

GOR-AG: Praxis der
Mathematischen
Optimierung
Dr. Jens Schulz

Mail: schulz-gor@gmx.net

We invite you to the 110th meeting of the GOR working group “Practice of Mathematical Optimization”. This meeting is planned to be held in person with the topic

High Performance Computing

The workshop will take place at the physics center in Bad Honnef (DPG – Deutsche Physikalische Gesellschaft) on **Thursday and Friday, March 12 & 13, 2026**.
The working language will be English.

Participation in the workshop is free for all GOR members, speakers, and hosts. Otherwise, the participation charge is 50€ for bachelor’s and master’s students, and 100€ for everyone else.

For accommodation, food, and drinks, a service charge needs to be paid at the Physics Center. We strongly advise you to book your stay and travel, acknowledging that the on-site event may be canceled on short notice. In this case, the organizers will waive the registration fee but will not refund any other costs.

Please, enter your selected stay during registration:

- Thursday to Friday (1 night at DPG): 190 Euro (incl 1 breakfast on Friday)
- Thursday to Friday (stay at hotel nearby; 1 breakfast at DPG): 117 Euro (incl 1 breakfast on Friday)
- Thursday to Friday (stay at hotel nearby; no breakfast): 107 Euro

All options include conference dinner, 2 lunches and coffee breaks

Please, register via www.redseat.de/pmo110

The latest information on the meeting is available on the homepage of the GOR

(<http://www.gor-ev.de/arbeitsgruppen/praxis-der-mathematischen-optimierung/real-world-optimization>).

Yours sincerely,

Jens Schulz, Julia Kallrath, Josef Kallrath

(GOR AG)

Thorsten Koch

(Zuse Institut Berlin)

Vorstand

Prof. Dr. Jutta Geldermann (Vorsitz)
Prof. Dr. Stefan Ruzika (Arbeitsgruppen)
Prof. Dr. Dominik Möst (Tagungen)
Hanno Schülldorf (Finanzen)

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High Performance Computing

Specific aims

This workshop aims to bring together researchers, practitioners, and students from applied mathematics, computer science, engineering, and related disciplines to explore the intersection of **advanced optimization techniques** and **cutting-edge computational methods on modern hardware**.

Key Topics Include:

- Large-scale optimization algorithms
- Parallel and distributed computing
- Real-world applications in science, engineering, and industry
- Recent developments in HPC architectures and their use in optimization
- Advances in GPU-accelerated computing for optimization
- Quantum computing approaches to combinatorial and continuous optimization
- Software tools and frameworks for optimization on HPC systems

We especially welcome presentations on the practical aspects of modeling and solving related problems on modern hardware. If you have conducted a study comparing different computational methods, ideally on real-world mathematical optimization problems as they occur in practice, and want to share your insights, this is the right forum.

Application areas of high interest range from energy, transportation, logistics, supply chain, chemical engineering, e-commerce and finance. We similarly value contributions from other fields.

The core of this 2-day workshop will feature an engaging schedule of talks covering a broad range of mathematical techniques, theoretical considerations, and real-world applications. As usual, we will reserve plenty of time for informal exchange and networking.

In talks of **35 + 10 min** duration, experts from practice and research will address problems and solutions.

If you would like to contribute a talk, please feel free to contact the organizer.

Jens Schulz ([schulz-gor 'at' gmx.net](mailto:schulz-gor@at.gmx.net))

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The venue & accommodation

Venue

Deutsche Physikalische Gesellschaft (DPG)

<https://www.dpg-physik.de/ueber-uns/physikzentrum-bad-honnef/kontakt-anfahrt>

Physikzentrum Bad Honnef

Hauptstraße 5

53604 Bad Honnef

How to get there?

Bad Honnef has good train connections from Cologne, and a 15 minutes walk from the train station to the venue.

Accommodation

The physics center offers accommodation for up to 50 participants starting on Thursday. You can choose to stay in a hotel nearby all nights as well. Please select the appropriate option during registration.

Recommended hotels nearby:

- (PREFERRED) Hotel The Yard; *7min walking distance*; <https://hotel-badhonnef.com/> use "GOR-PMO" when requesting a room via info@hotel-badhonnef.com
Or [click here to book](#)
Special rates (until Feb 26) incl breakfast:
7 Standard rooms at 72€/nigh; 13 Comfort rooms at 82€/night
- Seminaris Hotel (96€/night incl breakfast if booked before March 1), 10min walking distance: <https://bookings.seminaris.de/>

Pre-conference get-together

For arrivals on Wednesday, a table at Altes Standesamt, Markt 6-7, 53604 Bad Honnef, has been reserved. Inform the organizers in case you want to participate. Everyone pays their bill themselves.

Conference dinner

The conference dinner will take place at the Physics Center on Thursday evening at 7 pm in the nice wine cellar of Physikzentrum Bad Honnef. It is included in the participation fee.

Excursion

On Thursday evening, we will have a ride with the Drachenfels train and spend time on the Plateau with (hopefully) nice view.

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Talks

In alphabetical order of author's last name

- **Using PDLP in a GPU-Accelerated MIP solver**
Akif Coerduck (NVIDIA)
- **Introduction to CUDA for Linear Optimization and a Computational Study with Large-Scale LPs**
Akif Coerduck (NVIDIA) & Frederik Fiand (GAMS)
- **Aspects of modelling and solving binary linear problems in a hybrid quantum-classical setup**
András Czégel
- **Quantum Optimization for combinatorial optimization problems: Amplitude Amplification based approaches.**
Laurien Demmler (Infineon)
- **From Large Scale Industrial Optimization to Quantum-Ready Models: Hybrid Solver Pipelines and Practical Benchmarks**
Thomas Hußlein (OptWare GmbH)
- **GPU-Accelerated Heuristics for General-Purpose Mixed-Integer Programs.**
Nils Christian Kempke (Zuse Institute Berlin)
- **Experiences in Super Computers, GPUs, and Quantum Computing**
Thorsten Koch (Zuse Institute Berlin)
- **Computational Insights into Solving Optimization Instance Sets with MIP Solvers on Multi-Core Hardware**
Willi Leinen (Helmut Schmidt University Hamburg)
- **Optimizing MIP Heuristics**
Guido Sand (Uni Pforzheim)
- **Energy system modeling with PIPS-IPM++ on HPCs**
Manuel Wetzel

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Abstracts

Introduction to CUDA for Linear Optimization and a Computational Study with Large-Scale LPs Akif Coerduck (NVIDIA) & Frederik Fiand (GAMS)

As the size of data and the complexity of decision-making grow, traditional CPU-based solvers can become a bottleneck. This talk offers a clear, accessible introduction to using NVIDIA CUDA to speed up linear optimization tasks, moving from the basics of hardware to the practical tools you can use today.

We start by looking at how a GPU (Graphics Processing Unit) actually works. Unlike a CPU, which is designed to handle a few complex tasks quickly, a GPU is built to handle thousands of simple tasks all at once. We will compare these two worlds, helping you understand which parts of an optimization problem belong on the GPU and which should stay on the CPU.

The session then dives into the "building blocks" provided by NVIDIA. Instead of writing complex code from scratch, we will explore how to use ready-made CUDA libraries to do the heavy lifting:

cuSPARSE: For managing the large, sparse matrices found in most optimization problems.
cuDSS & cuSOLVER: For solving the linear systems at the heart of your models.

We will walk through a real-world example using the PDHG (Primal-Dual Hybrid Gradient) algorithm. You'll see a simple development cycle: moving data to the GPU, using libraries to run the algorithm, and using profiling tools to see exactly where the performance gains are coming from.

To conclude, we present a comprehensive performance evaluation of the cuOpt-based PDL solver, showcasing its scalability and speed against current industry standards. We provide a comparative analysis between multiple versions of the cuOpt implementation and several external state-of-the-art frameworks. This includes a head-to-head benchmark with other PDHG variants and established Interior Point solvers found in leading commercial and open-source packages.

Using PDL in a GPU-Accelerated MIP solver Akif Coerduck (NVIDIA)

This work integrates PDL into multiple components of a modern MIP solver to enhance performance and scalability. PDL and the barrier method are employed in the root solve phase, while PDL serves as an approximate solver within the feasibility pump to accelerate convergence. In addition, a batched version of PDL is applied during strong branching to efficiently evaluate multiple candidate branches, and PDL is further utilized as a fractional subsolver to improve the overall solution process.

Aspects of modelling and solving binary linear problems in a hybrid quantum-classical setup András Czégel

How to exploit the structure of linear programs in quantum optimization? What are practically relevant aspects of the physical encodings? After answering these questions, I show classically integrated hybrid quantum optimization algorithms that utilize these aspects in two different ways: a constraint generation routine, which aims to provide good-quality solutions fast, and a complete branch-and-bound scheme that decomposes the original problem with respect to the physical structure and is measurable by metrics like the primal-dual integral.

Quantum Optimization for combinatorial optimization problems: Amplitude Amplification based approaches. **Laurien Demmler (Infineon)**

Amplitude amplification offers quadratic speedups for unstructured search but turning that into a practical advantage for combinatorial optimization depends on how we prepare and manipulate quantum states. This talk examines amplitude-amplification-based approaches through the lens of knapsack problems. After a concise introduction to quantum computing, Grover's algorithm, and amplitude amplification, the focus shifts to the central challenge: efficient, constraint-aware state preparation. Using "Quantum Tree Generator" style circuits (motivated by classical feasible states sampling), we coherently build superpositions that contain only feasible solutions by pruning branches that would violate capacity and accumulating weights and profits with unitary arithmetic. We then show how to convert feasibility search into optimization via Grover Adaptive Search, including oracle construction for profit comparisons and practical iteration schedules that handle unknown numbers of marked states. Finally, we discuss one possible extension, namely a nested version of Amplitude Amplification, along with resource estimates and regimes where these methods are likely to outperform classical baselines.

Laurin Demmler is a Quantum computing researcher with a physics background from the Technical University of Munich, where he specialized in tensor-network simulations of 1D Ising chains in the Heisenberg picture. Currently enrolled at the joint TUM-LMU Quantum Science & Technology program, collaborating with Infineon and Prof. Mendl on nested amplitude-amplification approaches to knapsack problems, he leads two funded projects on quantum algorithms for combinatorial optimization at Infineon. He furthermore has a background in software development focusing on efficient electromagnetic simulations for machine-learning models of walk-through security scanners.

From Large Scale Industrial Optimization to Quantum-Ready Models: Hybrid Solver Pipelines and Practical Benchmarks **Thomas Hußlein (OptWare GmbH)**

Industrial optimization in production and logistics increasingly requires solving large, tightly coupled problems such as multi-site planning, sequencing, and capacity-constrained scheduling under real-world data volumes and operational constraints. In this talk, we share practical lessons learned from deploying optimization at scale and outline our roadmap towards HPC-first execution: GPU clusters, parallel decomposition, and hybrid solver pipelines that combine classical MIP/CP techniques with domain-specific heuristics and learning-based components. Building on these pipelines, we introduce a stepwise methodology to transform selected problem classes into "quantum-ready" formulations (e.g., QUBO), including structured pre-processing, constraint handling strategies, and quantum-computing simulations on HPC. We discuss how to benchmark classical versus hybrid (and quantum-inspired) approaches using transparent metrics such as time-to-solution, optimality gap, robustness, and cost/energy proxies—ultimately enabling evidence-based decisions on when advanced hardware and hybridization deliver measurable value.

Dr. Thomas Hußlein is a co-founder and Managing Director of OptWare GmbH, focusing on industrial optimization, AI-enabled planning, and quantum-readiness for real-world decision problems. He holds a Ph.D. in computer-based physics and conducted research at IBM Watson Research and the University of Pennsylvania, publishing in computer simulation and mathematical optimization.

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GPU-Accelerated Heuristics for General-Purpose Mixed-Integer Programs. Nils Christian Kempke (Zuse Institute Berlin)

We present a GPU-accelerated primal heuristic framework for generating feasible solutions to general mixed-integer programs (MIPs). The approach exploits massive parallelism by combining low-precision linear programming solves using first-order methods with large-scale neighborhood exploration and repair mechanisms executed on GPUs. We employ elements of local search and genetic programming to enable high-throughput exploration of the MIP search space. The proposed method is LP-algorithm agnostic and designed to integrate into existing branch-and-bound workflows as a fast primal solution generator. We present preliminary computational results on instances from MIPLIB to illustrate the behavior of the approach and discuss its potential for accelerating primal solution discovery in large-scale MIP solving.

Multicores, Manycores, GPUs, HPC, and Quantum: Wishes, hopes, and reality. An Overview of the state of affairs.

Thorsten Koch (Zuse Institute Berlin)

It seems obvious to say “big problems need big computers.” However, in practice, utilizing high-performance specialized computers to solve a particular problem can be challenging. We report on our experience over the last two decades to achieve “fast algorithms on fast computers”, the overall state of affairs, and how to benchmark digital and quantum computers.

Computational Insights into Solving Optimization Instance Sets with MIP Solvers on Multi-Core Hardware

Willi Leinen (Helmut Schmidt University Hamburg)

While high-performance computing (HPC) systems continue to advance, many combinatorial optimization methods and their software implementations exhibit limited scalability when parallel computing resources are used.

Mixed-integer programming (MIP) solvers are usually run on a single central processing unit (CPU) and rely primarily on modest shared-memory parallelism via multi-threading, which often provides only marginal improvements beyond a few cores.

At the same time, many decision-making applications require the efficient solution of large collections of MIP instances, shifting the computational challenge from accelerating a single solve to exploiting available parallel computing resources effectively.

In this talk, we investigate strategies for handling such workloads using state-of-the-art software on multi-core hardware and provide practical guidelines for achieving high throughput and energy efficiency when solving large numbers of MIP problems.

Willi Leinen is since 2022 a researcher at the Chair of High Performance Computing at the Helmut Schmidt University in Hamburg and works in the dtec.bw project hpc.bw. His research focuses on high-performance computing and optimization, in particular, mixed-integer programming. He holds degrees from Trier University (B.Sc., Applied Mathematics, 2015; M.Sc., Applied Mathematics, 2017) and the Hamburg University of Technology (PhD, numerical linear algebra, 2024).

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Optimizing MIP-Heuristics

Sophie Hildebrandt, Sina Nunes, Meik Franke and Guido Sand

Mixed-integer programming can handle optimization problems with complex constraints, but its computational cost often suffers from the combinatorial complexity of the problem. Decomposition-based matheuristics address this issue by splitting large-scale mixed-integer programs (MIPs) into smaller subproblems. Matheuristics typically exhibit hyperparameters that may affect their performance. An analysis of related work reveals that the optimization potential of hyperparameters is often left unexploited, leading to both inferior MIP-solutions and unnecessarily high computational costs.

This paper studies a novel algorithmic approach to tune hyperparameters of matheuristics by Bayesian optimization. Fundamental properties of the algorithmic approach are examined by computational experiments with small- and large-scale instances of the use case. The results exhibit two natural and competing objectives of the tuning problem: optimizing the MIP-objective and the computational cost. While the two objectives can be optimized separately for small-scale instances, they need to be handled jointly for large-scale instances. In future research the multi-objective aspect of the hyperparameter tuning problem will be examined more deeply, and the single-instance approach will be extended to multiple instances.

Dr.-Ing. Guido Sand has been teaching and researching in the field of optimization-based methods in industrial automation for over 25 years. The chemical engineering graduate received his doctorate with distinction from the University of Dortmund in 2003. His research work in the following years was awarded the Rudolf Chaudoire Prize of the University of Dortmund. In 2006, Dr. Sand moved to the German research center of the automation group ABB, where he initially led research projects and later a research group in the field of computer-aided production management. In 2016, he accepted the professorship of automation technology at Pforzheim University of Applied Sciences. He teaches in the School of Engineering & Technology and is committed to the transfer of knowledge to the innovative economy.

Using massively parallel solvers on HPCs to compute transformation pathways towards a climate-neutral European energy system

Manuel Wetzel (DLR)

The rapid and fundamental transformation of energy infrastructure towards climate neutrality presents major challenges for infrastructure planners and policymakers worldwide. Mathematical optimization, in the form of energy system optimization models, is fundamental to informing decisions and assessing infrastructure needs under a variety of alternative future development scenarios. However, the high spatial and temporal resolution can result in extremely large linear optimization problems, creating a significant computational burden in terms of solution time and possible memory limitations.

Various approaches have been developed to tackle this challenge and deal with the resulting complexity, including heuristics, mathematical decomposition and complexity reduction. One less-explored solution is to apply block structure-exploiting solvers on high-performance computers. Although this approach requires additional effort to identify the underlying block structures, its distributed nature mitigates limitations from shared memory systems while significantly speeding up the optimization process through massive parallelism.

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This talk provides an overview of the BEAM-ME, UNSEEN and PEREGRINE research projects, in which the massively parallel solver PIPS-IPM++ was developed and successfully applied to REMix optimization models. Furthermore, the presented case study demonstrates how applying high-performance computers can effectively reduce the time taken to solve large-scale energy transformation pathway problems from multiple days to hours.

Manuel Wetzel completed his Master's degree in Sustainable Electric Power Supply at the University of Stuttgart in 2016. Since then, he has worked as an academic researcher in the Energy Systems Analysis department at the Institute for Networked Energy Systems at DLR. His ongoing PhD research focuses on acceleration methods for optimizing energy system models, stochastic optimization, and mathematical decomposition methods, as well as long-term transformation pathways towards high degrees of sector integration for combined electricity and gas infrastructures.

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110th meeting of the GOR working group “Practice of Mathematical Optimization”

High Performance Computing

Thursday, March, 12 2026: 09:30 – 17:00

- 09:30-10:00 *Welcome coffee, take a seat and have first chats*
- 10:00-10:30 **Opening and Welcome** (Jens Schulz, Julia Kallrath & Thorsten Koch)
- 10:30-11:15 **Multicores, Manycores, GPUs, HPC, and Quantum: Wishes, hopes, and reality. An Overview of the state of affairs.**
Thorsten Koch (ZIB)
- 11:15-12:00 **From Large Scale Industrial Optimization to Quantum-Ready Models: Hybrid Solver Pipelines and Practical Benchmarks**
Thomas Hußlein (OptWare GmbH)
- 12:00-13:00 ----- Lunch Break -----
- 13:00-13:45 **Introduction to CUDA for Linear Optimization and a Computational Study with Large-Scale LPs**
Akif Coerduck (NVIDIA) & Frederik Fiand (GAMS)
- 13:45-14:30 **Using PDLP in a GPU-Accelerated MIP solver**
Akif Coerduck (NVIDIA)
- 14:30-15:00 ----- coffee break -----
- 15:00-15:40 **Computational Insights into Solving Optimization Instance Sets with MIP Solvers on Multi-Core Hardware**
Willi Leinen (Helmut Schmidt University Hamburg)
- 15:40-16:20 **Energy system modeling with PIPS-IPM++ on HPCs**
Manuel Wetzel
- 16:30-18:30 Excursion to Drachenfels
----- Taking a Group Photo for the OR News and Press -----
- 19:00-21:00 **Conference Dinner at the Physics Center**

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110th meeting of the GOR working group "Practice of Mathematical Optimization" on

High Performance Computing

Friday, March, 13 2026: 09:00 – 14:00

- 09:00-09:10 Intro 2nd day (Jens Schulz)
- 09:10-10:00 **Quantum Optimization for combinatorial optimization problems:
Amplitude Amplification based approaches.
Laurien Demmler (Infineon)**
- 10:00-10:45 **Aspects of modelling and solving binary linear problems in a hybrid
quantum-classical setup
András Czégel**
- 10:45-11:15 -----Coffee break-----
- 11:15-12:00 **GPU-Accelerated Heuristics for General-Purpose Mixed-Integer
Programs.
Nils Christian Kempke (Zuse Institute Berlin)**
- 12:00-12:45 **Optimizing MIP heuristics
Guido Sand (University Pforzheim)**
- Closing —
- 13:00-14:00 ----- Lunch Break -----

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