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# Namespace Index

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-----	-----	--------	------

Here	is a	list	of all	documented	namespaces	with	brief	descriptions
11010	io a	1131	oı an	accumented	Harricopacco	AAICII	DITICI	acsonptions.

LAP		
	Performs one round of Lift & Project using CglLandPSimplex to build cuts	 17

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## **Chapter 2**

## **Hierarchical Index**

## 2.1 Class Hierarchy

This inheritance list is sorted roughly, but not completely, alphabetically:

_EKKfactinfo[external]	
<pre>doubleton_action:action[external]</pre>	
<pre>forcing_constraint_action::action[external]</pre>	
<pre>tripleton_action::action[external]</pre>	
<pre>remove_fixed_action::action[external]</pre>	
std::allocator< T >	
std::array< T >	
std::auto_ptr< T >	
auxiliary_graph	18
std::basic_string< Char >	
std::string	
std::wstring	
std::basic_string< char >	
std::basic_string< wchar_t >	
std::bitset < Bits >	
BitVector128[external]	
Cgl012Cut	
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CglAllDifferent	20
CglClique	
CglFakeClique	
CglDuplicateRow	
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CglLandP	
CglLiftAndProject	
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CoinFactorizationDoubleArrayWithLength[external]	
CoinFactorizationLongDoubleArrayWithLength[external]	
CoinIntArrayWithLength[external]	
CoinUnsignedIntArrayWithLength[external]	
CoinVoidStarArrayWithLength[external]	
CoinBaseModel[external]	
CoinModel[external]	
CoinStructuredModel[external]	
CoinBuild[external]	
<pre>CoinDenseVector&lt; T &gt; [external]</pre>	
CoinError[external]	
CglLandP::NoBasisError	
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CoinExternalVectorFirstGreater_2< class, class, class > [external]	
CoinExternalVectorFirstGreater_3 < class, class, class, class > [external]	
CoinExternalVectorFirstLess_2< class, class, class > [external]	
CoinExternalVectorFirstLess_3< class, class, class, class > [external]	
CoinFile OPage [external]	
<pre>CoinFileIOBase[external]   CoinFileInput[external]</pre>	
CoinFileOutput[external]	

2.1 Class Hierarchy 5

CoinFirstAbsGreater_2< class, class > [external] CoinFirstAbsGreater_3< class, class > [external] CoinFirstAbsLess_2< class, class > [external] CoinFirstAbsLess_3< class, class, class > [external]
CoinFirstGreater_2 < class, class > [external]
CoinFirstGreater_3 < class, class, class > [external]
<pre>CoinFirstLess_2&lt; class, class &gt; [external]</pre>
CoinFirstLess_3< class, class, class > [external]
CoinLpIO::CoinHashLink[external]
CoinMpsIO::CoinHashLink[external]
CoinIndexedVector[external]
CoinPartitionedVector[external]
LAP::TabRow
CoinLplO[external]
CoinMessageHandler[external]
CoinMessages [external]
-
CglMessage
LAP::LandPMessages
LAP::LapMessages
CoinModelHash [external]
CoinModelHash2[external]
CoinModelHashLink[external]
CoinModelInfo2[external]
CoinModelLink[external]
CoinModelLinkedList[external]
CoinModelTriple[external]
CoinMpsCardReader[external]
CoinMpsIO [external]
CoinOneMessage [external]
CoinOtherFactorization [external]
CoinDenseFactorization[external]
CoinOslFactorization[external]
CoinSimpFactorization[external]
CoinPackedMatrix [external]
CoinPackedVectorBase [external]
CoinPackedVector[external]
CoinShallowPackedVector[external]
CoinPair< S, T > [external]
CoinParam[external]
CoinPrePostsolveMatrix[external]
CoinPostsolveMatrix[external]
CoinPresolveMatrix[external]
CoinPresolveAction[external]
do_tighten_action[external]
doubleton_action[external]
drop_empty_cols_action[external]
drop_empty_cons_action[external]
<pre>drop_zero_coefficients_action[external] dupool_action[external]</pre>
<pre>dupcol_action[external] dupcow3_action[external]</pre>
duprow action [external]
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```

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   std::domain error
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           std::ifstream
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           basic_fstream< char >
           basic_fstream< wchar_t >
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              std::fstream
              std::wfstream
           std::basic_stringstream
              std::stringstream
              std::wstringstream
        std::basic istringstream
           std::istringstream
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std::vector< bool >
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{\rm std::} {\rm vector} {<} \ {\rm double} >
std::vector< int >
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std::vector< RowSelectionStrategy >
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Κ
S
Т
U
```

# **Chapter 3**

# **Class Index**

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## **Chapter 5**

## **Namespace Documentation**

### 5.1 LAP Namespace Reference

Performs one round of Lift & Project using CglLandPSimplex to build cuts.

#### Classes

- class CglLandPSimplex
- struct Cuts

To store extra cuts generated by columns from which they origin.

class LandPMessages

Message handler for lift-and-project simplex.

class LapMessages

Output messages for Cgl.

- struct TabRow
- class Validator

Class to validate or reject a cut.

#### **Enumerations**

• enum LAP messages

Types of messages for lift-and-project simplex.

#### **Functions**

- double normCoef (TabRow &row, int ncols, const int \*nonBasics)
  - Compute  $\{\{j=1\}^n \mid a_{ij}\}\} \{1 a_{io}\}$  for row passed as argument.
- void scale (OsiRowCut &cut)

scale the cut passed as argument

- void scale (OsiRowCut &cut, double norma)
  - scale the cut passed as argument using provided normalization factor
- void modularizeRow (TabRow &row, const bool \*integerVar)

Modularize row.

- double intersectionCutCoef (double alpha\_i, double beta)
  - return the coefficients of the intersection cut
- double modularizedCoef (double alpha, double beta)
  - compute the modularized row coefficient for an integer variable
- bool int\_val (double value, double tol)

Says is value is integer.

#### 5.1.1 Detailed Description

Performs one round of Lift & Project using CglLandPSimplex to build cuts. constants describing rejection codes

#### 5.1.2 Enumeration Type Documentation

#### 5.1.2.1 enum LAP::LAP\_messages

Types of messages for lift-and-project simplex.

Definition at line 22 of file CglLandPMessages.hpp.

#### 5.1.3 Function Documentation

5.1.3.1 double LAP::normCoef ( TabRow & row, int ncols, const int \* nonBasics )

Compute  $\{\{j=1\}^n \mid a_{ij}\}\}$  for row passed as argument.

5.1.3.2 void LAP::modularizeRow ( TabRow & row, const bool \* integerVar )

Modularize row.

## **Chapter 6**

## **Class Documentation**

### 6.1 auxiliary\_graph Struct Reference

Collaboration diagram for auxiliary graph:

### 6.2 Cgl012Cut Class Reference

012Cut Generator Class

#include <Cgl012cut.hpp>

#### **Public Member Functions**

#### **Constructors and destructors**

• Cgl012Cut ()

Default constructor.

• Cgl012Cut (const Cgl012Cut &)

Copy constructor.

Cgl012Cut & operator= (const Cgl012Cut &rhs)

Assignment operator.

• virtual  $\sim$ Cgl012Cut ()

Destructor.

#### **Generate Cuts**

- int **sep\_012\_cut** (int mr, int mc, int mnz, int \*mtbeg, int \*mtcnt, int \*mtind, int \*mtval, int \*vlb, int \*vub, int \*mrhs, char \*msense, const double \*xstar, bool aggressive, int \*cnum, int \*cnzcnt, int \*\*cbeg, int \*\*ccnt, int \*\*cind, int \*\*cval, int \*\*crhs, char \*\*csense)
- void ilp\_load (int mr, int mc, int mnz, int \*mtbeg, int \*mtcnt, int \*mtind, int \*mtval, int \*vlb, int \*vub, int \*mrhs, char \*msense)
- void free\_ilp ()
- void alloc\_parity\_ilp (int mr, int mc, int mnz)
- void free\_parity\_ilp ()
- void initialize\_log\_var ()
- void free\_log\_var ()

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#### 6.2.1 Detailed Description

012Cut Generator Class

This class is to make Cgl01cut thread safe etc

Definition at line 207 of file Cgl012cut.hpp.

The documentation for this class was generated from the following file:

· Cgl012cut.hpp

### 6.3 cgl\_arc Struct Reference

#### 6.3.1 Detailed Description

Definition at line 35 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

### 6.4 cgl\_graph Struct Reference

Collaboration diagram for cgl graph:

### 6.4.1 Detailed Description

Definition at line 49 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

### 6.5 cgl\_node Struct Reference

Collaboration diagram for cgl\_node:

#### 6.5.1 Detailed Description

Definition at line 41 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

## 6.6 CglAllDifferent Class Reference

AllDifferent Cut Generator Class This has a number of sets.

#include <CglAllDifferent.hpp>

Inheritance diagram for CgIAIIDifferent:

Collaboration diagram for CglAllDifferent:

#### **Public Member Functions**

#### **Generate Cuts**

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
 This fixes (or reduces bounds) on sets of all different variables.

#### **Constructors and destructors**

• CalAllDifferent ()

Default constructor.

CglAllDifferent (int numberSets, const int \*starts, const int \*which)

Useful constructot.

• CglAllDifferent (const CglAllDifferent &)

Copy constructor.

• virtual CglCutGenerator \* clone () const

Clone

CglAllDifferent & operator= (const CglAllDifferent &rhs)

Assignment operator.

virtual ∼CglAllDifferent ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

virtual void refreshSolver (OsiSolverInterface \*solver)

This can be used to refresh any inforamtion.

virtual bool mayGenerateRowCutsInTree () const

Returns true if may generate Row cuts in tree (rather than root node).

#### **Sets and Gets**

void setLogLevel (int value)

Set log level.

• int getLogLevel () const

Get log level.

void setMaxLook (int value)

Set Maximum number of sets to look at at once.

• int getMaxLook () const

Get Maximum number of sets to look at at once.

#### **Additional Inherited Members**

#### 6.6.1 Detailed Description

AllDifferent Cut Generator Class This has a number of sets.

All the members in each set are general integer variables which have to be different from all others in the set.

At present this only generates column cuts

At present it is very primitive compared to proper CSP implementations

Definition at line 20 of file CglAllDifferent.hpp.

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#### 6.6.2 Member Function Documentation

6.6.2.1 virtual bool CglAllDifferent::mayGenerateRowCutsInTree ( ) const [inline], [virtual]

Returns true if may generate Row cuts in tree (rather than root node).

Used so know if matrix will change in tree. Really meant so column cut generators can still be active without worrying code. Default is true

Reimplemented from CglCutGenerator.

Definition at line 69 of file CglAllDifferent.hpp.

The documentation for this class was generated from the following file:

CglAllDifferent.hpp

### 6.7 CgIBK Class Reference

For Bron-Kerbosch.

```
#include <CglPreProcess.hpp>
```

#### **Public Member Functions**

#### Main methods

void bronKerbosch ()

For recursive Bron-Kerbosch.

OsiSolverInterface \* newSolver (const OsiSolverInterface &model)

Creates strengthened smaller model.

#### Constructors and destructors etc

• CglBK ()

Default constructor.

• CgIBK (const OsiSolverInterface &model, const char \*rowType, int numberElements)

Useful constructor.

CglBK (const CglBK &rhs)

Copy constructor.

• CglBK & operator= (const CglBK &rhs)

Assignment operator.

∼CglBK ()

Destructor.

#### 6.7.1 Detailed Description

For Bron-Kerbosch.

Definition at line 366 of file CglPreProcess.hpp.

The documentation for this class was generated from the following file:

CglPreProcess.hpp

# 6.8 CglClique Class Reference

Inheritance diagram for CglClique:

Collaboration diagram for CglClique:

#### **Public Member Functions**

CglClique (const CglClique &rhs)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglClique & operator= (const CglClique &rhs)

Assignment operator.

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

Generate cuts for the model data contained in si.

## **Protected Attributes**

const int \* cl perm indices

variables/arrays that are used across many methods

· int cl\_perm\_length

The length of cl\_perm\_indices.

int \* cl indices

List of indices that should be considered for extending the ones listed in cl\_perm\_indices.

· int cl\_length

The length of cl\_indices.

int \* cl del indices

An array of nodes discarded from the candidate list.

int cl\_del\_length

The length of cl\_del\_indices.

## **Friends**

• void CglCliqueUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglClique class.

## **Constructors and destructors**

• enum scl\_next\_node\_method

possible choices for selecting the next node in the star clique search

- · struct frac\_graph
- bool setPacking

An indicator showing whether the whole matrix in the solverinterface is a set packing problem or not.

bool justOriginalRows\_

True if just look at original rows.

• int sp\_numrows

pieces of the set packing part of the solverinterface

- int \* sp orig row ind
- · int sp\_numcols
- int \* sp orig col ind
- double \* sp\_colsol
- int \* sp col start
- int \* sp col ind
- int \* sp row start
- int \* sp\_row\_ind
- · frac\_graph fgraph

the intersection graph corresponding to the set packing problem

• bool \* node node

the node-node incidence matrix of the intersection graph.

· double petol

The primal tolerance in the solverinterface.

· bool do\_row\_clique

data for the star clique algorithm

· bool do\_star\_clique

whether to do the star clique algorithm or not.

· scl next node method scl next node rule

How the next node to be added to the star clique should be selected.

· int scl\_candidate\_length\_threshold

In the star clique method the maximal length of the candidate list (those nodes that are in a star, i.e., connected to the center of the star) to allow complete enumeration of maximal cliques.

· bool scl\_report\_result

whether to give a detailed statistics on the star clique method

int rcl\_candidate\_length\_threshold

In the row clique method the maximal length of the candidate list (those nodes that can extend the row clique, i.e., connected to all nodes in the row clique) to allow complete enumeration of maximal cliques.

bool rcl\_report\_result

whether to give a detailed statistics on the row clique method

CglClique (bool setPacking=false, bool justOriginalRows=false)

Default constructor.

• virtual  $\sim$ CglClique ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

- void considerRows (const int numRows, const int \*rowInd)
- void setStarCliqueNextNodeMethod (scl\_next\_node\_method method)
- void setStarCliqueCandidateLengthThreshold (int maxlen)
- · void setRowCliqueCandidateLengthThreshold (int maxlen)
- void setStarCliqueReport (bool yesno=true)
- void setRowCliqueReport (bool yesno=true)
- void setDoStarClique (bool yesno=true)
- · void setDoRowClique (bool yesno=true)
- void setMinViolation (double minviol)
- double getMinViolation () const

## **Additional Inherited Members**

## 6.8.1 Detailed Description

Definition at line 14 of file CglClique.hpp.

## 6.8.2 Constructor & Destructor Documentation

```
6.8.2.1 CglClique::CglClique ( bool setPacking = false, bool justOriginalRows = false )
```

Default constructor.

If the setPacking argument is set to true then CglClique will assume that the problem in the solverinterface passed to the generateCuts() method describes a set packing problem, i.e.,

- · all variables are binary
- the matrix is a 0-1 matrix
- all constraints are '= 1' or '<= 1'

Otherwise the user can use the considerRows() method to set the list of clique rows, that is,

- · all coeffs corresponding to binary variables at fractional level is 1
- · all other coeffs are non-negative
- the constraint is '= 1' or '<= 1'.

If the user does not set the list of clique rows then CglClique will start the generateCuts() methods by scanning the matrix for them. Also justOriginalRows can be set to true to limit clique creation

## 6.8.3 Member Function Documentation

```
6.8.3.1 virtual void CglClique::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]
```

Generate cuts for the model data contained in si.

The generated cuts are inserted into and returned in the collection of cuts cs.

Implements CglCutGenerator.

Reimplemented in CglFakeClique.

## 6.8.4 Friends And Related Function Documentation

```
6.8.4.1 void CqlCliqueUnitTest ( const OsiSolverInterface * siP, const std::string mpdDir ) [friend]
```

A function that tests the methods in the CglClique class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

## 6.8.5 Member Data Documentation

**6.8.5.1** bool\* CglClique::node\_node [protected]

the node-node incidence matrix of the intersection graph.

Definition at line 156 of file CglClique.hpp.

**6.8.5.2 double CglClique::petol** [protected]

The primal tolerance in the solverinterface.

Definition at line 159 of file CglClique.hpp.

**6.8.5.3** bool CglClique::do\_row\_clique [protected]

data for the star clique algorithm

Parameters whether to do the row clique algorithm or not.

Definition at line 166 of file CglClique.hpp.

**6.8.5.4** bool CglClique::do\_star\_clique [protected]

whether to do the star clique algorithm or not.

Definition at line 168 of file CglClique.hpp.

**6.8.5.5** int CglClique::scl\_candidate\_length\_threshold [protected]

In the star clique method the maximal length of the candidate list (those nodes that are in a star, i.e., connected to the center of the star) to allow complete enumeration of maximal cliques.

Otherwise a greedy algorithm is used.

Definition at line 176 of file CglClique.hpp.

**6.8.5.6** int CglClique::rcl\_candidate\_length\_threshold [protected]

In the row clique method the maximal length of the candidate list (those nodes that can extend the row clique, i.e., connected to all nodes in the row clique) to allow complete enumeration of maximal cliques.

Otherwise a greedy algorithm is used.

Definition at line 184 of file CglClique.hpp.

**6.8.5.7 const int\* CglClique::cl\_perm\_indices** [protected]

variables/arrays that are used across many methods

List of indices that must be in the to be created clique. This is just a pointer, it is never new'd and therefore does not need to be delete[]'d either.

Definition at line 194 of file CglClique.hpp.

```
6.8.5.8 int* CglClique::cl_indices [protected]
```

List of indices that should be considered for extending the ones listed in cl perm indices.

Definition at line 200 of file CglClique.hpp.

```
6.8.5.9 int* CglClique::cl_del_indices [protected]
```

An array of nodes discarded from the candidate list.

These are rechecked when a maximal clique is found just to make sure that the clique is really maximal.

Definition at line 207 of file CglClique.hpp.

The documentation for this class was generated from the following file:

· CglClique.hpp

# 6.9 CglCutGenerator Class Reference

Cut Generator Base Class.

```
#include <CglCutGenerator.hpp>
```

Inheritance diagram for CglCutGenerator:

#### **Public Member Functions**

## **Generate Cuts**

• virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())=0

Generate cuts for the model data contained in si.

#### **Constructors and destructors**

• CglCutGenerator ()

Default constructor.

CglCutGenerator (const CglCutGenerator &)

Copy constructor.

virtual CglCutGenerator \* clone () const =0

Clone

• CglCutGenerator & operator= (const CglCutGenerator &rhs)

Assignment operator.

virtual ∼CglCutGenerator ()

Destructor.

virtual std::string generateCpp (FILE \*)

Create C++ lines to set the generator in the current state.

virtual void refreshSolver (OsiSolverInterface \*)

This can be used to refresh any information.

### **Gets and Sets**

• int getAggressiveness () const

Get Aggressiveness - 0 = neutral, 100 is normal root node.

void setAggressiveness (int value)

Set Aggressiveness - 0 = neutral, 100 is normal root node.

void setGlobalCuts (bool trueOrFalse)

Set whether can do global cuts.

bool canDoGlobalCuts () const

Say whether can do global cuts.

virtual bool mayGenerateRowCutsInTree () const

Returns true if may generate Row cuts in tree (rather than root node).

virtual bool needsOptimalBasis () const

Return true if needs optimal basis to do cuts.

virtual int maximumLengthOfCutInTree () const

Return maximum length of cut in tree.

## **Public Attributes**

int aggressive

Aggressiveness - 0 = neutral, 100 is normal root node.

bool canDoGlobalCuts

True if can do global cuts i.e. no general integers.

## 6.9.1 Detailed Description

Cut Generator Base Class.

This is an abstract base class for generating cuts. A specific cut generator will inherit from this class.

Definition at line 23 of file CglCutGenerator.hpp.

#### 6.9.2 Member Function Documentation

6.9.2.1 virtual void CglCutGenerator::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [pure virtual]

Generate cuts for the model data contained in si.

The generated cuts are inserted into and returned in the collection of cuts cs.

Implemented in CglImplication, CglFakeClique, CglLandP, CglFlowCover, CglMixedIntegerRounding2, CglMixed IntegerRounding, CglTwomir, CglProbing, CglResidualCapacity, CglRedSplit2, CglGMI, CglRedSplit, CglOddHole, CglDuplicateRow, CglSimpleRounding, CglZeroHalf, CglGomory, CglStored, CglClique, CglAllDifferent, CglKnapsack Cover, and CglLiftAndProject.

6.9.2.2 virtual std::string CglCutGenerator::generateCpp (FILE \* ) [inline], [virtual]

Create C++ lines to set the generator in the current state.

The output must be parsed by the calling code, as each line starts with a key indicating the following:

- 0: must be kept (for #includes etc)
- 3: Set to changed (not default) values
- 4: Set to default values (redundant)

Keys 1, 2, 5, 6, 7, 8 are defined, but not applicable to cut generators.

Reimplemented in CglImplication, CglProbing, CglFlowCover, CglRedSplit, CglTwomir, CglMixedIntegerRounding2, CglMixedIntegerRounding, CglGMI, CglGomory, CglDuplicateRow, CglZeroHalf, CglLiftAndProject, CglSimple Rounding, CglAllDifferent, CglClique, and CglKnapsackCover.

Definition at line 65 of file CglCutGenerator.hpp.

6.9.2.3 int CglCutGenerator::getAggressiveness ( ) const [inline]

Get Aggressiveness - 0 = neutral, 100 is normal root node.

Really just a hint to cut generator

Definition at line 77 of file CglCutGenerator.hpp.

6.9.2.4 void CglCutGenerator::setAggressiveness (int value ) [inline]

Set Aggressiveness - 0 = neutral, 100 is normal root node.

Really just a hint to cut generator

Definition at line 84 of file CglCutGenerator.hpp.

6.9.2.5 virtual bool CglCutGenerator::mayGenerateRowCutsInTree ( ) const [virtual]

Returns true if may generate Row cuts in tree (rather than root node).

Used so know if matrix will change in tree. Really meant so column cut generators can still be active without worrying code. Default is true

Reimplemented in CglProbing, and CglAllDifferent.

## 6.9.3 Member Data Documentation

6.9.3.1 int CglCutGenerator::aggressive\_

Aggressiveness - 0 = neutral, 100 is normal root node.

Really just a hint to cut generator

Definition at line 116 of file CglCutGenerator.hpp.

The documentation for this class was generated from the following file:

CglCutGenerator.hpp

# 6.10 CglDuplicateRow Class Reference

DuplicateRow Cut Generator Class.

#include <CglDuplicateRow.hpp>

Inheritance diagram for CglDuplicateRow:

Collaboration diagram for CglDuplicateRow:

## **Public Member Functions**

### Get information on size of problem

• const int \* duplicate () const

Get duplicate row list, -1 means still in, -2 means out (all fixed), k > = means same as row k.

• int sizeDynamic () const

Size of dynamic program.

• int numberOriginalRows () const

Number of rows in original problem.

• int logLevel () const

logLevel

void setLogLevel (int value)

## We only check for duplicates amongst rows with effective rhs <= this

• int maximumRhs () const

Get

• void setMaximumRhs (int value)

Set.

## We only check for dominated amongst groups of columns whose size <= this

• int maximumDominated () const

Get.

void setMaximumDominated (int value)

Set

### gets and sets

• int mode () const

Get mode.

• void setMode (int value)

Set mode.

## **Constructors and destructors**

• CglDuplicateRow ()

Default constructor.

CglDuplicateRow (OsiSolverInterface \*solver)

Useful constructor.

• CglDuplicateRow (const CglDuplicateRow &rhs)

Copy constructor.

• virtual CglCutGenerator \* clone () const

Clone

CglDuplicateRow & operator= (const CglDuplicateRow &rhs)

Assignment operator.

virtual ∼CglDuplicateRow ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

virtual void refreshSolver (OsiSolverInterface \*solver)

This can be used to refresh any information.

## **Protected Attributes**

#### Protected member data

CoinPackedMatrix matrix

Matrix.

CoinPackedMatrix matrixByRow\_

Matrix by row.

int \* rhs

Possible rhs (if 0 then not possible)

int \* duplicate

Marks duplicate rows.

int \* lower

To allow for  $\leq = rows$ .

CglStored \* storedCuts

Stored cuts if we found dominance cuts.

int maximumDominated

Check dominated columns if less than this number of candidates.

int maximumRhs

Check duplicates if effective rhs <= this.

· int sizeDynamic\_

Size of dynamic program.

int mode

1 do rows, 2 do columns, 3 do both

int logLevel\_

Controls print out.

### **Generate Cuts**

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

Fix variables and find duplicate/dominated rows for the model of the solver interface, si.

CglStored \* outDuplicates (OsiSolverInterface \*solver)

Fix variables and find duplicate/dominated rows for the model of the solver interface, si.

## **Additional Inherited Members**

# 6.10.1 Detailed Description

DuplicateRow Cut Generator Class.

Definition at line 15 of file CglDuplicateRow.hpp.

## 6.10.2 Member Function Documentation

6.10.2.1 virtual void CglDuplicateRow::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Fix variables and find duplicate/dominated rows for the model of the solver interface, si.

This is a very simple minded idea but I (JJF) am using it in a project so thought I might as well add it. It should really be called before first solve and I may modify CBC to allow for that.

This is designed for problems with few rows and many integer variables where the rhs are <= or == and all coefficients and rhs are small integers.

If effective rhs is K then we can fix all variables with coefficients > K to their lower bounds (effective rhs just means original with variables with nonzero lower bounds subtracted out).

If one row is a subset of another and the effective rhs are same we can fix some variables and then the two rows are identical.

The generator marks identical rows so can be taken out in solve

Implements CglCutGenerator.

6.10.2.2 CglStored\* CglDuplicateRow::outDuplicates ( OsiSolverInterface \* solver )

Fix variables and find duplicate/dominated rows for the model of the solver interface, si.

This is a very simple minded idea but I (JJF) am using it in a project so thought I might as well add it. It should really be called before first solve and I may modify CBC to allow for that.

This is designed for problems with few rows and many integer variables where the rhs are <= or == and all coefficients and rhs are small integers.

If effective rhs is K then we can fix all variables with coefficients > K to their lower bounds (effective rhs just means original with variables with nonzero lower bounds subtracted out).

If one row is a subset of another and the effective rhs are same we can fix some variables and then the two rows are identical.

This version does deletions and fixings and may return stored cuts for dominated columns

The documentation for this class was generated from the following file:

· CglDuplicateRow.hpp

# 6.11 CglFakeClique Class Reference

Inheritance diagram for CglFakeClique:

Collaboration diagram for CglFakeClique:

## **Public Member Functions**

CglFakeClique (const CglFakeClique &rhs)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglFakeClique & operator= (const CglFakeClique &rhs)

Assignment operator.

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

Generate cuts for the model data contained in si.

### **Constructors and destructors**

OsiSolverInterface \* fakeSolver

fake solver to use

CglProbing \* probing\_

Probing object.

CglFakeClique (OsiSolverInterface \*solver=NULL, bool setPacking=false)

Default constructor.

virtual ∼CglFakeClique ()

Destructor.

void assignSolver (OsiSolverInterface \*fakeSolver)

Assign solver (generator takes over ownership)

#### **Additional Inherited Members**

## 6.11.1 Detailed Description

Definition at line 262 of file CglClique.hpp.

#### 6.11.2 Constructor & Destructor Documentation

```
6.11.2.1 CglFakeClique::CglFakeClique ( OsiSolverInterface * solver = NULL, bool setPacking = false )
```

Default constructor.

If the setPacking argument is set to true then CglFakeClique will assume that the problem in the solverinterface passed to the generateCuts() method describes a set packing problem, i.e.,

- · all variables are binary
- the matrix is a 0-1 matrix
- all constraints are '= 1' or '<= 1'

Otherwise the user can use the considerRows() method to set the list of clique rows, that is,

- · all coeffs corresponding to binary variables at fractional level is 1
- · all other coeffs are non-negative
- the constraint is '= 1' or '<= 1'.

If the user does not set the list of clique rows then CglFakeClique will start the generateCuts() methods by scanning the matrix for them.

#### 6.11.3 Member Function Documentation

6.11.3.1 virtual void CglFakeClique::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate cuts for the model data contained in si.

The generated cuts are inserted into and returned in the collection of cuts cs.

Reimplemented from CglClique.

The documentation for this class was generated from the following file:

· CglClique.hpp

# 6.12 CglFlowCover Class Reference

Lifed Simple Generalized Flow Cover Cut Generator Class.

```
#include <CglFlowCover.hpp>
```

Inheritance diagram for CglFlowCover:

Collaboration diagram for CglFlowCover:

### **Public Member Functions**

void flowPreprocess (const OsiSolverInterface &si)

Do the following tasks:

#### **Generate Cuts**

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
 Generate Lifed Simple Generalized flow cover cuts for the model data contained in si.

# Functions to query and set maximum number of cuts can be

generated.

- int getMaxNumCuts () const
- void setMaxNumCuts (int mc)

#### **Constructors and destructors**

CglFlowCover ()

Default constructor.

CglFlowCover (const CglFlowCover &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglFlowCover & operator= (const CglFlowCover &rhs)

Assignment operator.

virtual ∼CglFlowCover ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

## Static Public Member Functions

## Functions to query and set the number of cuts have been

generated.

- static int getNumFlowCuts ()
- static void setNumFlowCuts (int fc)
- static void incNumFlowCuts (int fc=1)

## **Friends**

• void CglFlowCoverUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglFlowCover class.

## **Additional Inherited Members**

#### 6.12.1 Detailed Description

Lifed Simple Generalized Flow Cover Cut Generator Class.

Definition at line 148 of file CglFlowCover.hpp.

#### 6.12.2 Member Function Documentation

6.12.2.1 void CglFlowCover::flowPreprocess ( const OsiSolverInterface & si )

Do the following tasks:

- · classify row types
- · indentify vubs and vlbs

This function is called by generateCuts (const OsiSolverInterface & si, OsiCuts & cs).

6.12.2.2 virtual void CglFlowCover::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate Lifed Simple Generalized flow cover cuts for the model data contained in si.

The generated cuts are inserted into and returned in the collection of cuts cs.

Implements CglCutGenerator.

#### 6.12.3 Friends And Related Function Documentation

6.12.3.1 void CglFlowCoverUnitTest ( const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests the methods in the CglFlowCover class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

CglFlowCover.hpp

# 6.13 CglFlowVUB Class Reference

Variable upper bound class.

#include <CglFlowCover.hpp>

## **Public Member Functions**

• CglFlowVUB ()

The Value of the associated upper bound.

#### Query and set functions for associated 0-1 variable index

and value.

- int getVar () const
- double **getVal** () const
- void setVar (const int v)
- void setVal (const double v)

## **Protected Attributes**

· double upper\_

The index of the associated 0-1 variable.

## 6.13.1 Detailed Description

Variable upper bound class.

Definition at line 102 of file CglFlowCover.hpp.

## 6.13.2 Constructor & Destructor Documentation

```
6.13.2.1 CglFlowVUB::CglFlowVUB( ) [inline]
```

The Value of the associated upper bound.

Definition at line 109 of file CglFlowCover.hpp.

## 6.13.3 Member Data Documentation

```
6.13.3.1 double CglFlowVUB::upper_ [protected]
```

The index of the associated 0-1 variable.

Definition at line 106 of file CglFlowCover.hpp.

The documentation for this class was generated from the following file:

CglFlowCover.hpp

# 6.14 CgIGMI Class Reference

Gomory cut generator with several cleaning procedures, used to test the numerical safety of the resulting cuts.

```
#include <CglGMI.hpp>
```

Inheritance diagram for CgIGMI:

Collaboration diagram for CglGMI:

## **Public Types**

enum RejectionType

Public enum: all possible reasons for cut rejection.

## **Public Member Functions**

### generateCuts

- virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
   Generate Gomory Mixed-Integer cuts for the model of the solver interface si.
- virtual bool needsOptimalBasis () const

Return true if needs optimal basis to do cuts (will return true)

#### **Common Methods**

- bool areEqual (double x, double y, double epsAbs=1e-12, double epsRel=1e-12)
- bool **isZero** (double x, double epsZero=1e-20)
- bool isIntegerValue (double x, double intEpsAbs=1e-9, double intEpsRel=1e-15)

# **Public Methods**

- void setParam (const CglGMIParam &source)
- CglGMIParam getParam () const
- CglGMIParam & getParam ()
- void computelsInteger ()
- void printOptTab (OsiSolverInterface \*solver) const

Print the current simplex tableau.

void setTrackRejection (bool value)

Set/get tracking of the rejection of cutting planes.

- bool getTrackRejection ()
- int getNumberRejectedCuts (RejectionType reason)

Get number of cuts rejected for given reason; see above.

• void resetRejectionCounters ()

Reset counters for cut rejection tracking; see above.

• int getNumberGeneratedCuts ()

Get total number of generated cuts since last resetRejectionCounters()

#### **Constructors and destructors**

• CgIGMI ()

Default constructor.

CglGMI (const CglGMIParam &param)

Constructor with specified parameters.

CglGMI (const CglGMI &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglGMI & operator= (const CglGMI &rhs)

Assignment operator.

virtual ∼CglGMI ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

#### **Friends**

• void CglGMIUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglGMI class.

#### **Additional Inherited Members**

## 6.14.1 Detailed Description

Gomory cut generator with several cleaning procedures, used to test the numerical safety of the resulting cuts.

Definition at line 37 of file CglGMI.hpp.

#### 6.14.2 Member Function Documentation

6.14.2.1 virtual void CglGMl::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate Gomory Mixed-Integer cuts for the model of the solver interface si.

Insert the generated cuts into OsiCuts cs.

Warning: This generator currently works only with the Lp solvers Clp or Cplex9.0 or higher. It requires access to the optimal tableau and optimal basis inverse and makes assumptions on the way slack variables are added by the solver. The Osi implementations for Clp and Cplex verify these assumptions.

When calling the generator, the solver interface si must contain an optimized problem and information related to the optimal basis must be available through the OsiSolverInterface methods (si->optimalBasisIsAvailable() must return 'true'). It is also essential that the integrality of structural variable i can be obtained using si->isInteger(i).

Implements CglCutGenerator.

6.14.2.2 void CglGMI::setTrackRejection ( bool value )

Set/get tracking of the rejection of cutting planes.

Note that all rejection related functions will not do anything unless the generator is compiled with the define GMI\_TR ← ACK REJECTION

#### 6.14.3 Friends And Related Function Documentation

6.14.3.1 void CglGMlUnitTest (const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests the methods in the CglGMI class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

CglGMI.hpp

# 6.15 CglGMIParam Class Reference

Class collecting parameters for the GMI cut generator.

#include <CglGMIParam.hpp>

Inheritance diagram for CglGMIParam:

Collaboration diagram for CglGMIParam:

# **Public Types**

#### **Enumerations**

• enum CleaningProcedure

#### **Public Member Functions**

## Set/get methods

void setInfinity (double value)

Aliases for parameter get/set method in the base class CglParam.

- double getInfinity () const
- void setEps (double value)

Epsilon for comparing numbers.

- double getEps () const
- void setEpsCoeff (double value)

Epsilon for zeroing out coefficients.

- double getEpsCoeff () const
- void setMaxSupport (int value)

Maximum support of the cutting planes.

- int getMaxSupport () const
- void setMaxSupportAbs (int value)

Alias for consistency with our naming scheme.

- int getMaxSupportAbs () const
- int getMAX\_SUPPORT\_ABS () const
- virtual void setAway (double value)

Set AWAY, the minimum distance from being integer used for selecting rows for cut generation; all rows whose pivot variable should be integer but is more than away from integrality will be selected; Default: 0.005.

double getAway () const

Get value of away.

void setAWAY (double value)

Aliases.

- · double getAWAY () const
- virtual void setEPS ELIM (double value)

Set the value of EPS\_ELIM, epsilon for values of coefficients when eliminating slack variables; Default: 0.

• double getEPS\_ELIM () const

Get the value of EPS\_ELIM.

void setEpsElim (double value)

Aliases

- double getEpsElim () const
- virtual void setEPS\_RELAX\_ABS (double value)

Set EPS\_RELAX\_ABS.

double getEPS RELAX ABS () const

Get value of EPS\_RELAX\_ABS.

void setEpsRelaxAbs (double value)

Aliases

- double getEpsRelaxAbs () const
- virtual void setEPS\_RELAX\_REL (double value)

Set EPS\_RELAX\_REL.

• double getEPS RELAX REL () const

Get value of EPS RELAX REL.

void setEpsRelaxRel (double value)

Aliases.

- double getEpsRelaxRel () const
- virtual void setMAXDYN (double value)
- double getMAXDYN () const

Get the value of MAXDYN.

void setMaxDyn (double value)

Aliases.

- double getMaxDyn () const
- virtual void setMINVIOL (double value)

Set the value of MINVIOL, the minimum violation for the current basic solution in a generated cut.

double getMINVIOL () const

Get the value of MINVIOL.

void setMinViol (double value)

Aliases

- · double getMinViol () const
- virtual void setMAX\_SUPPORT\_REL (double value)

Set the value of MAX\_SUPPORT\_REL, the factor contributing to the maximum support relative to the number of columns.

double getMAX\_SUPPORT\_REL () const

Get the value of MINVIOL.

void setMaxSupportRel (double value)

Aliases.

- double getMaxSupportRel () const
- virtual void setUSE\_INTSLACKS (bool value)

Set the value of USE INTSLACKS.

· bool getUSE INTSLACKS () const

Get the value of USE\_INTSLACKS.

void setUseIntSlacks (bool value)

Aliases.

- int getUseIntSlacks () const
- virtual void setCHECK\_DUPLICATES (bool value)

Set the value of CHECK\_DUPLICATES.

· bool getCHECK DUPLICATES () const

Get the value of CHECK\_DUPLICATES.

void setCheckDuplicates (bool value)

Aliases.

- bool getCheckDuplicates () const
- virtual void setCLEAN PROC (CleaningProcedure value)

Set the value of CLEAN\_PROC.

CleaningProcedure getCLEAN\_PROC () const

Get the value of CLEAN\_PROC.

• void setCleanProc (CleaningProcedure value)

Aliases

- CleaningProcedure getCleaningProcedure () const
- virtual void setINTEGRAL SCALE CONT (bool value)

Set the value of INTEGRAL\_SCALE\_CONT.

bool getINTEGRAL\_SCALE\_CONT () const

Get the value of INTEGRAL\_SCALE\_CONT.

void setIntegralScaleCont (bool value)

Aliases

- bool getIntegralScaleCont () const
- virtual void setENFORCE\_SCALING (bool value)

Set the value of ENFORCE SCALING.

• bool getENFORCE\_SCALING () const

Get the value of ENFORCE SCALING.

void setEnforceScaling (bool value)

Aliases.

bool getEnforcescaling () const

#### **Constructors and destructors**

• CglGMIParam (double eps=1e-12, double away=0.005, double eps\_coeff=1e-11, double eps\_elim=0, double eps\_relax\_abs=1e-11, double eps\_relax\_rel=1e-13, double max\_dyn=1e6, double min\_viol=1e-4, int max\_\circ supp\_abs=1000, double max\_supp\_rel=0.1, CleaningProcedure clean\_proc=CP\_CGLLANDP1, bool use\_\circ int\_slacks=false, bool check\_duplicates=false, bool integral\_scale\_cont=false, bool enforce\_scaling=true)

Default constructor.

• CglGMIParam (CglParam &source, double away=0.005, double eps\_elim=1e-12, double eps\_relax\_abs=1e-11, double eps\_relax\_rel=1e-13, double max\_dyn=1e6, double min\_viol=1e-4, double max\_supp\_rel=0.← 1, CleaningProcedure clean\_proc=CP\_CGLLANDP1, bool use\_int\_slacks=false, bool check\_duplicates=false, bool integral\_scale\_cont=false, bool enforce\_scaling=true)

Constructor from CglParam.

CglGMIParam (const CglGMIParam &source)

Copy constructor.

virtual CglGMIParam \* clone () const

Clone

virtual CglGMIParam & operator= (const CglGMIParam &rhs)

Assignment operator.

virtual ∼CglGMlParam ()

Destructor.

## **Protected Attributes**

#### **Parameters**

• double AWAY

Use row only if pivot variable should be integer but is more than AWAY from being integer.

double EPS ELIM

Epsilon for value of coefficients when eliminating slack variables.

double EPS\_RELAX\_ABS

Value added to the right hand side of each generated cut to relax it.

• double EPS RELAX REL

For a generated cut with right hand side rhs\_val, EPS\_RELAX\_EPS \* fabs(rhs\_val) is used to relax the constraint.

double MAXDYN

Maximum ratio between largest and smallest non zero coefficients in a cut.

double MINVIOL

Minimum violation for the current basic solution in a generated cut.

double MAX\_SUPPORT\_REL

Maximum support relative to number of columns.

CleaningProcedure CLEAN\_PROC

Which cleaning procedure should be used?

bool USE INTSLACKS

Use integer slacks to generate cuts if USE\_INTSLACKS = 1.

bool CHECK DUPLICATES

Check for duplicates when adding the cut to the collection?

bool INTEGRAL\_SCALE\_CONT

Should we try to rescale cut coefficients on continuous variables so that they become integral, or do we only rescale coefficients on integral variables? Used only by cleaning procedure that try the integral scaling.

bool ENFORCE SCALING

Should we discard badly scaled cuts (according to the scaling procedure in use)? If false, CglGMI::scaleCut always returns true, even though it still scales cuts whenever possible, but not cut is rejected for scaling.

## 6.15.1 Detailed Description

Class collecting parameters for the GMI cut generator.

Parameters of the generator are listed below. Modifying the default values for parameters other than the last four might result in invalid cuts.

- MAXDYN: Maximum ratio between largest and smallest non zero coefficients in a cut. See method setMAXDYN().
- EPS\_ELIM: Precision for deciding if a coefficient is zero when eliminating slack variables. See method setEPS← ELIM().
- MINVIOL: Minimum violation for the current basic solution in a generated cut. See method setMINVIOL().
- USE\_INTSLACKS: Use integer slacks to generate cuts. (not implemented yet, will be in the future). See method setUSE\_INTSLACKS().
- AWAY: Look only at basic integer variables whose current value is at least this value away from being integer.
   See method setAway().
- CHECK\_DUPLICATES: Should we check for duplicates when adding a cut to the collection? Can be slow. Default 0 do not check, add cuts anyway.
- CLEAN\_PROC: Cleaning procedure that should be used. Look below at the enumeration CleaningProcedure for possible values.
- INTEGRAL\_SCALE\_CONT: If we try to scale cut coefficients so that they become integral, do we also scale on continuous variables? Default 0 do not scale continuous vars. Used only if CLEAN PROC does integral scaling.
- ENFORCE\_SCALING: Discard badly scaled cuts, or keep them (unscaled). Default 1 yes.

Definition at line 52 of file CglGMIParam.hpp.

## 6.15.2 Member Function Documentation

**6.15.2.1** void CglGMlParam::setInfinity ( double value ) [inline]

Aliases for parameter get/set method in the base class CglParam.

Value for Infinity. Default: DBL MAX

Definition at line 80 of file CglGMIParam.hpp.

```
6.15.2.2 void CglGMlParam::setEps ( double value ) [inline]
Epsilon for comparing numbers.
Default: 1.0e-6
Definition at line 84 of file CglGMIParam.hpp.
6.15.2.3 void CglGMlParam::setEpsCoeff ( double value ) [inline]
Epsilon for zeroing out coefficients.
Default: 1.0e-5
Definition at line 88 of file CglGMIParam.hpp.
6.15.2.4 void CglGMlParam::setMaxSupport (int value) [inline]
Maximum support of the cutting planes.
Default: INT_MAX
Definition at line 92 of file CglGMIParam.hpp.
6.15.2.5 virtual void CglGMIParam::setMINVIOL (double value) [virtual]
Set the value of MINVIOL, the minimum violation for the current basic solution in a generated cut.
Default: 1e-7
6.15.2.6 virtual void CglGMIParam::setMAX_SUPPORT_REL ( double value ) [virtual]
Set the value of MAX_SUPPORT_REL, the factor contributing to the maximum support relative to the number of
columns.
Maximum allowed support is: MAX_SUPPORT_ABS + MAX_SUPPORT_REL*ncols. Default: 0.1
6.15.2.7 virtual void CglGMIParam::setUSE_INTSLACKS ( bool  value ) [virtual]
Set the value of USE_INTSLACKS.
Default: 0
6.15.2.8 virtual void CglGMIParam::setCHECK_DUPLICATES (bool value) [virtual]
Set the value of CHECK DUPLICATES.
Default: 0
6.15.2.9 virtual void CglGMIParam::setCLEAN_PROC ( CleaningProcedure value ) [virtual]
Set the value of CLEAN_PROC.
Default: CP CGLLANDP1
```

```
6.15.2.10 CleaningProcedure CglGMIParam::getCLEAN_PROC ( ) const [inline]
Get the value of CLEAN PROC.
Definition at line 184 of file CglGMIParam.hpp.
6.15.2.11 virtual void CglGMIParam::setINTEGRAL_SCALE_CONT (bool value) [virtual]
Set the value of INTEGRAL SCALE CONT.
Default: 0
6.15.2.12 bool CglGMIParam::getINTEGRAL_SCALE_CONT ( ) const [inline]
Get the value of INTEGRAL SCALE CONT.
Definition at line 192 of file CglGMIParam.hpp.
6.15.2.13 virtual void CglGMIParam::setENFORCE_SCALING (bool value) [virtual]
Set the value of ENFORCE SCALING.
Default: 1
6.15.2.14 bool CglGMIParam::getENFORCE_SCALING() const [inline]
Get the value of ENFORCE SCALING.
Definition at line 200 of file CglGMIParam.hpp.
6.15.3 Member Data Documentation
6.15.3.1 double CglGMlParam::AWAY [protected]
Use row only if pivot variable should be integer but is more than AWAY from being integer.
Definition at line 261 of file CglGMIParam.hpp.
6.15.3.2 double CglGMlParam::EPS_ELIM [protected]
Epsilon for value of coefficients when eliminating slack variables.
Default: 0.
Definition at line 265 of file CglGMIParam.hpp.
6.15.3.3 double CglGMIParam::EPS_RELAX_ABS [protected]
Value added to the right hand side of each generated cut to relax it.
Default: 1e-11
```

Definition at line 269 of file CglGMIParam.hpp.

**6.15.3.4 double CglGMlParam::EPS\_RELAX\_REL** [protected]

For a generated cut with right hand side rhs val, EPS RELAX EPS \* fabs(rhs val) is used to relax the constraint.

Default: 1.e-13

Definition at line 274 of file CglGMIParam.hpp.

**6.15.3.5** double CglGMlParam::MAXDYN [protected]

Maximum ratio between largest and smallest non zero coefficients in a cut.

Default: 1e6.

Definition at line 278 of file CglGMIParam.hpp.

**6.15.3.6 double CglGMIParam::MINVIOL** [protected]

Minimum violation for the current basic solution in a generated cut.

Default: 1e-4.

Definition at line 282 of file CglGMIParam.hpp.

**6.15.3.7 double CglGMlParam::MAX\_SUPPORT\_REL** [protected]

Maximum support relative to number of columns.

Must be between 0 and 1. Default: 0.

Definition at line 286 of file CglGMIParam.hpp.

**6.15.3.8 bool CglGMIParam::USE\_INTSLACKS** [protected]

Use integer slacks to generate cuts if USE\_INTSLACKS = 1.

Default: 0.

Definition at line 292 of file CglGMIParam.hpp.

**6.15.3.9 bool CglGMIParam::INTEGRAL\_SCALE\_CONT** [protected]

Should we try to rescale cut coefficients on continuous variables so that they become integral, or do we only rescale coefficients on integral variables? Used only by cleaning procedure that try the integral scaling.

Definition at line 301 of file CglGMIParam.hpp.

**6.15.3.10** bool CglGMlParam::ENFORCE\_SCALING [protected]

Should we discard badly scaled cuts (according to the scaling procedure in use)? If false, CglGMI::scaleCut always returns true, even though it still scales cuts whenever possible, but not cut is rejected for scaling.

Default true. Used only by cleaning procedure that try to scale.

Definition at line 308 of file CglGMIParam.hpp.

The documentation for this class was generated from the following file:

· CglGMIParam.hpp

# 6.16 CglGomory Class Reference

Gomory Cut Generator Class.

#include <CglGomory.hpp>

Inheritance diagram for CglGomory:

Collaboration diagram for CglGomory:

#### **Public Member Functions**

#### **Generate Cuts**

- virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
   Generate Mixed Integer Gomory cuts for the model of the solver interface, si.
- int generateCuts (const OsiRowCutDebugger \*debugger, OsiCuts &cs, const CoinPackedMatrix &column←
   Copy, const CoinPackedMatrix &rowCopy, const double \*colsol, const double \*colLower, const double \*colLower, const double \*colLower, const double \*rowLower, const double \*rowUpper, const char \*intVar, const CoinWarmStartBasis
   \*warm, const CglTreeInfo info=CglTreeInfo())

Generates cuts given matrix and solution etc, returns number of cuts generated.

int generateCuts (const OsiRowCutDebugger \*debugger, OsiCuts &cs, const CoinPackedMatrix &column←
 Copy, const double \*colsol, const double \*colLower, const double \*colUpper, const double \*rowLower, const
 double \*rowUpper, const char \*intVar, const CoinWarmStartBasis \*warm, const CglTreeInfo info=CglTree←
 Info())

Generates cuts given matrix and solution etc, returns number of cuts generated (no row copy passed in)

• virtual bool needsOptimalBasis () const

Return true if needs optimal basis to do cuts (will return true)

## **Change way Gomory works**

void passInOriginalSolver (OsiSolverInterface \*solver)

Pass in a copy of original solver (clone it)

OsiSolverInterface \* originalSolver () const

Returns original solver.

void setGomoryType (int type)

Set type - 0 normal, 1 add original matrix one, 2 replace.

int gomoryType () const

Return type.

## Change limit on how many variables in cut (default 50)

void setLimit (int limit)

Set.

• int getLimit () const

Get.

void setLimitAtRoot (int limit)

Set at root (if < normal then use normal)

int getLimitAtRoot () const

Get at root.

virtual int maximumLengthOfCutInTree () const

Return maximum length of cut in tree.

#### Change criterion on which variables to look at. All ones

more than "away" away from integrality will be investigated (default 0.05)

void setAway (double value)

Set away.

• double getAway () const

Get away.

void setAwayAtRoot (double value)

Set away at root.

double getAwayAtRoot () const

Get away at root.

## Change criterion on which the cut id relaxed if the code

thinks the factorization has inaccuracies.

The relaxation to RHS is smallest of - 1) 1.0e-4 2) conditionNumberMultiplier \* condition number of factorization 3) largestFactorMultiplier \* largest (dual\*element) forming tableau row

void setConditionNumberMultiplier (double value)

Set ConditionNumberMultiplier.

double getConditionNumberMultiplier () const

Get ConditionNumberMultiplier.

void setLargestFactorMultiplier (double value)

Set LargestFactorMultiplier.

• double getLargestFactorMultiplier () const

Get LargestFactorMultiplier.

## change factorization

• void useAlternativeFactorization (bool yes=true)

Set/unset alternative factorization.

• bool alternativeFactorization () const

Get whether alternative factorization being used.

#### **Constructors and destructors**

• CglGomory ()

Default constructor.

• CglGomory (const CglGomory &)

Copy constructor.

• virtual CglCutGenerator \* clone () const

Clone

• CglGomory & operator= (const CglGomory &rhs)

Assignment operator.

virtual ∼CglGomory ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

virtual void refreshSolver (OsiSolverInterface \*solver)

This can be used to refresh any inforamtion.

#### **Friends**

• void CglGomoryUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglGomory class.

#### **Additional Inherited Members**

#### 6.16.1 Detailed Description

Gomory Cut Generator Class.

Definition at line 14 of file CglGomory.hpp.

#### 6.16.2 Member Function Documentation

```
6.16.2.1 virtual void CglGomory::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]
```

Generate Mixed Integer Gomory cuts for the model of the solver interface, si.

Insert the generated cuts into OsiCut, cs.

There is a limit option, which will only generate cuts with less than this number of entries.

We can also only look at 0-1 variables a certain distance from integer.

Implements CglCutGenerator.

## 6.16.3 Friends And Related Function Documentation

```
6.16.3.1 void CglGomoryUnitTest ( const OsiSolverInterface * siP, const std::string mpdDir ) [friend]
```

A function that tests the methods in the CglGomory class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

· CglGomory.hpp

# 6.17 CglHashLink Struct Reference

Only store unique row cuts.

```
#include <CglPreProcess.hpp>
```

## 6.17.1 Detailed Description

Only store unique row cuts.

Definition at line 456 of file CglPreProcess.hpp.

The documentation for this struct was generated from the following file:

· CglPreProcess.hpp

# 6.18 CglImplication Class Reference

This just uses implication info.

```
#include <CglProbing.hpp>
```

Inheritance diagram for CgIImplication:

Collaboration diagram for CglImplication:

#### **Public Member Functions**

#### **Generate Cuts**

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
 Generate cuts from implication table Insert generated cuts into the cut set cs.

#### **Constructors and destructors**

• CglImplication ()

Default constructor.

• CglImplication (CglTreeProbingInfo \*info)

Constructor with info.

CglImplication (const CglImplication &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglImplication & operator= (const CglImplication &rhs)

Assignment operator.

virtual ∼CgIImplication ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

## Set implication

void setProbingInfo (CglTreeProbingInfo \*info)
 Set implication.

# **Additional Inherited Members**

## 6.18.1 Detailed Description

This just uses implication info.

Definition at line 490 of file CglProbing.hpp.

The documentation for this class was generated from the following file:

CglProbing.hpp

# 6.19 CglKnapsackCover Class Reference

Knapsack Cover Cut Generator Class.

#include <CglKnapsackCover.hpp>

Inheritance diagram for CglKnapsackCover:

Collaboration diagram for CglKnapsackCover:

#### **Public Member Functions**

void setTestedRowIndices (int num, const int \*ind)

A method to set which rows should be tested for knapsack covers.

#### **Generate Cuts**

• virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

Generate knapsack cover cuts for the model of the solver interface, si.

#### Constructors and destructors

• CglKnapsackCover ()

Default constructor.

• CglKnapsackCover (const CglKnapsackCover &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglKnapsackCover & operator= (const CglKnapsackCover &rhs)

Assignment operator.

virtual ∼CglKnapsackCover ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

virtual void refreshSolver (OsiSolverInterface \*solver)

This can be used to refresh any information.

## Sets and gets

void setMaxInKnapsack (int value)

Set limit on number in knapsack.

• int getMaxInKnapsack () const

get limit on number in knapsack

void switchOffExpensive ()

Switch off expensive cuts.

void switchOnExpensive ()

Switch on expensive cuts.

#### **Friends**

void CglKnapsackCoverUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglKnapsackCover class.

#### **Private methods**

• int createCliques (OsiSolverInterface &si, int minimumSize=2, int maximumSize=100, bool extendCliques=false)

Creates cliques for use by probing.

#### **Additional Inherited Members**

# 6.19.1 Detailed Description

Knapsack Cover Cut Generator Class.

Definition at line 15 of file CglKnapsackCover.hpp.

#### 6.19.2 Member Function Documentation

6.19.2.1 virtual void CglKnapsackCover::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate knapsack cover cuts for the model of the solver interface, si.

Insert the generated cuts into OsiCut, cs.

Implements CglCutGenerator.

6.19.2.2 int CglKnapsackCover::createCliques ( OsiSolverInterface & si, int minimumSize = 2, int maximumSize = 100, bool extendCliques = false )

Creates cliques for use by probing.

Only cliques >= minimumSize and < maximumSize created Can also try and extend cliques as a result of probing (root node). Returns number of cliques found.

### 6.19.3 Friends And Related Function Documentation

6.19.3.1 void CglKnapsackCoverUnitTest (const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests the methods in the CglKnapsackCover class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

CglKnapsackCover.hpp

# 6.20 CglLandP Class Reference

Inheritance diagram for CglLandP:

Collaboration diagram for CglLandP:

## Classes

- · class NoBasisError
- class Parameters

Class storing parameters.

class SimplexInterfaceError

## **Public Types**

- enum SelectionRules { mostNegativeRc, bestPivot, initialReducedCosts }
- enum ExtraCutsMode { none, AtOptimalBasis, WhenEnteringBasis, AllViolatedMigs }
- enum SeparationSpaces { , Fractional\_rc, Full }

Space where cuts are optimized.

• enum Normalization

Normalization.

enum RhsWeightType { , Dynamic }

RHS weight in normalization.

## **Public Member Functions**

Constructor for the class.

• ∼CglLandP ()

Destructor.

• CglLandP (const CglLandP &source)

Copy constructor.

CglLandP & operator= (const CglLandP &rhs)

Assignment operator.

• CglCutGenerator \* clone () const

Clone function.

virtual bool needsOptimalBasis () const

Return true if needs optimal basis to do cuts.

• void setLogLevel (int level)

set level of log for cut generation procedure :

## **Generate Cuts**

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
 Generate cuts for the model data contained in si.

## **Friends**

class LAP::CglLandPSimplex

## **Additional Inherited Members**

## 6.20.1 Detailed Description

Definition at line 49 of file CglLandP.hpp.

## 6.20.2 Member Enumeration Documentation

#### 6.20.2.1 enum CglLandP::SelectionRules

#### Enumerator

mostNegativeRc select most negative reduced cost

bestPivot select best possible pivot.

initialReducedCosts Select only those rows which had initially a 0 reduced cost.

Definition at line 58 of file CglLandP.hpp.

## 6.20.2.2 enum CglLandP::ExtraCutsMode

#### Enumerator

none Generate no extra cuts.

AtOptimalBasis Generate cuts from the optimal basis.

When Entering Basis Generate cuts as soon as a structural enters the basis.

AllViolatedMigs Generate all violated Mixed integer Gomory cuts in the course of the optimization.

Definition at line 65 of file CglLandP.hpp.

## 6.20.2.3 enum CglLandP::SeparationSpaces

Space where cuts are optimized.

## Enumerator

*Fractional\_rc* Use fractional space only for computing reduced costs.

Full Work in full space.

Definition at line 74 of file CglLandP.hpp.

# 6.20.2.4 enum CglLandP::RhsWeightType

RHS weight in normalization.

### Enumerator

**Dynamic** 2 \* current number of constraints.

Definition at line 100 of file CglLandP.hpp.

## 6.20.3 Member Function Documentation

6.20.3.1 virtual void CglLandP::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate cuts for the model data contained in si.

The generated cuts are inserted into and returned in the collection of cuts cs.

Implements CglCutGenerator.

```
6.20.3.2 void CglLandP::setLogLevel (int level) [inline]
```

set level of log for cut generation procedure :

- 1. for none
- 2. for log at begin and end of procedure + at some time interval
- 3. for log at every cut generated

Definition at line 213 of file CglLandP.hpp.

The documentation for this class was generated from the following file:

CglLandP.hpp

# 6.21 LAP::CglLandPSimplex Class Reference

## **Public Member Functions**

Usefull onstructor.

∼CglLandPSimplex ()

Destructor.

void cacheUpdate (const CglLandP::CachedData &cached, bool reducedSpace=0)

Update cached information in case of basis change in a round.

bool resetSolver (const CoinWarmStartBasis \*basis)

reset the solver to optimal basis

 bool optimize (int var, OsiRowCut &cut, const CglLandP::CachedData &cached, const CglLandP::Parameters &params)

Perfom pivots to find the best cuts.

bool generateMig (int row, OsiRowCut &cut, const CglLandP::Parameters &params)

Find Gomory cut (i.e.

int generateExtraCuts (const CglLandP::CachedData &cached, const CglLandP::Parameters &params)

Find extra constraints in current tableau.

• int generateExtraCut (int i, const CglLandP::CachedData &cached, const CglLandP::Parameters &params)

Generate a constrainte for a row of the tableau different from the source row.

• int insertAllExtr (OsiCuts &cs, CoinRelFltEq eq)

insert all extra cuts in cs.

## **Protected Member Functions**

· bool changeBasis (int incoming, int leaving, int direction, bool modularize)

Perform a change in the basis (direction is 1 if leaving variable is going to ub, 0 otherwise)

int fastFindCutImprovingPivotRow (int &direction, int &gammaSign, double tolerance, bool flagPositiveRows)

Find a row which can be used to perform an improving pivot the fast way (i.e., find the leaving variable).

int rescanReducedCosts (int &direction, int &gammaSign, double tolerance)

Rescan reduced costs tables.

• int fastFindBestPivotColumn (int direction, int gammaSign, double pivotTol, double rhsTol, bool reducedSpace, bool allowNonImproving, double &bestSigma, bool modularize)

Find the column which leads to the best cut (i.e., find incoming variable).

int findBestPivot (int &leaving, int &direction, const CglLandP::Parameters &params)

Find incoming and leaving variables which lead to the most violated adjacent normalized lift-and-project cut.

double computeCglpObjective (const TabRow &row, bool modularize=false) const

Compute the objective value of the Cglp for given row and rhs (if strengthening shall be applied row should have been modularized).

• double strengthenedIntersectionCutCoef (int i, double alpha i, double beta) const

return the coefficients of the strengthened intersection cut takes one extra argument seens needs to consider variable type.

double newRowCoefficient (int j, double gamma) const

return the coefficient of the new row (combining row k + gamma row i).

void createIntersectionCut (TabRow &row, OsiRowCut &cut) const

Create the intersection cut of row k.

double normalizationFactor (const TabRow &row) const

Compute the normalization factor of the cut.

void scaleCut (OsiRowCut &cut, double factor) const

Scale the cut by factor.

void createMIG (TabRow &row, OsiRowCut &cut) const

Create strenghtened row.

void pullTableauRow (TabRow &row) const

Get the row i of the tableau.

void adjustTableauRow (int var, TabRow &row, int direction)

Adjust the row of the tableau to reflect leaving variable direction.

void resetOriginalTableauRow (int var, TabRow &row, int direction)

reset the tableau row after a call to adjustTableauRow

· double getLoBound (int index) const

Get lower bound for variable or constraint.

double getUpBound (int index) const

Get upper bound for variable or constraint.

double getColsolToCut (int index) const

Access to value in solution to cut (indexed in reduced problem)

void setColsolToCut (int index, double value)

Access to value in solution to cut (indexed in reduced problem)

CoinWarmStartBasis::Status getStatus (int index) const

Get the basic status of a variable (structural or slack).

bool isInteger (int index) const

Say if variable index by i in current tableau is integer.

void computeWeights (CglLandP::LHSnorm norm, CglLandP::Normalization type, CglLandP::RhsWeightType rhs)

Compute normalization weights.

double normedCoef (double a, int ii) const

Evenutaly multiply a by w if normed\_weights\_ is not empty.

void printTableau (std::ostream &os)

print the tableau of current basis.

void printEverything ()

Print everything .

void printTableauLateX (std::ostream &os)

print the tableau of current basis.

void printCglpBasis (std::ostream &os=std::cout)

Print CGLP basis corresponding to current tableau and source row.

void get\_M1\_M2\_M3 (const TabRow &row, std::vector< int > &M1, std::vector< int > &M2, std::vector< int > &M3)

Put variables in M1 M2 and M3 according to their sign.

void eliminate\_slacks (double \*vec) const

Put a vector in structural sapce.

#### Slow versions of the function (old versions do not work).

double computeCglpRedCost (int direction, int gammaSign, double tau)

Compute the reduced cost of Cglp.

double computeRedCostConstantsInRow ()

Compute the value of sigma and thau (which are constants for a row i as defined in Mike Perregaard thesis.

double computeCglpObjective (double gamma, bool strengthen, TabRow &row)

Compute the objective value of the Cglp with linear combintation of the two rows by gamma.

double computeCglpObjective (double gamma, bool strengthen)

Compute the objective value of the Cglp with linear combintation of the row\_k\_ and gamma row\_i\_.

• int findCutImprovingPivotRow (int &direction, int &gammaSign, double tolerance)

Find a row which can be used to perform an improving pivot return index of the cut or -1 if none exists (i.e., find the leaving variable).

• int findBestPivotColumn (int direction, double pivotTol, bool reducedSpace, bool allowDegeneratePivot, bool modularize)

Find the column which leads to the best cut (i.e., find incoming variable).

• int **plotCGLPobj** (int direction, double gammaTolerance, double pivotTol, bool reducedSpace, bool allow 

Degenerate, bool modularize)

## 6.21.1 Detailed Description

Definition at line 42 of file CglLandPSimplex.hpp.

#### 6.21.2 Member Function Documentation

6.21.2.1 bool LAP::CglLandPSimplex::generateMig ( int row, OsiRowCut & cut, const CglLandP::Parameters & params )

Find Gomory cut (i.e.

don't do extra setup required for pivots).

6.21.2.2 int LAP::CglLandPSimplex::generateExtraCuts ( const CglLandP::CachedData & cached, const CglLandP::Parameters & params )

Find extra constraints in current tableau.

6.21.2.3 int LAP::CglLandPSimplex::generateExtraCut ( int *i*, const CglLandP::CachedData & *cached*, const CglLandP::Parameters & *params* )

Generate a constrainte for a row of the tableau different from the source row.

6.21.2.4 int LAP::CglLandPSimplex::insertAllExtr ( OsiCuts & cs, CoinRelFltEq eq )

insert all extra cuts in cs.

6.21.2.5 int LAP::CglLandPSimplex::fastFindCutImprovingPivotRow (int & direction, int & gammaSign, double tolerance, bool flagPositiveRows) [protected]

Find a row which can be used to perform an improving pivot the fast way (i.e., find the leaving variable).

#### Returns

index of the row on which to pivot or -1 if none exists.

6.21.2.6 int LAP::CglLandPSimplex::fastFindBestPivotColumn ( int *direction*, int *gammaSign*, double *pivotTol*, double *rhsTol*, bool *reducedSpace*, bool *allowNonImproving*, double & *bestSigma*, bool *modularize* ) [protected]

Find the column which leads to the best cut (i.e., find incoming variable).

6.21.2.7 int LAP::CglLandPSimplex::findBestPivot ( int & leaving, int & direction, const CglLandP::Parameters & params )

[protected]

Find incoming and leaving variables which lead to the most violated adjacent normalized lift-and-project cut.

#### Remarks

At this point reduced costs should be already computed.

#### Returns

incoming variable variable,

### **Parameters**

leaving	variable
direction	leaving direction

6.21.2.8 double LAP::CglLandPSimplex::computeCglpObjective ( const TabRow & row, bool modularize = false ) const [protected]

Compute the objective value of the Cglp for given row and rhs (if strengthening shall be applied row should have been modularized).

6.21.2.9 double LAP::CglLandPSimplex::strengthenedIntersectionCutCoef ( int i, double alpha\_i, double beta ) const [inline], [protected]

return the coefficients of the strengthened intersection cut takes one extra argument seens needs to consider variable type.

return the coefficients of the strengthened intersection cut

Definition at line 426 of file CglLandPSimplex.hpp.

6.21.2.10 double LAP::CglLandPSimplex::normalizationFactor ( const TabRow & row ) const [protected]

Compute the normalization factor of the cut.

6.21.2.11 void LAP::CglLandPSimplex::scaleCut ( OsiRowCut & cut, double factor ) const [protected]

Scale the cut by factor.

6.21.2.12 void LAP::CglLandPSimplex::createMIG ( TabRow & row, OsiRowCut & cut ) const [protected]

Create strenghtened row.

Create MIG cut from row k

**6.21.2.13 CoinWarmStartBasis::Status LAP::CglLandPSimplex::getStatus (int** *index* ) const [inline], [protected]

Get the basic status of a variable (structural or slack).

Definition at line 229 of file CglLandPSimplex.hpp.

6.21.2.14 bool LAP::CglLandPSimplex::isInteger (int index ) const [inline], [protected]

Say if variable index by i in current tableau is integer.

Definition at line 235 of file CglLandPSimplex.hpp.

6.21.2.15 void LAP::CglLandPSimplex::computeWeights ( CglLandP::LHSnorm norm, CglLandP::Normalization type, CglLandP::RhsWeightType rhs ) [protected]

Compute normalization weights.

6.21.2.16 double LAP::CglLandPSimplex::normedCoef ( double a, int ii ) const [inline], [protected]

Evenutaly multiply a by w if normed\_weights\_ is not empty.

Definition at line 243 of file CglLandPSimplex.hpp.

6.21.2.17 void LAP::CglLandPSimplex::printTableau ( std::ostream & os ) [protected]

print the tableau of current basis.

**6.21.2.18** void LAP::CglLandPSimplex::printEverything() [protected]

Print everything.

6.21.2.19 void LAP::CglLandPSimplex::printTableauLateX ( std::ostream & os ) [protected]

print the tableau of current basis.

6.21.2.20 void LAP::CglLandPSimplex::printCglpBasis ( std::ostream & os = std::cout ) [protected]

Print CGLP basis corresponding to current tableau and source row.

6.21.2.21 void LAP::CglLandPSimplex::get\_M1\_M2\_M3 ( const TabRow & row, std::vector< int > & M1, std::vector< int > & M2, std::vector< int > & M3) [protected]

Put variables in M1 M2 and M3 according to their sign.

**6.21.2.22** void LAP::CglLandPSimplex::eliminate\_slacks ( double \* vec ) const [protected]

Put a vector in structural sapce.

6.21.2.23 int LAP::CglLandPSimplex::findCutImprovingPivotRow ( int & direction, int & gammaSign, double tolerance )

[protected]

Find a row which can be used to perform an improving pivot return index of the cut or -1 if none exists (i.e., find the leaving variable).

6.21.2.24 int LAP::CglLandPSimplex::findBestPivotColumn ( int direction, double pivotTol, bool reducedSpace, bool allowDegeneratePivot, bool modularize ) [protected]

Find the column which leads to the best cut (i.e., find incoming variable).

The documentation for this class was generated from the following file:

· CglLandPSimplex.hpp

# 6.22 CglLiftAndProject Class Reference

Lift And Project Cut Generator Class.

#include <CglLiftAndProject.hpp>

Inheritance diagram for CglLiftAndProject:

Collaboration diagram for CglLiftAndProject:

**Public Member Functions** 

#### **Generate Cuts**

• virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

Generate lift-and-project cuts for the model of the solver interface, si.

· double getBeta () const

Get the normalization: Either beta=+1 or beta=-1.

void setBeta (int oneOrMinusOne)

Set the normalization: Either beta=+1 or beta=-1.

#### **Constructors and destructors**

CalLiftAndProject ()

Default constructor.

CglLiftAndProject (const CglLiftAndProject &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglLiftAndProject & operator= (const CglLiftAndProject &rhs)

Assignment operator.

virtual ∼CglLiftAndProject ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

## **Friends**

• void CglLiftAndProjectUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglLiftAndProject class.

## **Additional Inherited Members**

## 6.22.1 Detailed Description

Lift And Project Cut Generator Class.

Definition at line 13 of file CglLiftAndProject.hpp.

# 6.22.2 Member Function Documentation

6.22.2.1 virtual void CglLiftAndProject::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate lift-and-project cuts for the model of the solver interface, si.

Insert the generated cuts into OsiCut, cs.

Implements CglCutGenerator.

**6.22.2.2 void CglLiftAndProject::setBeta (int** *oneOrMinusOne* ) [inline]

Set the normalization: Either beta=+1 or beta=-1.

Default value is 1.

Definition at line 37 of file CglLiftAndProject.hpp.

## 6.22.3 Friends And Related Function Documentation

6.22.3.1 void CglLiftAndProjectUnitTest ( const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests the methods in the CglLiftAndProject class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

CglLiftAndProject.hpp

# 6.23 CglMessage Class Reference

This deals with Cgl messages (as against Osi messages etc)

#include <CglMessage.hpp>

Inheritance diagram for CglMessage:

Collaboration diagram for CglMessage:

#### **Public Member Functions**

#### **Constructors etc**

CglMessage (Language language=us\_en)
 Constructor.

# 6.23.1 Detailed Description

This deals with Cgl messages (as against Osi messages etc)

Definition at line 38 of file CglMessage.hpp.

The documentation for this class was generated from the following file:

CglMessage.hpp

# 6.24 CglMixedIntegerRounding Class Reference

Mixed Integer Rounding Cut Generator Class.

#include <CglMixedIntegerRounding.hpp>

Inheritance diagram for CglMixedIntegerRounding:

Collaboration diagram for CglMixedIntegerRounding:

### **Public Member Functions**

#### **Generate Cuts**

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
 Generate Mixed Integer Rounding cuts for the model data contained in si.

## **Constructors and destructors**

CglMixedIntegerRounding ()

Default constructor.

CglMixedIntegerRounding (const int maxaggr, const bool multiply, const int criterion, const int preproc=-1)

Alternate Constructor.

CglMixedIntegerRounding (const CglMixedIntegerRounding &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone.

CglMixedIntegerRounding & operator= (const CglMixedIntegerRounding &rhs)

Assignment operator.

virtual ~CglMixedIntegerRounding ()

Destructor.

• virtual void refreshSolver (OsiSolverInterface \*solver)

This can be used to refresh any inforamtion.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

## Set and get methods

void setMAXAGGR\_ (int maxaggr)

Set MAXAGGR\_.

• int getMAXAGGR\_ () const

Get MAXAGGR\_.

void setMULTIPLY\_ (bool multiply)

Set MULTIPLY\_.

bool getMULTIPLY\_ () const

Get MULTIPLY\_.

void setCRITERION\_ (int criterion)

Set CRITERION .

• int getCRITERION\_ () const

Get CRITERION\_.

void setDoPreproc (int value)

Set doPreproc.

bool getDoPreproc () const

Get doPreproc.

#### **Additional Inherited Members**

## 6.24.1 Detailed Description

Mixed Integer Rounding Cut Generator Class.

Definition at line 86 of file CglMixedIntegerRounding.hpp.

#### 6.24.2 Member Function Documentation

6.24.2.1 virtual void CglMixedIntegerRounding::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate Mixed Integer Rounding cuts for the model data contained in si.

The generated cuts are inserted in the collection of cuts cs.

Implements CglCutGenerator.

The documentation for this class was generated from the following file:

CglMixedIntegerRounding.hpp

# 6.25 CglMixedIntegerRounding2 Class Reference

Mixed Integer Rounding Cut Generator Class.

#include <CglMixedIntegerRounding2.hpp>

Inheritance diagram for CglMixedIntegerRounding2:

Collaboration diagram for CglMixedIntegerRounding2:

#### **Public Member Functions**

### **Generate Cuts**

• virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

Generate Mixed Integer Rounding cuts for the model data contained in si.

# **Constructors and destructors**

• CglMixedIntegerRounding2 ()

Default constructor.

- CglMixedIntegerRounding2 (const int maxaggr, const bool multiply, const int criterion, const int preproc=-1)
   Alternate Constructor.
- CglMixedIntegerRounding2 (const CglMixedIntegerRounding2 &)

Copy constructor.

• virtual CglCutGenerator \* clone () const

Clone

CglMixedIntegerRounding2 & operator= (const CglMixedIntegerRounding2 &rhs)

Assignment operator.

virtual ∼CglMixedIntegerRounding2 ()

Destructor.

virtual void refreshSolver (OsiSolverInterface \*solver)

This can be used to refresh any inforamtion.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

#### Set and get methods

void setMAXAGGR\_ (int maxaggr)

Set MAXAGGR\_.

• int getMAXAGGR\_ () const

Get MAXAGGR\_.

void setMULTIPLY\_ (bool multiply)

Set MULTIPLY .

• bool getMULTIPLY\_ () const

Get MULTIPLY\_.

• void setCRITERION\_ (int criterion)

Set CRITERION\_.

• int getCRITERION\_ () const

Get CRITERION .

void setDoPreproc (int value)

Set doPreproc.

bool getDoPreproc () const

Get doPreproc.

## **Additional Inherited Members**

# 6.25.1 Detailed Description

Mixed Integer Rounding Cut Generator Class.

Definition at line 87 of file CglMixedIntegerRounding2.hpp.

## 6.25.2 Member Function Documentation

6.25.2.1 virtual void CglMixedIntegerRounding2::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate Mixed Integer Rounding cuts for the model data contained in si.

The generated cuts are inserted in the collection of cuts cs.

Implements CglCutGenerator.

The documentation for this class was generated from the following file:

CglMixedIntegerRounding2.hpp

# 6.26 CglMixIntRoundVUB Class Reference

## 6.26.1 Detailed Description

Definition at line 32 of file CglMixedIntegerRounding.hpp.

The documentation for this class was generated from the following file:

CglMixedIntegerRounding.hpp

# 6.27 CglMixIntRoundVUB2 Class Reference

# 6.27.1 Detailed Description

Definition at line 33 of file CglMixedIntegerRounding2.hpp.

The documentation for this class was generated from the following file:

· CglMixedIntegerRounding2.hpp

# 6.28 CglOddHole Class Reference

Odd Hole Cut Generator Class.

#include <CglOddHole.hpp>

Inheritance diagram for CglOddHole:

Collaboration diagram for CglOddHole:

#### **Public Member Functions**

#### **Generate Cuts**

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
 Generate odd hole cuts for the model of the solver interface, si.

#### **Create Row List**

- void createRowList (const OsiSolverInterface &si, const int \*possible=NULL)
   Create a list of rows which might yield cuts this is to speed up process The possible parameter is a list to cut down
- $\bullet \ \ \mathsf{void} \ \mathsf{createRowList} \ (\mathsf{int} \ \mathsf{numberRows}, \ \mathsf{const} \ \mathsf{int} \ * \mathsf{whichRow}) \\$

This version passes in a list - 1 marks possible.

# **Create Clique List**

void createCliqueList (int numberCliques, const int \*cliqueStart, const int \*cliqueMember)
 Create a list of extra row cliques which may not be in matrix At present these are classical cliques.

# **Number Possibilities**

• int numberPossible ()

Returns how many rows might give odd hole cuts.

#### **Gets and Sets**

• double getMinimumViolation () const

Minimum violation.

- void setMinimumViolation (double value)
- double getMinimumViolationPer () const

Minimum violation per entry.

void setMinimumViolationPer (double value)

• int getMaximumEntries () const

Maximum number of entries in a cut.

void setMaximumEntries (int value)

#### Constructors and destructors

· CglOddHole ()

Default constructor.

CglOddHole (const CglOddHole &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglOddHole & operator= (const CglOddHole &rhs)

Assignment operator.

virtual ∼CglOddHole ()

Destructor.

virtual void refreshSolver (OsiSolverInterface \*solver)

This can be used to refresh any inforamtion.

#### **Friends**

• void CglOddHoleUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglOddHole class.

## **Additional Inherited Members**

## 6.28.1 Detailed Description

Odd Hole Cut Generator Class.

Definition at line 14 of file CglOddHole.hpp.

## 6.28.2 Member Function Documentation

6.28.2.1 virtual void CglOddHole::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate odd hole cuts for the model of the solver interface, si.

This looks at all rows of type sum  $x(i) \le 1$  (or == 1) (x 0-1) and sees if there is an odd cycle cut. See Grotschel, Lovasz and Schrijver (1988) for method. This is then lifted by using the corresponding Chvatal cut i.e. Take all rows in cycle and add them together. RHS will be odd so weaken all odd coefficients so 1.0 goes to 0.0 etc - then constraint is sum even(j)\* $x(j) \le 0$  odd which can be replaced by sum (even(j)/2)\* $x(j) \le 0$  (odd-1.0)/2. A similar cut can be generated for sum x(i) >= 1.

Insert the generated cuts into OsiCut, cs.

This is only done for rows with unsatisfied 0-1 variables. If there are many of these it will be slow. Improvements would do a randomized subset and also speed up shortest path algorithm used.

Implements CglCutGenerator.

## 6.28.3 Friends And Related Function Documentation

6.28.3.1 void CglOddHoleUnitTest ( const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests the methods in the CglOddHole class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

CglOddHole.hpp

# 6.29 CglParam Class Reference

Class collecting parameters for all cut generators.

```
#include <CglParam.hpp>
```

Inheritance diagram for CglParam:

## **Public Member Functions**

# Public Set/get methods

virtual void setINFINIT (const double inf)

Set INFINIT.

• double getINFINIT () const

Get value of INFINIT.

• virtual void setEPS (const double eps)

Set EPS.

• double getEPS () const

Get value of EPS.

virtual void setEPS COEFF (const double eps c)

Set EPS\_COEFF.

double getEPS\_COEFF () const

Get value of EPS\_COEFF.

virtual void setMAX\_SUPPORT (const int max\_s)

Set MAX SUPPORT.

• int getMAX\_SUPPORT () const

Get value of MAX\_SUPPORT.

# **Constructors and destructors**

 CglParam (const double inf=COIN\_DBL\_MAX, const double eps=1e-6, const double eps\_c=1e-5, const int max\_s=COIN\_INT\_MAX)

Default constructor.

• CglParam (const CglParam &)

Copy constructor.

virtual CglParam \* clone () const

Clone

CglParam & operator= (const CglParam &rhs)

Assignment operator.

virtual ∼CglParam ()

Destructor.

#### **Protected Attributes**

#### Protected member data

- · double INFINIT
- · double EPS
- double EPS COEFF
- int MAX SUPPORT

Maximum number of non zero coefficients in a generated cut; Default: COIN\_INT\_MAX.

# 6.29.1 Detailed Description

Class collecting parameters for all cut generators.

Each generator may have a derived class to add parameters. Each generator might also set different default values for the parameters in CglParam.

Definition at line 22 of file CglParam.hpp.

The documentation for this class was generated from the following file:

· CglParam.hpp

# 6.30 CglPreProcess Class Reference

Class for preProcessing and postProcessing.

#include <CglPreProcess.hpp>

#### **Public Member Functions**

# Main methods

- OsiSolverInterface \* preProcess (OsiSolverInterface &model, bool makeEquality=false, int numberPasses=5)
   preProcess problem returning new problem.
- OsiSolverInterface \* preProcessNonDefault (OsiSolverInterface &model, int makeEquality=0, int number
   — Passes=5, int tuning=0)

preProcess problem - returning new problem.

void postProcess (OsiSolverInterface &model, bool deleteStuff=true)

Creates solution in original model.

• int tightenPrimalBounds (OsiSolverInterface &model, double factor=0.0)

Tightens primal bounds to make dual and branch and cutfaster.

 OsiSolverInterface \* someFixed (OsiSolverInterface &model, double fractionToKeep=0.25, bool fix← ContinuousAsWell=false, char \*keep=NULL) const

Fix some of problem - returning new problem.

OsiSolverInterface \* cliqueIt (OsiSolverInterface &model, double cliquesNeeded=0.0) const

Replace cliques by more maximal cliques Returns NULL if rows not reduced by greater than cliquesNeeded\*rows.

int reducedCostFix (OsiSolverInterface &model)

If we have a cutoff - fix variables.

#### Parameter set/get methods

The set methods return true if the parameter was set to the given value, false if the value of the parameter is out of range.

The get methods return the value of the parameter.

void setCutoff (double value)

Set cutoff bound on the objective function.

double getCutoff () const

Get the cutoff bound on the objective function - always as minimize.

OsiSolverInterface \* originalModel () const

The original solver associated with this model.

OsiSolverInterface \* startModel () const

Solver after making clique equalities (may == original)

OsiSolverInterface \* modelAtPass (int iPass) const

Copies of solver at various stages after presolve.

OsiSolverInterface \* modifiedModel (int iPass) const

Copies of solver at various stages after presolve after modifications.

OsiPresolve \* presolve (int iPass) const

Matching presolve information.

const int \* originalColumns ()

Return a pointer to the original columns (with possible clique slacks) MUST be called before postProcess otherwise you just get 0,1,2.

const int \* originalRows ()

Return a pointer to the original rows MUST be called before postProcess otherwise you just get 0,1,2.

• int numberSOS () const

Number of SOS if found.

const int \* typeSOS () const

Type of each SOS.

const int \* startSOS () const

Start of each SOS.

• const int \* whichSOS () const

Columns in SOS.

const double \* weightSOS () const

Weights for each SOS column.

void passInProhibited (const char \*prohibited, int numberColumns)

Pass in prohibited columns.

• const char \* prohibited ()

Updated prohibited columns.

• int numberIterationsPre () const

Number of iterations PreProcessing.

· int numberIterationsPost () const

Number of iterations PostProcessing.

void passInRowTypes (const char \*rowTypes, int numberRows)

Pass in row types 0 normal 1 cut rows - will be dropped if remain in At end of preprocess cut rows will be dropped and put into cuts.

const char \* rowTypes ()

Updated row types - may be NULL Carried around and corresponds to existing rows -1 added by preprocess e.g.

const CglStored & cuts () const

Return cuts from dropped rows.

const CglStored \* cutsPointer () const

Return pointer to cuts from dropped rows.

void update (const OsiPresolve \*pinfo, const OsiSolverInterface \*solver)

Update prohibited and rowType.

· void setOptions (int value)

Set options.

#### **Cut generator methods**

· int numberCutGenerators () const

Get the number of cut generators.

CglCutGenerator \*\* cutGenerators () const

Get the list of cut generators.

CglCutGenerator \* cutGenerator (int i) const

Get the specified cut generator.

void addCutGenerator (CglCutGenerator \*generator)

Add one generator - up to user to delete generators.

## Setting/Accessing application data

void setApplicationData (void \*appData)

Set application data.

void \* getApplicationData () const

Get application data.

# Message handling

void passInMessageHandler (CoinMessageHandler \*handler)

Pass in Message handler (not deleted at end)

void newLanguage (CoinMessages::Language language)

Set language.

- void setLanguage (CoinMessages::Language language)
- CoinMessageHandler \* messageHandler () const

Return handler.

• CoinMessages messages ()

Return messages.

CoinMessages \* messagesPointer ()

Return pointer to messages.

# Constructors and destructors etc

CglPreProcess ()

Constructor.

CglPreProcess (const CglPreProcess &rhs)

Copy constructor .

• CglPreProcess & operator= (const CglPreProcess &rhs)

Assignment operator.

∼CglPreProcess ()

Destructor.

void gutsOfDestructor ()

Clears out as much as possible.

## 6.30.1 Detailed Description

Class for preProcessing and postProcessing.

While cuts can be added at any time in the tree, some cuts are actually just stronger versions of existing constraints. In this case they can replace those constraints rather than being added as new constraints. This is awkward in the tree but reasonable at the root node.

This is a general process class which uses other cut generators to strengthen constraints, establish that constraints are redundant, fix variables and find relationships such as x + y = 1.

Presolve will also be done.

If row names existed they may be replaced by R0000000 etc

Definition at line 36 of file CglPreProcess.hpp.

6.30.2 Member Function Documentation

**6.30.2.1** OsiSolverInterface\* CglPreProcess::preProcess ( OsiSolverInterface & model, bool makeEquality = false, int numberPasses = 5 )

preProcess problem - returning new problem.

If makeEquality true then <= cliques converted to ==. Presolve will be done numberPasses times.

Returns NULL if infeasible

This version uses default strategy. For more control copy and edit code from this function i.e. call preProcessNonDefault

6.30.2.2 OsiSolverInterface\* CglPreProcess::preProcessNonDefault ( OsiSolverInterface & model, int makeEquality = 0, int numberPasses = 5, int tuning = 0 )

preProcess problem - returning new problem.

If makeEquality true then <= cliques converted to ==. Presolve will be done numberPasses times.

Returns NULL if infeasible

This version assumes user has added cut generators to CglPreProcess object before calling it. As an example use coding in preProcess If makeEquality is 1 add slacks to get cliques, if 2 add slacks to get sos (but only if looks plausible) and keep sos info

6.30.2.3 int CgIPreProcess::tightenPrimalBounds ( OsiSolverInterface & model, double factor = 0 . 0 )

Tightens primal bounds to make dual and branch and cutfaster.

Unless fixed or integral, bounds are slightly looser than they could be. Returns non-zero if problem infeasible Fudge for branch and bound - put bounds on columns of factor \* largest value (at continuous) - should improve stability in branch and bound on infeasible branches (0.0 is off)

6.30.2.4 OsiSolverInterface\* CglPreProcess::someFixed ( OsiSolverInterface & model, double fractionToKeep = 0.25, bool fixContinuousAsWell = false, char \* keep = NULL ) const

Fix some of problem - returning new problem.

Uses reduced costs. Optional signed character array 1 always keep, -1 always discard, 0 use djs

6.30.2.5 OsiSolverInterface \* CgIPreProcess::cliqueIt ( OsiSolverInterface & model, double cliquesNeeded = 0 . 0 ) const

Replace cliques by more maximal cliques Returns NULL if rows not reduced by greater than cliquesNeeded\*rows.

6.30.2.6 void CqlPreProcess::setCutoff ( double value )

Set cutoff bound on the objective function.

When using strict comparison, the bound is adjusted by a tolerance to avoid accidentally cutting off the optimal solution.

```
6.30.2.7 const int* CglPreProcess::originalColumns ( )
```

Return a pointer to the original columns (with possible clique slacks) MUST be called before postProcess otherwise you just get 0,1,2.

```
6.30.2.8 const int* CglPreProcess::originalRows ( )
```

Return a pointer to the original rows MUST be called before postProcess otherwise you just get 0,1,2.

```
6.30.2.9 const char* CglPreProcess::rowTypes() [inline]
```

Updated row types - may be NULL Carried around and corresponds to existing rows -1 added by preprocess e.g.

x+y=1 0 normal 1 cut rows - can be dropped if wanted

Definition at line 178 of file CglPreProcess.hpp.

```
6.30.2.10 void CglPreProcess::setApplicationData (void * appData )
```

Set application data.

This is a pointer that the application can store into and retrieve. This field is available for the application to optionally define and use.

The documentation for this class was generated from the following file:

· CglPreProcess.hpp

# 6.31 CglProbing Class Reference

Probing Cut Generator Class.

```
#include <CglProbing.hpp>
```

Inheritance diagram for CglProbing:

Collaboration diagram for CglProbing:

# **Classes**

• struct CliqueType

Clique type.

# **Public Member Functions**

### **Generate Cuts**

- virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

  Generate probing/disaggregation cuts for the model of the solver interface, si.
- int generateCutsAndModify (const OsiSolverInterface &si, OsiCuts &cs, CglTreeInfo \*info)

#### snapshot etc

• int snapshot (const OsiSolverInterface &si, char \*possible=NULL, bool withObjective=true)

Create a copy of matrix which is to be used this is to speed up process and to give global cuts Can give an array with 1 set to select, 0 to ignore column bounds are tightened If array given then values of 1 will be set to 0 if redundant.

void deleteSnapshot ()

Deletes snapshot.

• int createCliques (OsiSolverInterface &si, int minimumSize=2, int maximumSize=100)

Creates cliques for use by probing.

· void deleteCliques ()

Delete all clique information.

OsiSolverInterface \* cliqueModel (const OsiSolverInterface \*model, int type)

Create a fake model by adding cliques if type&4 then delete rest of model first, if 1 then add proper cliques, 2 add fake cliques.

## Get tighter column bounds

• const double \* tightLower () const

Lower

• const double \* tightUpper () const

Upper.

const char \* tightenBounds () const

Array which says tighten continuous.

### Get possible freed up row bounds - only valid after mode==3

const double \* relaxedRowLower () const

Lower

const double \* relaxedRowUpper () const

Upper.

# Change mode

• void setMode (int mode)

Set

• int getMode () const

Get.

#### Change maxima

void setMaxPass (int value)

Set maximum number of passes per node.

• int getMaxPass () const

Get maximum number of passes per node.

void setLogLevel (int value)

Set log level - 0 none, 1 - a bit, 2 - more details.

int getLogLevel () const

Get log level.

• void setMaxProbe (int value)

Set maximum number of unsatisfied variables to look at.

int getMaxProbe () const

Get maximum number of unsatisfied variables to look at.

void setMaxLook (int value)

Set maximum number of variables to look at in one probe.

int getMaxLook () const

Get maximum number of variables to look at in one probe.

void setMaxElements (int value)

Set maximum number of elements in row for it to be considered.

int getMaxElements () const

Get maximum number of elements in row for it to be considered.

void setMaxPassRoot (int value)

Set maximum number of passes per node (root node)

int getMaxPassRoot () const

Get maximum number of passes per node (root node)

void setMaxProbeRoot (int value)

Set maximum number of unsatisfied variables to look at (root node)

int getMaxProbeRoot () const

Get maximum number of unsatisfied variables to look at (root node)

void setMaxLookRoot (int value)

Set maximum number of variables to look at in one probe (root node)

int getMaxLookRoot () const

Get maximum number of variables to look at in one probe (root node)

void setMaxElementsRoot (int value)

Set maximum number of elements in row for it to be considered (root node)

int getMaxElementsRoot () const

Get maximum number of elements in row for it to be considered (root node)

virtual bool mayGenerateRowCutsInTree () const

Returns true if may generate Row cuts in tree (rather than root node).

# Get information back from probing

• int numberThisTime () const

Number looked at this time.

const int \* lookedAt () const

Which ones looked at this time.

# Stop or restart row cuts (otherwise just fixing from probing)

void setRowCuts (int type)

Set 0 no cuts, 1 just disaggregation type, 2 coefficient (3 both)

• int rowCuts () const

Get.

# Information on cliques

• int numberCliques () const

Number of cliques.

CliqueType \* cliqueType () const

Clique type.

int \* cliqueStart () const

Start of each clique.

CliqueEntry \* cliqueEntry () const

Entries for clique.

#### Whether use objective as constraint

void setUsingObjective (int yesNo)

Set 0 don't 1 do -1 don't even think about it.

• int getUsingObjective () const

Get.

## Mark which continuous variables are to be tightened

void tightenThese (const OsiSolverInterface &solver, int number, const int \*which)
 Mark variables to be tightened.

#### Constructors and destructors

CglProbing ()

Default constructor.

CglProbing (const CglProbing &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone.

CglProbing & operator= (const CglProbing &rhs)

Assignment operator.

• virtual ∼CglProbing ()

Destructor.

virtual void refreshSolver (OsiSolverInterface \*solver)

This can be used to refresh any inforamtion.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

### **Friends**

void CglProbingUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglProbing class.

## **Additional Inherited Members**

### 6.31.1 Detailed Description

Probing Cut Generator Class.

Definition at line 25 of file CglProbing.hpp.

### 6.31.2 Member Function Documentation

6.31.2.1 virtual void CglProbing::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate probing/disaggregation cuts for the model of the solver interface, si.

This is a simplification of probing ideas put into OSL about ten years ago. The only known documentation is a copy of a talk handout - we think Robin Lougee-Heimer has a copy!

For selected integer variables (e.g. unsatisfied ones) the effect of setting them up or down is investigated. Setting a variable up may in turn set other variables (continuous as well as integer). There are various possible results:

1) It is shown that problem is infeasible (this may also be because objective function or reduced costs show worse than best solution). If the other way is feasible we can generate a column cut (and continue probing), if not feasible we can say problem infeasible.

- 2) If both ways are feasible, it can happen that x to 0 implies y to 1 and x to 1 implies y to 1 (again a column cut). More common is that x to 0 implies y to 1 and x to 1 implies y to 0 so we could substitute for y which might lead later to more powerful cuts. This is not done in this code as there is no mechanism for returning information.
- 3) When x to 1 a constraint went slack by c. We can tighten the constraint  $ax + .... \le b$  (where a may be zero) to  $(a+c)x + .... \le b$ . If this cut is violated then it is generated.
- 4) Similarly we can generate implied disaggregation cuts

Note - differences to cuts in OSL.

a) OSL had structures intended to make this faster. b) The "chaining" in 2) was done c) Row cuts modified original constraint rather than adding cut b) This code can cope with general integer variables.

Insert the generated cuts into OsiCut, cs.

If a "snapshot" of a matrix exists then this will be used. Presumably this will give global cuts and will be faster. No check is done to see if cuts will be global.

Otherwise use current matrix.

Both row cuts and column cuts may be returned

The mode options are: 0) Only unsatisfied integer variables will be looked at. If no information exists for that variable then probing will be done so as a by-product you "may" get a fixing or infeasibility. This will be fast and is only available if a snapshot exists (otherwise as 1). The bounds in the snapshot are the ones used. 1) Look at unsatisfied integer variables, using current bounds. Probing will be done on all looked at. 2) Look at all integer variables, using current bounds. Probing will be done on all

If generateCutsAndModify is used then new relaxed row bounds and tightened column bounds are generated Returns number of infeasibilities

Implements CglCutGenerator.

6.31.2.2 int CglProbing::snapshot ( const OsiSolverInterface & si, char \* possible = NULL, bool withObjective = true )

Create a copy of matrix which is to be used this is to speed up process and to give global cuts Can give an array with 1 set to select, 0 to ignore column bounds are tightened If array given then values of 1 will be set to 0 if redundant.

Objective may be added as constraint Returns 1 if infeasible otherwise 0

6.31.2.3 int CglProbing::createCliques (OsiSolverInterface & si, int minimumSize = 2, int maximumSize = 100)

Creates cliques for use by probing.

Only cliques >= minimumSize and < maximumSize created Can also try and extend cliques as a result of probing (root node). Returns number of cliques found.

**6.31.2.4 virtual bool CglProbing::mayGenerateRowCutsInTree() const** [virtual]

Returns true if may generate Row cuts in tree (rather than root node).

Used so know if matrix will change in tree. Really meant so column cut generators can still be active without worrying code. Default is true

Reimplemented from CglCutGenerator.

## 6.31.3 Friends And Related Function Documentation

6.31.3.1 void CglProbingUnitTest (const OsiSolverInterface \* siP, const std::string mpdDir) [friend]

A function that tests the methods in the CglProbing class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

· CglProbing.hpp

# 6.32 CglRedSplit Class Reference

Gomory Reduce-and-Split Cut Generator Class; See method generateCuts().

```
#include <CglRedSplit.hpp>
```

Inheritance diagram for CglRedSplit:

Collaboration diagram for CglRedSplit:

#### **Public Member Functions**

#### generateCuts

- virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

  Generate Reduce-and-Split Mixed Integer Gomory cuts for the model of the solver interface si.
- · virtual bool needsOptimalBasis () const

Return true if needs optimal basis to do cuts (will return true)

#### **Public Methods**

- void setParam (const CglRedSplitParam &source)
- CglRedSplitParam getParam () const
- void compute\_is\_lub ()
- void compute\_is\_integer ()
- void set given optsol (const double \*given sol, const int card sol)

Set given\_optsol to the given optimal solution given\_sol.

void print () const

Print some of the data members.

void printOptTab (OsiSolverInterface \*solver) const

Print the current simplex tableau.

# Public Methods (soon to be obsolete)

• void setLimit (int limit)

Set limit, the maximum number of non zero coefficients in generated cut; Default: 50.

int getLimit () const

Get value of limit.

void setAway (double value)

Set away, the minimum distance from being integer used for selecting rows for cut generation; all rows whose pivot variable should be integer but is more than away from integrality will be selected; Default: 0.05.

double getAway () const

Get value of away.

void setLUB (double value)

Set the value of LUB, value considered large for the absolute value of a lower or upper bound on a variable; Default: 1000.

double getLUB () const

Get the value of LUB.

void setEPS (double value)

Set the value of EPS, epsilon for double computations; Default: 1e-7.

double getEPS () const

Get the value of EPS.

void setEPS COEFF (double value)

Set the value of EPS\_COEFF, epsilon for values of coefficients; Default: 1e-8.

• double getEPS\_COEFF () const

Get the value of EPS\_COEFF.

void setEPS\_COEFF\_LUB (double value)

Set the value of EPS\_COEFF\_LUB, epsilon for values of coefficients for variables with absolute value of lower or upper bound larger than LUB; Default: 1e-13.

• double getEPS COEFF LUB () const

Get the value of EPS\_COEFF\_LUB.

void setEPS\_RELAX (double value)

Set the value of EPS\_RELAX, value used for relaxing the right hand side of each generated cut; Default: 1e-8.

double getEPS\_RELAX () const

Get the value of EPS RELAX.

void setNormIsZero (double value)

Set the value of normIsZero, the threshold for considering a norm to be 0; Default: 1e-5.

double getNormIsZero () const

Get the value of normIsZero.

void setMinReduc (double value)

Set the value of minReduc, threshold for relative norm improvement for performing a reduction; Default: 0.05.

double getMinReduc () const

Get the value of minReduc.

void setMaxTab (double value)

Set the maximum allowed value for (mTab \* mTab \* CoinMax(mTab, nTab)) where mTab is the number of rows used in the combinations and nTab is the number of continuous non basic variables.

double getMaxTab () const

Get the value of maxTab.

#### **Constructors and destructors**

• CglRedSplit ()

Default constructor.

CglRedSplit (const CglRedSplitParam &RS\_param)

Constructor with specified parameters.

CglRedSplit (const CglRedSplit &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone.

CglRedSplit & operator= (const CglRedSplit &rhs)

Assignment operator.

virtual ∼CglRedSplit ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

#### **Friends**

void CglRedSplitUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglRedSplit class.

## **Additional Inherited Members**

## 6.32.1 Detailed Description

Gomory Reduce-and-Split Cut Generator Class; See method generateCuts().

Based on the paper by K. Anderson, G. Cornuejols, Yanjun Li, "Reduce-and-Split Cuts: Improving the Performance of Mixed Integer Gomory Cuts", Management Science 51 (2005).

Definition at line 26 of file CglRedSplit.hpp.

## 6.32.2 Member Function Documentation

6.32.2.1 virtual void CglRedSplit::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate Reduce-and-Split Mixed Integer Gomory cuts for the model of the solver interface si.

Insert the generated cuts into OsiCuts cs.

Warning: This generator currently works only with the Lp solvers Clp or Cplex9.0 or higher. It requires access to the optimal tableau and optimal basis inverse and makes assumptions on the way slack variables are added by the solver. The Osi implementations for Clp and Cplex verify these assumptions.

When calling the generator, the solver interface si must contain an optimized problem and information related to the optimal basis must be available through the OsiSolverInterface methods (si->optimalBasisIsAvailable() must return 'true'). It is also essential that the integrality of structural variable i can be obtained using si->isInteger(i).

Reduce-and-Split cuts are variants of Gomory cuts: Starting from the current optimal tableau, linear combinations of the rows of the current optimal simplex tableau are used for generating Gomory cuts. The choice of the linear combinations is driven by the objective of reducing the coefficients of the non basic continuous variables in the resulting row. Note that this generator might not be able to generate cuts for some solutions violating integrality constraints.

Implements CglCutGenerator.

6.32.2.2 void CglRedSplit::set\_given\_optsol ( const double \* given\_sol, const int card\_sol )

Set given optsol to the given optimal solution given sol.

If given\_optsol is set using this method, the code will stop as soon as a generated cut is violated by the given solution; exclusively for debugging purposes.

# 6.32.2.3 void CglRedSplit::setMaxTab ( double value )

Set the maximum allowed value for (mTab \* mTab \* CoinMax(mTab, nTab)) where mTab is the number of rows used in the combinations and nTab is the number of continuous non basic variables.

The work of the generator is proportional to (mTab \* mTab \* CoinMax(mTab, nTab)). Reducing the value of maxTab makes the generator faster, but weaker. Default: 1e7.

## 6.32.3 Friends And Related Function Documentation

6.32.3.1 void CglRedSplitUnitTest ( const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests the methods in the CglRedSplit class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

CglRedSplit.hpp

# 6.33 CglRedSplit2 Class Reference

Reduce-and-Split Cut Generator Class; See method generateCuts().

#include <CglRedSplit2.hpp>

Inheritance diagram for CglRedSplit2:

Collaboration diagram for CglRedSplit2:

#### **Public Member Functions**

#### generateCuts

- virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

  Generate Reduce-and-Split Mixed Integer Gomory cuts for the model of the solver interface si.
- · virtual bool needsOptimalBasis () const

Return true if needs optimal basis to do cuts (will return true)

- int **tiltLandPcut** (const OsiSolverInterface \*si, double \*row, double rowRhs, int rownumber, const double \*xbar, const int \*newnonbasics, OsiRowCut \*cs, int \*lambda=NULL)

### **Public Methods**

- void setParam (const CglRedSplit2Param &source)
- CglRedSplit2Param & getParam ()
- · void print () const

Print some of the data members; used for debugging.

void printOptTab (OsiSolverInterface \*solver) const

Print the current simplex tableau.

#### Constructors and destructors

• CglRedSplit2 ()

Default constructor.

• CglRedSplit2 (const CglRedSplit2Param &RS\_param)

Constructor with specified parameters.

CglRedSplit2 (const CglRedSplit2 &)

Copy constructor.

- virtual CglCutGenerator \* clone () const
- CglRedSplit2 & operator= (const CglRedSplit2 &rhs)

Assignment operator.

virtual ∼CglRedSplit2 ()

Destructor.

#### **Friends**

void CglRedSplit2UnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)
 A function that tests some of the methods in the CglRedSplit2 class.

#### **Additional Inherited Members**

# 6.33.1 Detailed Description

Reduce-and-Split Cut Generator Class; See method generateCuts().

Based on the papers "Practical strategies for generating rank-1 split cuts in mixed-integer linear programming" by G. Cornuejols and G. Nannicini, published on Mathematical Programming Computation, and "Combining Lift-and-Project and Reduce-and-Split" by E. Balas, G. Cornuejols, T. Kis and G. Nannicini, published on INFORMS Journal on Computing. Part of this code is based on CglRedSplit by F. Margot.

Definition at line 31 of file CglRedSplit2.hpp.

### 6.33.2 Member Function Documentation

6.33.2.1 virtual void CglRedSplit2::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate Reduce-and-Split Mixed Integer Gomory cuts for the model of the solver interface si.

Insert the generated cuts into OsiCuts cs.

This generator currently works only with the Lp solvers Clp or Cplex9.0 or higher. It requires access to the optimal tableau and optimal basis inverse and makes assumptions on the way slack variables are added by the solver. The Osi implementations for Clp and Cplex verify these assumptions.

When calling the generator, the solver interface si must contain an optimized problem and information related to the optimal basis must be available through the OsiSolverInterface methods (si->optimalBasisIsAvailable() must return 'true'). It is also essential that the integrality of structural variable i can be obtained using si->isInteger(i).

Reduce-and-Split cuts are a class of split cuts. We compute linear combinations of the rows of the simplex tableau, trying to reduce some of the coefficients on the nonbasic continuous columns. We have a large number of heuristics to choose which coefficients should be reduced, and by using which rows. The paper explains everything in detail.

Note that this generator can potentially generate a huge number of cuts, depending on how it is parametered. Default parameters should be good for most situations; if you want to go heavy on split cuts, use more row selection strategies or a different number of rows in the linear combinations. Again, look at the paper for details. If you want to generate a small number of cuts, default parameters are not the best choice.

A combination of Reduce-and-Split with Lift & Project is described in the paper "Combining Lift-and-Project and Reduce-and-Split". The Reduce-and-Split code for the implementation used in that paper is included here.

This generator does not generate the same cuts as CglRedSplit, therefore both generators can be used in conjunction. Implements CglCutGenerator.

## 6.33.3 Friends And Related Function Documentation

6.33.3.1 void CglRedSplit2UnitTest ( const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests some of the methods in the CglRedSplit2 class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

CglRedSplit2.hpp

# 6.34 CglRedSplit2Param Class Reference

Class collecting parameters the Reduced-and-split cut generator.

```
#include <CglRedSplit2Param.hpp>
```

Inheritance diagram for CglRedSplit2Param:

Collaboration diagram for CglRedSplit2Param:

# **Public Types**

enum RowSelectionStrategy

Enumerations for parameters.

enum ColumnSelectionStrategy

Column selection strategies; again, look them up in the paper.

enum ColumnScalingStrategy

Scaling strategies for new nonbasic columns for Lift & Project; "factor" is the value of columnScalingBoundLAP\_.

# **Public Member Functions**

# Set/get methods

• virtual void setAway (double value)

Set away, the minimum distance from being integer used for selecting rows for cut generation; all rows whose pivot variable should be integer but is more than away from integrality will be selected; Default: 0.005.

• double getAway () const

Get value of away.

void setEPS\_ELIM (double value)

Set the value of EPS\_ELIM, epsilon for values of coefficients when eliminating slack variables; Default: 0.0.

• double getEPS\_ELIM () const

Get the value of EPS ELIM.

virtual void setEPS\_RELAX\_ABS (double eps\_ra)

Set EPS\_RELAX\_ABS.

· double getEPS\_RELAX\_ABS () const

Get value of EPS\_RELAX\_ABS.

virtual void setEPS\_RELAX\_REL (double eps\_rr)

Set EPS\_RELAX\_REL.

• double getEPS\_RELAX\_REL () const

Get value of EPS RELAX REL.

- virtual void setMAXDYN (double value)
- double getMAXDYN () const

Get the value of MAXDYN.

virtual void setMINVIOL (double value)

Set the value of MINVIOL, the minimum violation for the current basic solution in a generated cut.

double getMINVIOL () const

Get the value of MINVIOL.

void setMAX SUPP ABS (int value)

Maximum absolute support of the cutting planes.

- int getMAX SUPP ABS () const
- void setMAX SUPP REL (double value)

Maximum relative support of the cutting planes.

- double getMAX\_SUPP\_REL () const
- virtual void setUSE\_INTSLACKS (int value)

Set the value of USE INTSLACKS.

int getUSE\_INTSLACKS () const

Get the value of USE\_INTSLACKS.

virtual void setNormIsZero (double value)

Set the value of normlsZero, the threshold for considering a norm to be 0; Default: 1e-5.

double getNormIsZero () const

Get the value of normIsZero.

virtual void setMinNormReduction (double value)

Set the value of minNormReduction; Default: 0.1.

double getMinNormReduction () const

Get the value of normIsZero.

virtual void setMaxSumMultipliers (int value)

Set the value of maxSumMultipliers; Default: 10.

• int getMaxSumMultipliers () const

Get the value of maxSumMultipliers.

• virtual void setNormalization (double value)

Set the value of normalization; Default: 0.0001.

double getNormalization () const

Get the value of normalization.

virtual void addNumRowsReduction (int value)

Set the value of numRowsReduction, max number of rows that are used for each row reduction step.

std::vector< int > getNumRowsReduction () const

get the value

void resetNumRowsReduction ()

reset

• virtual void addColumnSelectionStrategy (ColumnSelectionStrategy value)

Add the value of columnSelectionStrategy.

std::vector< ColumnSelectionStrategy > getColumnSelectionStrategy () const

get the value

void resetColumnSelectionStrategy ()

rese

virtual void addRowSelectionStrategy (RowSelectionStrategy value)

Set the value for rowSelectionStrategy, which changes the way we choose the rows for the reduction step.

• std::vector< RowSelectionStrategy > getRowSelectionStrategy () const

get the value

void resetRowSelectionStrategy ()

reset

virtual void addNumRowsReductionLAP (int value)

Set the value of numRowsReductionLAP, max number of rows that are used for each row reduction step during Lift & Project.

std::vector< int > getNumRowsReductionLAP () const

get the value

void resetNumRowsReductionLAP ()

rese

virtual void addColumnSelectionStrategyLAP (ColumnSelectionStrategy value)

Add the value of columnSelectionStrategyLAP.

std::vector < ColumnSelectionStrategy > getColumnSelectionStrategyLAP () const

get the value

void resetColumnSelectionStrategyLAP ()

rese

virtual void addRowSelectionStrategyLAP (RowSelectionStrategy value)

Set the value for rowSelectionStrategyLAP, which changes the way we choose the rows for the reduction step.

std::vector< RowSelectionStrategy > getRowSelectionStrategyLAP () const

get the value

void resetRowSelectionStrategyLAP ()

reset

virtual void setColumnScalingStrategyLAP (ColumnScalingStrategy value)

Set the value for columnScalingStrategyLAP, which sets the way nonbasic columns that are basic in the fractional point to cut off are scaled.

ColumnScalingStrategy getColumnScalingStrategyLAP () const

get the value

virtual void setColumnScalingBoundLAP (double value)

Set the value for the bound in the column scaling factor.

double getColumnScalingBoundLAP () const

get the value

virtual void setTimeLimit (double value)

Set the value of the time limit for cut generation (in seconds)

• double getTimeLimit () const

get the value

virtual void setMaxNumCuts (int value)

Set the value for the maximum number of cuts that can be returned.

• int getMaxNumCuts () const

get the value

virtual void setMaxNumComputedCuts (int value)

Set the value for the maximum number of cuts that can be computed.

• int getMaxNumComputedCuts () const

get the value

virtual void setMaxNonzeroesTab (int value)

Set the value for the maximum number of nonzeroes in a row of the simplex tableau for the row to be considered.

int getMaxNonzeroesTab () const

get the value

virtual void setSkipGomory (int value)

Set the value of skipGomory: should we skip simple Gomory cuts, i.e.

int getSkipGomory () const

get the value

#### Constructors and destructors

CglRedSplit2Param (bool use\_default\_strategies=true, double eps=1e-12, double eps\_coeff=1e-11, double eps\_elim=0.0, double eps\_relax\_abs=1e-11, double eps\_relax\_rel=1e-13, double max\_dyn=1e6, double min\_viol=1e-3, int max\_supp\_abs=1000, double max\_supp\_rel=0.1, int use\_int\_slacks=0, double norm\_← zero=1e-5, double minNormReduction=0.1, int maxSumMultipliers=10, double normalization=0.0001, double away=0.005, double timeLimit=60, int maxNumCuts=10000, int maxNumComputedCuts=10000, int max← NonzeroesTab=1000, double columnScalingBoundLAP=5.0, int skipGomory=1)

Default constructor.

CglRedSplit2Param (const CglParam &source, bool use\_default\_strategies=true, double eps\_elim=0.0, double eps\_relax\_abs=1e-11, double eps\_relax\_rel=1e-13, double max\_dyn=1e6, double min\_viol=1e-3, double max\_supp\_rel=0.1, int use\_int\_slacks=0, double norm\_zero=1e-5, double minNormReduction=0.1, int max← SumMultipliers=10, double normalization=0.0001, double away=0.005, double timeLimit=60, int maxNum← Cuts=10000, int maxNumComputedCuts=10000, int maxNonzeroesTab=1000, double columnScalingBound← LAP=5.0, int skipGomory=1)

Constructor from CglParam.

CglRedSplit2Param (const CglRedSplit2Param &source)

Copy constructor.

virtual CglRedSplit2Param \* clone () const

Clone.

virtual CglRedSplit2Param & operator= (const CglRedSplit2Param &rhs)

Assignment operator.

virtual ∼CglRedSplit2Param ()

Destructor.

#### **Protected Attributes**

#### **Parameters**

• double EPS ELIM

Epsilon for value of coefficients when eliminating slack variables.

double EPS RELAX ABS

Value added to the right hand side of each generated cut to relax it.

double EPS\_RELAX\_REL

For a generated cut with right hand side rhs\_val, EPS\_RELAX\_EPS \* fabs(rhs\_val) is used to relax the constraint.

- double MAXDYN
- double MINVIOL

Minimum violation for the current basic solution in a generated cut.

double MAX\_SUPP\_REL

Maximum support - relative part of the formula.

int USE\_INTSLACKS

Use integer slacks to generate cuts if USE\_INTSLACKS = 1. Default: 0.

double normIsZero

Norm of a vector is considered zero if smaller than normIsZero; Default: 1e-5.

double minNormReduction\_

Minimum reduction to accept a new row.

int maxSumMultipliers

Maximum sum of the vector of row multipliers to generate a cut.

double normalization

Normalization factor for the norm of lambda in the quadratic minimization problem that is solved during the coefficient reduction step.

double away

Use row only if pivot variable should be integer but is more than away\_ from being integer.

std::vector< int > numRowsReduction\_

Maximum number of rows to use for the reduction of a given row.

• std::vector< ColumnSelectionStrategy > columnSelectionStrategy\_

Column selection method.

std::vector< RowSelectionStrategy > rowSelectionStrategy\_

Row selection method.

std::vector< int > numRowsReductionLAP

Maximum number of rows to use for the reduction during Lift & Project.

std::vector < ColumnSelectionStrategy > columnSelectionStrategyLAP

Column selection method for Lift & Project.

std::vector< RowSelectionStrategy > rowSelectionStrategyLAP\_

Row selection method for Lift & Project.

ColumnScalingStrategy columnScalingStrategyLAP

Column scaling strategy for the nonbasics columns that were basic in the point that we want to cut off (Lift & Project only)

double columnScalingBoundLAP

Minimum value for column scaling (Lift & Project only)

double timeLimit

Time limit.

int maxNumCuts

Maximum number of returned cuts.

int maxNumComputedCuts

Maximum number of computed cuts.

int maxNonzeroesTab

Maximum number of nonzeroes in tableau row for reduction.

int skipGomory

Skip simple Gomory cuts.

# 6.34.1 Detailed Description

Class collecting parameters the Reduced-and-split cut generator.

An important thing to note is that the cut generator allows for the selection of a number of strategies that can be combined together. By default, a selection that typically yields a good compromise between speed and cut strenght is made. The selection can be changed by resetting the default choices (see the functions whose name starts with "reset") or by setting the parameter use\_default\_strategies to false in the constructors. After this, the chosen strategies can be added to the list by using the functions whose name starts with "add". All strategies will be combined together: if we choose 3 row selection strategies, 2 column selection strategies, and 2 possible numbers of rows, we end up with a total of 3\*2\*2 combinations.

For a detailed explanation of the parameters and their meaning, see the paper by Cornuejols and Nannicini: "Practical strategies for generating rank-1 split cuts in mixed-integer linear programming", on Mathematical Programming Computation.

Parameters of the generator are listed below.

- MAXDYN: Maximum ratio between largest and smallest non zero coefficients in a cut. See method setMAXDYN().
- EPS\_ELIM: Precision for deciding if a coefficient is zero when eliminating slack variables. See method setEPS
   ELIM().
- MINVIOL: Minimum violation for the current basic solution in a generated cut. See method setMINVIOL().
- EPS\_RELAX\_ABS: Absolute relaxation of cut rhs.
- EPS RELAX REL: Relative relaxation of cut rhs.

- MAX\_SUPP\_ABS: Maximum cut support (absolute).
- MAX\_SUPP\_REL: Maximum cut support (relative): the formula to compute maximum cut support is MAX\_SU←
   PP ABS + ncol\*MAX SUPP REL.
- USE INTSLACKS: Use integer slacks to generate cuts. (not implemented). See method setUSE INTSLACKS().
- normlsZero: Norm of a vector is considered zero if smaller than this value. See method setNormlsZero().
- minNormReduction: a cut is generated if the new norm of the row on the continuous nonbasics is reduced by at least this factor (relative reduction).
- away: Look only at basic integer variables whose current value is at least this value from being integer. See method setAway().
- maxSumMultipliers: maximum sum (in absolute value) of row multipliers
- normalization: normalization factor for the norm of lambda in the coefficient reduction algorithm (convex min problem)
- numRowsReduction: Maximum number of rows in the linear system for norm reduction.
- columnSelectionStrategy: parameter to select which columns should be used for coefficient reduction.
- rowSelectionStrategy: parameter to select which rows should be used for coefficient reduction.
- timeLimit: Time limit (in seconds) for cut generation.
- maxNumCuts: Maximum number of cuts that can be returned at each pass; we could generate more cuts than this number (see below)
- maxNumComputedCuts: Maximum number of cuts that can be computed by the generator at each pass
- maxNonzeroesTab : Rows of the simplex tableau with more than this number of nonzeroes will not be considered for reduction. Only works if RS\_FAST\_\* are defined in CglRedSplit2.
- skipGomory: Skip traditional Gomory cuts, i.e. GMI cuts arising from a single row of the tableau (instead of a combination). Default is 1 (true), because we assume that they are generated by a traditional Gomory generator anyway.

Definition at line 88 of file CglRedSplit2Param.hpp.

# 6.34.2 Member Enumeration Documentation

# 6.34.2.1 enum CgIRedSplit2Param::RowSelectionStrategy

Enumerations for parameters.

Row selection strategies; same names as in the paper

Definition at line 94 of file CglRedSplit2Param.hpp.

#### 6.34.2.2 enum CglRedSplit2Param::ColumnSelectionStrategy

Column selection strategies; again, look them up in the paper.

Definition at line 122 of file CglRedSplit2Param.hpp.

## 6.34.3 Constructor & Destructor Documentation

6.34.3.1 CglRedSplit2Param::CglRedSplit2Param ( bool use\_default\_strategies = true, double eps = 1e-12, double eps\_coeff = 1e-11, double eps\_elim = 0.0, double eps\_relax\_abs = 1e-11, double eps\_relax\_rel = 1e-13, double max\_dyn = 1e6, double min\_viol = 1e-3, int max\_supp\_abs = 1000, double max\_supp\_rel = 0.1, int use\_int\_slacks = 0, double norm\_zero = 1e-5, double minNormReduction = 0.1, int maxSumMultipliers = 10, double normalization = 0.0001, double away = 0.005, double timeLimit = 60, int maxNumCuts = 10000, int maxNumComputedCuts = 10000, int maxNonzeroesTab = 1000, double columnScalingBoundLAP = 5.0, int skipGomory = 1)

#### Default constructor.

If use\_default\_strategies is true, we add to the list of strategies the default ones. If is false, the list of strategies is left empty (must be populated before usage!).

6.34.3.2 CglRedSplit2Param::CglRedSplit2Param ( const CglParam & source, bool use\_default\_strategies = true, double eps\_elim = 0.0, double eps\_relax\_abs = 1e-11, double eps\_relax\_rel = 1e-13, double max\_dyn = 1e6, double min\_viol = 1e-3, double max\_supp\_rel = 0.1, int use\_int\_slacks = 0, double norm\_zero = 1e-5, double minNormReduction = 0.1, int maxSumMultipliers = 10, double normalization = 0.0001, double away = 0.005, double timeLimit = 60, int maxNumCuts = 10000, int maxNumComputedCuts = 10000, int maxNonzeroesTab = 1000, double columnScalingBoundLAP = 5.0, int skipGomory = 1)

# Constructor from CglParam.

If use\_default\_strategies is true, we add to the list of strategies the default ones. If is false, the list of strategies is left empty (must be populated before usage!).

# 6.34.4 Member Function Documentation

```
6.34.4.1 virtual void CglRedSplit2Param::setMINVIOL ( double value ) [virtual]
```

Set the value of MINVIOL, the minimum violation for the current basic solution in a generated cut.

Default: 1e-3

6.34.4.2 void CglRedSplit2Param::setMAX\_SUPP\_ABS ( int value ) [inline]

Maximum absolute support of the cutting planes.

Default: INT\_MAX. Aliases for consistency with our naming scheme.

Definition at line 211 of file CglRedSplit2Param.hpp.

6.34.4.3 void CglRedSplit2Param::setMAX\_SUPP\_REL ( double value ) [inline]

Maximum relative support of the cutting planes.

Default: 0.0. The maximum support is MAX SUPP ABS + MAX SUPPREL\*ncols.

**6.34.4.4 virtual void CglRedSplit2Param::setUSE\_INTSLACKS (int** *value* ) [virtual]

Set the value of USE INTSLACKS.

Default: 0

**6.34.4.5 virtual void CglRedSplit2Param::addNumRowsReduction (int** *value* ) [virtual]

Set the value of numRowsReduction, max number of rows that are used for each row reduction step.

In particular, the linear system will involve a numRowsReduction\*numRowsReduction matrix

6.34.4.6 virtual void CglRedSplit2Param::addNumRowsReductionLAP (int value ) [virtual]

Set the value of numRowsReductionLAP, max number of rows that are used for each row reduction step during Lift & Project.

In particular, the linear system will involve a numRowsReduction\*numRowsReduction matrix

**6.34.4.7 virtual void CglRedSplit2Param::setSkipGomory (int** *value* ) [virtual]

Set the value of skipGomory: should we skip simple Gomory cuts, i.e.

GMI cuts derived from a single row of the simple tableau? This is 1 (true) by default: we only generate cuts from linear combinations of at least two rows.

#### 6.34.5 Member Data Documentation

**6.34.5.1** double CglRedSplit2Param::EPS\_ELIM [protected]

Epsilon for value of coefficients when eliminating slack variables.

Default: 0.0.

Definition at line 409 of file CglRedSplit2Param.hpp.

**6.34.5.2 double CglRedSplit2Param::EPS\_RELAX\_ABS** [protected]

Value added to the right hand side of each generated cut to relax it.

Default: 1e-11

Definition at line 413 of file CglRedSplit2Param.hpp.

**6.34.5.3 double CglRedSplit2Param::EPS\_RELAX\_REL** [protected]

For a generated cut with right hand side rhs val, EPS RELAX EPS \* fabs(rhs val) is used to relax the constraint.

Default: 1e-13

Definition at line 418 of file CglRedSplit2Param.hpp.

**6.34.5.4 double CglRedSplit2Param::MINVIOL** [protected]

Minimum violation for the current basic solution in a generated cut.

Default: 1e-3.

Definition at line 426 of file CglRedSplit2Param.hpp.

**6.34.5.5** double CglRedSplit2Param::normIsZero\_ [protected]

Norm of a vector is considered zero if smaller than normIsZero; Default: 1e-5.

Definition at line 436 of file CglRedSplit2Param.hpp.

**6.34.5.6 double CglRedSplit2Param::away** [protected]

Use row only if pivot variable should be integer but is more than away from being integer.

Default: 0.005

Definition at line 450 of file CglRedSplit2Param.hpp.

The documentation for this class was generated from the following file:

CglRedSplit2Param.hpp

# 6.35 CglRedSplitParam Class Reference

Class collecting parameters the Reduced-and-split cut generator.

#include <CglRedSplitParam.hpp>

Inheritance diagram for CglRedSplitParam:

Collaboration diagram for CglRedSplitParam:

#### **Public Member Functions**

## Set/get methods

virtual void setAway (const double value)

Set away, the minimum distance from being integer used for selecting rows for cut generation; all rows whose pivot variable should be integer but is more than away from integrality will be selected; Default: 0.05.

double getAway () const

Get value of away.

virtual void setLUB (const double value)

Set the value of LUB, value considered large for the absolute value of a lower or upper bound on a variable; Default: 1000.

double getLUB () const

Get the value of LUB.

void setEPS\_ELIM (const double value)

Set the value of EPS ELIM, epsilon for values of coefficients when eliminating slack variables; Default: 1e-12.

double getEPS\_ELIM () const

Get the value of EPS ELIM.

virtual void setEPS RELAX ABS (const double eps ra)

Set EPS\_RELAX\_ABS.

· double getEPS\_RELAX\_ABS () const

Get value of EPS\_RELAX\_ABS.

• virtual void setEPS\_RELAX\_REL (const double eps\_rr)

Set EPS\_RELAX\_REL.

double getEPS\_RELAX\_REL () const

Get value of EPS\_RELAX\_REL.

- · virtual void setMAXDYN (double value)
- double getMAXDYN () const

Get the value of MAXDYN.

- virtual void setMAXDYN\_LUB (double value)
- double getMAXDYN\_LUB () const

Get the value of MAXDYN\_LUB.

virtual void setEPS\_COEFF\_LUB (const double value)

Set the value of EPS\_COEFF\_LUB, epsilon for values of coefficients for variables with absolute value of lower or upper bound larger than LUB; Default: 1e-13.

double getEPS COEFF LUB () const

Get the value of EPS COEFF LUB.

virtual void setMINVIOL (double value)

Set the value of MINVIOL, the minimum violation for the current basic solution in a generated cut.

double getMINVIOL () const

Get the value of MINVIOL.

virtual void setUSE INTSLACKS (int value)

Set the value of USE\_INTSLACKS.

int getUSE\_INTSLACKS () const

Get the value of USE INTSLACKS.

virtual void setUSE CG2 (int value)

Set the value of USE CG2.

int getUSE\_CG2 () const

Get the value of USE\_CG2.

virtual void setNormIsZero (const double value)

Set the value of normIsZero, the threshold for considering a norm to be 0; Default: 1e-5.

double getNormIsZero () const

Get the value of normIsZero.

virtual void setMinReduc (const double value)

Set the value of minReduc, threshold for relative norm improvement for performing a reduction; Default: 0.05.

• double getMinReduc () const

Get the value of minReduc.

virtual void setMaxTab (const double value)

Set the maximum allowed value for (mTab \* mTab \* CoinMax(mTab, nTab)) where mTab is the number of rows used in the combinations and nTab is the number of continuous non basic variables.

double getMaxTab () const

Get the value of maxTab.

#### Constructors and destructors

- CglRedSplitParam (const double lub=1000.0, const double eps\_elim=1e-12, const double eps\_relax\_abs=1e-8, const double eps\_relax\_rel=0.0, const double max\_dyn=1e8, const double max\_dyn\_lub=1e13, const double eps\_coeff\_lub=1e-13, const double min\_viol=1e-7, const int use\_int\_slacks=0, const int use\_cg2=0, const double norm\_zero=1e-5, const double min\_reduc=0.05, const double away=0.05, const double max\_tab=1e7)

  Default constructor.
- CglRedSplitParam (const CglParam &source, const double lub=1000.0, const double eps\_elim=1e-12, const double eps\_relax\_abs=1e-8, const double eps\_relax\_rel=0.0, const double max\_dyn=1e8, const double max double max\_dyn\_lub=1e13, const double eps\_coeff\_lub=1e-13, const double min\_viol=1e-7, const int use\_int\_slacks=0, const int use\_cg2=0, const double norm\_zero=1e-5, const double min\_reduc=0.05, const double away=0.05, const double max\_tab=1e7)

Constructor from CglParam.

CglRedSplitParam (const CglRedSplitParam &source)

Copy constructor.

virtual CglRedSplitParam \* clone () const

Clone

virtual CglRedSplitParam & operator= (const CglRedSplitParam &rhs)

Assignment operator.

virtual ∼CglRedSplitParam ()

Destructor.

#### **Protected Attributes**

#### **Parameters**

double LUB

Value considered large for the absolute value of lower or upper bound on a variable.

double EPS ELIM

Epsilon for value of coefficients when eliminating slack variables.

double EPS RELAX ABS

Value added to the right hand side of each generated cut to relax it.

double EPS RELAX REL

For a generated cut with right hand side rhs\_val, EPS\_RELAX\_EPS \* fabs(rhs\_val) is used to relax the constraint.

- double MAXDYN
- double MAXDYN LUB
- double EPS\_COEFF\_LUB

Epsilon for value of coefficients for variables with absolute value of lower or upper bound larger than LUB.

double MINVIOL

Minimum violation for the current basic solution in a generated cut.

int USE INTSLACKS

Use integer slacks to generate cuts if USE\_INTSLACKS = 1. Default: 0.

int USE CG2

Use second way to generate a mixed integer Gomory cut (see methods generate cgcut()) and generate cgcut 2()).

double normIsZero

Norm of a vector is considered zero if smaller than normIsZero; Default: 1e-5.

double minReduc

Minimum reduction in percent that must be achieved by a potential reduction step in order to be performed; Between 0 and 1, default: 0.05.

· double away\_

Use row only if pivot variable should be integer but is more than away\_ from being integer.

double maxTab

Maximum value for (mTab \* mTab \* CoinMax(mTab, nTab)).

## 6.35.1 Detailed Description

Class collecting parameters the Reduced-and-split cut generator.

Parameters of the generator are listed below. Modifying the default values for parameters other than the last four might result in invalid cuts.

- LUB: Value considered large for the absolute value of a lower or upper bound on a variable. See method setLUB().
- MAXDYN: Maximum ratio between largest and smallest non zero coefficients in a cut. See method setMAXDYN().
- MAXDYN\_LUB: Maximum ratio between largest and smallest non zero coefficients in a cut involving structural
  variables with lower or upper bound in absolute value larger than LUB. Should logically be larger or equal to
  MAXDYN. See method setMAXDYN\_LUB().
- EPS\_ELIM: Precision for deciding if a coefficient is zero when eliminating slack variables. See method setEPS

  \_ELIM().
- EPS\_COEFF\_LUB: Precision for deciding if a coefficient of a generated cut is zero when the corresponding variable has a lower or upper bound larger than LUB in absolute value. See method setEPS\_COEFF\_LUB().
- MINVIOL: Minimum violation for the current basic solution in a generated cut. See method setMINVIOL().
- USE INTSLACKS: Use integer slacks to generate cuts. (not implemented). See method setUSE INTSLACKS().

- USE\_CG2: Use alternative formula to generate a mixed integer Gomory cut (see methods CglRedSPlit
  ::generate cgcut() and CglRedSPlit::generate cgcut 2()). See method setUSE CG2().
- normIsZero: Norm of a vector is considered zero if smaller than this value. See method setNormIsZero().
- minReduc: Reduction is performed only if the norm of the vector is reduced by this fraction. See method set
   —
   MinReduc().
- away: Look only at basic integer variables whose current value is at least this value from being integer. See method setAway().
- maxTab: Controls the number of rows selected for the generation. See method setMaxTab().

Definition at line 61 of file CglRedSplitParam.hpp.

#### 6.35.2 Member Function Documentation

```
6.35.2.1 virtual void CglRedSplitParam::setMINVIOL (double value) [virtual]
```

Set the value of MINVIOL, the minimum violation for the current basic solution in a generated cut.

Default: 1e-7

**6.35.2.2 virtual void CglRedSplitParam::setUSE\_INTSLACKS (int** *value* ) [virtual]

Set the value of USE INTSLACKS.

Default: 0

**6.35.2.3 virtual void CglRedSplitParam::setUSE\_CG2 (int value )** [virtual]

Set the value of USE\_CG2.

Default: 0

**6.35.2.4 virtual void CglRedSplitParam::setMaxTab ( const double** *value* **)** [virtual]

Set the maximum allowed value for (mTab \* mTab \* CoinMax(mTab, nTab)) where mTab is the number of rows used in the combinations and nTab is the number of continuous non basic variables.

The work of the generator is proportional to (mTab \* mTab \* CoinMax(mTab, nTab)). Reducing the value of maxTab makes the generator faster, but weaker. Default: 1e7.

## 6.35.3 Member Data Documentation

**6.35.3.1** double CglRedSplitParam::LUB [protected]

Value considered large for the absolute value of lower or upper bound on a variable.

Default: 1000.

Definition at line 213 of file CglRedSplitParam.hpp.

**6.35.3.2** double CglRedSplitParam::EPS\_ELIM [protected]

Epsilon for value of coefficients when eliminating slack variables.

Default: 1e-12.

Definition at line 217 of file CglRedSplitParam.hpp.

**6.35.3.3** double CglRedSplitParam::EPS\_RELAX\_ABS [protected]

Value added to the right hand side of each generated cut to relax it.

Default: 1e-8

Definition at line 221 of file CglRedSplitParam.hpp.

**6.35.3.4 double CglRedSplitParam::EPS\_RELAX\_REL** [protected]

For a generated cut with right hand side rhs\_val, EPS\_RELAX\_EPS \* fabs(rhs\_val) is used to relax the constraint.

Default: 0

Definition at line 226 of file CglRedSplitParam.hpp.

**6.35.3.5** double CglRedSplitParam::EPS\_COEFF\_LUB [protected]

Epsilon for value of coefficients for variables with absolute value of lower or upper bound larger than LUB.

Default: 1e-13.

Definition at line 240 of file CglRedSplitParam.hpp.

**6.35.3.6** double CglRedSplitParam::MINVIOL [protected]

Minimum violation for the current basic solution in a generated cut.

Default: 1e-7.

Definition at line 244 of file CglRedSplitParam.hpp.

**6.35.3.7** int CglRedSplitParam::USE\_CG2 [protected]

Use second way to generate a mixed integer Gomory cut (see methods generate cgcut()) and generate cgcut 2()).

Default: 0.

Definition at line 251 of file CglRedSplitParam.hpp.

**6.35.3.8 double CglRedSplitParam::normlsZero** [protected]

Norm of a vector is considered zero if smaller than normIsZero; Default: 1e-5.

Definition at line 255 of file CglRedSplitParam.hpp.

```
6.35.3.9 double CglRedSplitParam::minReduc [protected]
```

Minimum reduction in percent that must be achieved by a potential reduction step in order to be performed; Between 0 and 1, default: 0.05.

Definition at line 259 of file CglRedSplitParam.hpp.

```
6.35.3.10 double CglRedSplitParam::away_ [protected]
```

Use row only if pivot variable should be integer but is more than away from being integer.

Definition at line 263 of file CglRedSplitParam.hpp.

```
6.35.3.11 double CglRedSplitParam::maxTab_ [protected]
```

Maximum value for (mTab \* mTab \* CoinMax(mTab, nTab)).

See method setMaxTab().

Definition at line 267 of file CglRedSplitParam.hpp.

The documentation for this class was generated from the following file:

· CglRedSplitParam.hpp

# 6.36 CglResidualCapacity Class Reference

Residual Capacity Inequalities Cut Generator Class.

```
#include <CglResidualCapacity.hpp>
```

Inheritance diagram for CglResidualCapacity:

Collaboration diagram for CglResidualCapacity:

### **Public Member Functions**

#### **Get and Set Parameters**

void setEpsilon (double value)

Set Epsilon.

• double getEpsilon () const

Get Epsilon.

• void setTolerance (double value)

Set Tolerance.

double getTolerance () const

Get Tolerance.

• void setDoPreproc (int value)

Set doPreproc.

bool getDoPreproc () const

Get doPreproc.

#### **Generate Cuts**

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
 Generate Residual Capacity cuts for the model data contained in si.

#### Constructors and destructors

• CglResidualCapacity ()

Default constructor.

CglResidualCapacity (const double tolerance)

Alternate Constructor.

CglResidualCapacity (const CglResidualCapacity &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglResidualCapacity & operator= (const CglResidualCapacity &rhs)

Assignment operator.

virtual ∼CglResidualCapacity ()

Destructor.

virtual void refreshPrep ()

This is to refresh preprocessing.

#### Friends

• void CglResidualCapacityUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglResidualCapacity class.

#### **Additional Inherited Members**

#### 6.36.1 Detailed Description

Residual Capacity Inequalities Cut Generator Class.

References: T Magnanti, P Mirchandani, R Vachani, "The convex hull of two core capacitated network design problems," Math Programming 60 (1993), 233-250.

A Atamturk, D Rajan, "On splittable and unsplittable flow capacitated network design arc-set polyhedra," Math Programming 92 (2002), 315-333.

Definition at line 47 of file CglResidualCapacity.hpp.

#### 6.36.2 Member Function Documentation

6.36.2.1 virtual void CglResidualCapacity::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate Residual Capacity cuts for the model data contained in si.

The generated cuts are inserted in the collection of cuts cs.

Implements CglCutGenerator.

#### 6.36.3 Friends And Related Function Documentation

6.36.3.1 void CglResidualCapacityUnitTest ( const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests the methods in the CglResidualCapacity class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

· CglResidualCapacity.hpp

# 6.37 CglSimpleRounding Class Reference

Simple Rounding Cut Generator Class.

#include <CglSimpleRounding.hpp>

Inheritance diagram for CglSimpleRounding:

Collaboration diagram for CglSimpleRounding:

#### **Public Member Functions**

#### **Generate Cuts**

• virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

Generate simple rounding cuts for the model accessed through the solver interface.

#### Constructors and destructors

CglSimpleRounding ()

Default constructor.

CglSimpleRounding (const CglSimpleRounding &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglSimpleRounding & operator= (const CglSimpleRounding &rhs)

Assignment operator.

virtual ∼CglSimpleRounding ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

### **Friends**

void CglSimpleRoundingUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglSimpleRounding class.

#### **Additional Inherited Members**

### 6.37.1 Detailed Description

Simple Rounding Cut Generator Class.

This class generates simple rounding cuts via the following method: For each contraint, attempt to derive a <= inequality in all integer variables by netting out any continuous variables. Divide the resulting integer inequality through by the greatest common denominator (gcd) of the lhs coefficients. Round down the rhs.

Warning: Use with careful attention to data precision.

(Reference: Nemhauser and Wolsey, Integer and Combinatorial Optimization, 1988, pg 211.)

Definition at line 29 of file CglSimpleRounding.hpp.

#### 6.37.2 Member Function Documentation

6.37.2.1 virtual void CglSimpleRounding::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate simple rounding cuts for the model accessed through the solver interface.

Insert generated cuts into the cut set cs.

Implements CglCutGenerator.

#### 6.37.3 Friends And Related Function Documentation

6.37.3.1 void CglSimpleRoundingUnitTest ( const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests the methods in the CglSimpleRounding class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

· CglSimpleRounding.hpp

# 6.38 CglStored Class Reference

Stored Cut Generator Class.

#include <CglStored.hpp>

Inheritance diagram for CglStored:

Collaboration diagram for CglStored:

**Public Member Functions** 

#### **Generate Cuts**

• virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())

Generate Mixed Integer Stored cuts for the model of the solver interface, si.

#### Change criterion on whether to include cut.

Violations of more than this will be added to current cut list (default 1.0e-5)

void setRequiredViolation (double value)

Set

double getRequiredViolation () const

Get.

void setProbingInfo (CglTreeProbingInfo \*info)

Takes over ownership of probing info.

#### **Cut stuff**

void addCut (const OsiCuts &cs)

Add cuts.

void addCut (const OsiRowCut &cut)

Add a row cut.

void addCut (double lb, double ub, const CoinPackedVector &vector)

Add a row cut from a packed vector.

void addCut (double lb, double ub, int size, const int \*colIndices, const double \*elements)

Add a row cut from elements.

- int sizeRowCuts () const
- const OsiRowCut \* rowCutPointer (int index) const
- void saveStuff (double bestObjective, const double \*bestSolution, const double \*lower, const double \*upper)

Save stuff

const double \* bestSolution () const

Best solution (or NULL)

• double bestObjective () const

Best objective.

const double \* tightLower () const

Tight lower bounds.

• const double \* tightUpper () const

Tight upper bounds.

#### Constructors and destructors

• CglStored (int numberColumns=0)

Default constructor.

• CglStored (const CglStored &rhs)

Copy constructor.

CglStored (const char \*fileName)

Constructor from file.

• virtual CglCutGenerator \* clone () const

Clone

• CglStored & operator= (const CglStored &rhs)

Assignment operator.

virtual ∼CglStored ()

Destructor.

#### **Protected Attributes**

#### Protected member data

double requiredViolation

Only add if more than this required Violation.

CglTreeProbingInfo \* probingInfo

Pointer to probing information.

OsiCuts cuts

Cuts.

int numberColumns

Number of columns in model.

double \* bestSolution

Best solution (objective at end)

double \* bounds

Tight bounds.

#### **Additional Inherited Members**

#### 6.38.1 Detailed Description

Stored Cut Generator Class.

Definition at line 16 of file CglStored.hpp.

#### 6.38.2 Member Function Documentation

```
6.38.2.1 virtual void CglStored::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]
```

Generate Mixed Integer Stored cuts for the model of the solver interface, si.

Insert the generated cuts into OsiCut, cs.

This generator just looks at previously stored cuts and inserts any that are violated by enough

Implements CglCutGenerator.

The documentation for this class was generated from the following file:

· CglStored.hpp

# 6.39 CglTreeInfo Class Reference

Information about where the cut generator is invoked from.

```
#include <CglTreeInfo.hpp>
```

Inheritance diagram for CglTreeInfo:

Collaboration diagram for CglTreeInfo:

#### **Public Member Functions**

· CglTreeInfo ()

Default constructor.

• CglTreeInfo (const CglTreeInfo &)

Copy constructor.

• virtual CglTreeInfo \* clone () const

Clone

CglTreeInfo & operator= (const CglTreeInfo &rhs)

Assignment operator.

virtual ∼CglTreeInfo ()

Destructor.

virtual bool fixes (int, int, int, bool)

Take action if cut generator can fix a variable (toValue -1 for down, +1 for up)

virtual int initializeFixing (const OsiSolverInterface \*)

Initalizes fixing arrays etc - returns > 0 if we want to save info 0 if we don't and -1 if is to be used.

#### **Public Attributes**

· int level

The level of the search tree node.

int pass

How many times the cut generator was already invoked in this search tree node.

· int formulation rows

The number of rows in the original formulation.

· int options

Options 1 - treat costed integers as important 2 - switch off some stuff as variables semi-integer 4 - set global cut flag if at root node 8 - set global cut flag if at root node and first pass 16 - set global cut flag and make cuts globally valid 32 - last round of cuts did nothing - maybe be more aggressive 64 - in preprocessing stage 128 - looks like solution 256 - want alternate cuts 512 - in sub tree (i.e.

bool inTree

Set true if in tree (to avoid ambiguity at first branch)

OsiRowCut \*\* strengthenRow

Replacement array.

• CoinThreadRandom \* randomNumberGenerator

Optional pointer to thread specific random number generator.

#### 6.39.1 Detailed Description

Information about where the cut generator is invoked from.

Definition at line 15 of file CglTreeInfo.hpp.

#### 6.39.2 Member Data Documentation

### 6.39.2.1 int CglTreeInfo::formulation\_rows

The number of rows in the original formulation.

Some generators may not want to consider already generated rows when generating new ones.

Definition at line 24 of file CglTreeInfo.hpp.

#### 6.39.2.2 int CqlTreeInfo::options

Options 1 - treat costed integers as important 2 - switch off some stuff as variables semi-integer 4 - set global cut flag if at root node 8 - set global cut flag if at root node and first pass 16 - set global cut flag and make cuts globally valid 32 - last round of cuts did nothing - maybe be more aggressive 64 - in preprocessing stage 128 - looks like solution 256 - want alternate cuts 512 - in sub tree (i.e.

parent model) 1024 - in must call again mode or after everything mode

Definition at line 38 of file CglTreeInfo.hpp.

#### 6.39.2.3 OsiRowCut\*\* CglTreeInfo::strengthenRow

Replacement array.

Before Branch and Cut it may be beneficial to strengthen rows rather than adding cuts. If this array is not NULL then the cut generator can place a pointer to the stronger cut in this array which is number of rows in size.

A null (i.e. zero elements and free rhs) cut indicates that the row is useless and can be removed.

The calling function can then replace those rows.

Definition at line 50 of file CglTreeInfo.hpp.

The documentation for this class was generated from the following file:

· CglTreeInfo.hpp

# 6.40 CglTreeProbingInfo Class Reference

Inheritance diagram for CglTreeProbingInfo:

Collaboration diagram for CglTreeProbingInfo:

#### **Public Member Functions**

• CglTreeProbingInfo ()

Default constructor.

CglTreeProbingInfo (const OsiSolverInterface \*model)

Constructor from model.

CglTreeProbingInfo (const CglTreeProbingInfo &)

Copy constructor.

• virtual CglTreeInfo \* clone () const

Clone.

CglTreeProbingInfo & operator= (const CglTreeProbingInfo &rhs)

Assignment operator.

virtual ∼CglTreeProbingInfo ()

Destructor.

virtual bool fixes (int variable, int toValue, int fixedVariable, bool fixedToLower)

Take action if cut generator can fix a variable (toValue -1 for down, +1 for up) Returns true if still room, false if not.

virtual int initializeFixing (const OsiSolverInterface \*model)

Initalizes fixing arrays etc - returns > 0 if we want to save info 0 if we don't and -1 if is to be used.

• int fixColumns (OsiSolverInterface &si) const

Fix entries in a solver using implications.

int fixColumns (int iColumn, int value, OsiSolverInterface &si) const

Fix entries in a solver using implications for one variable.

• int packDown ()

Packs down entries.

void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info) const

Generate cuts from implications.

CliqueEntry \* fixEntries ()

Entries for fixing variables.

int \* toZero ()

Starts of integer variable going to zero.

• int \* toOne ()

Starts of integer variable going to one.

int \* integerVariable () const

List of 0-1 integer variables.

• int \* backward () const

Backward look up.

• int numberVariables () const

Number of variables.

int numberIntegers () const

Number of 0-1 variables.

#### **Protected Attributes**

CliqueEntry \* fixEntry\_

Entries for fixing variables.

int \* toZero\_

Starts of integer variable going to zero.

int \* toOne\_

Starts of integer variable going to one.

int \* integerVariable\_

List of 0-1 integer variables.

int \* backward\_

Backward look up.

int \* fixingEntry\_

Entries for fixing variable when collecting.

int numberVariables

Number of variables.

· int numberIntegers\_

Number of 0-1 variables.

int maximumEntries

Maximum number in fixEntry\_.

int numberEntries

Number entries in fixingEntry\_ (and fixEntry\_) or -2 if correct style.

#### **Additional Inherited Members**

### 6.40.1 Detailed Description

Definition at line 85 of file CglTreeInfo.hpp.

The documentation for this class was generated from the following file:

CglTreeInfo.hpp

# 6.41 CglTwomir Class Reference

Twostep MIR Cut Generator Class.

#include <CglTwomir.hpp>

Inheritance diagram for CglTwomir:

Collaboration diagram for CglTwomir:

#### **Public Member Functions**

#### **Generate Cuts**

- virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
   Generate Two step MIR cuts either from the tableau rows or from the formulation rows.
- virtual bool needsOptimalBasis () const

Return true if needs optimal basis to do cuts (will return true)

#### Change criterion on which scalings to use (default = 1,1,1,1)

void setMirScale (int tmin, int tmax)

Set.

- void setTwomirScale (int qmin, int qmax)
- void setAMax (int a)
- void setMaxElements (int n)
- void setMaxElementsRoot (int n)
- void setCutTypes (bool mir, bool twomir, bool tab, bool form)
- void setFormulationRows (int n)
- int getTmin () const

Get

- int getTmax () const
- int getQmin () const
- int getQmax () const
- int getAmax () const

- int getMaxElements () const
- int getMaxElementsRoot () const
- int getIfMir () const
- int **getIfTwomir** () const
- int getIfTableau () const
- int getIfFormulation () const

#### Change criterion on which variables to look at. All ones

more than "away" away from integrality will be investigated (default 0.05)

void setAway (double value)

Set away.

• double getAway () const

Get away.

void setAwayAtRoot (double value)

Set away at root.

double getAwayAtRoot () const

Get away at root.

virtual int maximumLengthOfCutInTree () const

Return maximum length of cut in tree.

#### Change way TwoMir works

void passInOriginalSolver (OsiSolverInterface \*solver)

Pass in a copy of original solver (clone it)

OsiSolverInterface \* originalSolver () const

Returns original solver.

void setTwomirType (int type)

Set type - 0 normal, 1 add original matrix one, 2 replace.

int twomirType () const

Return type.

#### **Constructors and destructors**

• CglTwomir ()

Default constructor.

CglTwomir (const CglTwomir &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

CglTwomir & operator= (const CglTwomir &rhs)

Assignment operator.

virtual ∼CglTwomir ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

virtual void refreshSolver (OsiSolverInterface \*solver)

This can be used to refresh any inforamtion.

### **Public Attributes**

std::string probname\_

Problem name.

#### **Friends**

void CglTwomirUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)
 A function that tests the methods in the CglTwomir class.

#### 6.41.1 Detailed Description

Twostep MIR Cut Generator Class.

Definition at line 91 of file CglTwomir.hpp.

#### 6.41.2 Friends And Related Function Documentation

6.41.2.1 void CglTwomirUnitTest ( const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests the methods in the CglTwomir class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

CglTwomir.hpp

# 6.42 CglUniqueRowCuts Class Reference

### 6.42.1 Detailed Description

Definition at line 460 of file CglPreProcess.hpp.

The documentation for this class was generated from the following file:

· CglPreProcess.hpp

# 6.43 CglZeroHalf Class Reference

Zero Half Cut Generator Class.

#include <CglZeroHalf.hpp>

Inheritance diagram for CglZeroHalf:

Collaboration diagram for CglZeroHalf:

### **Public Member Functions**

### **Generate Cuts**

virtual void generateCuts (const OsiSolverInterface &si, OsiCuts &cs, const CglTreeInfo info=CglTreeInfo())
 Generate zero half cuts for the model accessed through the solver interface.

#### **Sets and Gets**

• int getFlags () const

Get flags.

void setFlags (int value)

Set flags.

#### **Constructors and destructors**

· CglZeroHalf ()

Default constructor.

• CglZeroHalf (const CglZeroHalf &)

Copy constructor.

virtual CglCutGenerator \* clone () const

Clone

• CglZeroHalf & operator= (const CglZeroHalf &rhs)

Assignment operator.

virtual ∼CglZeroHalf ()

Destructor.

virtual std::string generateCpp (FILE \*fp)

Create C++ lines to get to current state.

virtual void refreshSolver (OsiSolverInterface \*solver)

This can be used to refresh any information.

#### **Friends**

void CglZeroHalfUnitTest (const OsiSolverInterface \*siP, const std::string mpdDir)

A function that tests the methods in the CglZeroHalf class.

#### **Additional Inherited Members**

#### 6.43.1 Detailed Description

Zero Half Cut Generator Class.

This class generates zero half cuts via the following method:

See -

G. Andreello, A. Caprara, M. Fischetti, "Embedding Cuts in a Branch and Cut Framework: a Computational Study with {0,1/2}-Cuts", INFORMS Journal on Computing 19(2), 229-238, 2007.

Definition at line 26 of file CglZeroHalf.hpp.

### 6.43.2 Member Function Documentation

6.43.2.1 virtual void CglZeroHalf::generateCuts ( const OsiSolverInterface & si, OsiCuts & cs, const CglTreeInfo info = CglTreeInfo () ) [virtual]

Generate zero half cuts for the model accessed through the solver interface.

Insert generated cuts into the cut set cs.

Implements CglCutGenerator.

#### 6.43.3 Friends And Related Function Documentation

6.43.3.1 void CglZeroHalfUnitTest ( const OsiSolverInterface \* siP, const std::string mpdDir ) [friend]

A function that tests the methods in the CglZeroHalf class.

The only reason for it not to be a member method is that this way it doesn't have to be compiled into the library. And that's a gain, because the library should be compiled with optimization on, but this method should be compiled with debugging.

The documentation for this class was generated from the following file:

CglZeroHalf.hpp

# 6.44 CliqueEntry Struct Reference

Derived class to pick up probing info.

```
#include <CglTreeInfo.hpp>
```

#### 6.44.1 Detailed Description

Derived class to pick up probing info.

Definition at line 79 of file CglTreeInfo.hpp.

The documentation for this struct was generated from the following file:

· CglTreeInfo.hpp

# 6.45 CglProbing::CliqueType Struct Reference

Clique type.

```
#include <CglProbing.hpp>
```

#### 6.45.1 Detailed Description

Clique type.

Definition at line 230 of file CglProbing.hpp.

The documentation for this struct was generated from the following file:

• CglProbing.hpp

### 6.46 cut Struct Reference

### 6.46.1 Detailed Description

Definition at line 153 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

### 6.47 cut\_list Struct Reference

Collaboration diagram for cut list:

### 6.47.1 Detailed Description

Definition at line 167 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

### 6.48 cutParams Struct Reference

### 6.48.1 Detailed Description

Definition at line 33 of file CglTwomir.hpp.

The documentation for this struct was generated from the following file:

· CglTwomir.hpp

### 6.49 LAP::Cuts Struct Reference

To store extra cuts generated by columns from which they origin.

```
#include <CglLandPUtils.hpp>
```

### **Public Member Functions**

• int insertAll (OsiCuts &cs, CoinRelFltEq &eq)

Puts all the cuts into an OsiCuts.

• ∼Cuts ()

Destructor.

OsiRowCut \* rowCut (unsigned int i)

Access to row cut indexed by i.

const OsiRowCut \* rowCut (unsigned int i) const

const access to row cut indexed by i

void insert (int i, OsiRowCut \*cut)

insert a cut for variable i and count number of cuts.

int numberCuts ()

Access to number of cuts.

• void resize (unsigned int i)

resize vector.

### 6.49.1 Detailed Description

To store extra cuts generated by columns from which they origin.

Definition at line 59 of file CglLandPUtils.hpp.

#### 6.49.2 Constructor & Destructor Documentation

```
6.49.2.1 LAP::Cuts::~Cuts() [inline]
```

Destructor.

Definition at line 67 of file CglLandPUtils.hpp.

#### 6.49.3 Member Function Documentation

```
6.49.3.1 void LAP::Cuts::insert ( int i, OsiRowCut * cut )
```

insert a cut for variable i and count number of cuts.

```
6.49.3.2 int LAP::Cuts::numberCuts() [inline]
```

Access to number of cuts.

Definition at line 81 of file CglLandPUtils.hpp.

```
6.49.3.3 void LAP::Cuts::resize (unsigned int i ) [inline]
```

resize vector.

Definition at line 86 of file CglLandPUtils.hpp.

The documentation for this struct was generated from the following file:

· CglLandPUtils.hpp

### 6.50 cycle Struct Reference

Collaboration diagram for cycle:

#### 6.50.1 Detailed Description

Definition at line 142 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

Cgl012cut.hpp

### 6.51 cycle\_list Struct Reference

Collaboration diagram for cycle\_list:

### 6.51.1 Detailed Description

Definition at line 148 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

• Cgl012cut.hpp

### 6.52 DGG\_constraint\_t Struct Reference

### 6.52.1 Detailed Description

Definition at line 13 of file CglTwomir.hpp.

The documentation for this struct was generated from the following file:

· CglTwomir.hpp

# 6.53 DGG\_data\_t Struct Reference

Collaboration diagram for DGG\_data\_t:

### 6.53.1 Detailed Description

Definition at line 42 of file CglTwomir.hpp.

The documentation for this struct was generated from the following file:

· CglTwomir.hpp

### 6.54 DGG\_list\_t Struct Reference

Collaboration diagram for DGG\_list\_t:

### 6.54.1 Detailed Description

Definition at line 25 of file CglTwomir.hpp.

The documentation for this struct was generated from the following file:

CglTwomir.hpp

### 6.55 disaggregationAction Struct Reference

Only useful type of disaggregation is most normal For now just done for 0-1 variables Can be used for building cliques. #include <CglProbing.hpp>

### 6.55.1 Detailed Description

Only useful type of disaggregation is most normal For now just done for 0-1 variables Can be used for building cliques. Definition at line 16 of file CglProbing.hpp.

The documentation for this struct was generated from the following file:

· CglProbing.hpp

# 6.56 edge Struct Reference

Collaboration diagram for edge:

### 6.56.1 Detailed Description

Definition at line 104 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

Cgl012cut.hpp

# 6.57 ilp Struct Reference

#### 6.57.1 Detailed Description

Definition at line 60 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

### 6.58 info weak Struct Reference

### 6.58.1 Detailed Description

Definition at line 98 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

Cgl012cut.hpp

### 6.59 LAP::LandPMessages Class Reference

Message handler for lift-and-project simplex.

#include <CglLandPMessages.hpp>

Inheritance diagram for LAP::LandPMessages:

Collaboration diagram for LAP::LandPMessages:

#### **Public Member Functions**

· LandPMessages ()

Constructor.

### 6.59.1 Detailed Description

Message handler for lift-and-project simplex.

Definition at line 50 of file CglLandPMessages.hpp.

The documentation for this class was generated from the following file:

· CglLandPMessages.hpp

# 6.60 LAP::LapMessages Class Reference

Output messages for Cgl.

#include <CglLandP.hpp>

Inheritance diagram for LAP::LapMessages:

Collaboration diagram for LAP::LapMessages:

### **Public Member Functions**

• LapMessages ()

Constructor.

virtual ∼LapMessages ()

destructor.

### 6.60.1 Detailed Description

Output messages for Cgl.

Definition at line 38 of file CglLandP.hpp.

#### 6.60.2 Constructor & Destructor Documentation

```
6.60.2.1 virtual LAP::LapMessages::~LapMessages( ) [inline],[virtual]
```

destructor.

Definition at line 44 of file CglLandP.hpp.

The documentation for this class was generated from the following file:

· CglLandP.hpp

### 6.61 log\_var Struct Reference

### 6.61.1 Detailed Description

Definition at line 197 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

# 6.62 CglLandP::NoBasisError Class Reference

Inheritance diagram for CglLandP::NoBasisError:

Collaboration diagram for CglLandP::NoBasisError:

### 6.62.1 Detailed Description

Definition at line 218 of file CglLandP.hpp.

The documentation for this class was generated from the following file:

· CglLandP.hpp

# 6.63 CglLandP::Parameters Class Reference

Class storing parameters.

```
#include <CglLandP.hpp>
```

Inheritance diagram for CglLandP::Parameters:

Collaboration diagram for CglLandP::Parameters:

### **Public Member Functions**

• Parameters ()

Default constructor (with default values)

• Parameters (const Parameters &other)

Copy constructor.

Parameters & operator= (const Parameters & other)

Assignment opertator.

#### **Public Attributes**

### integer parameters

int pivotLimit

Max number of pivots before we generate the cut 20.

int pivotLimitInTree

Max number of pivots at regular nodes.

int maxCutPerRound

Maximum number of cuts generated at a given round.

· int failedPivotLimit

Maximum number of failed pivots before aborting.

int degeneratePivotLimit

maximum number of consecutive degenerate pivots 0

int extraCutsLimit

Maximum number of extra rows to generate per round.

#### double parameters

double pivotTol

Tolerance for small pivots values (should be the same as the solver.

double away

A variable have to be at least away from integrity to be generated.

double timeLimit

Total time limit for cut generation.

· double singleCutTimeLimit

Time limit for generating a single cut.

double rhsWeight

Weight to put in RHS of normalization if static.

#### **Flags**

bool useTableauRow

Do we use tableau row or the disjunction (I don't really get that there should be a way to always use the tableau)

bool modularize

Do we apply Egon Balas's Heuristic for modularized cuts.

· bool strengthen

Do we strengthen the final cut (always do if modularize is 1)

bool countMistakenRc

Wether to limit or not the number of mistaken RC (when perturbation is applied).

SeparationSpaces sepSpace

Work in the reduced space (only non-structurals enter the basis)

bool perturb

Apply perturbation procedure.

· Normalization normalization

How to weight normalization.

RhsWeightType rhsWeightType

How to weight RHS of normalization.

LHSnorm lhs\_norm

How to weight LHS of normalization.

ExtraCutsMode generateExtraCuts

Generate extra constraints from optimal lift-and-project basis.

SelectionRules pivotSelection

Which rule to apply for choosing entering and leaving variables.

#### **Additional Inherited Members**

### 6.63.1 Detailed Description

Class storing parameters.

#### Remarks

I take all parameters from lonut's code

Definition at line 107 of file CglLandP.hpp.

#### 6.63.2 Member Data Documentation

6.63.2.1 int CglLandP::Parameters::pivotLimitInTree

Max number of pivots at regular nodes.

Put a value if you want it lower than the global pivot limit. 100.

Definition at line 124 of file CglLandP.hpp.

6.63.2.2 int CglLandP::Parameters::extraCutsLimit

Maximum number of extra rows to generate per round.

Definition at line 133 of file CglLandP.hpp.

6.63.2.3 double CglLandP::Parameters::timeLimit

Total time limit for cut generation.

Definition at line 142 of file CglLandP.hpp.

6.63.2.4 double CglLandP::Parameters::singleCutTimeLimit

Time limit for generating a single cut.

Definition at line 144 of file CglLandP.hpp.

6.63.2.5 double CglLandP::Parameters::rhsWeight

Weight to put in RHS of normalization if static.

Definition at line 146 of file CglLandP.hpp.

6.63.2.6 bool CglLandP::Parameters::countMistakenRc

Wether to limit or not the number of mistaken RC (when perturbation is applied).

Definition at line 158 of file CglLandP.hpp.

6.63.2.7 bool CglLandP::Parameters::perturb

Apply perturbation procedure.

Definition at line 162 of file CglLandP.hpp.

6.63.2.8 Normalization CglLandP::Parameters::normalization

How to weight normalization.

Definition at line 164 of file CglLandP.hpp.

6.63.2.9 RhsWeightType CglLandP::Parameters::rhsWeightType

How to weight RHS of normalization.

Definition at line 166 of file CglLandP.hpp.

6.63.2.10 LHSnorm CglLandP::Parameters::lhs\_norm

How to weight LHS of normalization.

Definition at line 168 of file CglLandP.hpp.

6.63.2.11 ExtraCutsMode CglLandP::Parameters::generateExtraCuts

Generate extra constraints from optimal lift-and-project basis.

Definition at line 170 of file CglLandP.hpp.

6.63.2.12 SelectionRules CglLandP::Parameters::pivotSelection

Which rule to apply for choosing entering and leaving variables.

Definition at line 172 of file CglLandP.hpp.

The documentation for this class was generated from the following file:

· CglLandP.hpp

# 6.64 parity\_ilp Struct Reference

#### 6.64.1 Detailed Description

Definition at line 75 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

Cgl012cut.hpp

# 6.65 pool\_cut Struct Reference

#### 6.65.1 Detailed Description

Definition at line 172 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

### 6.66 pool\_cut\_list Struct Reference

Collaboration diagram for pool\_cut\_list:

### 6.66.1 Detailed Description

Definition at line 184 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

### 6.67 select\_cut Struct Reference

### 6.67.1 Detailed Description

Definition at line 190 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

• Cgl012cut.hpp

### 6.68 separation\_graph Struct Reference

Collaboration diagram for separation\_graph:

### 6.68.1 Detailed Description

Definition at line 112 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

### 6.69 short\_path\_node Struct Reference

### 6.69.1 Detailed Description

Definition at line 137 of file Cgl012cut.hpp.

The documentation for this struct was generated from the following file:

· Cgl012cut.hpp

# 6.70 CglLandP::SimplexInterfaceError Class Reference

Inheritance diagram for CglLandP::SimplexInterfaceError:

Collaboration diagram for CglLandP::SimplexInterfaceError:

### 6.70.1 Detailed Description

Definition at line 224 of file CglLandP.hpp.

The documentation for this class was generated from the following file:

· CglLandP.hpp

### 6.71 LAP::TabRow Struct Reference

Inheritance diagram for LAP::TabRow:

Collaboration diagram for LAP::TabRow:

#### **Public Attributes**

• int num

Row number.

· double rhs

Row right-hand-side.

• const CglLandPSimplex \* si\_

Row of what?

· bool modularized\_

Flag to say if row is modularized.

### 6.71.1 Detailed Description

Definition at line 21 of file CglLandPTabRow.hpp.

#### 6.71.2 Member Data Documentation

6.71.2.1 int LAP::TabRow::num

Row number.

Definition at line 24 of file CglLandPTabRow.hpp.

#### 6.71.2.2 double LAP::TabRow::rhs

Row right-hand-side.

Definition at line 26 of file CglLandPTabRow.hpp.

6.71.2.3 bool LAP::TabRow::modularized\_

Flag to say if row is modularized.

Definition at line 31 of file CglLandPTabRow.hpp.

The documentation for this struct was generated from the following file:

CglLandPTabRow.hpp

### 6.72 LAP::Validator Class Reference

Class to validate or reject a cut.

```
#include <CglLandPValidator.hpp>
```

### **Public Types**

 enum RejectionsReasons { , SmallViolation, SmallCoefficient, BigDynamic, DenseCut, EmptyCut, DummyEnd }

Reasons for rejecting a cut.

#### **Public Member Functions**

Constructor with default values.

• int cleanCut (OsiRowCut &aCut, const double \*solCut, const OsiSolverInterface &si, const CglParam &par, const double \*colLower, const double \*colUpper)

Clean an OsiCut.

• int cleanCut2 (OsiRowCut &aCut, const double \*solCut, const OsiSolverInterface &si, const CglParam &par, const double \*colLower, const double \*colUpper)

Clean an OsiCut by another method.

 int operator() (OsiRowCut &aCut, const double \*solCut, const OsiSolverInterface &si, const CglParam &par, const double \*colLower, const double \*colUpper)

Call the cut cleaner.

#### set functions

- void **setMaxFillIn** (double value)
- · void setMaxRatio (double value)
- void setMinViolation (double value)
- void setRhsScale (double v)

### get functions

- double getMaxFillIn ()
- double getMaxRatio ()
- double getMinViolation ()

### 6.72.1 Detailed Description

Class to validate or reject a cut.

Definition at line 26 of file CglLandPValidator.hpp.

#### 6.72.2 Member Enumeration Documentation

### 6.72.2.1 enum LAP::Validator::RejectionsReasons

Reasons for rejecting a cut.

#### Enumerator

SmallViolation Violation of the cut is too small.

SmallCoefficient There is a small coefficient we can not get rid off.

BigDynamic Dynamic of coefficinet is too important.

DenseCut cut is too dense

EmptyCut After cleaning cut has become empty.

**DummyEnd** dummy

Definition at line 30 of file CglLandPValidator.hpp.

The documentation for this class was generated from the following file:

· CglLandPValidator.hpp

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