

### **Contribution:**

- 1) A comprehensive large-scale Benchmark (**OptiBench**)
  - Linear Question
  - Nonlinear Question
  - Tabular Data
- 2) A Data Synthesis Method (**ReSocratic**)
  Based on this, we further contribute a
  synthetic dataset, ReSocratic-29k
- 3) Experimental results show that the <u>ReSocratic-29k</u> significantly improves the performance of open-source models on **OptiBench**.

### linear problem without table

#### Textual Question:

There are two ways to extract a metal from mined ores. The first way is to use process I and the second is process P. Process J can extract 5 units of metal using 8 units of water and produces 3 units of pollution. Process P can extract 9 units of metal using 6 units of water and produces 5 units of pollution. There can be at most 1500 units of water 1350 units of pollution. How many of each type of processes should be performed to maximize the amount of metal extracted?

### Optimization Model:

Define j as the process number in the type of J, p as the process number in the type of P.

Optimization Target:

 $\max_{j,p \in N} 5j + 9p$ 

 $s.t. \quad 8j + 6p \le 1500$   $3j + 5p \le 1300$ 

### linear problem with table

#### Textual Question:

There are six cities (cities 1-6) in Kilroy County. The county must determine where to build fire stations. The county wants to build the minimum number of fire stations needed to ensure that at least one fire station is within 15 minutes (driving time) of each city. The times (in minutes) required to drive between the cities in Kilroy County are shown in the following Table.

Tell Kilroy how many fire stations should be built and where they should be located.

Table (Time Required to Travel between Cities in Kilroy):

From / To	City 1	City 2	City 3	City 4	City 5	City 6
City 1	0	10	20	30	30	20
City 2	10	0	25	35	20	10
City 3	20	25	0	15	30	20
City 4	30	35	15	0	15	25
City 5	30	20	30	15	0	14
City 6	20	10	20	25	14	0

### Optimization Model:

Define  $x_i$  (i = 1,2,...,6) as whether the station should be build in City i.

#### **Optimization Target:**

$$\min_{x_1, x_2, \cdots, x_6 \in B} \quad \sum_{i=1}^6 x_i$$

 $\begin{array}{ll} \textbf{Constraints:} \\ s.t. & x_1+x_2 \geq 1 \\ & x_1+x_2+x_6 \geq 1 \\ & x_3+x_4 \geq 1 \\ & x_3+x_4+x_5 \geq 1 \end{array}$ 

 $\begin{aligned}
 x_4 + x_5 + x_6 &\ge 1 \\
 x_2 + x_5 + x_6 &\ge 1
 \end{aligned}$ 

### nonlinear problem without table

### Textual Question:

A piece of cardboard is 1 meter by 1/2 meter. A square is to be cut from each corner and the sides folded up to make an open-top box. What are the dimensions of the box with maximum possible volume?

### Optimization Model:

Define W,L as the width and length of the cardboard respectively, x as the length of each corner to be cut to make the box.

#### **Optimization Target:**

Constraints:

$$\max_{x} \quad (W - 2x)(L - 2x)x$$

 $\begin{array}{cc} s.t. & 2x \leq W \\ 2x \leq L \end{array}$ 

### nonlinear problem with table

#### Textual Question:

A company is planning to optimize its production of five different products (Product A, Product B, Product C, Product D, and Product E) to maximize profit while considering the environmental impact of production. The profit per unit and the environmental impact per unit for each product are given in the following Table.

Product	Profit per Unit	Environmental Impact per Unit				
A	\$50	10 units				
В	\$70	15 units				
C	\$60	12 units				
D	\$80	20 units				
E	\$90	18 units				

The company has a total production capacity of 1500 units across all products. The company must produce at least 200 units of Product A and 300 units of Product B to fulfill contractual obligations. The total environmental impact should not exceed 20,000 units. The company wants to maximize the Profit-Impact ratio, where the Profit-Impact ratio is defined as the total profit divided by the total environmental impact.

### Optimization Model:

Define a - e as the number of products of A-E that the company should produce.

### **Optimization Target:**

 $\max_{a,b,c,d,e\in N} P/I$ 

$$\begin{split} P &= 50a + 70b + 60c + 80d + 90e \\ I &= 10a + 15b + 12c + 20d + 18e \\ s.t. &\quad a + b + c + d + e \leq 5000 \end{split}$$

 $\begin{array}{l} a \geq 200 \\ b \geq 300 \\ 10a + 15b + 12c + 20d + 18e \leq 2000 \end{array}$ 

Constraints:



Compared to former benchmarks, the superiority of our **OptiBench** is as follows:

- **Data Size**: Our benchmark contains 605 instances, which is significantly larger than former benchmarks
- **Data Type**: Our benchmark includes linear, nonlinear problems, and practical tabular format, which are not covered by existing benchmarks.
- **Through Evaluation**: OptiBench will not only examine the mathematical modeling ability of the model but also comprehensively examine whether the numerical results obtained by the model are correct.

Benchmark	Question	Size	End2End	Linear		Nonlinear	
Deneminar k	Form			w/ table	w/o table	w/ table	w/o table
ComplexOR (Xiao et al., 2023)	Implicit	37		×	$\checkmark$	×	×
NLP4LP (AhmadiTeshnizi et al., 2024)	Implicit	57	$\checkmark$	×	$\checkmark$	×	×
NL4OPT (Ramamonjison et al., 2022b)	Explicit	289	×	×	$\checkmark$	×	×
OPTIBENCH (Ours)	Explicit	605	$\checkmark$		$\checkmark$	$\checkmark$	$\checkmark$



### **OptiBench**

- **Data**: Each sample consists with 1) question text, 2) code solution, 3) numerical results of variables, and objective
- **Evaluation**: During testing, the tested LLM is requested to output code. Then the tested LLM will extract the numerical answers from the execution results.
- Metric: A problem is considered solved if and only if all the variables and objectives are correctly matched.

### OptiBench Sample

### Textual Question:

A manufacturing company produces three types of products: ProductA, ProductB, and ProductC. The company needs to decide the number of units to produce for each product in the next month and how much to invest in automation for each product to increase production efficiency. The relationship between increase profit and automation investment, profit per unit, and production cost for each product is given in the following Table.

Product	Initial Profit per Unit	Production Cost per Unit	Increase Profit per Unit per \$100 Automation Investment
Product A	\$50	\$10	\$5
Product B	\$70	\$15	\$7
Product C	\$60	\$12	\$6

The company aims to maximize the total profit from all products. The company has a total budget of \$50,000 for production and automation investments. The production capacity for the next month is limited to 1,000 units in total. Due to market demand, the company must produce at least 100 units of ProductA and 150 units of ProductB.

### Ground Truth Answer:

Number of Units of ProductA: 100.0 Number of Units of ProductB: 900.0 Number of Units of ProductC: 0.0

Investment in Automation for ProductA: 0.0 Investment in Automation for ProductB: 35500.0 Investment in Automation for ProductC: 0.0

Total Profit: 2304500.0

### Solving Optimization Problem

### Code Generation:

from pyscipopt import Model # Define variables

UnitsA = model.addVar(vtype="INTEGER", lb=0)

# Define objective function

obj = model.addVar('obj')

model.setObjective(obj, "maximize") model.addCons(obj == ProfitA+ProfitB+ProfitC)



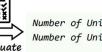
# Print the results

### Execution Output:

UnitsA = 100Investment a = 900 Answer Extraction Prompt

Accoding to the code output, please give your final answer for the following query. Number of Units of ProductA: Number of Units of ProductB:



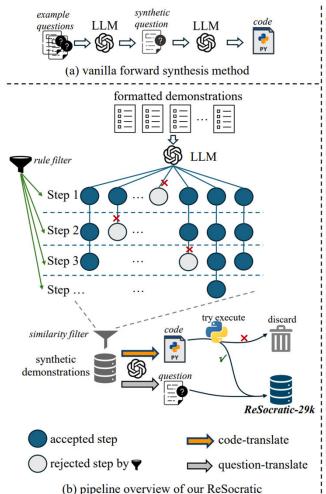


Number of Units of ProductA: 100.0 Number of Units of ProductB: 900.0



### ReSocratic

- (a) The forward data synthesis method is to synthesize the question first, and then let the LLM generate the answer to the synthetic question.
- (b) In contrast, ReSocratic first synthesizes carefully designed formatted demonstration and then transforms it into code and questions.
- (c) An example of a formatted demonstration.



### Formatted Demonstration:

### ## Define Variables:

Chip Green is the head groundskeeper at Birdie Valley Golf Club. There are four fertilizers (Fertilizer 1-4) available in the market, Chip would like to mix them together to obtain a mixture. Chip needs to determine the optimal proportion of each fertilizer in the mixture

// {"proportion of Fertilizer 1": "x1", "range":
 "%<=x1<=1", "type": "continuous"}
// {"proportion of Fertilizer 2": "x2", "range":
 "%<=x2<=1", "type": "continuous"}
// {"proportion of Fertilizer 3": "x3", "range":
 "%<=x3<=1", "type": "continuous"}
// {"proportion of Fertilizer 4": "x4", "range":
 "%<=x4<=1", "type": "continuous"}
// The sum of the proportions should be 1: x1 + x2 + x3</pre>

### ## Define Objective Function:

The price of Fertilizer 1-4 is \$21.75, \$23.75, \$22.00, and \$19.50 per 100 pounds, respectively. Chip wants to minimize the cost of the mixture per 100 pounds.

// Minimize: 21.75\*x1 + 23.75\*x2 + 22.00\*x3 + 19.50\*x4

### ## Generate Constraint-1:

The Nitrogen percentage of Fertilizer 1-4 is 10%, 8%, 12%, and 10%; the Phosphorus percentage of Fertilizer 1-4 is 8%, 11%, 7%, and 10%; the Potash percentage of Fertilizer 1-4 is 12, 15%, 12%, and 10%. Chip knows that the best proportion of the chemical content should be 10-8-12 (10% nitrogen, 8% phosphorus, and 12% potash), but no more than 0.5% above them. So the nitrogen level should be between 10% and 10.5%; the potash level should be between 8% and 8.5%; the potash level should be between 12% and 12.5%.

// 10 <= 10\*x1 + 8\*x2 + 12\*x3 + 10\*x4 <= 10.5 // 8 <= 8\*x1 + 11\*x2 + 7\*x3 + 10\*x4 <= 8.5 // 12 <= 12\*x1 + 15\*x2 + 12\*x3 + 10\*x4 <= 12.5

### ## Generate Constraint-2:

The mixture should contain at least 20% Fertilizer 1.  $// \times 1 >= 0.2$ 

(c) code & question translation for a 4-step demonstration



Model	Linear		Nonli	near	All	Code Pass			
Wiodei	w/o Table	w/ Table	w/o Table	w/ Table	All	Couc I ass			
Zero-shot Prompt									
Llama-3-8B-Instruct	0.0%	0.29%	0.0%	0.0%	0.17%	8.8%			
Llama-3-70B-Instruct	76.9%	50.0%	30.8%	32.0%	59.5%	86.8%			
Mistral-7B-Instruct-v0.3	0.6%	0.0%	0.0%	0.0%	0.3%	6.9%			
Qwen2-7b-Instruct	3.5%	0.0%	3.0%	0.0%	2.6%	19.2%			
DeepSeek-V2	40.4%	27.5%	29.3%	18.0%	34.4%	74.0%			
DeepSeek-V2.5	78.4%	67.5%	33.1%	24.0%	62.5%	92.7%			
GPT-3.5-Turbo	68.1%	37.5%	19.5%	16.0%	49.1%	85.0%			
GPT-4	75.4%	62.5%	42.1%	32.0%	62.8%	88.8%			
GPT-40-mini	76.0%	48.8%	35.3%	34.0%	60.0%	84.8%			
GPT-40	78.1%	65.0%	45.9%	40.0%	66.1%	90.1%			
		Few-shot	Prompt						
Llama-3-8B-Instruct	17.8%	2.5%	11.3%	8.0%	13.6%	26.9%			
Llama-3-70B-Instruct	79.2%	57.5%	33.8%	32.0%	62.5%	91.2%			
Mistral-7B-Instruct-v0.3	40.0%	23.8%	13.5%	18.0%	27.9%	83.8%			
Qwen2-7b-Instruct	65.5%	27.5%	18.8%	14.0%	46.0%	87.6%			
DeepSeek-V2	79.5%	56.3%	27.1%	32.0%	61.0%	85.5%			
DeepSeek-V2.5	79.5%	<u>71.3%</u>	40.6%	48.0%	67.3%	91.2%			
GPT-3.5-Turbo	75.4%	40.0%	28.6%	26.0%	56.4%	93.2%			
GPT-4	80.7%	71.3%	34.6%	34.0%	65.5%	88.3%			
GPT-4o-mini	74.6%	52.5%	14.3%	34.0%	55.0%	74.4%			
GPT-4o	81.0%	63.8%	<b>50.4%</b>	<u>50.0%</u>	<u>69.4%</u>	91.7%			
		SFT with Sy	nthetic Data						
Llama-2-7B-Chat	40.6%	11.3%	15.8%	32.0%	30.6%	93.7%			
Llama-3-8B-Instruct	63.5%	32.5%	33.0%	44.0%	51.1%	96.3%			



Models	Prompt	Linear w/o Table	Linear w/ Table	Nonlinear w/o Table	Nonlinear w/ Table	Overall Pass
Mistral-7B-Instruct-v0.3	zero-shot	56.4	25.0	23.3	24.0	42.3
Mistral-7B-Instruct-v0.3	few-shot	70.7	38.8	32.3	46.0	56.0
Qwen2-7b-Instruct	zero-shot	71.1	40.0	39.1	26.0	56.2
Qwen2-7b-Instruct	few-shot	78.7	43.8	41.4	46.0	63.1
deepseek-v2.5	zero-shot	91.8	77.5	63.2	56.0	80.7
deepseek-v2.5	few-shot	93.6	81.3	70.7	68.0	84.8
gpt-4o-mini	zero-shot	89.5	72.5	69.2	60.0	80.3
gpt-4o-mini	few-shot	90.1	67.5	72.9	70.0	81.7
gpt-4o	zero-shot	90.6	82.5	80.5	74.0	85.9
gpt-4o	few-shot	92.9	73.8	82.0	70.0	86.1

Model	SFT Data	Linear		Nonlinear		All		
Model	Method	Data Acc	w/o Table	w/ Table	w/o Table	w/ Table	All	
Llama-2-7B-Chat	Self-Instruct (1k responses)	80.0%	16.1%	5.0%	3.0%	4.0%	10.7%	
	Evol-Instruct (1k responses)	76.7%	15.5%	7.5%	3.8%	6.0%	11.1%	
	ReSocratic (1k responses)	86.7%	21.6%	6.3%	r <b>5.3</b> %	6.0%	14.4%	

**Reverse** data synthesis (answer -> question) has higher accuracy than **forward** data synthesis (question -> answer)