBJECTIVE: 2
 649
      OPTION KILLTG: 1:1:1
                            ; DISPLAY KILLTG
 650
      OPTION KILLPOT: 1: 1: 1
                             : DISPLAY KILLPOT
 651
      OPTION OPSORTIE: 1: 2: 1 : DISPLAY OPSORTIE
 652
      OPTION SORTIE: 1: 1: 2
                            : DISPLAY SORTIE
                             : DISPLAY WPCONS
      OPTION WPCONS: 1: 1: 1
 653
                             ; DISPLAY WEAPON
 654
     OPTION WEAPON: 1: 1: 1
                             ; DISPLAY WEAP. L
 655
     OPTION WEAP: 1
 656 OPTION REBUILD: 1:1:1 ; DISPLAY REBUILD. L
COMPILATION TIME
                              2.140 SECONDS
```

MODEL STATISTICS SOLVE AIRATTACK USING NLP FROM LINE 607

MODEL STATISTICS

BLOCKS OF EQUATIONS 10 SINGLE EQUATIONS 932
BLOCKS OF VARIABLES 7 SINGLE VARIABLES 1289
NON ZERO ELEMENTS 9758 NON LINEAR N-Z 1889
DERIVATIVE POOL 31 CONSTANT POOL 61
CODE LENGTH 15943

GENERATION TIME = 65.580 SECONDS

EXECUTION TIME = 67.680 SECONDS

SOLUTION REPORT SOLVE AIRATTACK USING NLP FROM LINE 607

SOLVE SUMMARY

MODEL AIRATTACK OBJECTIVE Z
TYPE NLP DIRECTION MAXIMIZE
SOLVER MINOS5 FROM LINE 607

**** SOLVER STATUS 1 NORMAL COMPLETION
**** MODEL STATUS 2 LOCALLY OPTIMAL
***** OBJECTIVE VALUE 1358.0172

RESOURCE USAGE, LIMIT 64.179 1000.000 ITERATION COUNT, LIMIT 639 1000 EVALUATION ERRORS 0 0

M I N O S --- VERSION 5.0 APR 1984

COURTESY OF B. A. MURTAGH AND M. A. SAUNDERS,
DEPARTMENT OF OPERATIONS RESEARCH,
STANFORD UNIVERSITY,
STANFORD CALIFORNIA 94305 U.S.A.

WORK SPACE NEEDED (ESTIMATE) -- 104191 WORDS.
WORK SPACE AVAILABLE -- 134740 WORDS.
(MAXIMUM OBTAINABLE -- 288878 WORDS.)

EXIT -- OPTIMAL SOLUTION FOUND
MAJOR ITERATIONS 22
NORM RG / NORM PI 5.752E-08
TOTAL USED 65 17 UNI

TOTAL USED 65.17 UNITS
MINOS5 TIME 56.27 (INTERPRETER - 9.78)

REPORT SUMMARY:

O NONOPT

O INFEASIBLE

O UNBOUNDED

O ERRORS

| | 648 | PARAMETER | OBJECTIVE | | OBJECTIVE | FUNCTION | N VALUE | | |
|------------------------------------|------|--------------|-----------|------|----------------------------|---------------|----------|---------------|------|
| PER1 25 | 1.30 | , PER2 3 | 333.84, | PER3 | 674.04, | PER4 | 98. 84 | | |
| | 649 | PARAMETER | KILLTG | | NUMBER OF | TARGETS | J KILLED | IN PERIOD E | P |
| | | PER1 | PER2 | | PER3 | PER4 | | | |
| TG5 TG8 | | 0.5 13.0 | 1. 1 | | 18.0 | 2. 0 26. 3 | | | |
| TG10 TG11 TG13 | | 9.6 2.2 | | | 1. 7 | 0. 1 | | | |
| TG14 TG22 | | 2. 2 | | | 1. / | 6. 0 | | | |
| TG24 TG25 TG27 TG34 | | | 26.6 | | 1.5 1.1 21.0 18.0 | 1.3 | | | |
| | 650 | PARAMETER | KILLPOT | | POTENTIAL PERIOD) | KILL-CA | PABILITY | (TARGET.·TYPE | E VS |
| | | PER1 | PER2 | | PER3 | PER4 | | | |
| TG5 TG8 | | 0.5 13.7 | 1. 1 | | 20.1 | 2.5 | | | |
| TG10 TG11 | | 9.8 | | | | 29.0 | | | |
| TG13 TG | | 2. 4 2. 1 | | | 2.2 | 0.2 | | | |
| TC TG24 TG25 TG27 TG34 | | | 28.9 | | 1.9 1.3 36.1 20.1 | 6. 7 3. 3 | | | |
| | 651 | PARAMETER | OPSORTIE | | NUMBER OF | OPTIMAL | SORTIES | | |
| INDEX 1 | = A(| C1 INDEX 2 | = TG8 | | | | | | |
| | | WB2 | WB: | 3 | WB4 | , | WB5 | WB6 | |
| OD3. PER | 1 | 0.2 | 1. | 2 | 0.6 | (| 0.6 | 5.8 | |
| INDEX 1 | = A(| C1 INDEX 2 | = TG10 | | | | | | |
| | | WB2 | WB: | 3 | WB4 | Ţ | WB5 | WB6 | |
| OD1. PER OD3. PER | | 4.2 | 29. | 4 | 14.7 | 14 | 4.7 | 99.9 47.1 | |
| | | | | | | | | | |

INDEX 1 = AC1 INDEX 2 = TG11 .

| | WB2 | WB3 | WB4 | WB5 | WB6 | |
|------------------------|----------------|---------------|------------|------------|---------------|--|
| OD1. PER1 | 2.0 | 14.0 | 7.0 | 7.0 | 69.8 | |
| INDEX 1 = AC1 | INDEX 2 : | = TG13 | | | | |
| | WB2 | WB3 | WB4 | WB5 | WB6 | |
| OD1. PER3 | 0.2 | 1. 4 | 0.7 | 0.7 | 7.2 | |
| INDEX 1 = AC1 | INDEX 2 | = TG25 | | | | |
| | WB2 | WB3 | WB4 | WB5 | WB6 | |
| OD1. PER2 OD1. PER3 | 2.0 0.2 | 14.0 1.3 | 7.0 0.7 | 7.0 0.7 | 70.0 6.5 | |
| INDEX $1 = AC1$ | | | 0.7 | 0.7 | 0.3 | |
| INDER 1 - ROI | WB2 | WB3 | WB4 | WB5 | WB6 | |
| 001 000 | WDZ | | | | | |
| OD1. PER3 OD3. PER3 | 0.8 | 5.4 | 2.7 | 2.7 | 27. 2 | |
| INDEX 1 = AC1 | INDEX 2 : | = TG34 | | | | |
| | WB2 | WB3 | WB4 | WB5 | WB6 | |
| OD1. PER3 | 0.9 | 6.5 | 3.3 | 3.3 | 32.5 | |
| INDEX 1 = AC2 | INDEX 2 : | = TG5 | | | | |
| | WB2 | WB3 | WB4 | WB5 | WB6 | |
| OD1. PER1 4. : | | 0.3 | 0.2 | 0.2 | 1.5 | |
| OD1. PER3 | 6886E-2 1.6 | 0. 6 11. 4 | 0.3 5.7 | 0.3 5.7 | 3. 0 56. 9 | |
| OD1. PER4 | 0.2 | 1. 4 | 0.7 | 0.7 | 7. 0 | |
| INDEX $1 = AC2$ | INDEX 2 : | = TG8 | | | | |
| | WB2 | WB3 | WB4 | WB5 | WB6 | |
| OD1. PER1 | 0.9 | 6.0 | 3.0 | 3.0 | 29.9 | |
| INDEX 1 = AC2 | INDEX 2 : | = TG10 | | | | |
| | WB2 | WB3 | WB4 | WB5 | WB6 | |
| OD3. PER4 | 3. 1 | 21.9 | 10.9 | 10.9 | 109.4 | |
| INDEX 1 = AC2 | INDEX 2 : | = TG11 | | | | |
| | WB2 | WB3 | WB4 | WB5 | WB6 | |

| OD1. PER | 1 0.4 | 2.9 | 1. 5 | 1.5 | 14. 6 | |
|----------------------------------|--------------|---------------------|----------------------|------------------|---------------|----------|
| INDEX 1 | = AC2 INDEX | 2 = TG13 | | | | |
| | WB2 | WB3 | WB | WB5 | WB6 | |
| OD1. PER OD1. PER | | | | 0.8 6.2153E-2 | | |
| INDEX 1 | = AC2 INDEX | 2 = TG14 | | | | |
| | WB2 | WB3 | WB4 | WB5 | WB6 | |
| OD1. PER OD2. PER | | 0.4 | 0.2 | 0.2 | 2. 2 | |
| INDEX 1 | = AC2 INDEX | 2 = TG22 | | | | |
| | WB2 | WB3 | WB4 | WB5 | WB6 | |
| OD1. PER | 4 0.5 | 3.7 | 1.9 | 1.9 | 18.7 | |
| INDEX 1 | = AC2 INDEX | 2 = TG24 | | | | |
| | WB2 | WB3 | WB4 | WB5 | WB6 | |
| OD1. PER OD1. PER OD3. PER | .4 0.3 | | | | | |
| INDEX 1 | = AC2 INDEX | 2 = TG25 | | | | |
| | WB2 | WB3 | WB | WB5 | WB6 | |
| OD1. PER | 2 2.3 | 16.2 | 8. | 8. 1 | 81.0 | |
| INDEX 1 | = AC2 INDEX | 2 = TG34 | | | | |
| | WB2 | WB3 | WB | WB5 | WB6 | |
| OD1. PER OD3. PER | | 2. 3 | 1. | 1. 1 | 11. 4 | |
| | 652 PARAMETE | R SORTIE | NUMBER (IN PERIC | OF SORTIES I | ASSIGNED TO T | CARGET J |
| | PER1. AC1 | PER1. AC2 | PER2. AC1 | PER2. AC2 | PER3. AC1 F | ER3. AC2 |
| TG5 TG8 | 8.3 | 2. 2 42. 8 | | 4. 3 | | 81.3 |
| TG11 TG13 TG14 | 99.7 | 20.9 12.1 3.1 | | | 10.3 | |
| TG24 TG25 | | 5. 1 | 100.0 | 115.7 | 9.3 | 7.4 |

| TG27 TG34 | | | | | 38. 8 46. 5 | 16.3 |
|-------------------------------------|--------------------------|---|------------|------------------------|-----------------|------------|
| + | PER4. AC1 | PER4. AC2 | | | | |
| TG5 TG10 TG13 TG22 TG24 | 210.0 | 10. 0 156. 3 0. 9 26. 7 16. 1 | | | | |
| | 653 PARAMETE | R WPCONS | NUMBER | OF WEAPONS (T. | ACTIC VS WEA | PON-TYPE) |
| | WP1 | WP2 | WP3 | WP5 | WP7 | WP12 |
| OD1 | 598.0 | 586.8 | 507.3 | 587.6 | | 76.2 |
| OD2 OD3 | 2. 0 | | 4. 7 | 12.4 | 423.5 | 0.2 |
| + | WP46 | | | | | |
| OD1 | 450.0 | | | | | |
| | 654 PARAMETE | R WEAPON | NUMBER | OF WEAPONS (T | ARGET VS WE | APON-TYPE) |
| | WP1 | WP2 | WP3 | WP5 | WP7 | WP12 |
| TG5 TG8 TG10 TG11 TG13 | 256. 6 77. 7 | 586.8 | | 325.8 241.2 20.7 | 16. 7 406. 9 | |
| TG14 TG22 | 160.0 | | | | | 12.4 |
| TG24 TG27 | 103. 7 | | 233.0 | 12.4 | | |
| TG34 | 2.0 | | 279.0 | | | 64. 1 |
| + | WP46 | | | | | |
| TG25 | 450.0 | | | | | |
| | 655 VARIABLE | | | | | |
| WP1 WP12 | 600.0, WP2 76.4, WP46 | 586.8, 450.0 | WP3 511.9, | WP5 600.0, | WP7 423 | . 5 |
| | 656 VARIABLE | REBUILD. | . L | | | |
| | PER1 | PER2 | PER3 | | | |
| TG5 | 0.5 | 1. 1 | 2.0 | | | |

TG11 0.5 1.0 TG25 5.3 10.0

EXECUTION TIME = 22.580 SECONDS

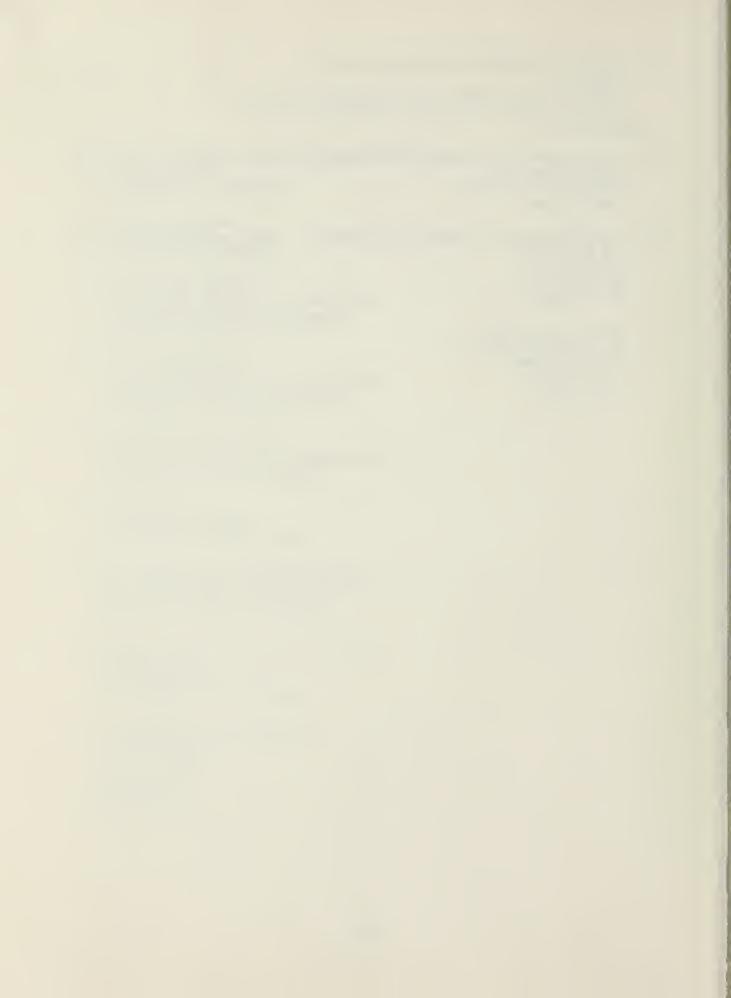
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