Vol trunk

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# 1 Hierarchical Index

# 1.1 Class Hierarchy

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

```
std::allocator< T >
std::array< T >
std::auto ptr< T >
std::basic_string< Char >
   std::string
   std::wstring
std::basic_string< char >
std::basic string< wchar t >
std::bitset< Bits >
std::complex
std::list< T >::const_iterator
std::forward list< T >::const iterator
std::map < K, T >::const_iterator
std::unordered map< K, T>::const iterator
std::basic_string< Char >::const_iterator
std::unordered multimap< K, T >::const iterator
std::set< K >::const_iterator
std::string::const iterator
std::unordered set< K >::const iterator
std::wstring::const iterator
std::multiset < K >::const_iterator
std::unordered multiset< K >::const iterator
std::vector< T >::const_iterator
std::multimap< K, T >::const_iterator
std::deque < T >::const_iterator
std::list< T >::const_reverse_iterator
std::forward list< T >::const reverse iterator
std::map < K, T >::const_reverse_iterator
std::unordered_map< K, T >::const_reverse_iterator
std::multimap< K, T >::const_reverse_iterator
std::basic string< Char >::const reverse iterator
std::unordered multimap< K, T >::const reverse iterator
std::set< K >::const reverse iterator
```

```
std::string::const_reverse_iterator
std::unordered set< K >::const reverse iterator
std::multiset< K >::const reverse iterator
std::wstring::const reverse iterator
std::unordered_multiset< K >::const_reverse_iterator
std::vector< T >::const reverse iterator
std::deque< T >::const reverse iterator
std::deque< T >
std::error category
std::error_code
std::error_condition
std::exception
   std::bad alloc
   std::bad cast
   std::bad exception
   std::bad_typeid
   std::ios_base::failure
   std::logic_error
       std::domain error
       std::invalid argument
       std::length error
       std::out_of_range
   std::runtime error
       std::overflow error
       std::range error
       std::underflow error
std::forward list< T >
std::ios_base
   basic_ios < char >
   basic_ios< wchar_t >
   std::basic ios
       basic istream < char >
       basic_istream< wchar_t >
       basic ostream < char >
       basic_ostream< wchar_t >
       std::basic istream
          basic ifstream < char >
          basic ifstream< wchar t >
          basic iostream < char >
          basic iostream< wchar t>
          basic_istringstream< char >
          basic istringstream< wchar t >
          std::basic ifstream
              std::ifstream
              std::wifstream
          std::basic_iostream
              basic_fstream < char >
              basic_fstream< wchar_t >
              basic stringstream < char >
              basic_stringstream< wchar_t >
              std::basic fstream
                 std::fstream
                 std::wfstream
              std::basic_stringstream
```

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```
std::stringstream
                  std::wstringstream
          std::basic istringstream
              std::istringstream
              std::wistringstream
          std::istream
          std::wistream
       std::basic ostream
          basic iostream < char >
          basic_iostream< wchar_t >
          basic_ofstream < char >
          basic_ofstream< wchar_t >
          basic ostringstream < char >
          basic_ostringstream< wchar_t >
          std::basic iostream
          std::basic_ofstream
              std::ofstream
              std::wofstream
          std::basic ostringstream
              std::ostringstream
              std::wostringstream
          std::ostream
          std::wostream
       std::ios
       std::wios
std::forward list< T >::iterator
std::list< T >::iterator
std::map < K, T >::iterator
std::unordered\_map\!<\!K,\,T>::iterator
std::multimap< K, T >::iterator
std::unordered_multimap< K, T >::iterator
std::set < K >::iterator
std::string::iterator
std::unordered_set< K >::iterator
std::wstring::iterator
std::multiset < K >::iterator
std::unordered multiset < K >::iterator
std::vector< T >::iterator
std::deque< T >::iterator
std::basic_string< Char >::iterator
std::list< T >
std::map< K, T>
std::multimap< K, T >
std::multiset< K >
OsiSolverInterface
   OsiVolSolverInterface
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OsiVolSolverInterface::OsiVolMatrixOneMinusOne_
                                                                                                                 5
std::priority_queue < T >
std::queue < T >
std::list< T >::reverse iterator
std::wstring::reverse iterator
std::forward_list< T >::reverse_iterator
```

std::vector< T >::reverse_iterator	
std::unordered_multiset< K >::reverse_iterator	
std::multimap< K, T >::reverse_iterator	
std::unordered_map< K, T >::reverse_iterator std::basic_string< Char >::reverse_iterator	
std::basic_string< Grair >:.reverse_iterator std::unordered_multimap< K, T >::reverse_iterator	
std::multiset< K >::reverse_iterator	
std::set< K >::reverse_iterator	
std::string::reverse_iterator	
std::unordered_set< K >::reverse_iterator	
std::map< K, T >::reverse_iterator	
std::deque< T >::reverse_iterator	
std::set< K >	
std::smart_ptr< T >	
std::stack< T >	
std::system_error	
std::thread std::unique_ptr< T >	
std::unordered_map< K, T >	
std::unordered_multimap< K, T >	
std::unordered multiset< K >	
std::unordered set< K >	
std::valarray< T >	
std::vector < T >	
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	OsiVolSolverInterface::OsiVolMatrixOneMinusOne_	5
	OsiVolSolverInterface Vol(ume) Solver Interface	7
	VOL_alpha_factor	29
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	VOL_dvector Vector of doubles	31
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	VOL_ivector Vector of ints	35
	VOL_parms This class contains the parameters controlling the Volume Algorithm	38
	VOL_primal	41
	VOL_problem  This class holds every data for the Volume Algorithm and its solve method must be invoked to solve the problem	42
	VOL_swing	47
	VOL_user_hooks  The user hooks should be overridden by the user to provide the problem specific routines for the volume algorithm	49
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4	Class Documentation	
4.1	OsiVolSolverInterface::OsiVolMatrixOneMinusOne_ Class Reference	

# **Public Member Functions**

- OsiVolMatrixOneMinusOne\_ (const CoinPackedMatrix &m)
- ~OsiVolMatrixOneMinusOne\_ ()
- void timesMajor (const double \*x, double \*y) const

#### **Private Attributes**

- · int majorDim\_
- int minorDim\_
- int plusSize
- int \* plusInd\_
- int \* plusStart\_
- int \* plusLength\_
- int minusSize
- int \* minusInd
- int \* minusStart
- int \* minusLength\_

# 4.1.1 Detailed Description

Definition at line 32 of file OsiVolSolverInterface.hpp.

- 4.1.2 Constructor & Destructor Documentation
- 4.1.2.1 OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_::OsiVolMatrixOneMinusOne\_ ( const CoinPackedMatrix & m )
- 4.1.2.2 OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_::~OsiVolMatrixOneMinusOne\_( )
- 4.1.3 Member Function Documentation
- 4.1.3.1 void OsiVolSolverInterface::OsiVolMatrixOneMinusOne ::timesMajor ( const double \* x, double \* y ) const
- 4.1.4 Member Data Documentation
- 4.1.4.1 int OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_::majorDim\_ [private]

Definition at line 33 of file OsiVolSolverInterface.hpp.

4.1.4.2 int OsiVolSolverInterface::OsiVolMatrixOneMinusOne ::minorDim [private]

Definition at line 34 of file OsiVolSolverInterface.hpp.

4.1.4.3 int OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_::plusSize\_ [private]

Definition at line 36 of file OsiVolSolverInterface.hpp.

4.1.4.4 int\* OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_::plusInd\_ [private]

Definition at line 37 of file OsiVolSolverInterface.hpp.

**4.1.4.5** int\* OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_::plusStart\_ [private]

Definition at line 38 of file OsiVolSolverInterface.hpp.

4.1.4.6 int\* OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_::plusLength\_ [private]

Definition at line 39 of file OsiVolSolverInterface.hpp.

4.1.4.7 int OsiVolSolverInterface::OsiVolMatrixOneMinusOne ::minusSize [private]

Definition at line 41 of file OsiVolSolverInterface.hpp.

4.1.4.8 int\* OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_::minusInd\_ [private]

Definition at line 42 of file OsiVolSolverInterface.hpp.

4.1.4.9 int\* OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_::minusStart\_ [private]

Definition at line 43 of file OsiVolSolverInterface.hpp.

4.1.4.10 int\* OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_::minusLength\_ [private]

Definition at line 44 of file OsiVolSolverInterface.hpp.

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

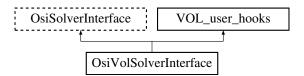
/home/ted/COIN/trunk/Vol/src/OsiVol/OsiVolSolverInterface.hpp

# 4.2 OsiVolSolverInterface Class Reference

Vol(ume) Solver Interface.

#include <OsiVolSolverInterface.hpp>

Inheritance diagram for OsiVolSolverInterface:



#### Classes

class OsiVolMatrixOneMinusOne\_

# **Public Member Functions**

- virtual void setObjSense (double s)
  - Set objective function sense (1 for min (default), -1 for max,)
- virtual void setColSolution (const double \*colsol)

Set the primal solution column values.

virtual void setRowPrice (const double \*rowprice)

Set dual solution vector.

#### Solve methods

virtual void initialSolve ()

Solve initial LP relaxation.

• virtual void resolve ()

Resolve an LP relaxation after problem modification.

virtual void branchAndBound ()

Invoke solver's built-in enumeration algorithm.

# Parameter set/get methods

The set methods return true if the parameter was set to the given value, false otherwise.

There can be various reasons for failure: the given parameter is not applicable for the solver (e.g., refactorization frequency for the volume algorithm), the parameter is not yet implemented for the solver or simply the value of the parameter is out of the range the solver accepts. If a parameter setting call returns false check the details of your solver.

The get methods return true if the given parameter is applicable for the solver and is implemented. In this case the value of the parameter is returned in the second argument. Otherwise they return false.

- bool setIntParam (OsiIntParam key, int value)
- bool setDblParam (OsiDblParam key, double value)
- bool setStrParam (OsiStrParam key, const std::string &value)
- bool getIntParam (OsiIntParam key, int &value) const
- bool getDblParam (OsiDblParam key, double &value) const
- bool getStrParam (OsiStrParam key, std::string &value) const

#### Methods returning info on how the solution process terminated

• virtual bool isAbandoned () const

Are there a numerical difficulties?

• virtual bool isProvenOptimal () const

Is optimality proven?

virtual bool isProvenPrimalInfeasible () const

Is primal infeasiblity proven?

virtual bool isProvenDualInfeasible () const

Is dual infeasiblity proven?

· virtual bool isPrimalObjectiveLimitReached () const

Is the given primal objective limit reached?

· virtual bool isDualObjectiveLimitReached () const

Is the given dual objective limit reached?

· virtual bool isIterationLimitReached () const

Iteration limit reached?

#### WarmStart related methods

virtual CoinWarmStart \* getEmptyWarmStart () const

Get an empty warm start object.

virtual CoinWarmStart \* getWarmStart () const

Get warmstarting information.

virtual bool setWarmStart (const CoinWarmStart \*warmstart)

Set warmstarting information.

# Hotstart related methods (primarily used in strong branching). <br/> <br/> tr>

The user can create a hotstart (a snapshot) of the optimization process then reoptimize over and over again always starting from there.

NOTE: between hotstarted optimizations only bound changes are allowed.

virtual void markHotStart ()

Create a hotstart point of the optimization process.

virtual void solveFromHotStart ()

Optimize starting from the hotstart.

virtual void unmarkHotStart ()

Delete the snapshot.

# Methods related to querying the input data

virtual int getNumCols () const

Get number of columns.

virtual int getNumRows () const

Get number of rows.

virtual int getNumElements () const

Get number of nonzero elements.

virtual const double \* getColLower () const

Get pointer to array[getNumCols()] of column lower bounds.

virtual const double \* getColUpper () const

Get pointer to array[getNumCols()] of column upper bounds.

virtual const char \* getRowSense () const

Get pointer to array[getNumRows()] of row constraint senses.

virtual const double \* getRightHandSide () const

Get pointer to array[getNumRows()] of rows right-hand sides.

virtual const double \* getRowRange () const

Get pointer to array[getNumRows()] of row ranges.

virtual const double \* getRowLower () const

Get pointer to array[getNumRows()] of row lower bounds.

virtual const double \* getRowUpper () const

Get pointer to array[getNumRows()] of row upper bounds.

virtual const double \* getObjCoefficients () const

Get pointer to array[getNumCols()] of objective function coefficients.

• virtual double getObjSense () const

Get objective function sense (1 for min (default), -1 for max)

virtual bool isContinuous (int colNumber) const

Return true if column is continuous.

virtual const CoinPackedMatrix \* getMatrixByRow () const

Get pointer to row-wise copy of matrix.

virtual const CoinPackedMatrix \* getMatrixByCol () const

Get pointer to column-wise copy of matrix.

virtual double getInfinity () const

Get solver's value for infinity.

# Methods related to querying the solution

• virtual const double \* getColSolution () const

Get pointer to array[getNumCols()] of primal solution vector.

virtual const double \* getRowPrice () const

Get pointer to array[getNumRows()] of dual prices.

virtual const double \* getReducedCost () const

Get a pointer to array[getNumCols()] of reduced costs.

virtual const double \* getRowActivity () const

Get pointer to array[getNumRows()] of row activity levels (constraint matrix times the solution vector.

virtual double getObjValue () const

Get objective function value.

virtual int getIterationCount () const

Get how many iterations it took to solve the problem (whatever "iteration" mean to the solver.

virtual std::vector< double \* > getDualRays (int maxNumRays, bool fullRay=false) const

Get as many dual rays as the solver can provide.

virtual std::vector< double \* > getPrimalRays (int maxNumRays) const

Get as many primal rays as the solver can provide.

#### Changing bounds on variables and constraints

virtual void setObjCoeff (int elementIndex, double elementValue)

Set an objective function coefficient.

virtual void setColLower (int elementIndex, double elementValue)

Set a single column lower bound

Use -DBL\_MAX for -infinity.

virtual void setColUpper (int elementIndex, double elementValue)

Set a single column upper bound

Use DBL\_MAX for infinity.

virtual void setColBounds (int elementIndex, double lower, double upper)

Set a single column lower and upper bound.

virtual void setColSetBounds (const int \*indexFirst, const int \*indexLast, const double \*boundList)

Set the bounds on a number of columns simultaneously

The default implementation just invokes setColLower() and setColUpper() over and over again.

virtual void setRowLower (int elementIndex, double elementValue)

Set a single row lower bound

Use -DBL\_MAX for -infinity.

• virtual void setRowUpper (int elementIndex, double elementValue)

Set a single row upper bound

Use DBL\_MAX for infinity.

• virtual void setRowBounds (int elementIndex, double lower, double upper)

Set a single row lower and upper bound.

virtual void setRowType (int index, char sense, double rightHandSide, double range)

Set the type of a single row

virtual void setRowSetBounds (const int \*indexFirst, const int \*indexLast, const double \*boundList)

Set the bounds on a number of rows simultaneously

The default implementation just invokes setRowLower() and setRowUpper() over and over again.

 virtual void setRowSetTypes (const int \*indexFirst, const int \*indexLast, const char \*senseList, const double \*rhsList, const double \*rangeList)

Set the type of a number of rows simultaneously

The default implementation just invokes setRowType() over and over again.

# Integrality related changing methods

virtual void setContinuous (int index)

Set the index-th variable to be a continuous variable.

virtual void setInteger (int index)

Set the index-th variable to be an integer variable.

virtual void setContinuous (const int \*indices, int len)

Set the variables listed in indices (which is of length len) to be continuous variables.

• virtual void setInteger (const int \*indices, int len)

Set the variables listed in indices (which is of length len) to be integer variables.

# Methods to expand a problem.<br/>

Note that if a column is added then by default it will correspond to a continuous variable.

- virtual void addCol (const CoinPackedVectorBase &vec, const double collb, const double collb,
- virtual void addCols (const int numcols, const CoinPackedVectorBase \*const \*cols, const double \*collb, const double \*collb, const double \*obj)
- virtual void deleteCols (const int num, const int \*colIndices)
- virtual void addRow (const CoinPackedVectorBase &vec, const double rowlb, const double rowub)
- virtual void addRow (const CoinPackedVectorBase &vec, const char rowsen, const double rowrhs, const double rowrng)
- virtual void addRows (const int numrows, const CoinPackedVectorBase \*const \*rows, const double \*rowlb, const double \*rowub)
- virtual void addRows (const int numrows, const CoinPackedVectorBase \*const \*rows, const char \*rowsen, const double \*rowrhs, const double \*rowrng)
- virtual void deleteRows (const int num, const int \*rowIndices)

#### Methods to input a problem

virtual void loadProblem (const CoinPackedMatrix &matrix, const double \*collb, const double \*collb, const double \*collb, const double \*rowlb, const double \*rowlb

Load in an problem by copying the arguments (the constraints on the rows are given by lower and upper bounds).

 virtual void assignProblem (CoinPackedMatrix \*&matrix, double \*&collb, double \*&colub, double \*&obj, double \*&rowlb, double \*&rowub)

Load in an problem by assuming ownership of the arguments (the constraints on the rows are given by lower and upper bounds).

virtual void loadProblem (const CoinPackedMatrix &matrix, const double \*collb, const double \*collb, const double \*collb, const double \*rowrng)

Load in an problem by copying the arguments (the constraints on the rows are given by sense/rhs/range triplets).

 virtual void assignProblem (CoinPackedMatrix \*&matrix, double \*&collb, double \*&colub, double \*&obj, char \*&rowsen, double \*&rowrhs, double \*&rowrng)

Load in an problem by assuming ownership of the arguments (the constraints on the rows are given by sense/rhs/range triplets).

- virtual void loadProblem (const int numcols, const int numrows, const int \*start, const int \*index, const double \*value, const double \*collb, const double \*collb, const double \*rowlb, const double \*rowlb, const double \*rowlb
   Just like the other loadProblem() methods except that the matrix is given in a standard column major ordered format
- (without gaps).
   virtual void loadProblem (const int numcols, const int numrows, const int \*start, const int \*index, const double \*value, const double \*collb, const double \*collb, const double \*rowrhs,

const double \*rowrng)

Just like the other loadProblem() methods except that the matrix is given in a standard column major ordered format (without gaps).

virtual int readMps (const char \*filename, const char \*extension="mps")

Read an mps file from the given filename.

• virtual void writeMps (const char \*filename, const char \*extension="mps", double objSense=0.0) const Write the problem into an mps file of the given filename.

### OSL specific public interfaces

VOL\_problem \* volprob ()
 Get pointer to Vol model.

#### Constructors and destructors

OsiVolSolverInterface ()

Default Constructor.

virtual OsiSolverInterface \* clone (bool copyData=true) const

Clone

OsiVolSolverInterface (const OsiVolSolverInterface &)

Copy constructor.

OsiVolSolverInterface & operator= (const OsiVolSolverInterface &rhs)

Assignment operator.

virtual ∼OsiVolSolverInterface ()

Destructor.

#### **Protected Member Functions**

### Helper methods for problem input

- void initFromRlbRub (const int rownum, const double \*rowlb, const double \*rowub)
- void initFromRhsSenseRange (const int rownum, const char \*rowsen, const double \*rowrhs, const double \*rowrng)
- void initFromClbCubObj (const int colnum, const double \*collb, const double \*colub, const double \*obj)

#### **Protected methods**

virtual void applyRowCut (const OsiRowCut &rc)

Apply a row cut (append to constraint matrix).

virtual void applyColCut (const OsiColCut &cc)

Apply a column cut (adjust one or more bounds).

#### **Private Member Functions**

# Methods of <code>VOL\_user\_hooks</code>

virtual int compute\_rc (const VOL\_dvector &u, VOL\_dvector &rc)

compute reduced costs

virtual int solve\_subproblem (const VOL\_dvector &dual, const VOL\_dvector &rc, double &lcost, VOL\_dvector &x, VOL\_dvector &v, double &pcost)

Solve the subproblem for the subgradient step.

• virtual int heuristics (const VOL\_problem &, const VOL\_dvector &, double &heur\_val)

Starting from the primal vector x, run a heuristic to produce an integer solution.

### Private helper methods

void updateRowMatrix\_() const

Update the row ordered matrix from the column ordered one.

void updateColMatrix\_ () const

Update the column ordered matrix from the row ordered one.

void checkData\_ () const

Test whether the Volume Algorithm can be applied to the given problem.

void compute\_rc\_ (const double \*u, double \*rc) const

Compute the reduced costs (rc) with respect to the dual values given in u.

void gutsOfDestructor\_()

A method deleting every member data.

void rowRimAllocator ()

A method allocating sufficient space for the rim vectors corresponding to the rows.

void colRimAllocator ()

A method allocating sufficient space for the rim vectors corresponding to the columns.

void rowRimResize\_ (const int newSize)

Reallocate the rim arrays corresponding to the rows.

void colRimResize\_ (const int newSize)

Reallocate the rim arrays corresponding to the columns.

void convertBoundsToSenses ()

For each row convert LB/UB style row constraints to sense/rhs style.

void convertSensesToBounds\_()

For each row convert sense/rhs style row constraints to LB/UB style.

bool test\_zero\_one\_minusone\_ (const CoinPackedMatrix &m) const

test whether the given matrix is 0/1/-1 entries only.

#### **Private Attributes**

· double objsense\_

Sense of objective (1 for min; -1 for max)

double \* rowpriceHotStart

An array to store the hotstart information between solveHotStart() calls.

int maxNumrows\_

allocated size of the row related rim vectors

int maxNumcols

allocated size of the column related rim vectors

VOL\_problem volprob\_

The volume solver.

# The problem matrix in row and column ordered forms <br/> <br/>br>

Note that at least one of the matrices is always current.

bool rowMatrixCurrent\_

A flag indicating whether the row ordered matrix is up-to-date.

CoinPackedMatrix rowMatrix

The problem matrix in a row ordered form.

bool colMatrixCurrent

A flag indicating whether the column ordered matrix is up-to-date.

CoinPackedMatrix colMatrix

The problem matrix in a column ordered form.

# Data members used when 0/1/-1 matrix is detected

bool isZeroOneMinusOne

An indicator whether the matrix is 0/1/-1.

OsiVolMatrixOneMinusOne\_ \* rowMatrixOneMinusOne\_

The row ordered matrix without the elements.

• OsiVolMatrixOneMinusOne \* colMatrixOneMinusOne

The column ordered matrix without the elements.

#### The rim vectors

double \* colupper

Pointer to dense vector of structural variable upper bounds.

double \* collower

Pointer to dense vector of structural variable lower bounds.

• bool \* continuous\_

Pointer to dense vector of bool to indicate if column is continuous.

double \* rowupper\_

Pointer to dense vector of slack variable upper bounds.

double \* rowlower

Pointer to dense vector of slack variable lower bounds.

char \* rowsense\_

Pointer to dense vector of row sense indicators.

double \* rhs

Pointer to dense vector of row right-hand side values.

double \* rowrange

Pointer to dense vector of slack upper bounds for range constraints (undefined for non-range rows).

double \* objcoeffs\_

Pointer to dense vector of objective coefficients.

#### The solution

double \* colsol

Pointer to dense vector of primal structural variable values.

double \* rowprice\_

Pointer to dense vector of dual row variable values.

double \* rc

Pointer to dense vector of reduced costs.

double \* lhs

Pointer to dense vector of left hand sides (row activity levels)

double lagrangeanCost\_

The Lagrangean cost, a lower bound on the objective value.

### **Friends**

void OsiVolSolverInterfaceUnitTest (const std::string &mpsDir, const std::string &netlibDir)

A function that tests the methods in the OsiVolSolverInterface class.

# 4.2.1 Detailed Description

Vol(ume) Solver Interface.

Instantiation of OsiVolSolverInterface for the Volume Algorithm

Definition at line 27 of file OsiVolSolverInterface.hpp.

- 4.2.2 Constructor & Destructor Documentation
- 4.2.2.1 OsiVolSolverInterface::OsiVolSolverInterface ( )

Default Constructor.

4.2.2.2 OsiVolSolverInterface::OsiVolSolverInterface ( const OsiVolSolverInterface & )

Copy constructor.

**4.2.2.3** virtual OsiVolSolverInterface::~OsiVolSolverInterface( ) [virtual]

Destructor.

#### 4.2.3 Member Function Documentation

```
4.2.3.1 virtual void OsiVolSolverInterface::initialSolve() [virtual]
Solve initial LP relaxation.
4.2.3.2 virtual void OsiVolSolverInterface::resolve( ) [virtual]
Resolve an LP relaxation after problem modification.
4.2.3.3 virtual void OsiVolSolverInterface::branchAndBound() [inline], [virtual]
Invoke solver's built-in enumeration algorithm.
Definition at line 63 of file OsiVolSolverInterface.hpp.
4.2.3.4 bool OsiVolSolverInterface::setIntParam ( OsiIntParam key, int value )
4.2.3.5 bool OsiVolSolverInterface::setDblParam (OsiDblParam key, double value)
4.2.3.6 bool OsiVolSolverInterface::setStrParam ( OsiStrParam key, const std::string & value )
4.2.3.7 bool OsiVolSolverInterface::getIntParam ( OsiIntParam key, int & value ) const
4.2.3.8 bool OsiVolSolverInterface::getDblParam (OsiDblParam key, double & value) const
4.2.3.9 bool OsiVolSolverInterface::getStrParam ( OsiStrParam key, std::string & value ) const
4.2.3.10 virtual bool OsiVolSolverInterface::isAbandoned() const [virtual]
Are there a numerical difficulties?
4.2.3.11 virtual bool OsiVolSolverInterface::isProvenOptimal() const [virtual]
Is optimality proven?
4.2.3.12 virtual bool OsiVolSolverInterface::isProvenPrimalInfeasible ( ) const [virtual]
Is primal infeasiblity proven?
4.2.3.13 virtual bool OsiVolSolverInterface::isProvenDualInfeasible ( ) const [virtual]
Is dual infeasiblity proven?
4.2.3.14 virtual bool OsiVolSolverInterface::isPrimalObjectiveLimitReached() const [virtual]
Is the given primal objective limit reached?
4.2.3.15 virtual bool OsiVolSolverInterface::isDualObjectiveLimitReached ( ) const [virtual]
Is the given dual objective limit reached?
4.2.3.16 virtual bool OsiVolSolverInterface::islterationLimitReached() const [virtual]
Iteration limit reached?
```

4.2.3.17 virtual CoinWarmStart\* OsiVolSolverInterface::getEmptyWarmStart( ) const [virtual]

```
Get an empty warm start object.
This routine returns an empty warm start object. Its purpose is to provide a way to give a client a warm start object of
the appropriate type, which can resized and modified as desired.
4.2.3.18 virtual CoinWarmStart* OsiVolSolverInterface::getWarmStart( ) const [virtual]
Get warmstarting information.
4.2.3.19 virtual bool OsiVolSolverInterface::setWarmStart ( const CoinWarmStart * warmstart ) [virtual]
Set warmstarting information.
Return true/false depending on whether the warmstart information was accepted or not.
4.2.3.20 virtual void OsiVolSolverInterface::markHotStart() [virtual]
Create a hotstart point of the optimization process.
4.2.3.21 virtual void OsiVolSolverInterface::solveFromHotStart() [virtual]
Optimize starting from the hotstart.
4.2.3.22 virtual void OsiVolSolverInterface::unmarkHotStart() [virtual]
Delete the snapshot.
4.2.3.23 virtual int OsiVolSolverInterface::getNumCols() const [inline], [virtual]
Get number of columns.
Definition at line 167 of file OsiVolSolverInterface.hpp.
4.2.3.24 virtual int OsiVolSolverInterface::getNumRows() const [inline], [virtual]
Get number of rows.
Definition at line 172 of file OsiVolSolverInterface.hpp.
4.2.3.25 virtual int OsiVolSolverInterface::getNumElements() const [inline], [virtual]
Get number of nonzero elements.
Definition at line 177 of file OsiVolSolverInterface.hpp.
4.2.3.26 virtual const double* OsiVolSolverInterface::getColLower( ) const [inline], [virtual]
Get pointer to array[getNumCols()] of column lower bounds.
Definition at line 182 of file OsiVolSolverInterface.hpp.
4.2.3.27 virtual const double* OsiVolSolverInterface::getColUpper( ) const [inline], [virtual]
Get pointer to array[getNumCols()] of column upper bounds.
Definition at line 185 of file OsiVolSolverInterface.hpp.
```

```
4.2.3.28 virtual const char* OsiVolSolverInterface::getRowSense() const [inline], [virtual] Get pointer to array[getNumRows()] of row constraint senses.
```

- 'L' <= constraint
- 'E' = constraint
- 'G' >= constraint
- · 'R' ranged constraint
- · 'N' free constraint

Definition at line 196 of file OsiVolSolverInterface.hpp.

```
4.2.3.29 virtual const double* OsiVolSolverInterface::getRightHandSide( ) const [inline], [virtual]
```

Get pointer to array[getNumRows()] of rows right-hand sides.

```
if rowsense()[i] == 'L' then rhs()[i] == rowupper()[i]
```

- if rowsense()[i] == 'G' then rhs()[i] == rowlower()[i]
- if rowsense()[i] == 'R' then rhs()[i] == rowupper()[i]
- if rowsense()[i] == 'N' then rhs()[i] == 0.0

Definition at line 206 of file OsiVolSolverInterface.hpp.

```
4.2.3.30 virtual const double* OsiVolSolverInterface::getRowRange( ) const [inline], [virtual]
```

Get pointer to array[getNumRows()] of row ranges.

- if rowsense()[i] == 'R' then rowrange()[i] == rowupper()[i] rowlower()[i]
- if rowsense()[i] != 'R' then rowrange()[i] is undefined

Definition at line 216 of file OsiVolSolverInterface.hpp.

```
4.2.3.31 virtual const double* OsiVolSolverInterface::getRowLower() const [inline], [virtual]
```

Get pointer to array[getNumRows()] of row lower bounds.

Definition at line 219 of file OsiVolSolverInterface.hpp.

```
4.2.3.32 virtual const double* OsiVolSolverInterface::getRowUpper( ) const [inline], [virtual]
```

Get pointer to array[getNumRows()] of row upper bounds.

Definition at line 222 of file OsiVolSolverInterface.hpp.

```
4.2.3.33 virtual const double* OsiVolSolverInterface::getObjCoefficients() const [inline], [virtual]
```

Get pointer to array[getNumCols()] of objective function coefficients.

Definition at line 225 of file OsiVolSolverInterface.hpp.

```
4.2.3.34 virtual double OsiVolSolverInterface::getObjSense() const [inline], [virtual]
Get objective function sense (1 for min (default), -1 for max)
Definition at line 228 of file OsiVolSolverInterface.hpp.
4.2.3.35 virtual bool OsiVolSolverInterface::isContinuous (int colNumber ) const [virtual]
Return true if column is continuous.
4.2.3.36 virtual const CoinPackedMatrix* OsiVolSolverInterface::getMatrixByRow() const [virtual]
Get pointer to row-wise copy of matrix.
4.2.3.37 virtual const CoinPackedMatrix* OsiVolSolverInterface::getMatrixByCol( ) const [virtual]
Get pointer to column-wise copy of matrix.
4.2.3.38 virtual double OsiVolSolverInterface::getInfinity() const [inline], [virtual]
Get solver's value for infinity.
Definition at line 257 of file OsiVolSolverInterface.hpp.
4.2.3.39 virtual const double* OsiVolSolverInterface::getColSolution( ) const [inline], [virtual]
Get pointer to array[getNumCols()] of primal solution vector.
Definition at line 263 of file OsiVolSolverInterface.hpp.
4.2.3.40 virtual const double* OsiVolSolverInterface::getRowPrice() const [inline], [virtual]
Get pointer to array[getNumRows()] of dual prices.
Definition at line 266 of file OsiVolSolverInterface.hpp.
4.2.3.41 virtual const double* OsiVolSolverInterface::getReducedCost( ) const [inline], [virtual]
Get a pointer to array[getNumCols()] of reduced costs.
Definition at line 269 of file OsiVolSolverInterface.hpp.
4.2.3.42 virtual const double* OsiVolSolverInterface::getRowActivity() const [inline], [virtual]
Get pointer to array[getNumRows()] of row activity levels (constraint matrix times the solution vector.
Definition at line 273 of file OsiVolSolverInterface.hpp.
4.2.3.43 virtual double OsiVolSolverInterface::getObjValue( )const [inline], [virtual]
Get objective function value.
Definition at line 276 of file OsiVolSolverInterface.hpp.
4.2.3.44 virtual int OsiVolSolverInterface::getIterationCount() const [inline], [virtual]
Get how many iterations it took to solve the problem (whatever "iteration" mean to the solver.
Definition at line 287 of file OsiVolSolverInterface.hpp.
```

**4.2.3.45** virtual std::vector<double\*> OsiVolSolverInterface::getDualRays ( int *maxNumRays*, bool *fullRay =* false ) const [virtual]

Get as many dual rays as the solver can provide.

(In case of proven primal infeasibility there should be at least one.)

The first getNumRows() ray components will always be associated with the row duals (as returned by getRowPrice()). If fullRay is true, the final getNumCols() entries will correspond to the ray components associated with the nonbasic variables. If the full ray is requested and the method cannot provide it, it will throw an exception.

### NOTE for implementers of solver interfaces:

The double pointers in the vector should point to arrays of length getNumRows() and they should be allocated via new[].

#### NOTE for users of solver interfaces:

It is the user's responsibility to free the double pointers in the vector using delete[].

**4.2.3.46** virtual std::vector<double\*> OsiVolSolverInterface::getPrimalRays ( int maxNumRays ) const [virtual]

Get as many primal rays as the solver can provide.

(In case of proven dual infeasibility there should be at least one.)

#### NOTE for implementers of solver interfaces:

The double pointers in the vector should point to arrays of length getNumCols() and they should be allocated via new[].

#### NOTE for users of solver interfaces:

It is the user's responsibility to free the double pointers in the vector using delete[].

4.2.3.47 virtual void OsiVolSolverInterface::setObjCoeff(int elementIndex, double elementValue) [inline], [virtual]

Set an objective function coefficient.

Definition at line 338 of file OsiVolSolverInterface.hpp.

4.2.3.48 virtual void OsiVolSolverInterface::setColLower(int elementIndex, double elementValue) [inline], [virtual]

Set a single column lower bound

Use -DBL MAX for -infinity.

Definition at line 345 of file OsiVolSolverInterface.hpp.

4.2.3.49 virtual void OsiVolSolverInterface::setColUpper(int elementIndex, double elementValue) [inline], [virtual]

Set a single column upper bound

Use DBL MAX for infinity.

Definition at line 352 of file OsiVolSolverInterface.hpp.

**4.2.3.50** virtual void OsiVolSolverInterface::setColBounds ( int *elementIndex*, double *lower*, double *upper* ) [inline], [virtual]

Set a single column lower and upper bound.

Definition at line 357 of file OsiVolSolverInterface.hpp.

4.2.3.51 virtual void OsiVolSolverInterface::setColSetBounds ( const int \* indexFirst, const int \* indexLast, const double \* boundList ) [virtual]

Set the bounds on a number of columns simultaneously

The default implementation just invokes setColLower() and setColUpper() over and over again.

#### **Parameters**

indexFirst	index,	pointers to the beginning and after the end of the array of the indices of the variables whose
	Last	either bound changes
bou	ındList	the new lower/upper bound pairs for the variables

4.2.3.52 virtual void OsiVolSolverInterface::setRowLower (int elementIndex, double elementValue) [inline], [virtual]

Set a single row lower bound

Use -DBL MAX for -infinity.

Definition at line 377 of file OsiVolSolverInterface.hpp.

4.2.3.53 virtual void OsiVolSolverInterface::setRowUpper(int elementIndex, double elementValue) [inline], [virtual]

Set a single row upper bound

Use DBL\_MAX for infinity.

Definition at line 386 of file OsiVolSolverInterface.hpp.

**4.2.3.54** virtual void OsiVolSolverInterface::setRowBounds ( int *elementIndex*, double *lower*, double *upper* ) [inline], [virtual]

Set a single row lower and upper bound.

Definition at line 394 of file OsiVolSolverInterface.hpp.

**4.2.3.55** virtual void OsiVolSolverInterface::setRowType ( int *index*, char *sense*, double *rightHandSide*, double *range* ) [inline], [virtual]

Set the type of a single row

Definition at line 404 of file OsiVolSolverInterface.hpp.

4.2.3.56 virtual void OsiVolSolverInterface::setRowSetBounds ( const int \* indexFirst, const int \* indexLast, const double \* boundList ) [virtual]

Set the bounds on a number of rows simultaneously

The default implementation just invokes setRowLower() and setRowUpper() over and over again.

### **Parameters**

indexFirst,index-	pointers to the beginning and after the end of the array of the indices of the constraints whose
Last	either bound changes
boundList	the new lower/upper bound pairs for the constraints

4.2.3.57 virtual void OsiVolSolverInterface::setRowSetTypes ( const int \* indexFirst, const int \* indexLast, const char \* senseList, const double \* rhsList, const double \* rangeList ) [virtual]

Set the type of a number of rows simultaneously

The default implementation just invokes setRowType() over and over again.

#### **Parameters**

indexFirst,index-	pointers to the beginning and after the end of the array of the indices of the constraints whose
Last	any characteristics changes
senseList	the new senses
rhsList	the new right hand sides
rangeList	the new ranges

4.2.3.58 virtual void OsiVolSolverInterface::setContinuous (int index ) [virtual]

Set the index-th variable to be a continuous variable.

**4.2.3.59** virtual void OsiVolSolverInterface::setInteger ( int index ) [virtual]

Set the index-th variable to be an integer variable.

4.2.3.60 virtual void OsiVolSolverInterface::setContinuous ( const int \* indices, int len ) [virtual]

Set the variables listed in indices (which is of length len) to be continuous variables.

4.2.3.61 virtual void OsiVolSolverInterface::setInteger ( const int \* indices, int len ) [virtual]

Set the variables listed in indices (which is of length len) to be integer variables.

**4.2.3.62** virtual void OsiVolSolverInterface::setObjSense ( double s ) [inline], [virtual]

Set objective function sense (1 for min (default), -1 for max,)

Definition at line 459 of file OsiVolSolverInterface.hpp.

**4.2.3.63** virtual void OsiVolSolverInterface::setColSolution ( const double \* colsol ) [virtual]

Set the primal solution column values.

colsol[numcols()] is an array of values of the problem column variables. These values are copied to memory owned by the solver object or the solver. They will be returned as the result of colsol() until changed by another call to setColsol() or by a call to any solver routine. Whether the solver makes use of the solution in any way is solver-dependent.

4.2.3.64 virtual void OsiVolSolverInterface::setRowPrice ( const double \* rowprice ) [virtual]

Set dual solution vector.

rowprice[numrows()] is an array of values of the problem row dual variables. These values are copied to memory owned by the solver object or the solver. They will be returned as the result of rowprice() until changed by another call to setRowprice() or by a call to any solver routine. Whether the solver makes use of the solution in any way is solver-dependent.

- 4.2.3.65 virtual void OsiVolSolverInterface::addCol ( const CoinPackedVectorBase & vec, const double collb, const double collb
- 4.2.3.66 virtual void OsiVolSolverInterface::addCols ( const int *numcols*, const CoinPackedVectorBase \*const \* cols, const double \* collb, const double \*
- 4.2.3.67 virtual void OsiVolSolverInterface::deleteCols ( const int num, const int \* colIndices ) [virtual]
- 4.2.3.68 virtual void OsiVolSolverInterface::addRow ( const CoinPackedVectorBase & vec, const double rowlb, const double rowlb ) [virtual]

- 4.2.3.69 virtual void OsiVolSolverInterface::addRow ( const CoinPackedVectorBase & *vec*, const char *rowsen*, const double *rowrhs*, const double *rowrng* ) [virtual]
- 4.2.3.70 virtual void OsiVolSolverInterface::addRows ( const int *numrows*, const CoinPackedVectorBase \*const \* rows, const double \* rowlb, const double \* rowlb ) [virtual]
- 4.2.3.71 virtual void OsiVolSolverInterface::addRows ( const int *numrows*, const CoinPackedVectorBase \*const \* rows, const char \* rowsen, const double \* rowrhs, const double \* rowrng ) [virtual]
- 4.2.3.72 virtual void OsiVolSolverInterface::deleteRows ( const int num, const int \* rowIndices ) [virtual]
- **4.2.3.73** void OsiVolSolverInterface::initFromRlbRub ( const int *rownum*, const double \* *rowlb*, const double \* *rowub* ) [protected]
- 4.2.3.74 void OsiVolSolverInterface::initFromRhsSenseRange ( const int *rownum*, const char \* *rowsen*, const double \* *rowrns*, const double \* *rowrng* ) [protected]
- 4.2.3.75 void OsiVolSolverInterface::initFromClbCubObj ( const int *colnum*, const double \* *collb*, c
- 4.2.3.76 virtual void OsiVolSolverInterface::loadProblem ( const CoinPackedMatrix & matrix, const double \* collb, const double \* collb, const double \* rowlb, const double \* rowlb ) [virtual]

Load in an problem by copying the arguments (the constraints on the rows are given by lower and upper bounds). If a pointer is 0 then the following values are the default:

- colub: all columns have upper bound infinity
- collb: all columns have lower bound 0
- rowub: all rows have upper bound infinity
- rowlb: all rows have lower bound -infinity
- obj: all variables have 0 objective coefficient
- 4.2.3.77 virtual void OsiVolSolverInterface::assignProblem ( CoinPackedMatrix \*& matrix, double \*& collb, double \*& collb, double \*& rowlb, double \*& rowlb ) [virtual]

Load in an problem by assuming ownership of the arguments (the constraints on the rows are given by lower and upper bounds).

For default values see the previous method.

WARNING: The arguments passed to this method will be freed using the C++ delete and delete[] functions.

4.2.3.78 virtual void OsiVolSolverInterface::loadProblem ( const CoinPackedMatrix & matrix, const double \* collb, const double \* collb, const double \* rowrng) [virtual]

Load in an problem by copying the arguments (the constraints on the rows are given by sense/rhs/range triplets). If a pointer is 0 then the following values are the default:

- colub: all columns have upper bound infinity
- collb: all columns have lower bound 0
- obj: all variables have 0 objective coefficient

```
• rowsen: all rows are >=
```

• rowrhs: all right hand sides are 0

rowrng: 0 for the ranged rows

```
4.2.3.79 virtual void OsiVolSolverInterface::assignProblem ( CoinPackedMatrix *& matrix, double *& collb, double *& collb, double *& rowrng, double *& rowrng ) [virtual]
```

Load in an problem by assuming ownership of the arguments (the constraints on the rows are given by sense/rhs/range triplets).

For default values see the previous method.

WARNING: The arguments passed to this method will be freed using the C++ delete and delete[] functions.

Just like the other loadProblem() methods except that the matrix is given in a standard column major ordered format (without gaps).

Just like the other loadProblem() methods except that the matrix is given in a standard column major ordered format (without gaps).

```
4.2.3.82 virtual int OsiVolSolverInterface::readMps ( const char * filename, const char * extension = "mps" ) [virtual]
```

Read an mps file from the given filename.

```
4.2.3.83 virtual void OsiVolSolverInterface::writeMps ( const char * filename, const char * extension = "mps", double objSense = 0.0 ) const [virtual]
```

Write the problem into an mps file of the given filename.

If objSense is non zero then -1.0 forces the code to write a maximization objective and +1.0 to write a minimization one. If 0.0 then solver can do what it wants

```
4.2.3.84 VOL_problem * OsiVolSolverInterface::volprob() [inline]
```

Get pointer to Vol model.

Definition at line 681 of file OsiVolSolverInterface.hpp.

```
4.2.3.85 virtual OsiSolverInterface* OsiVolSolverInterface::clone ( bool copyData = true ) const [virtual]
```

Clone.

4.2.3.86 OsiVolSolverInterface & OsiVolSolverInterface::operator= ( const OsiVolSolverInterface & rhs )

Assignment operator.

```
4.2.3.87 virtual void OsiVolSolverInterface::applyRowCut ( const OsiRowCut & rc ) [protected], [virtual]
```

Apply a row cut (append to constraint matrix).

```
4.2.3.88 virtual void OsiVolSolverInterface::applyColCut ( const OsiColCut & cc ) [protected], [virtual]
Apply a column cut (adjust one or more bounds).
4.2.3.89 virtual int OsiVolSolverInterface::compute_rc ( const VOL_dvector & u, VOL_dvector & rc ) [private],
         [virtual]
compute reduced costs
Implements VOL user hooks.
4.2.3.90 virtual int OsiVolSolverInterface::solve_subproblem ( const VOL_dvector & dual, const VOL_dvector & rc, double &
        lcost, VOL_dvector & x, VOL_dvector & v, double & pcost ) [private], [virtual]
Solve the subproblem for the subgradient step.
Implements VOL user hooks.
4.2.3.91 virtual int OsiVolSolverInterface::heuristics ( const VOL problem & , const VOL dvector & , double & heur val )
         [inline], [private], [virtual]
Starting from the primal vector x, run a heuristic to produce an integer solution.
This is not done in LP solving.
Implements VOL_user_hooks.
Definition at line 730 of file OsiVolSolverInterface.hpp.
4.2.3.92 void OsiVolSolverInterface::updateRowMatrix_( ) const [private]
Update the row ordered matrix from the column ordered one.
4.2.3.93 void OsiVolSolverInterface::updateColMatrix_( ) const [private]
Update the column ordered matrix from the row ordered one.
4.2.3.94 void OsiVolSolverInterface::checkData_( ) const [private]
Test whether the Volume Algorithm can be applied to the given problem.
4.2.3.95 void OsiVolSolverInterface::compute_rc_( const double * u, double * rc ) const [private]
Compute the reduced costs (rc) with respect to the dual values given in u.
4.2.3.96 void OsiVolSolverInterface::gutsOfDestructor_( ) [private]
A method deleting every member data.
4.2.3.97 void OsiVolSolverInterface::rowRimAllocator_( ) [private]
A method allocating sufficient space for the rim vectors corresponding to the rows.
4.2.3.98 void OsiVolSolverInterface::colRimAllocator_( ) [private]
A method allocating sufficient space for the rim vectors corresponding to the columns.
4.2.3.99 void OsiVolSolverInterface::rowRimResize_( const int newSize ) [private]
Reallocate the rim arrays corresponding to the rows.
```

4.2.3.100 void OsiVolSolverInterface::colRimResize\_( const int newSize ) [private] Reallocate the rim arrays corresponding to the columns. **4.2.3.101 void OsiVolSolverInterface::convertBoundsToSenses\_( )** [private] For each row convert LB/UB style row constraints to sense/rhs style. **4.2.3.102 void OsiVolSolverInterface::convertSensesToBounds\_( )** [private] For each row convert sense/rhs style row constraints to LB/UB style. 4.2.3.103 bool OsiVolSolverInterface::test\_zero\_one\_minusone\_( const CoinPackedMatrix & m ) const [private] test whether the given matrix is 0/1/-1 entries only. 4.2.4 Friends And Related Function Documentation 4.2.4.1 void OsiVolSolverInterfaceUnitTest ( const std::string & mpsDir, const std::string & netlibDir ) [friend] A function that tests the methods in the OsiVolSolverInterface class. 4.2.5 Member Data Documentation **4.2.5.1 bool OsiVolSolverInterface::rowMatrixCurrent** [mutable], [private] A flag indicating whether the row ordered matrix is up-to-date. Definition at line 786 of file OsiVolSolverInterface.hpp. **4.2.5.2 CoinPackedMatrix OsiVolSolverInterface::rowMatrix** [mutable],[private] The problem matrix in a row ordered form. Definition at line 788 of file OsiVolSolverInterface.hpp. **4.2.5.3** bool OsiVolSolverInterface::colMatrixCurrent [mutable], [private] A flag indicating whether the column ordered matrix is up-to-date. Definition at line 790 of file OsiVolSolverInterface.hpp. **4.2.5.4 CoinPackedMatrix OsiVolSolverInterface::colMatrix** [mutable], [private] The problem matrix in a column ordered form. Definition at line 792 of file OsiVolSolverInterface.hpp. **4.2.5.5** bool OsiVolSolverInterface::isZeroOneMinusOne\_ [private] An indicator whether the matrix is 0/1/-1. Definition at line 799 of file OsiVolSolverInterface.hpp. **4.2.5.6 OsiVolMatrixOneMinusOne\_\* OsiVolSolverInterface::rowMatrixOneMinusOne\_** [private]

The row ordered matrix without the elements.

Definition at line 801 of file OsiVolSolverInterface.hpp.

4.2.5.7 OsiVolMatrixOneMinusOne\_\* OsiVolSolverInterface::colMatrixOneMinusOne\_ [private]

The column ordered matrix without the elements.

Definition at line 803 of file OsiVolSolverInterface.hpp.

**4.2.5.8** double\* OsiVolSolverInterface::colupper\_ [private]

Pointer to dense vector of structural variable upper bounds.

Definition at line 810 of file OsiVolSolverInterface.hpp.

**4.2.5.9** double\* OsiVolSolverInterface::collower\_ [private]

Pointer to dense vector of structural variable lower bounds.

Definition at line 812 of file OsiVolSolverInterface.hpp.

**4.2.5.10** bool\* OsiVolSolverInterface::continuous\_ [private]

Pointer to dense vector of bool to indicate if column is continuous.

Definition at line 814 of file OsiVolSolverInterface.hpp.

**4.2.5.11** double\* OsiVolSolverInterface::rowupper\_ [private]

Pointer to dense vector of slack variable upper bounds.

Definition at line 816 of file OsiVolSolverInterface.hpp.

**4.2.5.12** double\* OsiVolSolverInterface::rowlower\_ [private]

Pointer to dense vector of slack variable lower bounds.

Definition at line 818 of file OsiVolSolverInterface.hpp.

**4.2.5.13 char\* OsiVolSolverInterface::rowsense\_** [private]

Pointer to dense vector of row sense indicators.

Definition at line 820 of file OsiVolSolverInterface.hpp.

**4.2.5.14** double\* OsiVolSolverInterface::rhs\_ [private]

Pointer to dense vector of row right-hand side values.

Definition at line 822 of file OsiVolSolverInterface.hpp.

**4.2.5.15** double\* OsiVolSolverInterface::rowrange\_ [private]

Pointer to dense vector of slack upper bounds for range constraints (undefined for non-range rows).

Definition at line 825 of file OsiVolSolverInterface.hpp.

**4.2.5.16** double\* OsiVolSolverInterface::objcoeffs\_ [private]

Pointer to dense vector of objective coefficients.

Definition at line 827 of file OsiVolSolverInterface.hpp.

```
4.2.5.17 double OsiVolSolverInterface::objsense [private]
Sense of objective (1 for min; -1 for max)
Definition at line 832 of file OsiVolSolverInterface.hpp.
4.2.5.18 double* OsiVolSolverInterface::colsol_ [private]
Pointer to dense vector of primal structural variable values.
Definition at line 838 of file OsiVolSolverInterface.hpp.
4.2.5.19 double* OsiVolSolverInterface::rowprice_ [private]
Pointer to dense vector of dual row variable values.
Definition at line 840 of file OsiVolSolverInterface.hpp.
4.2.5.20 double* OsiVolSolverInterface::rc_ [private]
Pointer to dense vector of reduced costs.
Definition at line 842 of file OsiVolSolverInterface.hpp.
4.2.5.21 double* OsiVolSolverInterface::lhs_ [private]
Pointer to dense vector of left hand sides (row activity levels)
Definition at line 844 of file OsiVolSolverInterface.hpp.
4.2.5.22 double OsiVolSolverInterface::lagrangeanCost_ [private]
The Lagrangean cost, a lower bound on the objective value.
Definition at line 846 of file OsiVolSolverInterface.hpp.
4.2.5.23 double* OsiVolSolverInterface::rowpriceHotStart_ [private]
An array to store the hotstart information between solveHotStart() calls.
Definition at line 852 of file OsiVolSolverInterface.hpp.
4.2.5.24 int OsiVolSolverInterface::maxNumrows_ [private]
allocated size of the row related rim vectors
Definition at line 855 of file OsiVolSolverInterface.hpp.
4.2.5.25 int OsiVolSolverInterface::maxNumcols_ [private]
allocated size of the column related rim vectors
Definition at line 857 of file OsiVolSolverInterface.hpp.
4.2.5.26 VOL_problem OsiVolSolverInterface::volprob_ [private]
The volume solver.
Definition at line 860 of file OsiVolSolverInterface.hpp.
The documentation for this class was generated from the following file:
```

/home/ted/COIN/trunk/Vol/src/OsiVol/OsiVolSolverInterface.hpp

Generated on Mon Oct 21 2013 19:05:12 for Vol by Doxygen

# 4.3 VOL\_alpha\_factor Class Reference

```
#include <VolVolume.hpp>
```

#### **Public Member Functions**

- VOL\_alpha\_factor ()
- ∼VOL\_alpha\_factor ()
- double factor (const VOL\_parms &parm, const double lcost, const double alpha)

#### **Public Attributes**

· double lastvalue

#### **Private Member Functions**

- VOL\_alpha\_factor (const VOL\_alpha\_factor &)
- VOL\_alpha\_factor & operator= (const VOL\_alpha\_factor &)

#### 4.3.1 Detailed Description

Definition at line 488 of file VolVolume.hpp.

- 4.3.2 Constructor & Destructor Documentation
- 4.3.2.1 VOL\_alpha\_factor::VOL\_alpha\_factor(const VOL\_alpha\_factor & ) [private]
- 4.3.2.2 VOL\_alpha\_factor::VOL\_alpha\_factor( ) [inline]

Definition at line 495 of file VolVolume.hpp.

**4.3.2.3** VOL\_alpha\_factor::~VOL\_alpha\_factor( ) [inline]

Definition at line 496 of file VolVolume.hpp.

- 4.3.3 Member Function Documentation
- 4.3.3.1 VOL alpha factor& VOL\_alpha\_factor::operator=( const VOL alpha factor & ) [private]
- 4.3.3.2 double VOL\_alpha\_factor::factor ( const VOL\_parms & parm, const double lcost, const double alpha ) [inline]

Definition at line 498 of file VolVolume.hpp.

- 4.3.4 Member Data Documentation
- 4.3.4.1 double VOL\_alpha\_factor::lastvalue

Definition at line 493 of file VolVolume.hpp.

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

/home/ted/COIN/trunk/Vol/src/VolVolume.hpp

# 4.4 VOL\_dual Class Reference

```
#include <VolVolume.hpp>
```

#### **Public Member Functions**

- VOL dual (const int dsize)
- VOL\_dual (const VOL\_dual &dual)
- ∼VOL dual ()
- VOL\_dual & operator= (const VOL\_dual &p)
- void step (const double target, const double lambda, const VOL\_dvector &dual\_lb, const VOL\_dvector &dual\_ub, const VOL\_dvector &v)
- double ascent (const VOL\_dvector &v, const VOL\_dvector &last\_u) const
- void compute\_xrc (const VOL\_dvector &pstarx, const VOL\_dvector &primalx, const VOL\_dvector &rc)

#### **Public Attributes**

- double lcost
- double xrc
- · VOL\_dvector u

# 4.4.1 Detailed Description

Definition at line 353 of file VolVolume.hpp.

### 4.4.2 Constructor & Destructor Documentation

```
4.4.2.1 VOL_dual::VOL_dual ( const int dsize ) [inline]
```

Definition at line 363 of file VolVolume.hpp.

```
4.4.2.2 VOL_dual::VOL_dual ( const VOL_dual & dual ) [inline]
```

Definition at line 364 of file VolVolume.hpp.

```
4.4.2.3 VOL_dual::~VOL_dual( ) [inline]
```

Definition at line 366 of file VolVolume.hpp.

# 4.4.3 Member Function Documentation

4.4.3.1 VOL\_dual& VOL\_dual::operator=( const VOL\_dual&p) [inline]

Definition at line 367 of file VolVolume.hpp.

```
4.4.3.2 void VOL_dual::step ( const double target, const double lambda, const VOL_dvector & dual_ub, const VOL dvector & v )
```

4.4.3.3 double VOL\_dual::ascent ( const VOL\_dvector & v, const VOL\_dvector & last\_u ) const

4.4.3.4 void VOL\_dual::compute\_xrc ( const VOL\_dvector & pstarx, const VOL\_dvector & primalx, const VOL\_dvector & rc
)

4.4.4 Member Data Documentation

4.4.4.1 double VOL\_dual::lcost

Definition at line 356 of file VolVolume.hpp.

4.4.4.2 double VOL\_dual::xrc

Definition at line 358 of file VolVolume.hpp.

4.4.4.3 VOL\_dvector VOL\_dual::u

Definition at line 361 of file VolVolume.hpp.

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

/home/ted/COIN/trunk/Vol/src/VolVolume.hpp

# 4.5 VOL\_dvector Class Reference

vector of doubles.

```
#include <VolVolume.hpp>
```

# **Public Member Functions**

• VOL dvector (const int s)

Construct a vector of size s.

• VOL\_dvector ()

Default constructor creates a vector of size 0.

VOL\_dvector (const VOL\_dvector &x)

Copy constructor makes a replica of x.

∼VOL\_dvector ()

The destructor deletes the data array.

• int size () const

Return the size of the vector.

• double & operator[] (const int i)

Return a reference to the i-th entry.

double operator[] (const int i) const

Return the i-th entry.

• void clear ()

Delete the content of the vector and replace it with a vector of length 0.

void cc (const double gamma, const VOL\_dvector &w)

Convex combination.

· void allocate (const int s)

delete the current vector and allocate space for a vector of size s.

void swap (VOL\_dvector &w)

swaps the vector with w.

VOL\_dvector & operator= (const VOL\_dvector &w)

Copy w into the vector.

VOL\_dvector & operator= (const double w)

Replace every entry in the vector with w.

#### **Public Attributes**

double \* v

The array holding the vector.

• int sz

The size of the vector.

#### 4.5.1 Detailed Description

vector of doubles.

It is used for most vector operations.

Note: If VOL\_DEBUG is #defined to be 1 then each time an entry is accessed in the vector the index of the entry is tested for nonnegativity and for being less than the size of the vector. It's good to turn this on while debugging, but in final runs it should be turned off (beause of the performance hit).

Definition at line 147 of file VolVolume.hpp.

#### 4.5.2 Constructor & Destructor Documentation

```
4.5.2.1 VOL dvector::VOL dvector ( const int s ) [inline]
```

Construct a vector of size s.

The content of the vector is undefined.

Definition at line 156 of file VolVolume.hpp.

```
4.5.2.2 VOL_dvector::VOL_dvector( ) [inline]
```

Default constructor creates a vector of size 0.

Definition at line 161 of file VolVolume.hpp.

```
4.5.2.3 VOL_dvector::VOL_dvector ( const VOL_dvector & x ) [inline]
```

Copy constructor makes a replica of x.

Definition at line 163 of file VolVolume.hpp.

```
4.5.2.4 VOL_dvector::~VOL_dvector() [inline]
```

The destructor deletes the data array.

Definition at line 171 of file VolVolume.hpp.

```
4.5.3 Member Function Documentation
4.5.3.1 int VOL_dvector::size ( ) const [inline]
Return the size of the vector.
Definition at line 174 of file VolVolume.hpp.
4.5.3.2 double VOL_dvector::operator[]( const int i) [inline]
Return a reference to the i-th entry.
Definition at line 177 of file VolVolume.hpp.
4.5.3.3 double VOL_dvector::operator[]( const int i) const [inline]
Return the i-th entry.
Definition at line 183 of file VolVolume.hpp.
4.5.3.4 void VOL_dvector::clear( ) [inline]
Delete the content of the vector and replace it with a vector of length 0.
Definition at line 190 of file VolVolume.hpp.
4.5.3.5 void VOL_dvector::cc ( const double gamma, const VOL dvector & w ) [inline]
Convex combination.
Replace the current vector v with v = (1-gamma) v + gamma w.
Definition at line 197 of file VolVolume.hpp.
4.5.3.6 void VOL_dvector::allocate ( const int s ) [inline]
delete the current vector and allocate space for a vector of size s.
Definition at line 213 of file VolVolume.hpp.
4.5.3.7 void VOL_dvector::swap ( VOL_dvector & w ) [inline]
swaps the vector with w.
Definition at line 220 of file VolVolume.hpp.
4.5.3.8 VOL_dvector& VOL_dvector::operator= ( const VOL_dvector & w )
Copy w into the vector.
4.5.3.9 VOL_dvector& VOL_dvector::operator= ( const double w )
Replace every entry in the vector with w.
4.5.4 Member Data Documentation
4.5.4.1 double* VOL_dvector::v
The array holding the vector.
```

Definition at line 150 of file VolVolume.hpp.

4.5.4.2 int VOL\_dvector::sz

The size of the vector.

Definition at line 152 of file VolVolume.hpp.

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

/home/ted/COIN/trunk/Vol/src/VolVolume.hpp

# 4.6 VOL\_indc Class Reference

```
#include <VolVolume.hpp>
```

#### **Public Member Functions**

- VOL\_indc (const VOL\_dvector &dual\_lb, const VOL\_dvector &dual\_ub, const VOL\_primal &primal, const VOL\_primal &primal, const VOL\_dual &dual)
- ∼VOL\_indc ()

#### **Public Attributes**

- double v2
- · double vu
- double vabs
- · double asc

# **Private Member Functions**

- VOL indc (const VOL indc &)
- VOL\_indc & operator= (const VOL\_indc &)

# 4.6.1 Detailed Description

Definition at line 537 of file VolVolume.hpp.

### 4.6.2 Constructor & Destructor Documentation

```
4.6.2.1 VOL_indc::VOL_indc ( const VOL_indc & ) [private]
```

4.6.2.2 VOL\_indc::VOL\_indc ( const VOL\_dvector & dual\_lb, const VOL\_dvector & dual\_ub, const VOL\_primal & primal, const VOL\_primal & pstar, const VOL\_dual & dual )

```
4.6.2.3 VOL_indc::~VOL_indc() [inline]
```

Definition at line 551 of file VolVolume.hpp.

```
4.6.3 Member Function Documentation
```

4.6.3.1 VOL indc& VOL\_indc::operator=( const VOL indc & ) [private]

4.6.4 Member Data Documentation

4.6.4.1 double VOL\_indc::v2

Definition at line 542 of file VolVolume.hpp.

4.6.4.2 double VOL\_indc::vu

Definition at line 543 of file VolVolume.hpp.

4.6.4.3 double VOL\_indc::vabs

Definition at line 544 of file VolVolume.hpp.

4.6.4.4 double VOL\_indc::asc

Definition at line 545 of file VolVolume.hpp.

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

/home/ted/COIN/trunk/Vol/src/VolVolume.hpp

## 4.7 VOL\_ivector Class Reference

vector of ints.

```
#include <VolVolume.hpp>
```

# **Public Member Functions**

• VOL\_ivector (const int s)

Construct a vector of size s.

• VOL\_ivector ()

Default constructor creates a vector of size 0.

VOL\_ivector (const VOL\_ivector &x)

Copy constructor makes a replica of x.

∼VOL\_ivector ()

The destructor deletes the data array.

• int size () const

Return the size of the vector.

int & operator[] (const int i)

Return a reference to the i-th entry.

int operator[] (const int i) const

Return the i-th entry.

• void clear ()

Delete the content of the vector and replace it with a vector of length 0.

void allocate (const int s)

delete the current vector and allocate space for a vector of size s.

void swap (VOL\_ivector &w)

swaps the vector with w.

VOL\_ivector & operator= (const VOL\_ivector &v)

Copy w into the vector.

VOL\_ivector & operator= (const int w)

Replace every entry in the vector with w.

#### **Public Attributes**

int \* v

The array holding the vector.

• int sz

The size of the vector.

## 4.7.1 Detailed Description

vector of ints.

It's used to store indices, it has similar functions as VOL dvector.

Note: If VOL\_DEBUG is #defined to be 1 then each time an entry is accessed in the vector the index of the entry is tested for nonnegativity and for being less than the size of the vector. It's good to turn this on while debugging, but in final runs it should be turned off (beause of the performance hit).

Definition at line 241 of file VolVolume.hpp.

## 4.7.2 Constructor & Destructor Documentation

```
4.7.2.1 VOL_ivector::VOL_ivector(const int s) [inline]
```

Construct a vector of size s.

The content of the vector is undefined.

Definition at line 249 of file VolVolume.hpp.

```
4.7.2.2 VOL_ivector::VOL_ivector() [inline]
```

Default constructor creates a vector of size 0.

Definition at line 254 of file VolVolume.hpp.

```
4.7.2.3 VOL_ivector::VOL_ivector ( const VOL_ivector & x ) [inline]
```

Copy constructor makes a replica of x.

Definition at line 256 of file VolVolume.hpp.

```
4.7.2.4 VOL_ivector::~VOL_ivector() [inline]
```

The destructor deletes the data array.

Definition at line 264 of file VolVolume.hpp.

## 4.7.3 Member Function Documentation

4.7.3.1 int VOL\_ivector::size ( ) const [inline]

Return the size of the vector.

Definition at line 269 of file VolVolume.hpp.

**4.7.3.2** int& VOL\_ivector::operator[]( const int *i* ) [inline]

Return a reference to the i-th entry.

Definition at line 271 of file VolVolume.hpp.

**4.7.3.3** int VOL\_ivector::operator[]( const int *i* ) const [inline]

Return the i-th entry.

Definition at line 277 of file VolVolume.hpp.

4.7.3.4 void VOL\_ivector::clear() [inline]

Delete the content of the vector and replace it with a vector of length 0.

Definition at line 284 of file VolVolume.hpp.

**4.7.3.5** void VOL\_ivector::allocate (const int s) [inline]

delete the current vector and allocate space for a vector of size s.

Definition at line 292 of file VolVolume.hpp.

**4.7.3.6** void VOL\_ivector::swap ( VOL\_ivector & w ) [inline]

swaps the vector with w.

Definition at line 299 of file VolVolume.hpp.

4.7.3.7 VOL\_ivector& VOL\_ivector::operator= ( const VOL\_ivector & v )

Copy w into the vector.

4.7.3.8 VOL\_ivector& VOL\_ivector::operator= ( const int w )

Replace every entry in the vector with w.

## 4.7.4 Member Data Documentation

4.7.4.1 int\* VOL\_ivector::v

The array holding the vector.

Definition at line 244 of file VolVolume.hpp.

4.7.4.2 int VOL ivector::sz

The size of the vector.

Definition at line 246 of file VolVolume.hpp.

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

/home/ted/COIN/trunk/Vol/src/VolVolume.hpp

# 4.8 VOL\_parms Struct Reference

This class contains the parameters controlling the Volume Algorithm.

```
#include <VolVolume.hpp>
```

## **Public Attributes**

· double lambdainit

initial value of lambda

· double alphainit

initial value of alpha

· double alphamin

minimum value for alpha

· double alphafactor

when little progress is being done, we multiply alpha by alphafactor

· double ubinit

initial upper bound of the value of an integer solution

· double primal\_abs\_precision

accept if max abs viol is less than this

• double gap\_abs\_precision

accept if abs gap is less than this

· double gap\_rel\_precision

accept if rel gap is less than this

· double granularity

terminate if best\_ub - lcost < granularity

· double minimum\_rel\_ascent

terminate if the relative increase in lcost through ascent\_check\_invl steps is less than this

· int ascent first check

when to check for sufficient relative ascent the first time

int ascent\_check\_invl

through how many iterations does the relative ascent have to reach a minimum

int maxsgriters

maximum number of iterations

· int printflag

controls the level of printing.

int printinvl

controls how often do we print

int heurinvl

controls how often we run the primal heuristic

· int greentestinvl

how many consecutive green iterations are allowed before changing lambda

int yellowtestinvl

how many consecutive yellow iterations are allowed before changing lambda

· int redtestinvl

how many consecutive red iterations are allowed before changing lambda

· int alphaint

number of iterations before we check if alpha should be decreased

char \* temp\_dualfile

name of file for saving dual solution

# 4.8.1 Detailed Description

This class contains the parameters controlling the Volume Algorithm.

Definition at line 70 of file VolVolume.hpp.

## 4.8.2 Member Data Documentation

4.8.2.1 double VOL\_parms::lambdainit

initial value of lambda

Definition at line 72 of file VolVolume.hpp.

4.8.2.2 double VOL\_parms::alphainit

initial value of alpha

Definition at line 74 of file VolVolume.hpp.

4.8.2.3 double VOL\_parms::alphamin

minimum value for alpha

Definition at line 76 of file VolVolume.hpp.

4.8.2.4 double VOL\_parms::alphafactor

when little progress is being done, we multiply alpha by alphafactor

Definition at line 78 of file VolVolume.hpp.

4.8.2.5 double VOL\_parms::ubinit

initial upper bound of the value of an integer solution

Definition at line 81 of file VolVolume.hpp.

4.8.2.6 double VOL\_parms::primal\_abs\_precision

accept if max abs viol is less than this

Definition at line 84 of file VolVolume.hpp.

4.8.2.7 double VOL\_parms::gap\_abs\_precision

accept if abs gap is less than this

Definition at line 86 of file VolVolume.hpp.

4.8.2.8 double VOL\_parms::gap\_rel\_precision

accept if rel gap is less than this

Definition at line 88 of file VolVolume.hpp.

4.8.2.9 double VOL\_parms::granularity

terminate if best\_ub - lcost < granularity

Definition at line 90 of file VolVolume.hpp.

4.8.2.10 double VOL\_parms::minimum\_rel\_ascent

terminate if the relative increase in loost through ascent\_check\_invl steps is less than this

Definition at line 94 of file VolVolume.hpp.

4.8.2.11 int VOL\_parms::ascent\_first\_check

when to check for sufficient relative ascent the first time

Definition at line 96 of file VolVolume.hpp.

4.8.2.12 int VOL\_parms::ascent\_check\_invl

through how many iterations does the relative ascent have to reach a minimum

Definition at line 99 of file VolVolume.hpp.

4.8.2.13 int VOL\_parms::maxsgriters

maximum number of iterations

Definition at line 102 of file VolVolume.hpp.

4.8.2.14 int VOL\_parms::printflag

controls the level of printing.

The flag should the the 'OR'-d value of the following options:

- 0 print nothing
- 1 print iteration information
- · 2 add lambda information
- · 4 add number of Red, Yellow, Green iterations

Default: 3

Definition at line 114 of file VolVolume.hpp.

4.8.2.15 int VOL\_parms::printinvl

controls how often do we print

Definition at line 116 of file VolVolume.hpp.

4.8.2.16 int VOL\_parms::heurinvl

controls how often we run the primal heuristic

Definition at line 118 of file VolVolume.hpp.

4.8.2.17 int VOL\_parms::greentestinvl

how many consecutive green iterations are allowed before changing lambda

Definition at line 122 of file VolVolume.hpp.

4.8.2.18 int VOL\_parms::yellowtestinvl

how many consecutive yellow iterations are allowed before changing lambda

Definition at line 125 of file VolVolume.hpp.

4.8.2.19 int VOL\_parms::redtestinvl

how many consecutive red iterations are allowed before changing lambda

Definition at line 128 of file VolVolume.hpp.

4.8.2.20 int VOL\_parms::alphaint

number of iterations before we check if alpha should be decreased

Definition at line 131 of file VolVolume.hpp.

4.8.2.21 char\* VOL\_parms::temp\_dualfile

name of file for saving dual solution

Definition at line 134 of file VolVolume.hpp.

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

/home/ted/COIN/trunk/Vol/src/VolVolume.hpp

## 4.9 VOL primal Class Reference

```
#include <VolVolume.hpp>
```

# **Public Member Functions**

- VOL primal (const int psize, const int dsize)
- VOL\_primal (const VOL\_primal &primal)
- ∼VOL\_primal ()
- VOL\_primal & operator= (const VOL\_primal &p)
- void cc (const double alpha, const VOL\_primal &p)
- void find\_max\_viol (const VOL\_dvector &dual\_lb, const VOL\_dvector &dual\_ub)

## **Public Attributes**

- double value
- · double viol
- VOL\_dvector x
- VOL\_dvector v

## 4.9.1 Detailed Description

Definition at line 312 of file VolVolume.hpp.

4.9.2 Constructor & Destructor Documentation

4.9.2.1 VOL\_primal::VOL\_primal (const int psize, const int dsize) [inline]

Definition at line 323 of file VolVolume.hpp.

4.9.2.2 VOL\_primal::VOL\_primal ( const VOL\_primal & primal ) [inline]

Definition at line 324 of file VolVolume.hpp.

**4.9.2.3 VOL\_primal::**~VOL\_primal() [inline]

Definition at line 326 of file VolVolume.hpp.

4.9.3 Member Function Documentation

4.9.3.1 VOL\_primal& VOL\_primal::operator=( const VOL\_primal & p ) [inline]

Definition at line 327 of file VolVolume.hpp.

4.9.3.2 void VOL\_primal::cc ( const double alpha, const VOL\_primal & p ) [inline]

Definition at line 341 of file VolVolume.hpp.

4.9.3.3 void VOL\_primal::find\_max\_viol ( const VOL\_dvector & dual\_lb, const VOL\_dvector & dual\_ub )

4.9.4 Member Data Documentation

4.9.4.1 double VOL\_primal::value

Definition at line 315 of file VolVolume.hpp.

4.9.4.2 double VOL\_primal::viol

Definition at line 317 of file VolVolume.hpp.

4.9.4.3 VOL\_dvector VOL\_primal::x

Definition at line 319 of file VolVolume.hpp.

4.9.4.4 VOL\_dvector VOL\_primal::v

Definition at line 321 of file VolVolume.hpp.

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

/home/ted/COIN/trunk/Vol/src/VolVolume.hpp

# 4.10 VOL\_problem Class Reference

This class holds every data for the Volume Algorithm and its solve method must be invoked to solve the problem.

```
#include <VolVolume.hpp>
```

## **Public Member Functions**

## Constructors and destructor

• VOL problem ()

Default constructor.

VOL\_problem (const char \*filename)

Create a a VOL\_problem object and read in the parameters from filename.

• ∼VOL\_problem ()

Destruct the object.

## Method to solve the problem.

• int solve (VOL\_user\_hooks &hooks, const bool use\_preset\_dual=false)

Solve the problem using the hooks.

## Methods returning final data

· int iter () const

returns the iteration number

double alpha () const

returns the value of alpha

· double lambda () const

returns the value of lambda

## **Public Attributes**

int iter

iteration number

double pad0

## External data (containing the result after solve)

double value

final lagrangian value (OUTPUT)

· VOL dvector dsol

final dual solution (INPUT/OUTPUT)

VOL dvector psol

final primal solution (OUTPUT)

· VOL dvector viol

violations (b-Ax) for the relaxed constraints

# External data (may be changed by the user before calling solve)

VOL\_parms parm

The parameters controlling the Volume Algorithm (INPUT)

• int psize

length of primal solution (INPUT)

· int dsize

length of dual solution (INPUT)

• VOL\_dvector dual\_lb

lower bounds for the duals (if 0 length, then filled with -inf) (INPUT)

VOL\_dvector dual\_ub

upper bounds for the duals (if 0 length, then filled with +inf) (INPUT)

## **Private Member Functions**

```
• VOL_problem (const VOL_problem &)
```

- VOL\_problem & operator= (const VOL\_problem &)
- void set default parm ()

## Private methods used internally

- void read\_params (const char \*filename)
  - Read in the parameters from the file filename.
- int initialize (const bool use\_preset\_dual)
  - initializes duals, bounds for the duals, alpha, lambda
- void print\_info (const int iter, const VOL\_primal &primal, const VOL\_primal &pstar, const VOL\_dual &dual)
   print volume info every parm.printinvl iterations
- double readjust\_target (const double oldtarget, const double lcost) const
  - Checks if lcost is close to the target, if so it increases the target.
- double power\_heur (const VOL\_primal &primal, const VOL\_primal &pstar, const VOL\_dual &dual) const Here we decide the value of alpha1 to be used in the convex combination.

## **Private Attributes**

## Internal data (may be inquired for)

```
    double alpha_
value of alpha
    double lambda_
value of lambda
    union {
int iter_
iteration number
double __pad0
};
```

## 4.10.1 Detailed Description

This class holds every data for the Volume Algorithm and its solve method must be invoked to solve the problem.

The INPUT fields must be filled out completely before solve is invoked. dsol have to be filled out if and only if the last argument to solve is true.

Definition at line 604 of file VolVolume.hpp.

```
4.10.2 Constructor & Destructor Documentation
```

```
4.10.2.1 VOL_problem::VOL_problem ( const VOL_problem & ) [private]
4.10.2.2 VOL_problem::VOL_problem ( )
Default constructor.
4.10.2.3 VOL_problem::VOL_problem ( const char * filename )
```

Create a a VOL\_problem object and read in the parameters from filename.

```
4.10.2.4 VOL_problem::~VOL_problem()
Destruct the object.
4.10.3 Member Function Documentation
4.10.3.1 VOL_problem& VOL_problem::operator=( const VOL_problem & ) [private]
4.10.3.2 void VOL_problem::set_default_parm( ) [private]
4.10.3.3 int VOL_problem::solve ( VOL_user_hooks & hooks, const bool use_preset_dual = false )
Solve the problem using the hooks.
Any information needed in the hooks must be stored in the structure user data points to.
4.10.3.4 int VOL_problem::iter() const [inline]
returns the iteration number
Definition at line 680 of file VolVolume.hpp.
4.10.3.5 double VOL_problem::alpha ( ) const [inline]
returns the value of alpha
Definition at line 682 of file VolVolume.hpp.
4.10.3.6 double VOL_problem::lambda ( ) const [inline]
returns the value of lambda
Definition at line 684 of file VolVolume.hpp.
4.10.3.7 void VOL_problem::read_params ( const char * filename ) [private]
Read in the parameters from the file filename.
4.10.3.8 int VOL_problem::initialize ( const bool use_preset_dual ) [private]
initializes duals, bounds for the duals, alpha, lambda
4.10.3.9 void VOL_problem::print_info ( const int iter, const VOL_primal & primal, const VOL_primal & pstar, const
        VOL_dual & dual ) [private]
print volume info every parm.printinvl iterations
4.10.3.10 double VOL_problem::readjust_target ( const double oldtarget, const double lcost ) const [private]
Checks if lcost is close to the target, if so it increases the target.
Close means that we got within 5% of the target.
4.10.3.11 double VOL_problem::power_heur ( const VOL primal & primal, const VOL primal & pstar, const VOL dual & dual
         )const [private]
Here we decide the value of alpha1 to be used in the convex combination.
```

The new pstar will be computed as

```
pstar = alpha1 * pstar + (1 - alpha1) * primal
More details of this are in doc.ps.
IN: alpha, primal, pstar, dual
Returns
     alpha1
4.10.4 Member Data Documentation
4.10.4.1 double VOL_problem::alpha_ [private]
value of alpha
Definition at line 634 of file VolVolume.hpp.
4.10.4.2 double VOL_problem::lambda_ [private]
value of lambda
Definition at line 636 of file VolVolume.hpp.
4.10.4.3 int VOL_problem::iter_
iteration number
Definition at line 641 of file VolVolume.hpp.
4.10.4.4 double VOL_problem::__pad0
Definition at line 642 of file VolVolume.hpp.
4.10.4.5 union {...} [private]
4.10.4.6 double VOL_problem::value
final lagrangian value (OUTPUT)
Definition at line 651 of file VolVolume.hpp.
4.10.4.7 VOL_dvector VOL_problem::dsol
final dual solution (INPUT/OUTPUT)
Definition at line 653 of file VolVolume.hpp.
4.10.4.8 VOL_dvector VOL_problem::psol
final primal solution (OUTPUT)
Definition at line 655 of file VolVolume.hpp.
4.10.4.9 VOL_dvector VOL_problem::viol
violations (b-Ax) for the relaxed constraints
Definition at line 657 of file VolVolume.hpp.
```

4.10.4.10 VOL\_parms VOL\_problem::parm

The parameters controlling the Volume Algorithm (INPUT)

Definition at line 663 of file VolVolume.hpp.

4.10.4.11 int VOL\_problem::psize

length of primal solution (INPUT)

Definition at line 665 of file VolVolume.hpp.

4.10.4.12 int VOL\_problem::dsize

length of dual solution (INPUT)

Definition at line 667 of file VolVolume.hpp.

4.10.4.13 VOL\_dvector VOL\_problem::dual\_lb

lower bounds for the duals (if 0 length, then filled with -inf) (INPUT)

Definition at line 670 of file VolVolume.hpp.

4.10.4.14 VOL dvector VOL problem::dual\_ub

upper bounds for the duals (if 0 length, then filled with +inf) (INPUT)

Definition at line 673 of file VolVolume.hpp.

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

/home/ted/COIN/trunk/Vol/src/VolVolume.hpp

# 4.11 VOL\_swing Class Reference

```
#include <VolVolume.hpp>
```

# **Public Types**

• enum condition { green, yellow, red }

# **Public Member Functions**

- VOL\_swing ()
- ∼VOL\_swing ()
- · void cond (const VOL dual &dual, const double lcost, const double ascent, const int iter)
- double lfactor (const VOL\_parms &parm, const double lambda, const int iter)
- void print ()

## **Public Attributes**

- enum VOL\_swing::condition lastswing
- · int lastgreeniter
- · int lastyellowiter

```
· int lastrediter

    int ngs

     • int nrs

    int nys

 int rd

 Private Member Functions

    VOL swing (const VOL swing &)

    VOL_swing & operator= (const VOL_swing &)

4.11.1 Detailed Description
Definition at line 389 of file VolVolume.hpp.
4.11.2 Member Enumeration Documentation
4.11.2.1 enum VOL swing::condition
Enumerator
     green
     yellow
     red
Definition at line 394 of file VolVolume.hpp.
4.11.3 Constructor & Destructor Documentation
4.11.3.1 VOL_swing::VOL_swing (const VOL_swing & ) [private]
4.11.3.2 VOL_swing::VOL_swing( ) [inline]
 Definition at line 399 of file VolVolume.hpp.
4.11.3.3 VOL_swing::~VOL_swing() [inline]
 Definition at line 403 of file VolVolume.hpp.
4.11.4 Member Function Documentation
4.11.4.1 VOL_swing& VOL_swing::operator=( const VOL_swing & ) [private]
4.11.4.2 void VOL_swing::cond ( const VOL dual & dual, const double lcost, const double ascent, const int iter ) [inline]
 Definition at line 405 of file VolVolume.hpp.
```

4.11.4.3 double VOL\_swing::lfactor ( const VOL\_parms & parm, const double lambda, const int iter ) [inline]

Definition at line 430 of file VolVolume.hpp.

4.11.4.4 void VOL\_swing::print() [inline]

Definition at line 479 of file VolVolume.hpp.

4.11.5 Member Data Documentation

4.11.5.1 enum VOL swing::condition VOL\_swing::lastswing

4.11.5.2 int VOL\_swing::lastgreeniter

Definition at line 395 of file VolVolume.hpp.

4.11.5.3 int VOL\_swing::lastyellowiter

Definition at line 395 of file VolVolume.hpp.

4.11.5.4 int VOL\_swing::lastrediter

Definition at line 395 of file VolVolume.hpp.

4.11.5.5 int VOL\_swing::ngs

Definition at line 396 of file VolVolume.hpp.

4.11.5.6 int VOL\_swing::nrs

Definition at line 396 of file VolVolume.hpp.

4.11.5.7 int VOL\_swing::nys

Definition at line 396 of file VolVolume.hpp.

4.11.5.8 int VOL\_swing::rd

Definition at line 397 of file VolVolume.hpp.

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

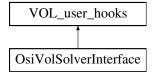
• /home/ted/COIN/trunk/Vol/src/VolVolume.hpp

# 4.12 VOL\_user\_hooks Class Reference

The user hooks should be overridden by the user to provide the problem specific routines for the volume algorithm.

#include <VolVolume.hpp>

Inheritance diagram for VOL\_user\_hooks:



## **Public Member Functions**

- virtual ~VOL\_user\_hooks ()
- virtual int compute\_rc (const VOL\_dvector &u, VOL\_dvector &rc)=0

compute reduced costs

 virtual int solve\_subproblem (const VOL\_dvector &dual, const VOL\_dvector &rc, double &lcost, VOL\_dvector &x, VOL\_dvector &v, double &pcost)=0

Solve the subproblem for the subgradient step.

• virtual int heuristics (const VOL\_problem &p, const VOL\_dvector &x, double &heur\_val)=0 Starting from the primal vector x, run a heuristic to produce an integer solution.

# 4.12.1 Detailed Description

The user hooks should be overridden by the user to provide the problem specific routines for the volume algorithm.

The user should derive a class ...

for all hooks: return value of -1 means that volume should quit

Definition at line 562 of file VolVolume.hpp.

## 4.12.2 Constructor & Destructor Documentation

```
4.12.2.1 virtual VOL_user_hooks::~VOL_user_hooks() [inline], [virtual]
```

Definition at line 564 of file VolVolume.hpp.

## 4.12.3 Member Function Documentation

4.12.3.1 virtual int VOL\_user\_hooks::compute\_rc ( const VOL\_dvector & u, VOL\_dvector & rc ) [pure virtual]

# compute reduced costs

## **Parameters**

	и	(IN) the dual variables
Ì	rc	(OUT) the reduced cost with respect to the dual values

Implemented in OsiVolSolverInterface.

4.12.3.2 virtual int VOL\_user\_hooks::solve\_subproblem ( const VOL\_dvector & dual, const VOL\_dvector & rc, double & lcost, VOL\_dvector & x, VOL\_dvector & v, double & pcost) [pure virtual]

Solve the subproblem for the subgradient step.

## **Parameters**

dual	(IN) the dual variables
rc	(IN) the reduced cost with respect to the dual values
lcost	(OUT) the lagrangean cost with respect to the dual values

X	(OUT) the primal result of solving the subproblem
V	(OUT) b-Ax for the relaxed constraints
pcost	(OUT) the primal objective value of $\boldsymbol{x}$

Implemented in OsiVolSolverInterface.

```
4.12.3.3 virtual int VOL_user_hooks::heuristics ( const VOL_problem & p, const VOL_dvector & x, double & heur_val )

[pure virtual]
```

Starting from the primal vector x, run a heuristic to produce an integer solution.

## **Parameters**

X	(IN) the primal vector
heur_val	(OUT) the value of the integer solution (return DBL_MAX here if no feas sol was found

Implemented in OsiVolSolverInterface.

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

/home/ted/COIN/trunk/Vol/src/VolVolume.hpp

# 4.13 VOL\_vh Class Reference

#include <VolVolume.hpp>

## **Public Member Functions**

- VOL\_vh (const double alpha, const VOL\_dvector &dual\_lb, const VOL\_dvector &dual\_ub, const VOL\_dvector &v, const VOL\_dvector &vstar, const VOL\_dvector &u)
- ~VOL\_vh ()

# **Public Attributes**

- double hh
- double norm
- · double vh
- double asc

## **Private Member Functions**

- VOL\_vh (const VOL\_vh &)
- VOL\_vh & operator= (const VOL\_vh &)

# 4.13.1 Detailed Description

Definition at line 514 of file VolVolume.hpp.

```
4.13.2 Constructor & Destructor Documentation
```

```
4.13.2.1 VOL_vh::VOL_vh ( const VOL_vh & ) [private]
```

4.13.2.2 VOL\_vh::VOL\_vh ( const double alpha, const VOL\_dvector & dual\_lb, const VOL\_dvector & dual\_ub, const VOL dvector & v, const VOL dvector & v tar, const VOL dvector & u )

```
4.13.2.3 VOL_vh::~VOL_vh() [inline]
```

Definition at line 528 of file VolVolume.hpp.

4.13.3 Member Function Documentation

```
4.13.3.1 VOL_vh& VOL_vh::operator=( const VOL_vh & ) [private]
```

4.13.4 Member Data Documentation

```
4.13.4.1 double VOL_vh::hh
```

Definition at line 519 of file VolVolume.hpp.

4.13.4.2 double VOL\_vh::norm

Definition at line 520 of file VolVolume.hpp.

4.13.4.3 double VOL\_vh::vh

Definition at line 521 of file VolVolume.hpp.

4.13.4.4 double VOL\_vh::asc

Definition at line 522 of file VolVolume.hpp.

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

/home/ted/COIN/trunk/Vol/src/VolVolume.hpp

# 5 File Documentation

# 5.1 /home/ted/COIN/trunk/Vol/src/OsiVol/OsiVolSolverInterface.hpp File Reference

```
#include <string>
#include "VolVolume.hpp"
#include "CoinPackedMatrix.hpp"
#include "OsiSolverInterface.hpp"
```

## Classes

· class OsiVolSolverInterface

Vol(ume) Solver Interface.

class OsiVolSolverInterface::OsiVolMatrixOneMinusOne\_

## **Functions**

• void OsiVolSolverInterfaceUnitTest (const std::string &mpsDir, const std::string &netlibDir)

A function that tests the methods in the OsiVolSolverInterface class.

## Variables

- static const double OsiVolInfinity = 1.0e31
- 5.1.1 Function Documentation
- 5.1.1.1 void OsiVolSolverInterfaceUnitTest ( const std::string & mpsDir, const std::string & netlibDir )

A function that tests the methods in the OsiVolSolverInterface class.

5.1.2 Variable Documentation

```
5.1.2.1 const double OsiVolInfinity = 1.0e31 [static]
```

Definition at line 18 of file OsiVolSolverInterface.hpp.

# 5.2 /home/ted/COIN/trunk/Vol/src/VolVolume.hpp File Reference

```
#include <cfloat>
#include <algorithm>
#include <cstdio>
#include <cmath>
#include <cstring>
```

#### Classes

struct VOL\_parms

This class contains the parameters controlling the Volume Algorithm.

class VOL\_dvector

vector of doubles.

· class VOL\_ivector

vector of ints.

- class VOL primal
- · class VOL dual
- class VOL\_swing
- · class VOL\_alpha\_factor
- class VOL vh
- · class VOL indc
- class VOL\_user\_hooks

The user hooks should be overridden by the user to provide the problem specific routines for the volume algorithm.

class VOL\_problem

This class holds every data for the Volume Algorithm and its solve method must be invoked to solve the problem.

## Macros

```
• #define VOL DEBUG 0
```

- #define VOL\_TEST\_INDEX(i, size)
- #define VOL\_TEST\_SIZE(size)

## **Functions**

```
    template < class T >
    static T VolMax (register const T x, register const T y)
```

template < class T >
 static T VolAbs (register const T x)

## 5.2.1 Macro Definition Documentation

5.2.1.1 #define VOL\_DEBUG 0

Definition at line 17 of file VolVolume.hpp.

5.2.1.2 #define VOL\_TEST\_INDEX( i, size )

Definition at line 48 of file VolVolume.hpp.

5.2.1.3 #define VOL\_TEST\_SIZE( size )

Definition at line 49 of file VolVolume.hpp.

## 5.2.2 Function Documentation

5.2.2.1 template < class T > static T VolMax (register const T x, register const T y) [inline], [static]

Definition at line 21 of file VolVolume.hpp.

**5.2.2.2** template < class T > static T VolAbs (register const T x ) [inline], [static]

Definition at line 26 of file VolVolume.hpp.

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