

# Trained regressors in optimization models

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Now consider a trained regressor  $g$ :

$$\min_{x,y} f(x,y) \quad (\text{linear or quadratic}) \quad (5)$$

$$\text{s.t. } g(x) = y \quad (6)$$

$$x, y \quad \text{some have bounds} \quad (7)$$

$$x, y \quad \text{some are integer} \quad (8)$$

Meet gurobi-machinelearning: <https://github.com/Gurobi/gurobi-machinelearning>

