Osi

0.107

Generated by Doxygen 1.8.9.1

Thu Oct 8 2015 22:38:27

Contents

1	Dep	recated	List		1
2	Nam	nespace	Index		3
	2.1	Names	space List	t	 3
3	Hier	archical	Index		5
	3.1	Class I	Hierarchy	·	 5
4	Clas	ss Index			13
	4.1	Class I	_ist		 13
5	File	Index			15
	5.1	File Lis	st		 15
6	Nam	nespace	Docume	entation	17
	6.1	OsiUni	tTest Nam	mespace Reference	 17
		6.1.1	Detailed	Description	 18
		6.1.2	Function	n Documentation	 18
			6.1.2.1	failureMessage	 18
			6.1.2.2	failureMessage	 18
			6.1.2.3	failureMessage	 18
			6.1.2.4	failureMessage	 18
			6.1.2.5	testingMessage	 18
			6.1.2.6	equivalentVectors	 19
			6.1.2.7	compareProblems	 19
			6.1.2.8	isEquivalent	 19
			6.1.2.9	processParameters	 19
		6.1.3	Variable	Documentation	 19
			6.1.3.1	verbosity	 19
			6.1.3.2	haltonerror	

iv CONTENTS

			6.1.3.3	out	comes	S									 	 	 	 	 		20
7	Clas	s Docu	mentation	ì																	21
	7.1	OsiSol	verInterface	e::A	pplyCι	utsR	etur	nCc	ode	Clas	ss F	lefe	eren	се	 	 	 	 	 		21
		7.1.1	Detailed [Desc	cription	1.									 	 	 	 	 		22
	7.2	OsiCut	ts::const_ite	erato	or Clas	ss R	efer	enc	е.						 	 	 	 	 		22
		7.2.1	Detailed [Desc	cription	1 .									 	 	 	 	 		22
	7.3	glp_pr	ob Struct R	Refer	ence										 	 	 	 	 		22
		7.3.1	Detailed [Desc	cription	1.									 	 	 	 	 		22
	7.4	OsiCut	ts::iterator (Clas	s Refe	erend	ce.								 	 	 	 	 		22
		7.4.1	Detailed [Desc	cription	1.									 	 	 	 	 		23
	7.5	OsiAux	xInfo Class	Ref	erence										 	 	 	 	 		23
		7.5.1	Detailed [Desc	cription	١.									 	 	 	 	 		23
	7.6	OsiBal	oSolver Cla	ass F	Refere	nce									 	 	 	 	 		23
		7.6.1	Detailed [Desc	cription	١.									 	 	 	 	 		25
		7.6.2	Member F	Fund	ction D	ocu	men	itatio	on						 	 	 	 	 		26
			7.6.2.1	set	Solutio	on .									 	 	 	 	 		26
			7.6.2.2	has	Soluti	on									 	 	 	 	 		26
			7.6.2.3	set	Solver	Туре	е.								 	 	 	 	 		26
			7.6.2.4	sol	verTyp	e .									 	 	 	 	 		26
			7.6.2.5	ext	raCha	racte	eristi	ics							 	 	 	 	 		26
			7.6.2.6	set	ExtraC	Char	acte	risti	cs						 	 	 	 	 		27
		7.6.3	Member [Data	Docu	men	ntatio	on .							 	 	 	 	 		27
			7.6.3.1	sol	verTyp	e_									 	 	 	 	 		27
			7.6.3.2	ext	raCha	racte	eristi	ics_							 	 	 	 	 		27
	7.7	OsiBra	nchingInfo	rmat	tion Cl	ass	Refe	erer	nce						 	 	 	 	 		27
		7.7.1	Detailed [Desc	cription	١.									 	 	 	 	 		29
		7.7.2	Member [Data	Docu	men	ntatio	on .							 	 	 	 	 		29
			7.7.2.1	sta	teOfSe	earcl	:h_								 	 	 	 	 		29
	7.8	OsiBra	nchingObje	ect C	Class F	Refe	renc	ce .							 	 	 	 	 		29
		7.8.1	Detailed [Desc	cription	1 .									 	 	 	 	 		31
		7.8.2	Member F	Fund	ction D	ocu	men	itatio	on						 	 	 	 	 		31
			7.8.2.1	bra	ınch .										 	 	 	 	 		31
			7.8.2.2	bra	ınch .										 	 	 	 	 		31
		7.8.3	Member [Data	Docu	men	ntatio	on .							 	 	 	 	 		31
			7.8.3.1	bra	nchlno	dex_									 	 	 	 	 		31
	7.9	OsiCh	ooseStrong	g Cla	ass Re	fere	nce								 	 	 	 	 		32

CONTENTS

	7.9.1	Detailed Description
	7.9.2	Member Function Documentation
		7.9.2.1 setupList
		7.9.2.2 doStrongBranching
7.10	OsiCho	poseVariable Class Reference
	7.10.1	Detailed Description
	7.10.2	Member Function Documentation
		7.10.2.1 setupList
7.11	OsiCol	Cut Class Reference
	7.11.1	Detailed Description
	7.11.2	Member Function Documentation
		7.11.2.1 consistent
		7.11.2.2 consistent
		7.11.2.3 infeasible
		7.11.2.4 violated
	7.11.3	Friends And Related Function Documentation
		7.11.3.1 OsiColCutUnitTest
7.12	OsiCpx	SolverInterface Class Reference
	7.12.1	Detailed Description
	7.12.2	Member Enumeration Documentation
		7.12.2.1 keepCachedFlag
	7.12.3	Member Function Documentation
		7.12.3.1 getEmptyWarmStart
		7.12.3.2 setWarmStart
		7.12.3.3 getRowSense
		7.12.3.4 getRightHandSide
		7.12.3.5 getRowRange
		7.12.3.6 getIterationCount
		7.12.3.7 getDualRays
		7.12.3.8 getPrimalRays
		7.12.3.9 setColLower
		7.12.3.10 setColUpper
		7.12.3.11 setColSetBounds
		7.12.3.12 setRowLower
		7.12.3.13 setRowUpper
		7.12.3.14 setRowSetBounds
		7.12.3.15 setRowSetTypes

vi CONTENTS

		7.12.3.16 setColSolution	51
		7.12.3.17 setRowPrice	51
		7.12.3.18 addCol	51
		7.12.3.19 addCols	52
		7.12.3.20 deleteCols	52
		7.12.3.21 addRow	52
		7.12.3.22 addRow	52
		7.12.3.23 addRows	52
		7.12.3.24 addRows	52
		7.12.3.25 deleteRows	52
		7.12.3.26 loadProblem	53
		7.12.3.27 assignProblem	53
		7.12.3.28 loadProblem	53
		7.12.3.29 assignProblem	54
		7.12.3.30 loadProblem	54
		7.12.3.31 loadProblem	54
		7.12.3.32 writeMps	54
		7.12.3.33 applyColCut	54
	7.12.4	Friends And Related Function Documentation	54
		7.12.4.1 OsiCpxSolverInterfaceUnitTest	54
7.13	OsiCut	Class Reference	55
	7.13.1	Detailed Description	56
	7.13.2	Member Function Documentation	56
		7.13.2.1 consistent	56
		7.13.2.2 consistent	56
		7.13.2.3 infeasible	56
		7.13.2.4 violated	57
7.14	OsiCut	s Class Reference	57
	7.14.1	Detailed Description	59
	7.14.2	Member Function Documentation	59
		7.14.2.1 insertIfNotDuplicate	59
		7.14.2.2 insertIfNotDuplicate	59
		7.14.2.3 insert	59
		7.14.2.4 insert	60
		7.14.2.5 dumpCuts	60
		7.14.2.6 eraseAndDumpCuts	60
		7.14.2.0 eraseAndDunipouts	00
	7.14.3	Friends And Related Function Documentation	

CONTENTS vii

		7.14.3.1 OsiCuts	UnitTest		 	 	 	 60
7.15	OsiGlpl	SolverInterface Cla	iss Reference		 	 	 	 60
	7.15.1	Detailed Description	n		 	 	 	 66
	7.15.2	Member Enumerat	ion Documenta	ition	 	 	 	 66
		7.15.2.1 keepCa	chedFlag		 	 	 	 66
	7.15.3	Member Function	Documentation		 	 	 	 67
		7.15.3.1 setHintF	aram		 	 	 	 67
		7.15.3.2 getEmp	yWarmStart .		 	 	 	 67
		7.15.3.3 setWarn	nStart		 	 	 	 67
		7.15.3.4 getRows	Sense		 	 	 	 67
		7.15.3.5 getRight	HandSide		 	 	 	 68
		7.15.3.6 getRowl	Range		 	 	 	 68
		7.15.3.7 getIteral	ionCount		 	 	 	 68
		7.15.3.8 getDual	Rays		 	 	 	 68
		7.15.3.9 getPrim	alRays		 	 	 	 68
		7.15.3.10 setColLo	wer		 	 	 	 69
		7.15.3.11 setColU	oper		 	 	 	 69
		7.15.3.12 setColS	etBounds		 	 	 	 69
		7.15.3.13 setRowl	ower		 	 	 	 69
		7.15.3.14 setRowl	Jpper		 	 	 	 69
		7.15.3.15 setRows	SetBounds		 	 	 	 70
		7.15.3.16 setRows	SetTypes		 	 	 	 71
		7.15.3.17 setColS	olution		 	 	 	 71
		7.15.3.18 setRowl	Price		 	 	 	 71
		7.15.3.19 addCol			 	 	 	 71
		7.15.3.20 addCols			 	 	 	 72
		7.15.3.21 deleteC	ols		 	 	 	 72
		7.15.3.22 addRow			 	 	 	 72
		7.15.3.23 addRow			 	 	 	 72
		7.15.3.24 addRow	s		 	 	 	 72
		7.15.3.25 addRow	s		 	 	 	 72
		7.15.3.26 deleteR)WS		 	 	 	 72
		7.15.3.27 loadPro	olem		 	 	 	 73
		7.15.3.28 assignP	roblem		 	 	 	 73
		7.15.3.29 loadPro	olem		 	 	 	 73
		7.15.3.30 assignP	roblem		 	 	 	 74
		7.15.3.31 loadPro	olem		 	 	 	 74

viii CONTENTS

	7.15.3.32 loadProblem	74
	7.15.3.33 writeMps	74
	7.15.3.34 setRowName	74
	7.15.3.35 setColName	74
	7.15.3.36 incrementInstanceCounter	74
	7.15.3.37 decrementInstanceCounter	75
	7.15.3.38 applyColCut	75
7.15.4	Friends And Related Function Documentation	75
	7.15.4.1 OsiGlpkSolverInterfaceUnitTest	75
7.16 OsiGrb	SolverInterface Class Reference	75
7.16.1	Detailed Description	82
7.16.2	Member Enumeration Documentation	82
	7.16.2.1 keepCachedFlag	82
7.16.3	Member Function Documentation	83
	7.16.3.1 setHintParam	83
	7.16.3.2 getHintParam	83
	7.16.3.3 getHintParam	83
	7.16.3.4 getHintParam	83
	7.16.3.5 getEmptyWarmStart	83
	7.16.3.6 setWarmStart	84
	7.16.3.7 getRowSense	84
	7.16.3.8 getRightHandSide	84
	7.16.3.9 getRowRange	84
	7.16.3.10 getIterationCount	85
	7.16.3.11 getDualRays	85
	7.16.3.12 getPrimalRays	85
	7.16.3.13 setColLower	85
	7.16.3.14 setColUpper	85
	7.16.3.15 setColSetBounds	86
	7.16.3.16 setRowLower	87
	7.16.3.17 setRowUpper	87
	7.16.3.18 setRowSetBounds	87
	7.16.3.19 setRowSetTypes	87
	7.16.3.20 setColSolution	88
	7.16.3.21 setRowPrice	88
	7.16.3.22 addCol	88
	7.16.3.23 addCols	88

CONTENTS ix

	7.16.3.24 deleteCols
	7.16.3.25 addRow
	7.16.3.26 addRow
	7.16.3.27 addRows
	7.16.3.28 addRows
	7.16.3.29 deleteRows
	7.16.3.30 loadProblem
	7.16.3.31 assignProblem
	7.16.3.32 loadProblem
	7.16.3.33 assignProblem
	7.16.3.34 loadProblem
	7.16.3.35 loadProblem
	7.16.3.36 writeMps
	7.16.3.37 incrementInstanceCounter
	7.16.3.38 decrementInstanceCounter
	7.16.3.39 switchToLP
	7.16.3.40 applyCuts
	7.16.3.41 applyColCut
7.16	.4 Friends And Related Function Documentation
	7.16.4.1 OsiGrbSolverInterfaceUnitTest
7.17 Osil-	HotInfo Class Reference
7.17	.1 Detailed Description
7.17	.2 Member Function Documentation
	7.17.2.1 updateInformation
7.18 Osil	ntegerBranchingObject Class Reference
7.18	.1 Detailed Description
7.18	.2 Constructor & Destructor Documentation
	7.18.2.1 OsiIntegerBranchingObject
	7.18.2.2 OsiIntegerBranchingObject
7.18	.3 Member Function Documentation
	7.18.3.1 branch
7.19 OsiL	otsize Class Reference
7.19	.1 Detailed Description
7.19	.2 Member Function Documentation
	7.19.2.1 feasibleRegion
	7.19.2.2 createBranch
	7.19.2.3 resetBounds

x CONTENTS

		7.19.2.4	findRange	97
7.20			ngObject Class Reference	
	7.20.1	Detailed D	escription	98
	7.20.2	Constructo	or & Destructor Documentation	98
		7.20.2.1	OsiLotsizeBranchingObject	98
	7.20.3	Member F	unction Documentation	99
		7.20.3.1 I	branch	99
7.21			face Class Reference	
	7.21.1	Detailed D	escription	06
	7.21.2	Member E	numeration Documentation	07
		7.21.2.1	keepCachedFlag	07
	7.21.3	Member F	unction Documentation	07
		7.21.3.1	getEmptyWarmStart	07
		7.21.3.2	setWarmStart	07
		7.21.3.3	getRowSense	07
		7.21.3.4	getRightHandSide	80
		7.21.3.5	getRowRange	80
		7.21.3.6	getIterationCount	80
		7.21.3.7	getDualRays	80
		7.21.3.8	getPrimalRays	09
		7.21.3.9	setColLower	09
		7.21.3.10	setColUpper	09
		7.21.3.11	setColSetBounds	09
		7.21.3.12	setRowLower	09
		7.21.3.13	setRowUpper	09
		7.21.3.14	setRowSetBounds	10
		7.21.3.15	setRowSetTypes	10
		7.21.3.16	setColSolution	10
		7.21.3.17	setRowPrice	10
		7.21.3.18	addCol	111
		7.21.3.19	addCols	111
		7.21.3.20	deleteCols	111
		7.21.3.21	addRow	111
		7.21.3.22	addRow	111
			addRows	
		7.21.3.24	addRows	111
		7.21.3.25	deleteRows	12

CONTENTS xi

	7 21 3 26	S loadProblem
		7 assignProblem
		B loadProblem
		9 assignProblem
) loadProblem
		I loadProblem
		2 writeMps
		B incrementInstanceCounter
		4 decrementInstanceCounter
		5 applyColCut
7.22 00		Reference
	-	Description
		Function Documentation
7.2		
		infeasibility
		feasibleRegion
		feasibleRegion
		createBranch
		setWhichWay
		whichWay
		resetBounds
7.2		Data Documentation
		infeasibility
		s Reference
		Description
7.24 Os	iPresolve Clas	ss Reference
		Description
7.2	4.2 Member	Function Documentation
	7.24.2.1	presolvedModel
	7.24.2.2	postsolve
	7.24.2.3	model
	7.24.2.4	setNonLinearValue
	7.24.2.5	setPresolveActions
	7.24.2.6	presolve
	7.24.2.7	postsolve
	7.24.2.8	gutsOfDestroy
7.25 Os	iPseudoCosts	Class Reference
7.2	5.1 Detailed	Description

xii CONTENTS

7.26	OsiRov	vCut Class Reference
	7.26.1	Detailed Description
	7.26.2	Constructor & Destructor Documentation
		7.26.2.1 OsiRowCut
	7.26.3	Member Function Documentation
		7.26.3.1 consistent
		7.26.3.2 consistent
		7.26.3.3 infeasible
		7.26.3.4 violated
	7.26.4	Friends And Related Function Documentation
		7.26.4.1 OsiRowCutUnitTest
7.27	OsiRov	vCut2 Class Reference
	7.27.1	Detailed Description
7.28	OsiRov	vCutDebugger Class Reference
	7.28.1	Detailed Description
	7.28.2	Constructor & Destructor Documentation
		7.28.2.1 OsiRowCutDebugger
		7.28.2.2 OsiRowCutDebugger
	7.28.3	Member Function Documentation
		7.28.3.1 validateCuts
		7.28.3.2 invalidCut
		7.28.3.3 onOptimalPath
		7.28.3.4 activate
		7.28.3.5 activate
		7.28.3.6 redoSolution
	7.28.4	Friends And Related Function Documentation
		7.28.4.1 OsiRowCutDebuggerUnitTest
7.29	OsiSim	pleInteger Class Reference
	7.29.1	Detailed Description
	7.29.2	Member Function Documentation
		7.29.2.1 feasibleRegion
		7.29.2.2 createBranch
		7.29.2.3 resetBounds
7.30	OsiSol	verBranch Class Reference
	7.30.1	Detailed Description
7.31	OsiSol	verInterface Class Reference
	7.31.1	Detailed Description

CONTENTS xiii

Member Typedef Documentation
7.31.2.1 OsiNameVec
Member Function Documentation
7.31.3.1 resolve
7.31.3.2 setHintParam
7.31.3.3 getHintParam
7.31.3.4 getHintParam
7.31.3.5 getHintParam
7.31.3.6 copyParameters
7.31.3.7 getIntegerTolerance
7.31.3.8 getEmptyWarmStart
7.31.3.9 getWarmStart
7.31.3.10 getPointerToWarmStart
7.31.3.11 setWarmStart
7.31.3.12 getRowSense
7.31.3.13 getRightHandSide
7.31.3.14 getRowRange
7.31.3.15 getObjSense
7.31.3.16 isInteger
7.31.3.17 columnType
7.31.3.18 getColType
7.31.3.19 getMutableMatrixByRow
7.31.3.20 getMutableMatrixByCol
7.31.3.21 getRowActivity
7.31.3.22 getDualRays
7.31.3.23 getPrimalRays
7.31.3.24 getFractionalIndices
7.31.3.25 setObjective
7.31.3.26 setObjSense
7.31.3.27 setColLower
7.31.3.28 setColLower
7.31.3.29 setColUpper
7.31.3.30 setColUpper
7.31.3.31 setColBounds
7.31.3.32 setColSetBounds
7.31.3.33 setRowLower
7.31.3.34 setRowUpper

xiv CONTENTS

7.31.3.35 setRowBounds
7.31.3.36 setRowSetBounds
7.31.3.37 setRowSetTypes
7.31.3.38 setColSolution
7.31.3.39 setRowPrice
7.31.3.40 reducedCostFix
7.31.3.41 dfltRowColName
7.31.3.42 getRowName
7.31.3.43 getRowNames
7.31.3.44 setRowName
7.31.3.45 setRowNames
7.31.3.46 deleteRowNames
7.31.3.47 getColName
7.31.3.48 getColNames
7.31.3.49 setColName
7.31.3.50 setColNames
7.31.3.51 deleteColNames
7.31.3.52 setRowColNames
7.31.3.53 setRowColNames
7.31.3.54 setRowColNames
7.31.3.55 addCol
7.31.3.56 addCol
7.31.3.57 addCol
7.31.3.58 addCol
7.31.3.59 addCols
7.31.3.60 addCols
7.31.3.61 addCols
7.31.3.62 deleteCols
7.31.3.63 addRow
7.31.3.64 addRow
7.31.3.65 addRow
7.31.3.66 addRow
7.31.3.67 addRow
7.31.3.68 addRows
7.31.3.69 addRows
7.31.3.70 addRows
7.31.3.71 addRows

CONTENTS xv

7.31.3.72 deleteRows
7.31.3.73 replaceMatrixOptional
7.31.3.74 replaceMatrix
7.31.3.75 saveBaseModel
7.31.3.76 restoreBaseModel
7.31.3.77 applyCuts
7.31.3.78 applyRowCuts
7.31.3.79 applyRowCuts
7.31.3.80 loadProblem
7.31.3.81 assignProblem
7.31.3.82 loadProblem
7.31.3.83 assignProblem
7.31.3.84 loadProblem
7.31.3.85 loadProblem
7.31.3.86 loadFromCoinModel
7.31.3.87 readMps
7.31.3.88 readMps
7.31.3.89 readGMPL
7.31.3.90 writeMps
7.31.3.91 writeMpsNative
7.31.3.92 writeLp
7.31.3.93 writeLp
7.31.3.94 writeLpNative
7.31.3.95 writeLpNative
7.31.3.96 readLp
7.31.3.97 readLp
7.31.3.98 differentModel
7.31.3.99 setApplicationData
7.31.3.100setAuxiliaryInfo
7.31.3.101passInMessageHandler
7.31.3.102/indIntegers
7.31.3.103findIntegersAndSOS
7.31.3.104addObjects
7.31.3.105 orce Feasible
7.31.3.106activateRowCutDebugger
7.31.3.107activateRowCutDebugger
7.31.3.108getRowCutDebugger

xvi CONTENTS

		7.31.3.109getRowCutDebuggerAlways
		7.31.3.110canDoSimplexInterface
		7.31.3.111enableFactorization
		7.31.3.112disableFactorization
		7.31.3.113basisIsAvailable
		7.31.3.114getBasisStatus
		7.31.3.115setBasisStatus
		7.31.3.11@etReducedGradient
		7.31.3.117getBlnvARow
		7.31.3.118getBasics
		7.31.3.119enableSimplexInterface
		7.31.3.120pivot
		7.31.3.121primalPivotResult
		7.31.3.122clone
		7.31.3.123reset
		7.31.3.124applyRowCut
		7.31.3.125applyColCut
		7.31.3.126setInitialData
	7.31.4	Friends And Related Function Documentation
		7.31.4.1 OsiSolverInterfaceCommonUnitTest
		7.31.4.2 OsiSolverInterfaceMpsUnitTest
	7.31.5	Member Data Documentation
		7.31.5.1 rowCutDebugger
		7.31.5.2 defaultHandler
7.32	OsiSolv	verResult Class Reference
	7.32.1	Detailed Description
7.33	OsiSO	S Class Reference
	7.33.1	Detailed Description
	7.33.2	Constructor & Destructor Documentation
		7.33.2.1 OsiSOS
	7.33.3	Member Function Documentation
		7.33.3.1 feasibleRegion
		7.33.3.2 createBranch
	7.33.4	Member Data Documentation
		7.33.4.1 members
7.34	OsiSOS	SBranchingObject Class Reference
	7.34.1	Detailed Description

CONTENTS xvii

7.35	OsiSpx	SolverInterface Class Reference
	7.35.1	Detailed Description
	7.35.2	Member Enumeration Documentation
		7.35.2.1 keepCachedFlag
	7.35.3	Member Function Documentation
		7.35.3.1 setWarmStart
		7.35.3.2 getRowSense
		7.35.3.3 getRightHandSide
		7.35.3.4 getRowRange
		7.35.3.5 getIterationCount
		7.35.3.6 getDualRays
		7.35.3.7 getPrimalRays
		7.35.3.8 setColLower
		7.35.3.9 setColUpper
		7.35.3.10 setRowLower
		7.35.3.11 setRowUpper
		7.35.3.12 setColSolution
		7.35.3.13 setRowPrice
		7.35.3.14 addCol
		7.35.3.15 deleteCols
		7.35.3.16 addRow
		7.35.3.17 addRow
		7.35.3.18 deleteRows
		7.35.3.19 loadProblem
		7.35.3.20 assignProblem
		7.35.3.21 loadProblem
		7.35.3.22 assignProblem
		7.35.3.23 loadProblem
		7.35.3.24 loadProblem
		7.35.3.25 writeMps
		7.35.3.26 applyColCut
	7.35.4	Friends And Related Function Documentation
		7.35.4.1 OsiSpxSolverInterfaceUnitTest
7.36	OsiTwo	WayBranchingObject Class Reference
	7.36.1	Detailed Description
	7.36.2	Constructor & Destructor Documentation
		7.36.2.1 OsiTwoWayBranchingObject

xviii CONTENTS

	7.36.3	Member F	unction Docum	entation		 	 	 	 	. 186
		7.36.3.1	branch			 	 	 	 	. 186
7.37	OsiXpr	SolverInterf	ace Class Refe	erence		 	 	 	 	. 186
	7.37.1	Detailed D	escription			 	 	 	 	. 192
	7.37.2	Member F	unction Docum	entation		 	 	 	 	. 192
		7.37.2.1	setWarmStart			 	 	 	 	. 192
		7.37.2.2	getRowSense			 	 	 	 	. 192
		7.37.2.3	getRightHandS	Side		 	 	 	 	. 193
		7.37.2.4	getRowRange			 	 	 	 	. 193
		7.37.2.5	getIterationCou	ınt		 	 	 	 	. 193
		7.37.2.6	getDualRays .			 	 	 	 	. 193
		7.37.2.7	getPrimalRays			 	 	 	 	. 193
		7.37.2.8	setColLower .			 	 	 	 	. 194
		7.37.2.9	setColUpper .			 	 	 	 	. 194
		7.37.2.10	setColSetBour	ids		 	 	 	 	. 194
		7.37.2.11	setRowLower			 	 	 	 	. 194
		7.37.2.12	setRowUpper			 	 	 	 	. 194
		7.37.2.13	setRowSetBou	nds		 	 	 	 	. 195
		7.37.2.14	setRowSetTypo	es		 	 	 	 	. 196
		7.37.2.15	setColSolution			 	 	 	 	. 196
		7.37.2.16	setRowPrice .			 	 	 	 	. 196
		7.37.2.17	addCol			 	 	 	 	. 196
		7.37.2.18	addCols			 	 	 	 	. 197
		7.37.2.19	deleteCols			 	 	 	 	. 197
		7.37.2.20	addRow			 	 	 	 	. 197
		7.37.2.21	addRow			 	 	 	 	. 197
		7.37.2.22	addRows			 	 	 	 	. 197
		7.37.2.23	addRows			 	 	 	 	. 197
		7.37.2.24	deleteRows .			 	 	 	 	. 197
		7.37.2.25	loadProblem .			 	 	 	 	. 198
		7.37.2.26	assignProblem			 	 	 	 	. 198
		7.37.2.27	loadProblem .			 	 	 	 	. 198
		7.37.2.28	assignProblem			 	 	 	 	. 199
		7.37.2.29	loadProblem .			 	 	 	 	. 199
		7.37.2.30	loadProblem .			 	 	 	 	. 199
		7.37.2.31	writeMps			 	 	 	 	. 199
		7.37.2.32	incrementInsta	nceCount	er	 	 	 	 	. 199

CONTENTS xix

			7.37.2.33	decrementInstanceCounter	. 199
			7.37.2.34	getNumInstances	. 200
			7.37.2.35	setLogFileName	. 200
			7.37.2.36	applyColCut	. 200
		7.37.3	Friends A	And Related Function Documentation	. 200
			7.37.3.1	OsiXprSolverInterfaceUnitTest	. 200
	7.38	OsiUni	tTest::Test	Outcome Class Reference	. 200
		7.38.1	Detailed	Description	. 201
	7.39	OsiUni	tTest::Test	Outcomes Class Reference	. 201
		7.39.1	Detailed	Description	. 202
		7.39.2	Member	Function Documentation	. 202
			7.39.2.1	add	. 202
			7.39.2.2	getCountBySeverity	. 202
8	File I	Docume	entation		203
	8.1	OsiRov	vCutDebu	gger.hpp File Reference	. 203
	8.2	OsiUni	tTests.hpp	File Reference	. 203
		8.2.1	Detailed	Description	. 205
		8.2.2	Macro De	efinition Documentation	. 205
			8.2.2.1	OSIUNITTEST_ASSERT_SEVERITY_EXPECTED	. 205
			8.2.2.2	OSIUNITTEST_CATCH_SEVERITY_EXPECTED	. 206
		8.2.3	Function	Documentation	. 206
			8.2.3.1	OsiSolverInterfaceMpsUnitTest	. 206
			8.2.3.2	OsiSolverInterfaceCommonUnitTest	. 206
			8.2.3.3	OsiColCutUnitTest	. 206
			8.2.3.4	OsiRowCutUnitTest	. 206
			8.2.3.5	OsiRowCutDebuggerUnitTest	. 206
			8.2.3.6	OsiCutsUnitTest	. 206
Inc	dex				207

Chapter 1

Deprecated List

Member OsiSolverInterface::columnType (bool refresh=false) constSee getColType

2 Deprecated List

Chapter 2

Namespace Index

2.1 Na	amespace	List
--------	----------	------

Here is a list of all documented namespaces with brief descriptions:	
Ocil InitTect	

Namespace Index

Chapter 3

Hierarchical Index

3.1 Class Hierarchy

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

```
_EKKfactinfo[external]
doubleton_action::action[external]
forcing constraint action::action[external]
tripleton_action::action[external]
remove_fixed_action::action[external]
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 >
BitVector128 [external]
CoinAbsFltEq[external]
CoinArrayWithLength [external]
   CoinArbitraryArrayWithLength [external]
   CoinBigIndexArrayWithLength [external]
   CoinDoubleArrayWithLength [external]
   CoinFactorizationDoubleArrayWithLength[external]
   CoinFactorizationLongDoubleArrayWithLength [external]
   CoinIntArrayWithLength [external]
   CoinUnsignedIntArrayWithLength [external]
   CoinVoidStarArrayWithLength [external]
CoinBaseModel[external]
   CoinModel[external]
   CoinStructuredModel[external]
CoinBuild [external]
CoinDenseVector< T > [external]
CoinError[external]
CoinExternalVectorFirstGreater 2< class, class, class > [external]
CoinExternalVectorFirstGreater 3< class, class, class, class, class > [external]
```

6 Hierarchical Index

```
CoinExternalVectorFirstLess_2< class, class, class > [external]
CoinExternalVectorFirstLess 3< class, class, class, class > [external]
CoinFactorization [external]
CoinFileIOBase [external]
   CoinFileInput[external]
   CoinFileOutput[external]
CoinFirstAbsGreater 2< class, class > [external]
CoinFirstAbsGreater 3< class, 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]
CoinFirstLess 2< class, class > [external]
CoinFirstLess_3 < class, class, class > [external]
CoinLplO::CoinHashLink[external]
CoinMpsIO::CoinHashLink[external]
CoinIndexedVector[external]
   CoinPartitionedVector[external]
CoinLpIO [external]
CoinMessageHandler[external]
CoinMessages[external]
   CoinMessage [external]
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_rows_action[external]
  drop zero coefficients action[external]
  dupcol_action[external]
   duprow3 action[external]
  duprow action[external]
```

3.1 Class Hierarchy 7

```
forcing_constraint_action[external]
   qubrow action[external]
  implied free action[external]
   isolated constraint action[external]
   make fixed action[external]
   remove dual action[external]
  remove fixed action[external]
  slack doubleton action[external]
   slack singleton action[external]
   subst_constraint_action[external]
  tripleton_action[external]
  twoxtwo_action[external]
   useless constraint action[external]
CoinPresolveMonitor[external]
CoinRational[external]
CoinRelFltEq[external]
CoinSearchTreeBase[external]
   CoinSearchTree < class > [external]
CoinSearchTreeCompareBest[external]
CoinSearchTreeCompareBreadth [external]
CoinSearchTreeCompareDepth[external]
CoinSearchTreeComparePreferred[external]
CoinSearchTreeManager[external]
CoinSet[external]
   CoinSosSet[external]
CoinSnapshot[external]
CoinThreadRandom[external]
CoinTimer[external]
CoinTreeNode [external]
CoinTreeSiblings[external]
CoinTriple < S, T, U > [external]
CoinWarmStart[external]
   CoinWarmStartBasis [external]
   CoinWarmStartDual[external]
   CoinWarmStartPrimalDual[external]
   CoinWarmStartVector< T > [external]
   CoinWarmStartVector< double > [external]
   CoinWarmStartVector < U > [external]
   CoinWarmStartVectorPair< T, U > [external]
CoinWarmStartDiff[external]
   CoinWarmStartBasisDiff[external]
   CoinWarmStartDualDiff[external]
   CoinWarmStartPrimalDualDiff[external]
   CoinWarmStartVectorDiff< T > [external]
   CoinWarmStartVectorDiff< double > [external]
   CoinWarmStartVectorDiff< U > [external]
   CoinWarmStartVectorPairDiff< T, U > [external]
CoinYacc[external]
std::complex
OsiCuts::const_iterator . . . . . . . . .
std::basic_string< Char >::const_iterator
std::string::const iterator
std::wstring::const iterator
std::deque< T >::const iterator
```

8 Hierarchical Index

```
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::multimap< K, T >::const iterator
std::unordered multimap< K, T >::const iterator
std::set< K >::const iterator
std::unordered set< K >::const iterator
std::multiset < K >::const iterator
std::unordered multiset< K >::const iterator
std::vector< T >::const_iterator
std::basic_string< Char >::const_reverse_iterator
std::string::const reverse iterator
std::wstring::const_reverse_iterator
std::deque< T >::const reverse 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::unordered multimap< K, T >::const reverse iterator
std::set < K >::const reverse iterator
std::unordered_set< K >::const_reverse_iterator
std::multiset < K >::const reverse iterator
std::unordered multiset< K >::const reverse iterator
std::vector< T >::const reverse iterator
std::deque < T >
dropped_zero[external]
EKKHlink[external]
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
FactorPointers [external]
std::forward list< T >
glp_prob . . . .
std::ios_base
   basic ios < char >
   basic ios < wchar t >
   std::basic ios
```

3.1 Class Hierarchy 9

```
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
                 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::set < K >::iterator
std::unordered_set< K >::iterator
OsiCuts::iterator . . . . . . . . . . . . . . . .
std::unordered multimap< K, T >::iterator
std::unordered map< K, T >::iterator
std::basic_string< Char >::iterator
```

10 Hierarchical Index

std::string::iterator
std::forward_list< T >::iterator
std::wstring::iterator
std::map< K, T >::iterator
std::deque < T >::iterator
std::list< T >::iterator
std::multimap< K, T >::iterator
std::unordered_multiset< K >::iterator
std::vector< T >::iterator
std::multiset < K >::iterator
std::list< T >
OsiUnitTest::TestOutcomes
std::list< TestOutcome >
std::map < K, T >
std::multimap < K, T >
std::multiset < K >
OsiAuxInfo
OsiBabSolver
OsiBranchingInformation
OsiBranchingObject
· ,
OsiTwoWayBranchingObject
OsiIntegerBranchingObject
OsiLotsizeBranchingObject
OsiSOSBranchingObject
OsiChooseVariable
OsiChooseStrong
OsiCut
OsiColCut
OsiRowCut
OsiRowCut2
OsiCuts
OsiHotInfo
OsiObject
OsiObject2
OsiLotsize
OsiSimpleInteger
OsiSOS
OsiPresolve
OsiPseudoCosts
OsiRowCutDebugger
OsiSolverBranch
OsiSolverInterface
OsiCpxSolverInterface
OsiGlpkSolverInterface
OsiGrbSolverInterface
OsiMskSolverInterface
OsiSpxSolverInterface
OsiXprSolverInterface
OsiSolverResult
<pre>presolvehlink[external]</pre>
std::priority_queue< T >
std::queue < T >

3.1 Class Hierarchy 11

```
Coin::ReferencedObject[external]
std::set< K >::reverse iterator
std::unordered set< K >::reverse iterator
std::basic string< Char >::reverse iterator
std::multimap < K, T >::reverse_iterator
std::unordered\_multiset < K > :: reverse\_iterator
std::vector< T >::reverse iterator
std::wstring::reverse iterator
std::list< T >::reverse iterator
std::map < K, T >::reverse_iterator
std::deque < T >::reverse_iterator
std::forward_list< T >::reverse_iterator
std::string::reverse iterator
std::multiset < K >::reverse_iterator
std::unordered map< K, T>::reverse iterator
std::unordered_multimap< K, T >::reverse_iterator
std::set< K >
std::smart_ptr< T >
Coin::SmartPtr< T > [external]
std::stack< T >
symrec[external]
std::system_error
std::thread
std::unique\_ptr\!<\mathsf{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 >
std::vector< double >
std::vector < OsiColCut * >
std::vector < OsiRowCut * >
std::vector< std::string >
std::weak ptr<T>
Κ
S
Т
U
```

12 **Hierarchical Index**

Chapter 4

Class Index

4.1 Class List

Here are the classes, structs, unions and interfaces with brief descriptions:

OsiSolverInterface::ApplyCutsReturnCode	
Internal class for obtaining status from the applyCuts method	21
OsiCuts::const_iterator	
Const Iterator	22
glp_prob	22
OsiCuts::iterator	
Iterator	22
OsiAuxInfo	
This class allows for a more structured use of algorithmic tweaking to an OsiSolverInterface	23
OsiBabSolver	
This class allows for the use of more exotic solvers e.g	
OsiBranchingInformation	27
OsiBranchingObject	
Abstract branching object base class	29
OsiChooseStrong	
This class chooses a variable to branch on	32
OsiChooseVariable	
This class chooses a variable to branch on	34
OsiColCut	
Column Cut Class	37
OsiCpxSolverInterface	
CPLEX Solver Interface	40
OsiCut	55
OsiCuts	
Collections of row cuts and column cuts	57
OsiGlpkSolverInterface	60
OsiGrbSolverInterface	
Gurobi Solver Interface	75
OsiHotInfo	
This class contains the result of strong branching on a variable When created it stores enough infor-	
mation for strong branching	92
OsiIntegerBranchingObject	
Simple branching object for an integer variable	94

4 Class Index

OsiLotsize
Lotsize class
OsiLotsizeBranchingObject
Lotsize branching object
OsiMskSolverInterface
OsiObject
Abstract base class for 'objects'
OsiObject2
Define a class to add a bit of complexity to OsiObject This assumes 2 way branching
OsiPresolve
OSI interface to COIN problem simplification capabilities
OsiPseudoCosts This place is the placeholder for the proceeded and by OsiChacca Street.
This class is the placeholder for the pseudocosts used by OsiChooseStrong
OsiRowCut Row Cut Class
Row Cut Class
Row Cut Class which refers back to row which created it
OsiRowCutDebugger
Validate cuts against a known solution
OsiSimpleInteger
Define a single integer class
OsiSolverBranch
Solver Branch Class
OsiSolverInterface
Abstract Base Class for describing an interface to a solver
OsiSolverResult
Solver Result Class
OsiSOS
Define Special Ordered Sets of type 1 and 2
OsiSOSBranchingObject
Branching object for Special ordered sets
OsiSpxSolverInterface
SoPlex Solver Interface Instantiation of OsiSpxSolverInterface for SoPlex
OsiTwoWayBranchingObject
This just adds two-wayness to a branching object
OsiXprSolverInterface
XPRESS-MP Solver Interface
OsiUnitTest::TestOutcome
A single test outcome record
OsiUnitTest::TestOutcomes
Utility class to maintain a list of test outcomes

Chapter 5

File Index

5.1 File List

Here is a list of all documented files with brief descriptions:

config_default.h
config_osi_default.h
OsiAuxInfo.hpp
OsiBranchingObject.hpp
OsiChooseVariable.hpp
OsiColCut.hpp
OsiCollections.hpp
OsiConfig.h
OsiCpxSolverInterface.hpp
OsiCut.hpp
OsiCuts.hpp
OsiGlpkSolverInterface.hpp
OsiGrbSolverInterface.hpp
OsiMskSolverInterface.hpp
OsiPresolve.hpp
OsiRowCut.hpp
OsiRowCutDebugger.hpp
Provides a facility to validate cut constraints to ensure that they do not cut off a given solution 20
OsiSolverBranch.hpp
OsiSolverInterface.hpp
OsiSolverParameters.hpp
OsiSpxSolverInterface.hpp
OsiUnitTests.hpp
Utility methods for OSI unit tests
OsiXprSolverInterface.hpp

16 File Index

Chapter 6

Namespace Documentation

6.1 OsiUnitTest Namespace Reference

A namespace so we can define a few 'global' variables to use during tests.

Classes

class TestOutcome

A single test outcome record.

class TestOutcomes

Utility class to maintain a list of test outcomes.

Functions

• void failureMessage (const std::string &solverName, const std::string &message)

Print an error message.

- void failureMessage (const OsiSolverInterface &si, const std::string &message)
- void failureMessage (const std::string &solverName, const std::string &testname, const std::string &testcond)

Print an error message, specifying the test name and condition.

- · void failureMessage (const OsiSolverInterface &si, const std::string &testname, const std::string &testcond)
- void testingMessage (const char *const msg)

Print a message.

• bool equivalentVectors (const OsiSolverInterface *si1, const OsiSolverInterface *si2, double tol, const double *v1, const double *v2, int size)

Utility method to check equality.

bool compareProblems (OsiSolverInterface *osi1, OsiSolverInterface *osi2)

Compare two problems for equality.

• bool isEquivalent (const CoinPackedVectorBase &pv, int n, const double *fv)

Compare a packed vector with an expanded vector.

bool processParameters (int argc, const char **argv, std::map< std::string, std::string > &parms, const std
 ::map< std::string, int > &ignorekeywords=std::map< std::string, int >())

Process command line parameters.

Variables

· unsigned int verbosity

Verbosity level of unit tests.

· unsigned int haltonerror

Behaviour on failing a test.

· TestOutcomes outcomes

Test outcomes.

6.1.1 Detailed Description

A namespace so we can define a few 'global' variables to use during tests.

6.1.2 Function Documentation

6.1.2.1 void OsiUnitTest::failureMessage (const std::string & solverName, const std::string & message)

Print an error message.

Formatted as "XxxSolverInterface testing issue: message" where Xxx is the string provided as solverName.

Flushes std::cout before printing to std::cerr.

6.1.2.2 void OsiUnitTest::failureMessage (const OsiSolverInterface & si, const std::string & message)

This is an overloaded member function, provided for convenience. It differs from the above function only in what argument(s) it accepts.

6.1.2.3 void OsiUnitTest::failureMessage (const std::string & solverName, const std::string & testname, const std::string & testcond)

Print an error message, specifying the test name and condition.

Formatted as "XxxSolverInterface testing issue: testname failed: testcond" where Xxx is the OsiStrParam::OsiSolver Name parameter of the si. Flushes std::cout before printing to std::cerr.

6.1.2.4 void OsiUnitTest::failureMessage (const OsiSolverInterface & si, const std::string & testname, const std::string & testcond)

This is an overloaded member function, provided for convenience. It differs from the above function only in what argument(s) it accepts.

6.1.2.5 void OsiUnitTest::testingMessage (const char *const msg)

Print a message.

Prints the message as given. Flushes std::cout before printing to std::cerr.

6.1.2.6 bool OsiUnitTest::equivalentVectors (const OsiSolverInterface * si1, const OsiSolverInterface * si2, double tol, const double * v1, const double * v2, int size)

Utility method to check equality.

Tests for equality using **CoinRelFitEq** with tolerance tol. Understands the notion of solver infinity and obtains the value for infinity from the solver interfaces supplied as parameters.

6.1.2.7 bool OsiUnitTest::compareProblems (OsiSolverInterface * osi1, OsiSolverInterface * osi2)

Compare two problems for equality.

Compares the problems held in the two solvers: constraint matrix, row and column bounds, column type, and objective. Rows are checked using upper and lower bounds and using sense, bound, and range.

6.1.2.8 bool OsiUnitTest::isEquivalent (const CoinPackedVectorBase & pv, int n, const double * fv)

Compare a packed vector with an expanded vector.

Checks that all values present in the packed vector are present in the full vector and checks that there are no extra entries in the full vector. Uses **CoinRelFitEq** with the default tolerance.

6.1.2.9 bool OsiUnitTest::processParameters (int argc, const char ** argv, std::map < std::string, std::string > & parms, const std::map < std::string, int > ())

Process command line parameters.

An unrecognised keyword which is not in the <code>ignorekeywords</code> map will trigger the help message and a return value of false. For each keyword in <code>ignorekeywords</code>, you can specify the number of following parameters that should be ignored.

This should be replaced with the one of the standard CoinUtils parameter mechanisms.

6.1.3 Variable Documentation

6.1.3.1 unsigned int OsiUnitTest::verbosity

Verbosity level of unit tests.

0 (default) for minimal output; larger numbers produce more output

6.1.3.2 unsigned int OsiUnitTest::haltonerror

Behaviour on failing a test.

- 0 (= default) continue
- · 1 press any key to continue
- · 2 stop with abort()

6.1.3.3 TestOutcomes OsiUnitTest::outcomes

Test outcomes.

A global TestOutcomes object to store test outcomes during the run of the unit test for an OSI.

Chapter 7

Class Documentation

7.1 OsiSolverInterface::ApplyCutsReturnCode Class Reference

Internal class for obtaining status from the applyCuts method.

#include <OsiSolverInterface.hpp>

Public Member Functions

Constructors and desctructors

• ApplyCutsReturnCode ()

Default constructor.

ApplyCutsReturnCode (const ApplyCutsReturnCode &rhs)

Copy constructor

• ApplyCutsReturnCode & operator= (const ApplyCutsReturnCode &rhs)

Assignment operator.

~ApplyCutsReturnCode ()

Destructor.

Accessing return code attributes

• int getNumInconsistent () const

Number of logically inconsistent cuts.

• int getNumInconsistentWrtIntegerModel () const

Number of cuts inconsistent with the current model.

• int getNumInfeasible () const

Number of cuts that cause obvious infeasibility.

• int getNumIneffective () const

Number of redundant or ineffective cuts.

int getNumApplied () const

Number of cuts applied.

Friends

- · class OsiSolverInterface
- class OsiGrbSolverInterface

7.1.1 Detailed Description

Internal class for obtaining status from the applyCuts method.

Definition at line 74 of file OsiSolverInterface.hpp.

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

· OsiSolverInterface.hpp

7.2 OsiCuts::const iterator Class Reference

Const Iterator.

```
#include <OsiCuts.hpp>
```

Friends

· class OsiCuts

7.2.1 Detailed Description

Const Iterator.

This is a class for iterating over the collection of cuts.

Definition at line 74 of file OsiCuts.hpp.

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

· OsiCuts.hpp

7.3 glp_prob Struct Reference

7.3.1 Detailed Description

Definition at line 30 of file OsiGlpkSolverInterface.hpp.

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

OsiGlpkSolverInterface.hpp

7.4 OsiCuts::iterator Class Reference

Iterator.

```
#include <OsiCuts.hpp>
```

Friends

· class OsiCuts

7.4.1 Detailed Description

Iterator.

This is a class for iterating over the collection of cuts.

Definition at line 30 of file OsiCuts.hpp.

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

· OsiCuts.hpp

7.5 OsiAuxInfo Class Reference

This class allows for a more structured use of algorithmic tweaking to an OsiSolverInterface.

```
#include <OsiAuxInfo.hpp>
```

Inheritance diagram for OsiAuxInfo:

Public Member Functions

virtual OsiAuxInfo * clone () const

Clone

OsiAuxInfo & operator= (const OsiAuxInfo &rhs)

Assignment operator.

void * getApplicationData () const

Get application data.

Protected Attributes

void * appData

Pointer to user-defined data structure.

7.5.1 Detailed Description

This class allows for a more structured use of algorithmic tweaking to an OsiSolverInterface.

It is designed to replace the simple use of appData_pointer.

This has been done to make it easier to use NonLinear solvers and other exotic beasts in a branch and bound mode. After this class definition there is one for a derived class for just such a purpose.

Definition at line 21 of file OsiAuxInfo.hpp.

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

OsiAuxInfo.hpp

7.6 OsiBabSolver Class Reference

This class allows for the use of more exotic solvers e.g.

#include <OsiAuxInfo.hpp>

Inheritance diagram for OsiBabSolver:

Collaboration diagram for OsiBabSolver:

Public Member Functions

virtual OsiAuxInfo * clone () const

Clone

OsiBabSolver & operator= (const OsiBabSolver &rhs)

Assignment operator.

void setSolver (const OsiSolverInterface *solver)

Update solver.

· void setSolver (const OsiSolverInterface &solver)

Update solver.

• int solution (double &objectiveValue, double *newSolution, int numberColumns)

returns 0 if no heuristic solution, 1 if valid solution with better objective value than one passed in Sets solution values if good, sets objective value numberColumns is size of newSolution

void setSolution (const double *solution, int numberColumns, double objectiveValue)

Set solution and objective value.

bool hasSolution (double &solutionValue, double *solution)

returns true if the object stores a solution, false otherwise.

void setSolverType (int value)

Sets solver type 0 - normal LP solver 1 - DW - may also return heuristic solutions 2 - NLP solver or similar - can't compute objective value just from solution check solver to see if feasible and what objective value is.

int solverType () const

gets solver type 0 - normal LP solver 1 - DW - may also return heuristic solutions 2 - NLP solver or similar - can't compute objective value just from solution check this (rather than solver) to see if feasible and what objective value is

• bool solutionAddsCuts () const

Return true if getting solution may add cuts so hot start etc will be obsolete.

bool alwaysTryCutsAtRootNode () const

Return true if we should try cuts at root even if looks satisfied.

• bool solverAccurate () const

Returns true if can use solver objective or feasible values, otherwise use mipBound etc.

bool reducedCostsAccurate () const

Returns true if can use reduced costs for fixing.

· double mipBound () const

Get objective (well mip bound)

bool mipFeasible () const

Returns true if node feasible.

void setMipBound (double value)

Set mip bound (only used for some solvers)

double bestObjectiveValue () const

Get objective value of saved solution.

• bool tryCuts () const

Says whether we want to try cuts at all.

bool warmStart () const

Says whether we have a warm start (so can do strong branching)

• int extraCharacteristics () const

Get bit mask for odd actions of solvers 1 - solution or bound arrays may move in mysterious ways e.g.

void setExtraCharacteristics (int value)

Set bit mask for odd actions of solvers 1 - solution or bound arrays may move in mysterious ways e.g.

const double * beforeLower () const

Pointer to lower bounds before branch (only if extraCharacteristics set)

void setBeforeLower (const double *array)

Set pointer to lower bounds before branch (only if extraCharacteristics set)

const double * beforeUpper () const

Pointer to upper bounds before branch (only if extraCharacteristics set)

void setBeforeUpper (const double *array)

Set pointer to upper bounds before branch (only if extraCharacteristics set)

Protected Attributes

double bestObjectiveValue_

Objective value of best solution (if there is one) (minimization)

double mipBound_

Current lower bound on solution (if > 1.0e50 infeasible)

const OsiSolverInterface * solver

Solver to use for getting/setting solutions etc.

double * bestSolution_

Best integer feasible solution.

const double * beforeLower_

Pointer to lower bounds before branch (only if extraCharacteristics set)

const double * beforeUpper

Pointer to upper bounds before branch (only if extraCharacteristics set)

int solverType

Solver type 0 - normal LP solver 1 - DW - may also return heuristic solutions 2 - NLP solver or similar - can't compute objective value just from solution check this (rather than solver) to see if feasible and what objective value is.

int sizeSolution

Size of solution.

· int extraCharacteristics_

Bit mask for odd actions of solvers 1 - solution or bound arrays may move in mysterious ways e.g.

7.6.1 Detailed Description

This class allows for the use of more exotic solvers e.g.

Non-Linear or Volume.

You can derive from this although at present I can't see the need.

Definition at line 49 of file OsiAuxInfo.hpp.

7.6.2 Member Function Documentation

7.6.2.1 void OsiBabSolver::setSolution (const double * solution, int numberColumns, double objectiveValue)

Set solution and objective value.

Number of columns and optimization direction taken from current solver. Size of solution is numberColumns (may be padded or truncated in function)

7.6.2.2 bool OsiBabSolver::hasSolution (double & solutionValue, double * solution)

returns true if the object stores a solution, false otherwise.

If there is a solution then solution Value and solution will be filled out as well. In that case the user needs to allocate solution to be a big enough array.

7.6.2.3 void OsiBabSolver::setSolverType (int value) [inline]

Sets solver type 0 - normal LP solver 1 - DW - may also return heuristic solutions 2 - NLP solver or similar - can't compute objective value just from solution check solver to see if feasible and what objective value is.

- may also return heuristic solution 3 NLP solver or similar can't compute objective value just from solution check
 this (rather than solver) to see if feasible and what objective value is. Using Outer Approximation so called lp
 based
- may also return heuristic solution 4 normal solver but cuts are needed for integral solution

Definition at line 102 of file OsiAuxInfo.hpp.

```
7.6.2.4 int OsiBabSolver::solverType() const [inline]
```

gets solver type 0 - normal LP solver 1 - DW - may also return heuristic solutions 2 - NLP solver or similar - can't compute objective value just from solution check this (rather than solver) to see if feasible and what objective value is

- may also return heuristic solution 3 NLP solver or similar can't compute objective value just from solution check
 this (rather than solver) to see if feasible and what objective value is. Using Outer Approximation so called lp
 based
- may also return heuristic solution 4 normal solver but cuts are needed for integral solution

Definition at line 116 of file OsiAuxInfo.hpp.

7.6.2.5 int OsiBabSolver::extraCharacteristics () const [inline]

Get bit mask for odd actions of solvers 1 - solution or bound arrays may move in mysterious ways e.g.

cplex 2 - solver may want bounds before branch

Definition at line 152 of file OsiAuxInfo.hpp.

7.6.2.6 void OsiBabSolver::setExtraCharacteristics (int value) [inline]

Set bit mask for odd actions of solvers 1 - solution or bound arrays may move in mysterious ways e.g.

cplex 2 - solver may want bounds before branch

Definition at line 158 of file OsiAuxInfo.hpp.

7.6.3 Member Data Documentation

7.6.3.1 int OsiBabSolver::solverType_ [protected]

Solver type 0 - normal LP solver 1 - DW - may also return heuristic solutions 2 - NLP solver or similar - can't compute objective value just from solution check this (rather than solver) to see if feasible and what objective value is.

- may also return heuristic solution 3 NLP solver or similar can't compute objective value just from solution check
 this (rather than solver) to see if feasible and what objective value is. Using Outer Approximation so called lp
 based
- · may also return heuristic solution

Definition at line 196 of file OsiAuxInfo.hpp.

7.6.3.2 int OsiBabSolver::extraCharacteristics_ [protected]

Bit mask for odd actions of solvers 1 - solution or bound arrays may move in mysterious ways e.g.

cplex 2 - solver may want bounds before branch

Definition at line 203 of file OsiAuxInfo.hpp.

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

OsiAuxInfo.hpp

7.7 OsiBranchingInformation Class Reference

Collaboration diagram for OsiBranchingInformation:

Public Member Functions

• OsiBranchingInformation ()

Default Constructor.

- OsiBranchingInformation (const OsiSolverInterface *solver, bool normalSolver, bool copySolution=false)
 - Useful Constructor (normalSolver true if has matrix etc etc) copySolution true if constructot should make a copy.
- OsiBranchingInformation (const OsiBranchingInformation &)

Copy constructor.

OsiBranchingInformation & operator= (const OsiBranchingInformation &rhs)

Assignment operator.

virtual OsiBranchingInformation * clone () const

Clone

virtual ∼OsiBranchingInformation ()

Destructor.

Public Attributes

int stateOfSearch

data

double objectiveValue_

Value of objective function (in minimization sense)

double cutoff

Value of objective cutoff (in minimization sense)

double direction

Direction 1.0 for minimization, -1.0 for maximization.

· double integerTolerance_

Integer tolerance.

• double primalTolerance_

Primal tolerance.

· double timeRemaining_

Maximum time remaining before stopping on time.

• double defaultDual_

Dual to use if row bound violated (if negative then pseudoShadowPrices off)

const OsiSolverInterface * solver_

Pointer to solver.

int numberColumns

The number of columns.

const double * lower_

Pointer to current lower bounds on columns.

const double * solution

Pointer to current solution.

const double * upper_

Pointer to current upper bounds on columns.

const double * hotstartSolution_

Highly optional target (hot start) solution.

• const double * pi_

Pointer to duals.

const double * rowActivity_

Pointer to row activity.

const double * objective_

Objective.

const double * rowLower_

Pointer to current lower bounds on rows.

const double * rowUpper_

Pointer to current upper bounds on rows.

• const double * elementByColumn_

Elements in column copy of matrix.

const CoinBigIndex * columnStart

Column starts.

const int * columnLength_

Column lengths.

const int * row

Row indices.

double * usefulRegion

Useful region of length CoinMax(numberColumns,2*numberRows) This is allocated and deleted before OsiObject ::infeasibility It is zeroed on entry and should be so on exit It only exists if defaultDual_>=0.0.

int * indexRegion_

Useful index region to go with usefulRegion_.

int numberSolutions

Number of solutions found.

· int numberBranchingSolutions_

Number of branching solutions found (i.e. exclude heuristics)

int depth_

Depth in tree.

· bool owningSolution_

TEMP.

7.7.1 Detailed Description

Definition at line 367 of file OsiBranchingObject.hpp.

7.7.2 Member Data Documentation

7.7.2.1 int OsiBranchingInformation::stateOfSearch

data

State of search 0 - no solution 1 - only heuristic solutions 2 - branched to a solution 3 - no solution but many nodes Definition at line 402 of file OsiBranchingObject.hpp.

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

OsiBranchingObject.hpp

7.8 OsiBranchingObject Class Reference

Abstract branching object base class.

#include <OsiBranchingObject.hpp>

Inheritance diagram for OsiBranchingObject:

Collaboration diagram for OsiBranchingObject:

Public Member Functions

• OsiBranchingObject ()

Default Constructor.

OsiBranchingObject (OsiSolverInterface *solver, double value)

Constructor.

OsiBranchingObject (const OsiBranchingObject &)

Copy constructor.

OsiBranchingObject & operator= (const OsiBranchingObject &rhs)

Assignment operator.

• virtual OsiBranchingObject * clone () const =0

Clone.

virtual ∼OsiBranchingObject ()

Destructor.

• int numberBranches () const

The number of branch arms created for this branching object.

int numberBranchesLeft () const

The number of branch arms left for this branching object.

void incrementNumberBranchesLeft ()

Increment the number of branch arms left for this branching object.

void setNumberBranchesLeft (int)

Set the number of branch arms left for this branching object Just for forcing.

· void decrementNumberBranchesLeft ()

Decrement the number of branch arms left for this branching object.

virtual double branch (OsiSolverInterface *solver)=0

Execute the actions required to branch, as specified by the current state of the branching object, and advance the object's state.

• virtual double branch ()

Execute the actions required to branch, as specified by the current state of the branching object, and advance the object's state.

· virtual bool boundBranch () const

Return true if branch should fix variables.

• int branchIndex () const

Get the state of the branching object This is just the branch index.

void setBranchingIndex (int branchIndex)

Set the state of the branching object.

• double value () const

Current value.

const OsiObject * originalObject () const

Return pointer back to object which created.

void setOriginalObject (const OsiObject *object)

Set pointer back to object which created.

virtual void checklsCutoff (double)

Double checks in case node can change its mind! Returns objective value Can change objective etc.

int columnNumber () const

For debug.

virtual void print (const OsiSolverInterface *=NULL) const

Print something about branch - only if log level high.

Protected Attributes

double value

Current value - has some meaning about branch.

const OsiObject * originalObject

Pointer back to object which created.

int numberBranches

Number of branches.

short branchIndex

The state of the branching object.

7.8.1 Detailed Description

Abstract branching object base class.

In the abstract, an OsiBranchingObject contains instructions for how to branch. We want an abstract class so that we can describe how to branch on simple objects (*e.g.*, integers) and more exotic objects (*e.g.*, cliques or hyperplanes).

The branch() method is the crucial routine: it is expected to be able to step through a set of branch arms, executing the actions required to create each subproblem in turn. The base class is primarily virtual to allow for a wide range of problem modifications.

See OsiObject for an overview of the two classes (OsiObject and OsiBranchingObject) which make up Osi's branching model.

Definition at line 254 of file OsiBranchingObject.hpp.

7.8.2 Member Function Documentation

```
7.8.2.1 virtual double OsiBranchingObject::branch (OsiSolverInterface * solver) [pure virtual]
```

Execute the actions required to branch, as specified by the current state of the branching object, and advance the object's state.

Returns change in guessed objective on next branch

Implemented in OsiLotsizeBranchingObject, OsiSOSBranchingObject, OsiIntegerBranchingObject, and OsiTwoWay BranchingObject.

```
7.8.2.2 virtual double OsiBranchingObject::branch() [inline], [virtual]
```

Execute the actions required to branch, as specified by the current state of the branching object, and advance the object's state.

Returns change in guessed objective on next branch

Definition at line 309 of file OsiBranchingObject.hpp.

7.8.3 Member Data Documentation

7.8.3.1 short OsiBranchingObject::branchIndex [protected]

The state of the branching object.

i.e. branch index This starts at 0 when created

Definition at line 360 of file OsiBranchingObject.hpp.

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

OsiBranchingObject.hpp

7.9 OsiChooseStrong Class Reference

This class chooses a variable to branch on.

#include <OsiChooseVariable.hpp>

Inheritance diagram for OsiChooseStrong:

Collaboration diagram for OsiChooseStrong:

Public Member Functions

OsiChooseStrong ()

Default Constructor.

OsiChooseStrong (const OsiSolverInterface *solver)

Constructor from solver (so we can set up arrays etc)

OsiChooseStrong (const OsiChooseStrong &)

Copy constructor.

OsiChooseStrong & operator= (const OsiChooseStrong &rhs)

Assignment operator.

virtual OsiChooseVariable * clone () const

Clone.

virtual ∼OsiChooseStrong ()

Destructor.

virtual int setupList (OsiBranchingInformation *info, bool initialize)

Sets up strong list and clears all if initialize is true.

• virtual int chooseVariable (OsiSolverInterface *solver, OsiBranchingInformation *info, bool fixVariables)

Choose a variable Returns - -1 Node is infeasible 0 Normal termination - we have a candidate 1 All looks satisfied - no candidate 2 We can change the bound on a variable - but we also have a strong branching candidate 3 We can change the bound on a variable - but we have a non-strong branching candidate 4 We can change the bound on a variable - no other candidates We can pick up branch from bestObjectIndex() and bestWhichWay() We can pick up a forced branch (can change bound) from firstForcedObjectIndex() and firstForcedWhichWay() If we have a solution then we can pick up from goodObjectiveValue() and goodSolution() If fixVariables is true then 2,3,4 are all really same as problem changed.

int shadowPriceMode () const

Pseudo Shadow Price mode 0 - off 1 - use if no strong info 2 - use if strong not trusted 3 - use even if trusted.

void setShadowPriceMode (int value)

Set Shadow price mode.

• const OsiPseudoCosts & pseudoCosts () const

Accessor method to pseudo cost object.

• OsiPseudoCosts & pseudoCosts ()

Accessor method to pseudo cost object.

• int numberBeforeTrusted () const

A feww pass-through methods to access members of pseudoCosts as if they were members of OsiChooseStrong object.

Protected Member Functions

 int doStrongBranching (OsiSolverInterface *solver, OsiBranchingInformation *info, int numberToDo, int return← Criterion)

This is a utility function which does strong branching on a list of objects and stores the results in OsiHotInfo.objects.

void resetResults (int num)

Clear out the results array.

Protected Attributes

int shadowPriceMode_

Pseudo Shadow Price mode 0 - off 1 - use and multiply by strong info 2 - use.

OsiPseudoCosts pseudoCosts

The pseudo costs for the chooser.

OsiHotInfo * results

The results of the strong branching done on the candidates where the pseudocosts were not sufficient.

int numResults

The number of OsiHotInfo objetcs that contain information.

7.9.1 Detailed Description

This class chooses a variable to branch on.

This chooses the variable and direction with reliability strong branching.

The flow is: a) initialize the process. This decides on strong branching list and stores indices of all infeasible objects b) do strong branching on list. If list is empty then just choose one candidate and return without strong branching. If not empty then go through list and return best. However we may find that the node is infeasible or that we can fix a variable. If so we return and it is up to user to call again (after fixing a variable).

Definition at line 318 of file OsiChooseVariable.hpp.

7.9.2 Member Function Documentation

7.9.2.1 virtual int OsiChooseStrong::setupList (OsiBranchingInformation * info, bool initialize) [virtual]

Sets up strong list and clears all if initialize is true.

Returns number of infeasibilities. If returns -1 then has worked out node is infeasible!

Reimplemented from OsiChooseVariable.

7.9.2.2 int OsiChooseStrong::doStrongBranching (OsiSolverInterface * solver, OsiBranchingInformation * info, int numberToDo, int returnCriterion) [protected]

This is a utility function which does strong branching on a list of objects and stores the results in OsiHotInfo.objects.

On entry the object sequence is stored in the OsiHotInfo object and maybe more. It returns - -1 - one branch was infeasible both ways 0 - all inspected - nothing can be fixed 1 - all inspected - some can be fixed (returnCriterion==0) 2 - may be returning early - one can be fixed (last one done) (returnCriterion==1) 3 - returning because max time

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

OsiChooseVariable.hpp

7.10 OsiChooseVariable Class Reference

This class chooses a variable to branch on.

#include <OsiChooseVariable.hpp>

Inheritance diagram for OsiChooseVariable:

Collaboration diagram for OsiChooseVariable:

Public Member Functions

OsiChooseVariable ()

Default Constructor.

• OsiChooseVariable (const OsiSolverInterface *solver)

Constructor from solver (so we can set up arrays etc)

• OsiChooseVariable (const OsiChooseVariable &)

Copy constructor.

OsiChooseVariable & operator= (const OsiChooseVariable &rhs)

Assignment operator.

virtual OsiChooseVariable * clone () const

Clone.

virtual ∼OsiChooseVariable ()

Destructor.

virtual int setupList (OsiBranchingInformation *info, bool initialize)

Sets up strong list and clears all if initialize is true.

virtual int chooseVariable (OsiSolverInterface *solver, OsiBranchingInformation *info, bool fixVariables)

Choose a variable Returns - -1 Node is infeasible 0 Normal termination - we have a candidate 1 All looks satisfied - no candidate 2 We can change the bound on a variable - but we also have a strong branching candidate 3 We can change the bound on a variable - but we have a non-strong branching candidate 4 We can change the bound on a variable - no other candidates We can pick up branch from bestObjectIndex() and bestWhichWay() We can pick up a forced branch (can change bound) from firstForcedObjectIndex() and firstForcedWhichWay() If we have a solution then we can pick up from goodObjectiveValue() and goodSolution() If fixVariables is true then 2,3,4 are all really same as problem changed.

 virtual bool feasibleSolution (const OsiBranchingInformation *info, const double *solution, int numberObjects, const OsiObject **objects)

Returns true if solution looks feasible against given objects.

void saveSolution (const OsiSolverInterface *solver)

Saves a good solution.

void clearGoodSolution ()

Clears out good solution after use.

virtual void updateInformation (const OsiBranchingInformation *info, int branch, OsiHotInfo *hotInfo)

Given a candidate fill in useful information e.g. estimates.

 virtual void updateInformation (int whichObject, int branch, double changeInObjective, double changeInValue, int status)

Given a branch fill in useful information e.g. estimates.

double goodObjectiveValue () const

Objective value for feasible solution.

double upChange () const

Estimate of up change or change on chosen if n-way.

• double downChange () const

Estimate of down change or max change on other possibilities if n-way.

const double * goodSolution () const

Good solution - deleted by finalize.

int bestObjectIndex () const

Index of chosen object.

void setBestObjectIndex (int value)

Set index of chosen object.

int bestWhichWay () const

Preferred way of chosen object.

void setBestWhichWay (int value)

Set preferred way of chosen object.

• int firstForcedObjectIndex () const

Index of forced object.

void setFirstForcedObjectIndex (int value)

Set index of forced object.

• int firstForcedWhichWay () const

Preferred way of forced object.

void setFirstForcedWhichWay (int value)

Set preferred way of forced object.

• int numberUnsatisfied () const

Get the number of objects unsatisfied at this node - accurate on first pass.

• int numberStrong () const

Number of objects to choose for strong branching.

void setNumberStrong (int value)

Set number of objects to choose for strong branching.

• int numberOnList () const

Number left on strong list.

• int numberStrongDone () const

Number of strong branches actually done.

• int numberStrongIterations () const

Number of strong iterations actually done.

int numberStrongFixed () const

Number of strong branches which changed bounds.

• const int * candidates () const

List of candidates.

bool trustStrongForBound () const

Trust results from strong branching for changing bounds.

void setTrustStrongForBound (bool yesNo)

Set trust results from strong branching for changing bounds.

• bool trustStrongForSolution () const

Trust results from strong branching for valid solution.

void setTrustStrongForSolution (bool yesNo)

Set trust results from strong branching for valid solution.

void setSolver (const OsiSolverInterface *solver)

Set solver and redo arrays.

• int status () const

Return status - -1 Node is infeasible 0 Normal termination - we have a candidate 1 All looks satisfied - no candidate 2 We can change the bound on a variable - but we also have a strong branching candidate 3 We can change the bound on a variable - but we have a non-strong branching candidate 4 We can change the bound on a variable - no other candidates We can pick up branch from bestObjectIndex() and bestWhichWay() We can pick up a forced branch (can change bound) from firstForcedObjectIndex() and firstForcedWhichWay() If we have a solution then we can pick up from goodObjectiveValue() and goodSolution()

Protected Attributes

double goodObjectiveValue_

Objective value for feasible solution.

· double upChange_

Estimate of up change or change on chosen if n-way.

double downChange

Estimate of down change or max change on other possibilities if n-way.

double * goodSolution_

Good solution - deleted by finalize.

int * list

List of candidates.

double * useful

Useful array (for sorting etc)

const OsiSolverInterface * solver_

Pointer to solver.

int bestObjectIndex_

Index of chosen object.

int bestWhichWay_

Preferred way of chosen object.

int firstForcedObjectIndex_

Index of forced object.

int firstForcedWhichWay_

Preferred way of forced object.

· int numberUnsatisfied_

The number of objects unsatisfied at this node.

int numberStrong_

Number of objects to choose for strong branching.

int numberOnList_

Number left on strong list.

int numberStrongDone_

Number of strong branches actually done.

int numberStrongIterations_

Number of strong iterations actually done.

int numberStrongFixed_

Number of bound changes due to strong branching.

bool trustStrongForBound_

List of unsatisfied objects - first numberOnList_ for strong branching Trust results from strong branching for changing bounds.

· bool trustStrongForSolution_

Trust results from strong branching for valid solution.

7.10.1 Detailed Description

This class chooses a variable to branch on.

The base class just chooses the variable and direction without strong branching but it has information which would normally be used by strong branching e.g. to re-enter having fixed a variable but using same candidates for strong branching.

The flow is: a) initialize the process. This decides on strong branching list and stores indices of all infeasible objects b) do strong branching on list. If list is empty then just choose one candidate and return without strong branching. If not empty then go through list and return best. However we may find that the node is infeasible or that we can fix a variable. If so we return and it is up to user to call again (after fixing a variable).

Definition at line 33 of file OsiChooseVariable.hpp.

7.10.2 Member Function Documentation

7.10.2.1 virtual int OsiChooseVariable::setupList (OsiBranchingInformation * info, bool initialize) [virtual]

Sets up strong list and clears all if initialize is true.

Returns number of infeasibilities. If returns -1 then has worked out node is infeasible!

Reimplemented in OsiChooseStrong.

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

· OsiChooseVariable.hpp

7.11 OsiColCut Class Reference

Column Cut Class.

#include <OsiColCut.hpp>

Inheritance diagram for OsiColCut:

Collaboration diagram for OsiColCut:

Public Member Functions

Setting column bounds

void setLbs (int nElements, const int *colIndices, const double *lbElements)

Set column lower bounds.

void setLbs (const CoinPackedVector &lbs)

Set column lower bounds from a packed vector.

void setUbs (int nElements, const int *colIndices, const double *ubElements)

Set column upper bounds.

void setUbs (const CoinPackedVector &ubs)

Set column upper bounds from a packed vector.

Getting column bounds

const CoinPackedVector & lbs () const

Get column lower bounds.

· const CoinPackedVector & ubs () const

Get column upper bounds.

Comparison operators

virtual bool operator== (const OsiColCut &rhs) const

equal - true if lower bounds, upper bounds, and OsiCut are equal.

 virtual bool operator!= (const OsiColCut &rhs) const not equal

Sanity checks on cut

· virtual bool consistent () const

Returns true if the cut is consistent with respect to itself.

• virtual bool consistent (const OsiSolverInterface &im) const

Returns true if cut is consistent with respect to the solver interface's model.

• virtual bool infeasible (const OsiSolverInterface &im) const

Returns true if the cut is infeasible with respect to its bounds and the column bounds in the solver interface's models.

• virtual double violated (const double *solution) const

Returns infeasibility of the cut with respect to solution passed in i.e.

Constructors and destructors

OsiColCut & operator= (const OsiColCut &rhs)

Assignment operator.

OsiColCut (const OsiColCut &)

Copy constructor.

OsiColCut ()

Default Constructor.

virtual OsiColCut * clone () const

Clone.

virtual ∼OsiColCut ()

Destructor.

Debug stuff

• virtual void print () const

Print cuts in collection.

Friends

• void OsiColCutUnitTest (const OsiSolverInterface *baseSiP, const std::string &mpsDir)

A function that tests the methods in the OsiColCut class.

Additional Inherited Members

7.11.1 Detailed Description

Column Cut Class.

Column Cut Class has:

- · a sparse vector of column lower bounds
- · a sparse vector of column upper bounds

Definition at line 23 of file OsiColCut.hpp.

7.11.2 Member Function Documentation

```
7.11.2.1 bool OsiColCut::consistent() const [inline], [virtual]
```

Returns true if the cut is consistent with respect to itself.

This checks to ensure that:

- The bound vectors do not have duplicate indices,
- The bound vectors indices are >=0

Implements OsiCut.

Definition at line 226 of file OsiColCut.hpp.

```
7.11.2.2 bool OsiColCut::consistent ( const OsiSolverInterface & im ) const [inline], [virtual]
```

Returns true if cut is consistent with respect to the solver interface's model.

This checks to ensure that the lower & upperbound packed vectors:

• do not have an index >= the number of column is the model.

Implements OsiCut.

Definition at line 239 of file OsiColCut.hpp.

```
7.11.2.3 bool OsiColCut::infeasible (const OsiSolverInterface & im) const [inline], [virtual]
```

Returns true if the cut is infeasible with respect to its bounds and the column bounds in the solver interface's models.

This checks whether:

• the maximum of the new and existing lower bounds is strictly greater than the minimum of the new and existing upper bounds.

Implements OsiCut.

Definition at line 290 of file OsiColCut.hpp.

```
7.11.2.4 virtual double OsiColCut::violated (const double * solution ) const [virtual]
```

Returns infeasibility of the cut with respect to solution passed in i.e.

is positive if cuts off that solution. solution is getNumCols() long..

Implements OsiCut.

7.11.3 Friends And Related Function Documentation

7.11.3.1 void OsiColCutUnitTest (const OsiSolverInterface * baseSiP, const std::string & mpsDir) [friend]

A function that tests the methods in the OsiColCut class.

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

· OsiColCut.hpp

7.12 OsiCpxSolverInterface Class Reference

CPLEX Solver Interface.

#include <OsiCpxSolverInterface.hpp>

Inheritance diagram for OsiCpxSolverInterface:

Collaboration diagram for OsiCpxSolverInterface:

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.

• const char * getCtype () const

return a vector of variable types (continous, binary, integer)

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)

Set an integer parameter.

bool setDblParam (OsiDblParam key, double value)

Set a double parameter.

• bool setStrParam (OsiStrParam key, const std::string &value)

Set a string parameter.

• bool getIntParam (OsiIntParam key, int &value) const

Get an integer parameter.

bool getDblParam (OsiDblParam key, double &value) const

Get a double parameter.

bool getStrParam (OsiStrParam key, std::string &value) const

Get a string parameter.

- void setMipStart (bool value)
- bool getMipStart () 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

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).

 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 setObjCoeffSet (const int *indexFirst, const int *indexLast, const double *coeffList)

Set a a set of objective function coefficients.

virtual void setColLower (int elementIndex, double elementValue)

Set a single column lower bound

Use -COIN_DBL_MAX for -infinity.

virtual void setColUpper (int elementIndex, double elementValue)

Set a single column upper bound

Use COIN_DBL_MAX for infinity.

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

Set a single column lower and upper bound

The default implementation just invokes setColLower() and setColUpper()

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 -COIN_DBL_MAX for -infinity.

virtual void setRowUpper (int elementIndex, double elementValue)

Set a single row upper bound

Use COIN DBL MAX for infinity.

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

Set a single row lower and upper bound

The default implementation just invokes setRowLower() and setRowUpper()

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 () 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.

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 colub, const double obj)

Add a column (primal variable) to the problem.

virtual void addCols (const int numcols, const CoinPackedVectorBase *const *cols, const double *collb, const double *collb, const double *obj)

Add a set of columns (primal variables) to the problem.

virtual void deleteCols (const int num, const int *colIndices)

Remove a set of columns (primal variables) from the problem.

virtual void addRow (const CoinPackedVectorBase &vec, const double rowlb, const double rowlb)
 Add a row (constraint) to the problem.

 virtual void addRow (const CoinPackedVectorBase &vec, const char rowsen, const double rowrhs, const double rowrng)

Add a row (constraint) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const double *rowlb, const double *rowub)

Add a set of rows (constraints) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const char *rowsen, const double *rowrhs, const double *rowrng)

Add a set of rows (constraints) to the problem.

virtual void deleteRows (const int num, const int *rowIndices)

Delete a set of rows (constraints) from the problem.

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 *&rowlb)

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 *colub, const double *obj, const char *rowsen, 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.

Message handling

void passInMessageHandler (CoinMessageHandler *handler)

Pass in a message handler It is the client's responsibility to destroy a message handler installed by this routine; it will not be destroyed when the solver interface is destroyed.

Constructors and destructor

OsiCpxSolverInterface ()

Default Constructor.

virtual OsiSolverInterface * clone (bool copyData=true) const

Clone

OsiCpxSolverInterface (const OsiCpxSolverInterface &)

Copy constructor.

• OsiCpxSolverInterface & operator= (const OsiCpxSolverInterface &rhs)

Assignment operator.

virtual ∼OsiCpxSolverInterface ()

Destructor.

virtual void reset ()

Resets as if default constructor.

OsiSimplexInterface methods

Cplex adds a slack with coeff +1 in "<=" and "=" constraints, with coeff -1 in ">=", slack being non negative.

We switch in order to get a "Clp tableau" where all the slacks have coefficient +1 in the original tableau.

If a slack for ">=" is non basic, invB is not changed; column of the slack in the optimal tableau is flipped.

If a slack for ">=" is basic, corresp. row of invB is flipped; whole row of the optimal tableau is flipped; then whole column for the slack in opt tableau is flipped.

Ranged rows are not supported. It might work, but no garantee is given.

Code implemented only for Cplex9.0 and higher, lower version number of Cplex will abort the code.

• virtual int canDoSimplexInterface () const

Returns 1 if can just do getBlnv etc 2 if has all OsiSimplex methods and 0 if it has none.

virtual void enableSimplexInterface (int doingPrimal)

Useless function, defined only for compatibility with OsiSimplexInterface.

virtual void disableSimplexInterface ()

Useless function, defined only for compatibility with OsiSimplexInterface.

virtual void enableFactorization () const

Useless function, defined only for compatibility with OsiSimplexInterface.

· virtual void disableFactorization () const

Useless function, defined only for compatibility with OsiSimplexInterface.

virtual bool basisIsAvailable () const

Returns true if a basis is available.

virtual void getBasisStatus (int *cstat, int *rstat) const

Returns a basis status of the structural/artificial variables At present as warm start i.e 0: free, 1: basic, 2: upper, 3: lower.

virtual void getBInvARow (int row, double *z, double *slack=NULL) const

Get a row of the tableau (slack part in slack if not NULL)

virtual void getBlnvRow (int row, double *z) const

Get a row of the basis inverse.

virtual void getBlnvACol (int col, double *vec) const

Get a column of the tableau.

virtual void getBlnvCol (int col, double *vec) const

Get a column of the basis inverse.

• virtual void getBasics (int *index) const

Get indices of the pivot variable in each row (order of indices corresponds to the order of elements in a vector retured by getBlnvAcol() and getBlnvCol()).

void switchToLP ()

switches CPLEX to prob type LP

void switchToMIP ()

switches CPLEX to prob type MIP

Protected Member Functions

• CPXLPptr getMutableLpPtr () const

Get LP Pointer for const methods.

CPXENVptr getMutableEnvironmentPtr () const

Get Environment Pointer for const methods.

Protected methods

virtual void applyRowCut (const OsiRowCut &rc)

Apply a row cut. Return true if cut was applied.

virtual void applyColCut (const OsiColCut &cc)

Apply a column cut (bound adjustment).

Friends

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

A function that tests the methods in the OsiCpxSolverInterface class.

CPLEX specific public interfaces

enum keepCachedFlag {
 KEEPCACHED_NONE = 0, KEEPCACHED_COLUMN = 1, KEEPCACHED_ROW = 2, KEEPCACHED_MAT ←
 RIX = 4,
 KEEPCACHED_RESULTS = 8, KEEPCACHED_PROBLEM = KEEPCACHED_COLUMN | KEEPCACHED_R ←
 OW | KEEPCACHED_MATRIX, KEEPCACHED_ALL = KEEPCACHED_PROBLEM | KEEPCACHED_RESUL ←
 TS, FREECACHED_COLUMN = KEEPCACHED_PROBLEM & ~KEEPCACHED_COLUMN,
 FREECACHED_ROW = KEEPCACHED_PROBLEM & ~KEEPCACHED_ROW, FREECACHED_MATRIX = K ←
 EEPCACHED_PROBLEM & ~KEEPCACHED_MATRIX, FREECACHED_RESULTS = KEEPCACHED_ALL &
 ~KEEPCACHED_RESULTS }

Get pointer to CPLEX model and free all specified cached data entries (combined with logical or-operator '|'):

- CPXLPptr getLpPtr (int keepCached=KEEPCACHED_NONE)
- CPXENVptr getEnvironmentPtr ()

Method to access CPLEX environment pointer.

Additional Inherited Members

7.12.1 Detailed Description

CPLEX Solver Interface.

Instantiation of OsiCpxSolverInterface for CPLEX

Definition at line 29 of file OsiCpxSolverInterface.hpp.

7.12.2 Member Enumeration Documentation

7.12.2.1 enum OsiCpxSolverInterface::keepCachedFlag

Get pointer to CPLEX model and free all specified cached data entries (combined with logical or-operator '|'):

Enumerator

KEEPCACHED_NONE discard all cached data (default)

KEEPCACHED_COLUMN column information: objective values, lower and upper bounds, variable types

KEEPCACHED_ROW row information: right hand sides, ranges and senses, lower and upper bounds for row

KEEPCACHED_MATRIX problem matrix: matrix ordered by column and by row

KEEPCACHED_RESULTS LP solution: primal and dual solution, reduced costs, row activities.

KEEPCACHED_PROBLEM only discard cached LP solution

KEEPCACHED_ALL keep all cached data (similar to getMutableLpPtr())

FREECACHED_COLUMN free only cached column and LP solution information

FREECACHED_ROW free only cached row and LP solution information

FREECACHED_MATRIX free only cached matrix and LP solution information

FREECACHED_RESULTS free only cached LP solution information

Definition at line 614 of file OsiCpxSolverInterface.hpp.

7.12.3 Member Function Documentation

7.12.3.1 CoinWarmStart* OsiCpxSolverInterface::getEmptyWarmStart() const [virtual]

Get an empty warm start object.

This routine returns an empty **CoinWarmStartBasis** object. Its purpose is to provide a way to give a client a warm start basis object of the appropriate type, which can resized and modified as desired.

Implements OsiSolverInterface.

7.12.3.2 virtual bool OsiCpxSolverInterface::setWarmStart (const CoinWarmStart * warmstart) [virtual]

Set warmstarting information.

Return true/false depending on whether the warmstart information was accepted or not.

Implements OsiSolverInterface.

7.12.3.3 virtual const char* OsiCpxSolverInterface::getRowSense() const [virtual]

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

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

Implements OsiSolverInterface.

7.12.3.4 virtual const double* OsiCpxSolverInterface::getRightHandSide() const [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

Implements OsiSolverInterface.

```
7.12.3.5 virtual const double* OsiCpxSolverInterface::getRowRange() const [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 0.0

Implements OsiSolverInterface.

```
7.12.3.6 virtual int OsiCpxSolverInterface::getIterationCount() const [virtual]
```

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

Implements OsiSolverInterface.

```
7.12.3.7 virtual std::vector<double*> OsiCpxSolverInterface::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[].

Implements OsiSolverInterface.

```
7.12.3.8 virtual std::vector<double*> OsiCpxSolverInterface::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[].

Implements OsiSolverInterface.

7.12.3.9 virtual void OsiCpxSolverInterface::setColLower (int elementIndex, double elementValue) [virtual]

Set a single column lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.12.3.10 virtual void OsiCpxSolverInterface::setColUpper (int elementIndex, double elementValue) [virtual]

Set a single column upper bound Use COIN DBL MAX for infinity.

Implements OsiSolverInterface.

7.12.3.11 virtual void OsiCpxSolverInterface::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

	contains the indices of the constraints whose either bound changes
<code>[indexfirst, index←</code>	
Last]	
boundList	the new lower/upper bound pairs for the variables

Reimplemented from OsiSolverInterface.

7.12.3.12 virtual void OsiCpxSolverInterface::setRowLower(int elementIndex, double elementValue) [virtual]

Set a single row lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.12.3.13 virtual void OsiCpxSolverInterface::setRowUpper(int elementIndex, double elementValue) [virtual]

Set a single row upper bound Use COIN_DBL_MAX for infinity.

Implements OsiSolverInterface.

7.12.3.14 virtual void OsiCpxSolverInterface::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.

Generated on Thu Oct 8 2015 22:38:27 for Osi by Doxygen

Parameters

	contains the indices of the constraints whose either bound changes
<code>[indexfirst,index←</code>	
Last]	
boundList	the new lower/upper bound pairs for the constraints

Reimplemented from OsiSolverInterface.

7.12.3.15 virtual void OsiCpxSolverInterface::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 () and over and over again.

Parameters

	contains the indices of the constraints whose type changes
<code>[indexfirst,index←</code>	
Last]	
senseList	the new senses
rhsList	the new right hand sides
rangeList	the new ranges

Reimplemented from OsiSolverInterface.

7.12.3.16 virtual void OsiCpxSolverInterface::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.

Implements OsiSolverInterface.

7.12.3.17 virtual void OsiCpxSolverInterface::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.

Implements OsiSolverInterface.

7.12.3.18 virtual void OsiCpxSolverInterface::addCol (const CoinPackedVectorBase & vec, const double collb, const double collb, const double obj) [virtual]

Add a column (primal variable) to the problem.

Implements OsiSolverInterface.

7.12.3.19 virtual void OsiCpxSolverInterface::addCols (const int *numcols,* const CoinPackedVectorBase *const * cols, const double * collb. const double * collb. const double * collb. const double * collb.

Add a set of columns (primal variables) to the problem.

The default implementation simply makes repeated calls to addCol().

Reimplemented from OsiSolverInterface.

7.12.3.20 virtual void OsiCpxSolverInterface::deleteCols (const int num, const int * collndices) [virtual]

Remove a set of columns (primal variables) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted variables are nonbasic.

Implements OsiSolverInterface.

7.12.3.21 virtual void OsiCpxSolverInterface::addRow (const CoinPackedVectorBase & vec, const double rowlb, const double rowlb) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.12.3.22 virtual void OsiCpxSolverInterface::addRow(const CoinPackedVectorBase & vec, const char rowsen, const double rowrns, const double rowrng) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.12.3.23 virtual void OsiCpxSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * *rows*, const double * *rowlb*, const double * *rowub*) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented from OsiSolverInterface.

7.12.3.24 virtual void OsiCpxSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * *rows*, const char * *rowsen*, const double * *rowrhs*, const double * *rowrng*) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented from OsiSolverInterface.

7.12.3.25 virtual void OsiCpxSolverInterface::deleteRows (const int num, const int * rowIndices) [virtual]

Delete a set of rows (constraints) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted rows are loose.

Implements OsiSolverInterface.

```
7.12.3.26 virtual void OsiCpxSolverInterface::loadProblem ( const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * rowlb, 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

Implements OsiSolverInterface.

```
7.12.3.27 virtual void OsiCpxSolverInterface::assignProblem ( CoinPackedMatrix *& matrix, double *& collb, 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. Implements OsiSolverInterface.

```
7.12.3.28 virtual void OsiCpxSolverInterface::loadProblem ( const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * collb, const double * rowrns, const double * rowrns, const double * rowrns )

[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

Implements OsiSolverInterface.

7.12.3.29 virtual void OsiCpxSolverInterface::assignProblem (CoinPackedMatrix *& matrix, double *& collb, double *& collb, double *& collb, double *& rowrhs, 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.

 $\textbf{WARNING}: \textbf{The arguments passed to this method will be freed using the C++} \ \texttt{delete} \ \textbf{and} \ \texttt{delete[]} \ \textbf{functions}.$

Implements OsiSolverInterface.

7.12.3.30 virtual void OsiCpxSolverInterface::loadProblem (const int numcols, const int numrows, const int * start, const int * index, const double * value, const double * collb, const double * collb, const double * obj, const double * rowlb, const double * rowub) [virtual]

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

7.12.3.31 virtual void OsiCpxSolverInterface::loadProblem (const int *numcols*, const int *numrows*, const int * start, const int * index, const double * value, const double * collb, const double * colub, const double * obj, const char * rowsen, const double * rowrhs, const double * rowrng) [virtual]

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

7.12.3.32 virtual void OsiCpxSolverInterface::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

Implements OsiSolverInterface.

7.12.3.33 virtual void OsiCpxSolverInterface::applyColCut (const OsiColCut & cc) [protected], [virtual]

Apply a column cut (bound adjustment).

Return true if cut was applied.

Implements OsiSolverInterface.

7.12.4 Friends And Related Function Documentation

7.12.4.1 void OsiCpxSolverInterfaceUnitTest (const std::string & mpsDir, const std::string & netlibDir) [friend]

A function that tests the methods in the OsiCpxSolverInterface class.

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

OsiCpxSolverInterface.hpp

7.13 OsiCut Class Reference

Inheritance diagram for OsiCut:

Public Member Functions

Effectiveness

• void setEffectiveness (double e)

Set effectiveness.

• double effectiveness () const

Get effectiveness.

GloballyValid

void setGloballyValid (bool trueFalse)

Set globallyValid (nonzero true)

- void setGloballyValid ()
- void setNotGloballyValid ()
- bool globallyValid () const

Get globally Valid.

• void setGloballyValidAsInteger (int trueFalse)

Set globally Valid as integer (nonzero true)

int globallyValidAsInteger () const

Get globally Valid.

Debug stuff

· virtual void print () const

Print cuts in collection.

Comparison operators

- virtual bool operator== (const OsiCut &rhs) const
 - equal. 2 cuts are equal if there effectiveness are equal
- virtual bool operator!= (const OsiCut &rhs) const

not equal

virtual bool operator< (const OsiCut &rhs) const

less than. True if this.effectiveness < rhs.effectiveness

virtual bool operator> (const OsiCut &rhs) const

less than. True if this.effectiveness > rhs.effectiveness

Sanity checks on cut

• virtual bool consistent () const =0

Returns true if the cut is consistent with respect to itself, without considering any data in the model.

• virtual bool consistent (const OsiSolverInterface &si) const =0

Returns true if cut is consistent when considering the solver interface's model.

• virtual bool infeasible (const OsiSolverInterface &si) const =0

Returns true if the cut is infeasible "with respect to itself" and cannot be satisfied.

virtual double violated (const double *solution) const =0

Returns infeasibility of the cut with respect to solution passed in i.e.

Protected Member Functions

Constructors and destructors

• OsiCut ()

Default Constructor.

• OsiCut (const OsiCut &)

Copy constructor.

OsiCut & operator= (const OsiCut &rhs)

Assignment operator.

virtual ∼OsiCut ()

Destructor.

7.13.1 Detailed Description

Definition at line 36 of file OsiCut.hpp.

7.13.2 Member Function Documentation

```
7.13.2.1 virtual bool OsiCut::consistent ( ) const [inline], [pure virtual]
```

Returns true if the cut is consistent with respect to itself, without considering any data in the model.

For example, it might check to ensure that a column index is not negative.

Implemented in OsiRowCut, and OsiColCut.

```
7.13.2.2 virtual bool OsiCut::consistent (const OsiSolverInterface & si) const [inline], [pure virtual]
```

Returns true if cut is consistent when considering the solver interface's model.

For example, it might check to ensure that a column index is not greater than the number of columns in the model. Assumes consistent() is true.

Implemented in OsiRowCut, and OsiColCut.

```
7.13.2.3 virtual bool OsiCut::infeasible (const OsiSolverInterface & si) const [inline], [pure virtual]
```

Returns true if the cut is infeasible "with respect to itself" and cannot be satisfied.

This method does NOT check whether adding the cut to the solver interface's model will make the -model- infeasible. A cut which returns !infeasible(si) may very well make the model infeasible. (Of course, adding a cut with returns infeasible(si) will make the model infeasible.)

The "with respect to itself" is in quotes becaues in the case where the cut simply replaces existing bounds, it may make sense to test infeasibility with respect to the current bounds held in the solver interface's model. For example, if the cut has a single variable in it, it might check that the maximum of new and existing lower bounds is greater than the minium of the new and existing upper bounds.

Assumes that consistent(si) is true.

Infeasible cuts can be a useful mechanism for a cut generator to inform the solver interface that its detected infeasibility of the problem.

Implemented in OsiRowCut, and OsiColCut.

7.13.2.4 virtual double OsiCut::violated (const double * solution) const [pure virtual]

Returns infeasibility of the cut with respect to solution passed in i.e.

is positive if cuts off that solution. solution is getNumCols() long..

Implemented in OsiRowCut, and OsiColCut.

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

· OsiCut.hpp

7.14 OsiCuts Class Reference

Collections of row cuts and column cuts.

```
#include <OsiCuts.hpp>
```

Classes

class const_iterator

Const Iterator.

· class iterator

Iterator.

Public Member Functions

Inserting a cut into collection

void insert (const OsiRowCut &rc)

Insert a row cut.

void insertIfNotDuplicate (OsiRowCut &rc, CoinAbsFItEq treatAsSame=CoinAbsFItEq(1.0e-12))

Insert a row cut unless it is a duplicate - cut may get sorted.

void insertIfNotDuplicate (OsiRowCut &rc, CoinRelFltEq treatAsSame)

Insert a row cut unless it is a duplicate - cut may get sorted.

void insert (const OsiColCut &cc)

Insert a column cut.

void insert (OsiRowCut *&rcPtr)

Insert a row cut.

void insert (OsiColCut *&ccPtr)

Insert a column cut.

• void insert (const OsiCuts &cs)

Insert a set of cuts.

Number of cuts in collection

• int sizeRowCuts () const

Number of row cuts in collection.

int sizeColCuts () const

Number of column cuts in collection.

• int sizeCuts () const

Number of cuts in collection.

Debug stuff

void printCuts () const

Print cuts in collection.

Get a cut from collection

OsiRowCut * rowCutPtr (int i)

Get pointer to i'th row cut.

const OsiRowCut * rowCutPtr (int i) const

Get const pointer to i'th row cut.

OsiColCut * colCutPtr (int i)

Get pointer to i'th column cut.

const OsiColCut * colCutPtr (int i) const

Get const pointer to i'th column cut.

OsiRowCut & rowCut (int i)

Get reference to i'th row cut.

const OsiRowCut & rowCut (int i) const

Get const reference to i'th row cut.

OsiColCut & colCut (int i)

Get reference to i'th column cut.

· const OsiColCut & colCut (int i) const

Get const reference to i'th column cut.

const OsiCut * mostEffectiveCutPtr () const

Get const pointer to the most effective cut.

OsiCut * mostEffectiveCutPtr ()

Get pointer to the most effective cut.

Deleting cut from collection

• void eraseRowCut (int i)

Remove i'th row cut from collection.

void eraseColCut (int i)

Remove i'th column cut from collection.

OsiRowCut * rowCutPtrAndZap (int i)

Get pointer to i'th row cut and remove ptr from collection.

void dumpCuts ()

Clear all row cuts without deleting them.

void eraseAndDumpCuts (const std::vector< int > to erase)

Selective delete and clear for row cuts.

Sorting collection

• void sort ()

Cuts with greatest effectiveness are first.

Iterators

Example of using an iterator to sum effectiveness of all cuts in the collection.

• iterator begin ()

Get iterator to beginning of collection.

• const_iterator begin () const

Get const iterator to beginning of collection.

• iterator end ()

Get iterator to end of collection.

· const iterator end () const

Get const iterator to end of collection.

Constructors and destructors

• OsiCuts ()

Default constructor.

• OsiCuts (const OsiCuts &)

Copy constructor.

OsiCuts & operator= (const OsiCuts &rhs)

Assignment operator.

virtual ∼OsiCuts ()

Destructor.

Friends

• void OsiCutsUnitTest ()

A function that tests the methods in the OsiCuts class.

7.14.1 Detailed Description

Collections of row cuts and column cuts.

Definition at line 19 of file OsiCuts.hpp.

7.14.2 Member Function Documentation

7.14.2.1 void OsiCuts::insertlfNotDuplicate (OsiRowCut & rc, CoinAbsFltEq treatAsSame = CoinAbsFltEq (1.0e-12))

Insert a row cut unless it is a duplicate - cut may get sorted.

Duplicate is defined as CoinAbsFItEq says same

7.14.2.2 void OsiCuts::insertIfNotDuplicate (OsiRowCut & rc, CoinRelFItEq treatAsSame)

Insert a row cut unless it is a duplicate - cut may get sorted.

Duplicate is defined as CoinRelFItEq says same

7.14.2.3 void OsiCuts::insert (OsiRowCut *& rcPtr) [inline]

Insert a row cut.

The OsiCuts object takes control of the cut object. On return, rcPtr is NULL.

Definition at line 319 of file OsiCuts.hpp.

```
7.14.2.4 void OsiCuts::insert ( OsiColCut *& ccPtr ) [inline]
```

Insert a column cut.

The OsiCuts object takes control of the cut object. On return ccPtr is NULL.

Definition at line 324 of file OsiCuts.hpp.

```
7.14.2.5 void OsiCuts::dumpCuts() [inline]
```

Clear all row cuts without deleting them.

Handy in case one wants to use CGL without managing cuts in one of the OSI containers. Client is ultimately responsible for deleting the data structures holding the row cuts.

Definition at line 461 of file OsiCuts.hpp.

```
7.14.2.6 void OsiCuts::eraseAndDumpCuts ( const std::vector < int > to_erase ) [inline]
```

Selective delete and clear for row cuts.

Deletes the cuts specified in to_erase then clears remaining cuts without deleting them. A hybrid of eraseRow Cut(int) and dumpCuts(). Client is ultimately responsible for deleting the data structures for row cuts not specified in to_erase.

Definition at line 465 of file OsiCuts.hpp.

7.14.3 Friends And Related Function Documentation

```
7.14.3.1 void OsiCutsUnitTest() [friend]
```

A function that tests the methods in the OsiCuts class.

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

· OsiCuts.hpp

7.15 OsiGlpkSolverInterface Class Reference

Inheritance diagram for OsiGlpkSolverInterface:

Collaboration diagram for OsiGlpkSolverInterface:

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)

Set an integer parameter.

bool setDblParam (OsiDblParam key, double value)

Set a double parameter.

bool setStrParam (OsiStrParam key, const std::string &value)

Set a string parameter.

- bool setHintParam (OsiHintParam key, bool sense=true, OsiHintStrength strength=OsiHintTry, void *info=0)
 Set a hint parameter.
- bool getIntParam (OsiIntParam key, int &value) const

Get an integer parameter.

bool getDblParam (OsiDblParam key, double &value) const

Get a double parameter.

bool getStrParam (OsiStrParam key, std::string &value) const

Get a string parameter.

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?

virtual bool isTimeLimitReached () const

Time limit reached?

virtual bool isFeasible () const

(Integer) Feasible solution found?

WarmStart related methods

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).

 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 -COIN_DBL_MAX for -infinity.

virtual void setColUpper (int elementIndex, double elementValue)

Set a single column upper bound

Use COIN_DBL_MAX for infinity.

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

Set a single column lower and upper bound

The default implementation just invokes setColLower() and setColUpper()

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 -COIN DBL MAX for -infinity.

virtual void setRowUpper (int elementIndex, double elementValue)

Set a single row upper bound

Use COIN_DBL_MAX for infinity.

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

Set a single row lower and upper bound

The default implementation just invokes setRowLower() and setRowUpper()

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.

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 colub, const double obj)

Add a column (primal variable) to the problem.

virtual void addCols (const int numcols, const CoinPackedVectorBase *const *cols, const double *collb, const double *collb, const double *obj)

Add a set of columns (primal variables) to the problem.

virtual void deleteCols (const int num, const int *colIndices)

Remove a set of columns (primal variables) from the problem.

virtual void addRow (const CoinPackedVectorBase &vec, const double rowlb, const double rowlb)

Add a row (constraint) to the problem.

 virtual void addRow (const CoinPackedVectorBase &vec, const char rowsen, const double rowrhs, const double rowrng)

Add a row (constraint) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const double *rowlb, const double *rowlb)

Add a set of rows (constraints) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const char *rowsen, const double *rowrhs, const double *rowrng)

Add a set of rows (constraints) to the problem.

virtual void deleteRows (const int num, const int *rowIndices)

Delete a set of rows (constraints) from the problem.

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 *&colub, double *&rowlb, double *&rowlb)

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 *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 and tike 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 *colub, const double *obj, const char *rowsen, 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.

Methods for row and column names.

Only the set methods need to be overridden to ensure consistent names between OsiGlpk and the OSI base class.

void setObjName (std::string name)

Set the objective function name.

• void setRowName (int ndx, std::string name)

Set a row name.

• void setColName (int ndx, std::string name)

Set a column name.

Constructors and destructor

OsiGlpkSolverInterface ()

Default Constructor.

virtual OsiSolverInterface * clone (bool copyData=true) const

Clone.

OsiGlpkSolverInterface (const OsiGlpkSolverInterface &)

Copy constructor.

• OsiGlpkSolverInterface & operator= (const OsiGlpkSolverInterface &rhs)

Assignment operator.

virtual ∼OsiGlpkSolverInterface ()

Destructor.

virtual void reset ()

Resets as if default constructor.

Static Public Member Functions

Static instance counter methods

static void incrementInstanceCounter ()

GLPK has a context which must be freed after all GLPK LPs (or MIPs) are freed.

static void decrementInstanceCounter ()

GLPK has a context which must be freed after all GLPK LPs (or MIPs) are freed.

static unsigned int getNumInstances ()

Return the number of LP/MIP instances of instantiated objects using the GLPK environment.

Protected Member Functions

Protected methods

virtual void applyRowCut (const OsiRowCut &rc)

Apply a row cut. Return true if cut was applied.

virtual void applyColCut (const OsiColCut &cc)

Apply a column cut (bound adjustment).

LPX * getMutableModelPtr () const

Pointer to the model.

Friends

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

A function that tests the methods in the OsiGlpkSolverInterface class.

GLPK specific public interfaces

enum keepCachedFlag {
 KEEPCACHED_NONE = 0, KEEPCACHED_COLUMN = 1, KEEPCACHED_ROW = 2, KEEPCACHED_MAT ←
 RIX = 4,
 KEEPCACHED_RESULTS = 8, KEEPCACHED_PROBLEM = KEEPCACHED_COLUMN | KEEPCACHED_R ←
 OW | KEEPCACHED_MATRIX, KEEPCACHED_ALL = KEEPCACHED_PROBLEM | KEEPCACHED_RESUL ←
 TS, FREECACHED_COLUMN = KEEPCACHED_PROBLEM & ~KEEPCACHED_COLUMN,
 FREECACHED_ROW = KEEPCACHED_PROBLEM & ~KEEPCACHED_ROW, FREECACHED_MATRIX = K ←
 EEPCACHED_PROBLEM & ~KEEPCACHED_MATRIX = K ←

LPX * getModelPtr ()

Get pointer to GLPK model.

~KEEPCACHED_RESULTS }

Additional Inherited Members

7.15.1 Detailed Description

Definition at line 34 of file OsiGlpkSolverInterface.hpp.

7.15.2 Member Enumeration Documentation

7.15.2.1 enum OsiGlpkSolverInterface::keepCachedFlag

Enumerator

KEEPCACHED_NONE discard all cached data (default)

KEEPCACHED_COLUMN column information: objective values, lower and upper bounds, variable types

KEEPCACHED_ROW row information: right hand sides, ranges and senses, lower and upper bounds for row

KEEPCACHED_MATRIX problem matrix: matrix ordered by column and by row

KEEPCACHED_RESULTS LP solution: primal and dual solution, reduced costs, row activities.

KEEPCACHED_PROBLEM only discard cached LP solution

KEEPCACHED_ALL keep all cached data (similar to getMutableLpPtr())

FREECACHED_COLUMN free only cached column and LP solution information
FREECACHED_ROW free only cached row and LP solution information
FREECACHED_MATRIX free only cached matrix and LP solution information
FREECACHED_RESULTS free only cached LP solution information

Definition at line 635 of file OsiGlpkSolverInterface.hpp.

7.15.3 Member Function Documentation

```
7.15.3.1 bool OsiGlpkSolverInterface::setHintParam ( OsiHintParam key, bool yesNo = true, OsiHintStrength strength = OsiHintTry, void * = 0 ) [virtual]
```

Set a hint parameter.

The otherInformation parameter can be used to pass in an arbitrary block of information which is interpreted by the OSI and the underlying solver. Users are cautioned that this hook is solver-specific.

Implementors: The default implementation completely ignores otherInformation and always throws an exception for OsiForceDo. This is almost certainly not the behaviour you want; you really should override this method.

Reimplemented from OsiSolverInterface.

```
7.15.3.2 CoinWarmStart* OsiGlpkSolverInterface::getEmptyWarmStart( ) const [inline], [virtual]
```

Get an empty warm start object.

This routine returns an empty **CoinWarmStartBasis** object. Its purpose is to provide a way to give a client a warm start basis object of the appropriate type, which can resized and modified as desired.

Implements OsiSolverInterface.

Definition at line 117 of file OsiGlpkSolverInterface.hpp.

```
7.15.3.3 virtual bool OsiGlpkSolverInterface::setWarmStart ( const CoinWarmStart * warmstart ) [virtual]
```

Set warmstarting information.

Return true/false depending on whether the warmstart information was accepted or not.

Implements OsiSolverInterface.

```
7.15.3.4 virtual const char* OsiGlpkSolverInterface::getRowSense() const [virtual]
```

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

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

Implements OsiSolverInterface.

7.15.3.5 virtual const double* OsiGlpkSolverInterface::getRightHandSide() const [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

Implements OsiSolverInterface.

```
7.15.3.6 virtual const double* OsiGlpkSolverInterface::getRowRange() const [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 0.0

Implements OsiSolverInterface.

```
7.15.3.7 virtual int OsiGlpkSolverInterface::getIterationCount() const [virtual]
```

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

Implements OsiSolverInterface.

```
7.15.3.8 virtual std::vector < double* > OsiGlpkSolverInterface::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.)

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[].

Implements OsiSolverInterface.

```
7.15.3.9 virtual std::vector < double* > OsiGlpkSolverInterface::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.)

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 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[].

Implements OsiSolverInterface.

7.15.3.10 virtual void OsiGlpkSolverInterface::setColLower(int elementIndex, double elementValue) [virtual]

Set a single column lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.15.3.11 virtual void OsiGlpkSolverInterface::setColUpper (int elementIndex, double elementValue) [virtual]

Set a single column upper bound Use COIN_DBL_MAX for infinity.

Implements OsiSolverInterface.

7.15.3.12 virtual void OsiGlpkSolverInterface::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

index←	pointers to the beginning and after the end of the array of the indices of the variables whose
First,indexLast	either bound changes
boundList	the new lower/upper bound pairs for the variables

Reimplemented from OsiSolverInterface.

7.15.3.13 virtual void OsiGlpkSolverInterface::setRowLower(int elementIndex, double elementValue) [virtual]

Set a single row lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.15.3.14 virtual void OsiGlpkSolverInterface::setRowUpper(int elementIndex, double elementValue) [virtual]

Set a single row upper bound Use COIN DBL MAX for infinity.

Implements OsiSolverInterface.

7.15.3.15 virtual void OsiGlpkSolverInterface::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.

Generated on Thu Oct 8 2015 22:38:27 for Osi by Doxygen

Parameters

inde	ex⊷	pointers to the beginning and after the end of the array of the indices of the constraints whose
First,index	Last	either bound changes
bound	lList	the new lower/upper bound pairs for the constraints

Reimplemented from OsiSolverInterface.

7.15.3.16 virtual void OsiGlpkSolverInterface::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

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

Reimplemented from OsiSolverInterface.

7.15.3.17 virtual void OsiGlpkSolverInterface::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.

Implements OsiSolverInterface.

7.15.3.18 virtual void OsiGlpkSolverInterface::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.

Implements OsiSolverInterface.

7.15.3.19 virtual void OsiGlpkSolverInterface::addCol (const CoinPackedVectorBase & vec, const double collb, const double collb, const double obj) [virtual]

Add a column (primal variable) to the problem.

Implements OsiSolverInterface.

7.15.3.20 virtual void OsiGlpkSolverInterface::addCols (const int *numcols*, const CoinPackedVectorBase *const * cols, const double * collb, const double

Add a set of columns (primal variables) to the problem.

The default implementation simply makes repeated calls to addCol().

Reimplemented from OsiSolverInterface.

7.15.3.21 virtual void OsiGlpkSolverInterface::deleteCols (const int num, const int * collndices) [virtual]

Remove a set of columns (primal variables) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted variables are nonbasic.

Implements OsiSolverInterface.

7.15.3.22 virtual void OsiGlpkSolverInterface::addRow (const CoinPackedVectorBase & vec, const double rowlb, const double rowlb) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.15.3.23 virtual void OsiGlpkSolverInterface::addRow (const CoinPackedVectorBase & vec, const char rowsen, const double rowrng, const double rowrng) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.15.3.24 virtual void OsiGlpkSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * *rows*, const double * *rowlb*, const double * *rowub*) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented from OsiSolverInterface.

7.15.3.25 virtual void OsiGlpkSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * rows, const char * rowsen, const double * rowrhs, const double * rowrng) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented from OsiSolverInterface.

7.15.3.26 virtual void OsiGlpkSolverInterface::deleteRows (const int num, const int * rowIndices) [virtual]

Delete a set of rows (constraints) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted rows are loose.

Implements OsiSolverInterface.

```
7.15.3.27 virtual void OsiGlpkSolverInterface::loadProblem ( const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * rowlb, 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

Implements OsiSolverInterface.

```
7.15.3.28 virtual void OsiGlpkSolverInterface::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. Implements OsiSolverInterface.

```
7.15.3.29 virtual void OsiGlpkSolverInterface::loadProblem ( const CoinPackedMatrix & matrix, const double * collb, const double * colub, const double * rowrns, const double * rowrns, const double * rowrns )

[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

Implements OsiSolverInterface.

7.15.3.30 virtual void OsiGlpkSolverInterface::assignProblem (CoinPackedMatrix *& matrix, double *& collb, double *& collb, double *& collb, double *& collb, double *& rowrns, 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.

Implements OsiSolverInterface.

7.15.3.31 virtual void OsiGlpkSolverInterface::loadProblem (const int numcols, const int numrows, const int * start, const int * index, const double * value, const double * collb, const double * colub, const double * obj, const double * rowlb, const double * rowub) [virtual]

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

7.15.3.32 virtual void OsiGlpkSolverInterface::loadProblem (const int numcols, const int numrows, const int * start, const int * index, const double * value, const double * collb, const double * colub, const double * obj, const char * rowsen, const double * rowrhs, const double * rowrng) [virtual]

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

7.15.3.33 virtual void OsiGlpkSolverInterface::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

Implements OsiSolverInterface.

7.15.3.34 void OsiGlpkSolverInterface::setRowName (int ndx, std::string name) [virtual]

Set a row name.

Quietly does nothing if the name discipline (#OsiNameDiscipline) is auto. Quietly fails if the row index is invalid.

Reimplemented from OsiSolverInterface.

7.15.3.35 void OsiGlpkSolverInterface::setColName (int ndx, std::string name) [virtual]

Set a column name.

Quietly does nothing if the name discipline (#OsiNameDiscipline) is auto. Quietly fails if the column index is invalid.

Reimplemented from OsiSolverInterface.

7.15.3.36 static void OsiGlpkSolverInterface::incrementInstanceCounter() [inline], [static]

GLPK has a context which must be freed after all GLPK LPs (or MIPs) are freed.

It is automatically created when the first LP is created. This method:

· Increments by 1 the number of uses of the GLPK environment.

Definition at line 674 of file OsiGlpkSolverInterface.hpp.

7.15.3.37 static void OsiGlpkSolverInterface::decrementInstanceCounter() [static]

GLPK has a context which must be freed after all GLPK LPs (or MIPs) are freed.

This method:

- Decrements by 1 the number of uses of the GLPK environment.
- Deletes the GLPK environment when the number of uses is change to 0 from 1.

7.15.3.38 virtual void OsiGlpkSolverInterface::applyColCut (const OsiColCut & cc) [protected], [virtual]

Apply a column cut (bound adjustment).

Return true if cut was applied.

Implements OsiSolverInterface.

7.15.4 Friends And Related Function Documentation

7.15.4.1 void OsiGlpkSolverInterfaceUnitTest (const std::string & mpsDir, const std::string & netlibDir) [friend]

A function that tests the methods in the OsiGlpkSolverInterface class.

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

OsiGlpkSolverInterface.hpp

7.16 OsiGrbSolverInterface Class Reference

Gurobi Solver Interface.

#include <OsiGrbSolverInterface.hpp>

Inheritance diagram for OsiGrbSolverInterface:

Collaboration diagram for OsiGrbSolverInterface:

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.

const char * getCtype () const

return a vector of variable types (continous, binary, integer)

virtual OsiSolverInterface::ApplyCutsReturnCode applyCuts (const OsiCuts &cs, double effectivenessLb=0.0)

Apply a collection of cuts.

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)

Set an integer parameter.

bool setDblParam (OsiDblParam key, double value)

Set a double parameter.

• bool setStrParam (OsiStrParam key, const std::string &value)

Set a string parameter.

- bool setHintParam (OsiHintParam key, bool yesNo=true, OsiHintStrength strength=OsiHintTry, void *=NULL) Set a hint parameter.
- bool getIntParam (OsiIntParam key, int &value) const

Get an integer parameter.

• bool getDblParam (OsiDblParam key, double &value) const

Get a double parameter.

• bool getStrParam (OsiStrParam key, std::string &value) const

Get a string parameter.

bool getHintParam (OsiHintParam key, bool &yesNo, OsiHintStrength &strength, void *&otherInformation)
 const

Get a hint parameter (all information)

• bool getHintParam (OsiHintParam key, bool &yesNo, OsiHintStrength &strength) const

Get a hint parameter (sense and strength only)

bool getHintParam (OsiHintParam key, bool &yesNo) const

Get a hint parameter (sense only)

- void setMipStart (bool value)
- bool getMipStart () 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

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).

 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 setObjCoeffSet (const int *indexFirst, const int *indexLast, const double *coeffList)

Set a a set of objective function coefficients.

virtual void setColLower (int elementIndex, double elementValue)

Set a single column lower bound

Use -COIN_DBL_MAX for -infinity.

virtual void setColUpper (int elementIndex, double elementValue)

Set a single column upper bound

Use COIN_DBL_MAX for infinity.

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

Set a single column lower and upper bound

The default implementation just invokes <code>setColLower()</code> and <code>setColUpper()</code>

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 -COIN DBL MAX for -infinity.

virtual void setRowUpper (int elementIndex, double elementValue)

Set a single row upper bound

Use COIN_DBL_MAX for infinity.

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

Set a single row lower and upper bound

The default implementation just invokes setRowLower() and setRowUpper()

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 <code>setRowLower()</code> and <code>setRowUpper()</code> 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 <code>setRowType()</code> and 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.

Naming methods

virtual void setRowName (int ndx, std::string name)

Set a row name.

virtual void setColName (int ndx, std::string name)

Set a column name.

Methods to expand a problem.

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 colub, const double obj)

Add a column (primal variable) to the problem.

virtual void addCols (const int numcols, const CoinPackedVectorBase *const *cols, const double *collb, const double *collb, const double *obj)

Add a set of columns (primal variables) to the problem.

virtual void deleteCols (const int num, const int *colIndices)

Remove a set of columns (primal variables) from the problem.

• virtual void addRow (const CoinPackedVectorBase &vec, const double rowlb, const double rowlb)

Add a row (constraint) to the problem.

virtual void addRow (const CoinPackedVectorBase &vec, const char rowsen, const double rowrhs, const double rowrng)

Add a row (constraint) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const double *rowlb, const double *rowub)

Add a set of rows (constraints) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const char *rowsen, const double *rowrhs, const double *rowrng)

Add a set of rows (constraints) to the problem.

virtual void deleteRows (const int num, const int *rowIndices)

Delete a set of rows (constraints) from the problem.

Methods to input a problem

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

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 *&rowlb)

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 *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 *colub, const double *obj, const char *rowsen, 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.

Constructors and destructor

OsiGrbSolverInterface (bool use_local_env=false)

Default Constructor.

OsiGrbSolverInterface (GRBenv *localgrbenv)

Constructor that takes a gurobi environment and assumes membership.

virtual OsiSolverInterface * clone (bool copyData=true) const

Clone

• OsiGrbSolverInterface (const OsiGrbSolverInterface &)

Copy constructor.

OsiGrbSolverInterface & operator= (const OsiGrbSolverInterface &rhs)

Assignment operator.

virtual ∼OsiGrbSolverInterface ()

Destructor.

virtual void reset ()

Resets as if default constructor.

OsiSimplexInterface methods

Gurobi adds a slack with coeff +1 in "<=" and "=" constraints, with coeff -1 in ">=", slack being non negative.

We switch in order to get a "Clp tableau" where all the slacks have coefficient +1 in the original tableau.

If a slack for ">=" is non basic, invB is not changed; column of the slack in the optimal tableau is flipped.

If a slack for ">=" is basic, corresp. row of invB is flipped; whole row of the optimal tableau is flipped; then whole column for the slack in opt tableau is flipped.

Ranged rows are not supported. It might work, but no garantee is given.

virtual int canDoSimplexInterface () const

Returns 1 if can just do getBlnv etc 2 if has all OsiSimplex methods and 0 if it has none.

virtual void enableSimplexInterface (int doingPrimal)

Useless function, defined only for compatibility with OsiSimplexInterface.

virtual void disableSimplexInterface ()

Useless function, defined only for compatibility with OsiSimplexInterface.

virtual void enableFactorization () const

Useless function, defined only for compatibility with OsiSimplexInterface.

virtual void disableFactorization () const

Useless function, defined only for compatibility with OsiSimplexInterface.

virtual bool basisIsAvailable () const

Returns true if a basis is available.

virtual void getBasisStatus (int *cstat, int *rstat) const

Returns a basis status of the structural/artificial variables At present as warm start i.e 0: free, 1: basic, 2: upper, 3: lower.

void switchToLP ()

Get indices of the pivot variable in each row (order of indices corresponds to the order of elements in a vector retured by getBlnvAcol() and getBlnvCol()).

void switchToMIP ()

switches Gurobi to prob type MIP

Static Public Member Functions

Static instance counter methods

static void incrementInstanceCounter ()

Gurobi has a context which must be created prior to all other Gurobi calls.

static void decrementInstanceCounter ()

Gurobi has a context which should be deleted after Gurobi calls.

static void setEnvironment (GRBenv *globalenv)

sets the global gurobi environment to a user given one

static unsigned int getNumInstances ()

Return the number of instances of instantiated objects using Gurobi services.

Protected Member Functions

Protected methods

virtual void applyRowCut (const OsiRowCut &rc)

Apply a row cut. Return true if cut was applied.

virtual void applyColCut (const OsiColCut &cc)

Apply a column cut (bound adjustment).

Friends

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

A function that tests the methods in the OsiGrbSolverInterface class.

Gurobi specific public interfaces

enum keepCachedFlag {
 KEEPCACHED_NONE = 0, KEEPCACHED_COLUMN = 1, KEEPCACHED_ROW = 2, KEEPCACHED_MAT
 RIX = 4,

KEEPCACHED_RESULTS = 8, KEEPCACHED_PROBLEM = KEEPCACHED_COLUMN | KEEPCACHED_R ← OW | KEEPCACHED_MATRIX, KEEPCACHED_ALL = KEEPCACHED_PROBLEM | KEEPCACHED_RESUL ← TS, FREECACHED_COLUMN = KEEPCACHED_PROBLEM & ~KEEPCACHED_COLUMN, FREECACHED_ROW = KEEPCACHED_PROBLEM & ~KEEPCACHED_ROW, FREECACHED_MATRIX = K ← EEPCACHED_PROBLEM & ~KEEPCACHED_MATRIX, FREECACHED_RESULTS = KEEPCACHED_ALL & ~KEEPCACHED_RESULTS }

Get pointer to Gurobi model and free all specified cached data entries (combined with logical or-operator '|'):

- GRBmodel * getLpPtr (int keepCached=KEEPCACHED_NONE)
- GRBenv * getEnvironmentPtr () const

Method to access Gurobi environment pointer.

• bool isDemoLicense () const

Return whether the current Gurobi environment runs in demo mode.

Additional Inherited Members

7.16.1 Detailed Description

Gurobi Solver Interface.

Instantiation of OsiGrbSolverInterface for Gurobi

Definition at line 29 of file OsiGrbSolverInterface.hpp.

7.16.2 Member Enumeration Documentation

7.16.2.1 enum OsiGrbSolverInterface::keepCachedFlag

Get pointer to Gurobi model and free all specified cached data entries (combined with logical or-operator '|'):

Enumerator

KEEPCACHED_NONE discard all cached data (default)

KEEPCACHED_COLUMN column information: objective values, lower and upper bounds, variable types

KEEPCACHED_ROW row information: right hand sides, ranges and senses, lower and upper bounds for row

KEEPCACHED_MATRIX problem matrix: matrix ordered by column and by row

KEEPCACHED_RESULTS LP solution: primal and dual solution, reduced costs, row activities.

KEEPCACHED_PROBLEM only discard cached LP solution

KEEPCACHED_ALL keep all cached data (similar to getMutableLpPtr())

FREECACHED_COLUMN free only cached column and LP solution information

FREECACHED_ROW free only cached row and LP solution information
FREECACHED_MATRIX free only cached matrix and LP solution information
FREECACHED_RESULTS free only cached LP solution information

Definition at line 546 of file OsiGrbSolverInterface.hpp.

7.16.3 Member Function Documentation

7.16.3.1 bool OsiGrbSolverInterface::setHintParam (OsiHintParam key, bool yesNo = true, OsiHintStrength strength = OsiHintTry, void * = NULL) [virtual]

Set a hint parameter.

The otherInformation parameter can be used to pass in an arbitrary block of information which is interpreted by the OSI and the underlying solver. Users are cautioned that this hook is solver-specific.

Implementors: The default implementation completely ignores otherInformation and always throws an exception for OsiForceDo. This is almost certainly not the behaviour you want; you really should override this method.

Reimplemented from OsiSolverInterface.

7.16.3.2 bool OsiGrbSolverInterface::getHintParam (OsiHintParam key, bool & yesNo, OsiHintStrength & strength, void *& otherInformation) const [virtual]

Get a hint parameter (all information)

Return all available information for the hint: sense, strength, and any extra information associated with the hint.

Implementors: The default implementation will always set otherInformation to NULL. This is almost certainly not the behaviour you want; you really should override this method.

Reimplemented from OsiSolverInterface.

7.16.3.3 bool OsiGrbSolverInterface::getHintParam (OsiHintParam key, bool & yesNo, OsiHintStrength & strength) const [virtual]

Get a hint parameter (sense and strength only)

Return only the sense and strength of the hint.

Reimplemented from OsiSolverInterface.

7.16.3.4 bool OsiGrbSolverInterface::getHintParam (OsiHintParam key, bool & yesNo) const [virtual]

Get a hint parameter (sense only)

Return only the sense (true/false) of the hint.

Reimplemented from OsiSolverInterface.

7.16.3.5 CoinWarmStart* OsiGrbSolverInterface::getEmptyWarmStart() const [virtual]

Get an empty warm start object.

This routine returns an empty **CoinWarmStartBasis** object. Its purpose is to provide a way to give a client a warm start basis object of the appropriate type, which can resized and modified as desired.

Implements OsiSolverInterface.

```
7.16.3.6 virtual bool OsiGrbSolverInterface::setWarmStart ( const CoinWarmStart * warmstart ) [virtual]
```

Set warmstarting information.

Return true/false depending on whether the warmstart information was accepted or not.

Implements OsiSolverInterface.

```
7.16.3.7 virtual const char* OsiGrbSolverInterface::getRowSense() const [virtual]
```

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

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

Implements OsiSolverInterface.

```
7.16.3.8 virtual const double* OsiGrbSolverInterface::getRightHandSide( ) const [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

Implements OsiSolverInterface.

```
7.16.3.9 virtual const double* OsiGrbSolverInterface::getRowRange() const [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 0.0

Implements OsiSolverInterface.

7.16.3.10 virtual int OsiGrbSolverInterface::getIterationCount () const [virtual]

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

Implements OsiSolverInterface.

7.16.3.11 virtual std::vector<double*> OsiGrbSolverInterface::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[].

Implements OsiSolverInterface.

7.16.3.12 virtual std::vector<double*> OsiGrbSolverInterface::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[].

Implements OsiSolverInterface.

7.16.3.13 virtual void OsiGrbSolverInterface::setColLower (int elementIndex, double elementValue) [virtual]

Set a single column lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.16.3.14 virtual void OsiGrbSolverInterface::setColUpper (int elementIndex, double elementValue) [virtual]

Set a single column upper bound Use COIN_DBL_MAX for infinity.

Implements OsiSolverInterface.

7.16.3.15 virtual void OsiGrbSolverInterface::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 $\verb|setCollower|()$ and $\verb|setColupper|()$ over and over again.

Generated on Thu Oct 8 2015 22:38:27 for Osi by Doxygen

Parameters

	contains the indices of the constraints whose either bound changes
<code>[indexfirst,</code>	index⇔
Last]	
boundList	the new lower/upper bound pairs for the variables

Reimplemented from OsiSolverInterface.

7.16.3.16 virtual void OsiGrbSolverInterface::setRowLower(int elementIndex, double elementValue) [virtual]

Set a single row lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.16.3.17 virtual void OsiGrbSolverInterface::setRowUpper(int elementIndex, double elementValue) [virtual]

Set a single row upper bound Use COIN_DBL_MAX for infinity.

Implements OsiSolverInterface.

7.16.3.18 virtual void OsiGrbSolverInterface::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

	contains the indices of the constraints whose either bound changes
<code>[indexfirst,</code>	index⇔
Last]	
boundList	the new lower/upper bound pairs for the constraints

Reimplemented from OsiSolverInterface.

7.16.3.19 virtual void OsiGrbSolverInterface::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 () and over and over again.

Parameters

		contains the indices of the constraints whose type changes
<code>[indexfirst, index←</code>		index⊷
	Last]	
	senseList	the new senses
	rhsList	the new right hand sides

rangeList the new ranges

Reimplemented from OsiSolverInterface.

7.16.3.20 virtual void OsiGrbSolverInterface::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.

Implements OsiSolverInterface.

7.16.3.21 virtual void OsiGrbSolverInterface::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.

Implements OsiSolverInterface.

7.16.3.22 virtual void OsiGrbSolverInterface::addCol (const CoinPackedVectorBase & vec, const double collb, const double collb, const double obj) [virtual]

Add a column (primal variable) to the problem.

Implements OsiSolverInterface.

7.16.3.23 virtual void OsiGrbSolverInterface::addCols (const int *numcols*, const CoinPackedVectorBase *const * cols, const double * collb, const double * collb, const double * obj) [virtual]

Add a set of columns (primal variables) to the problem.

The default implementation simply makes repeated calls to addCol().

Reimplemented from OsiSolverInterface.

7.16.3.24 virtual void OsiGrbSolverInterface::deleteCols (const int num, const int * colIndices) [virtual]

Remove a set of columns (primal variables) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted variables are nonbasic.

Implements OsiSolverInterface.

7.16.3.25 virtual void OsiGrbSolverInterface::addRow (const CoinPackedVectorBase & vec, const double rowlb, const double rowlb) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.16.3.26 virtual void OsiGrbSolverInterface::addRow (const CoinPackedVectorBase & vec, const char rowsen, const double rowrns, const double rowrng) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.16.3.27 virtual void OsiGrbSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * *rows*, const double * *rowlb*, const double * *rowub*) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented from OsiSolverInterface.

7.16.3.28 virtual void OsiGrbSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * *rows*, const char * *rowsen*, const double * *rowrhs*, const double * *rowrng*) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented from OsiSolverInterface.

7.16.3.29 virtual void OsiGrbSolverInterface::deleteRows (const int num, const int * rowIndices) [virtual]

Delete a set of rows (constraints) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted rows are loose. Implements OsiSolverInterface.

7.16.3.30 virtual void OsiGrbSolverInterface::loadProblem (const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * rowlb, 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

Implements OsiSolverInterface.

7.16.3.31 virtual void OsiGrbSolverInterface::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. Implements OsiSolverInterface.

7.16.3.32 virtual void OsiGrbSolverInterface::loadProblem (const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * collb, const double * rowrns, const double * rowrns, const double * rowrns)

[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

Implements OsiSolverInterface.

7.16.3.33 virtual void OsiGrbSolverInterface::assignProblem (CoinPackedMatrix *& matrix, double *& collb, 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. Implements OsiSolverInterface.

7.16.3.34 virtual void OsiGrbSolverInterface::loadProblem (const int *numcols*, const int *numrows*, const int * start, const int * index, const double * value, const double * collb, const double * colub, const double * obj, const double * rowlb, const double * rowub) [virtual]

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

7.16.3.35 virtual void OsiGrbSolverInterface::loadProblem (const int *numcols*, const int *numrows*, const int * start, const int * index, const double * value, const double * collb, const double * colub, const double * obj, const char * rowsen, const double * rowrhs, const double * rowrng) [virtual]

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

7.16.3.36 virtual void OsiGrbSolverInterface::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

Implements OsiSolverInterface.

7.16.3.37 static void OsiGrbSolverInterface::incrementInstanceCounter() [static]

Gurobi has a context which must be created prior to all other Gurobi calls.

This method:

- Increments by 1 the number of uses of the Gurobi environment.
- Creates the Gurobi context when the number of uses is change to 1 from 0.

7.16.3.38 static void OsiGrbSolverInterface::decrementInstanceCounter() [static]

Gurobi has a context which should be deleted after Gurobi calls.

This method:

- Decrements by 1 the number of uses of the Gurobi environment.
- Deletes the Gurobi context when the number of uses is change to 0 from 1.

7.16.3.39 void OsiGrbSolverInterface::switchToLP ()

Get indices of the pivot variable in each row (order of indices corresponds to the order of elements in a vector retured by getBInvACol() and getBInvCol()).

switches Gurobi to prob type LP

7.16.3.40 virtual OsiSolverInterface::ApplyCutsReturnCode OsiGrbSolverInterface::applyCuts (const OsiCuts & cs, double effectivenessLb = 0.0) [virtual]

Apply a collection of cuts.

Only cuts which have an effectiveness >= effectivenessLb are applied.

- ReturnCode.getNumineffective() number of cuts which were not applied because they had an effectiveness < effectivenessLb
- ReturnCode.getNuminconsistent() number of invalid cuts
- ReturnCode.getNuminconsistentWrtIntegerModel() number of cuts that are invalid with respect to this integer
 model
- ReturnCode.getNuminfeasible() number of cuts that would make this integer model infeasible
- ReturnCode.getNumApplied() number of integer cuts which were applied to the integer model

cs.size() == getNumineffective() + getNuminconsistent() + getNuminconsistentWrtIntegerModel() + get←
 Numinfeasible() + getNumApplied()

Reimplemented from OsiSolverInterface.

7.16.3.41 virtual void OsiGrbSolverInterface::applyColCut (const OsiColCut & cc) [protected], [virtual]

Apply a column cut (bound adjustment).

Return true if cut was applied.

Implements OsiSolverInterface.

7.16.4 Friends And Related Function Documentation

7.16.4.1 void OsiGrbSolverInterfaceUnitTest (const std::string & mpsDir, const std::string & netlibDir) [friend]

A function that tests the methods in the OsiGrbSolverInterface class.

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

· OsiGrbSolverInterface.hpp

7.17 OsiHotInfo Class Reference

This class contains the result of strong branching on a variable When created it stores enough information for strong branching.

```
#include <OsiChooseVariable.hpp>
```

Collaboration diagram for OsiHotInfo:

Public Member Functions

• OsiHotInfo ()

Default Constructor.

OsiHotInfo (OsiSolverInterface *solver, const OsiBranchingInformation *info, const OsiObject *const *objects, int whichObject)

Constructor from useful information.

OsiHotInfo (const OsiHotInfo &)

Copy constructor.

OsiHotInfo & operator= (const OsiHotInfo &rhs)

Assignment operator.

• virtual OsiHotInfo * clone () const

Clone.

virtual ∼OsiHotInfo ()

Destructor.

int updateInformation (const OsiSolverInterface *solver, const OsiBranchingInformation *info, OsiChooseVariable *choose)

Fill in useful information after strong branch.

· double originalObjectiveValue () const

Original objective value.

• double upChange () const

Up change - invalid if n-way.

• double downChange () const

Down change - invalid if n-way.

• void setUpChange (double value)

Set up change - invalid if n-way.

void setDownChange (double value)

Set down change - invalid if n-way.

double change (int k) const

Change on way k.

• int upIterationCount () const

Up iteration count - invalid if n-way.

• int downIterationCount () const

Down iteration count - invalid if n-way.

int iterationCount (int k) const

Iteration count on way k.

• int upStatus () const

Up status - invalid if n-way.

• int downStatus () const

Down status - invalid if n-way.

void setUpStatus (int value)

Set up status - invalid if n-way.

void setDownStatus (int value)

Set down status - invalid if n-way.

• int status (int k) const

Status on way k.

OsiBranchingObject * branchingObject () const

Branching object.

Protected Attributes

· double originalObjectiveValue_

Original objective value.

• double * changes_

Objective changes.

• int * iterationCounts_

Iteration counts.

int * statuses

Status -1 - not done 0 - feasible and finished 1 - infeasible 2 - not finished.

OsiBranchingObject * branchingObject_

Branching object.

· int whichObject_

Which object on list.

7.17.1 Detailed Description

This class contains the result of strong branching on a variable When created it stores enough information for strong branching.

Definition at line 432 of file OsiChooseVariable.hpp.

7.17.2 Member Function Documentation

7.17.2.1 int OsiHotInfo::updateInformation (const OsiSolverInterface * solver, const OsiBranchingInformation * info, OsiChooseVariable * choose)

Fill in useful information after strong branch.

Return status

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

· OsiChooseVariable.hpp

7.18 OsiIntegerBranchingObject Class Reference

Simple branching object for an integer variable.

#include <OsiBranchingObject.hpp>

Inheritance diagram for OsiIntegerBranchingObject:

Collaboration diagram for OsiIntegerBranchingObject:

Public Member Functions

OsiIntegerBranchingObject ()

Default constructor.

OsiIntegerBranchingObject (OsiSolverInterface *solver, const OsiSimpleInteger *originalObject, int way, double value)

Create a standard floor/ceiling branch object.

OsiIntegerBranchingObject (OsiSolverInterface *solver, const OsiSimpleInteger *originalObject, int way, double value, double downUpperBound, double upLowerBound)

Create a standard floor/ceiling branch object.

OsiIntegerBranchingObject (const OsiIntegerBranchingObject &)

Copy constructor.

OsiIntegerBranchingObject & operator= (const OsiIntegerBranchingObject &rhs)

Assignment operator.

virtual OsiBranchingObject * clone () const

Clone.

virtual ~OsiIntegerBranchingObject ()

Destructor.

virtual double branch (OsiSolverInterface *solver)

Sets the bounds for the variable according to the current arm of the branch and advances the object state to the next arm.

virtual void print (const OsiSolverInterface *solver=NULL)

Print something about branch - only if log level high.

Protected Attributes

```
    double down_ [2]
        Lower [0] and upper [1] bounds for the down arm (way_ = -1)
    double up_ [2]
        Lower [0] and upper [1] bounds for the up arm (way_ = 1)
```

7.18.1 Detailed Description

Simple branching object for an integer variable.

This object can specify a two-way branch on an integer variable. For each arm of the branch, the upper and lower bounds on the variable can be independently specified. 0 -> down, 1-> up.

Definition at line 607 of file OsiBranchingObject.hpp.

7.18.2 Constructor & Destructor Documentation

7.18.2.1 OsilntegerBranchingObject::OsilntegerBranchingObject (OsiSolverInterface * solver, const OsiSimpleInteger * originalObject, int way, double value)

Create a standard floor/ceiling branch object.

Specifies a simple two-way branch. Let value = x*. One arm of the branch will be $lb \le x \le loor(x*)$, the other $ceil(x*) \le x \le loor(x*)$. Specify way = -1 to set the object state to perform the down arm first, way = 1 for the up arm.

7.18.2.2 OsiIntegerBranchingObject::OsiIntegerBranchingObject (OsiSolverInterface * solver, const OsiSimpleInteger * originalObject, int way, double value, double downUpperBound, double upLowerBound)

Create a standard floor/ceiling branch object.

Specifies a simple two-way branch in a more flexible way. One arm of the branch will be $lb \le x \le downUpperBound$, the other upLowerBound $\le x \le downUpperBound = 1$ to set the object state to perform the down arm first, way = 1 for the up arm.

7.18.3 Member Function Documentation

7.18.3.1 virtual double OsiIntegerBranchingObject::branch (OsiSolverInterface * solver) [virtual]

Sets the bounds for the variable according to the current arm of the branch and advances the object state to the next arm.

state. Returns change in guessed objective on next branch

Implements OsiTwoWayBranchingObject.

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

OsiBranchingObject.hpp

7.19 OsiLotsize Class Reference

Lotsize class.

#include <OsiBranchingObject.hpp>

Inheritance diagram for OsiLotsize:

Collaboration diagram for OsiLotsize:

Public Member Functions

virtual OsiObject * clone () const

Clone.

virtual double infeasibility (const OsiBranchingInformation *info, int &whichWay) const

Infeasibility - large is 0.5.

• virtual double feasibleRegion (OsiSolverInterface *solver, const OsiBranchingInformation *info) const

Set bounds to contain the current solution.

virtual OsiBranchingObject * createBranch (OsiSolverInterface *solver, const OsiBranchingInformation *info, int way) const

Creates a branching object.

void setColumnNumber (int value)

Set solver column number.

virtual int columnNumber () const

Column number if single column object -1 otherwise, so returns >= 0 Used by heuristics.

virtual void resetBounds (const OsiSolverInterface *solver)

Reset original upper and lower bound values from the solver.

bool findRange (double value, double integerTolerance) const

Finds range of interest so value is feasible in range range_ or infeasible between hi[range_] and lo[range_+1].

· virtual void floorCeiling (double &floorLotsize, double &ceilingLotsize, double value, double tolerance) const

Returns floor and ceiling.

double originalLowerBound () const

Original bounds.

int rangeType () const

Type - 1 points, 2 ranges.

int numberRanges () const

Number of points.

double * bound () const

Ranges.

virtual void resetSequenceEtc (int numberColumns, const int *originalColumns)

Change column numbers after preprocessing.

• virtual double upEstimate () const

Return "up" estimate (default 1.0e-5)

virtual double downEstimate () const

Return "down" estimate (default 1.0e-5)

· virtual bool canHandleShadowPrices () const

Return true if knows how to deal with Pseudo Shadow Prices.

virtual bool canDoHeuristics () const

Return true if object can take part in normal heuristics.

Additional Inherited Members

7.19.1 Detailed Description

Lotsize class.

Definition at line 827 of file OsiBranchingObject.hpp.

7.19.2 Member Function Documentation

```
7.19.2.1 virtual double OsiLotsize::feasibleRegion ( OsiSolverInterface * solver, const OsiBranchingInformation * info ) const [virtual]
```

Set bounds to contain the current solution.

More precisely, for the variable associated with this object, take the value given in the current solution, force it within the current bounds if required, then set the bounds to fix the variable at the integer nearest the solution value. Returns amount it had to move variable.

Implements OsiObject.

```
7.19.2.2 virtual OsiBranchingObject* OsiLotsize::createBranch ( OsiSolverInterface * solver, const OsiBranchingInformation * info, int way ) const [virtual]
```

Creates a branching object.

The preferred direction is set by way, 0 for down, 1 for up.

Reimplemented from OsiObject.

```
7.19.2.3 virtual void OsiLotsize::resetBounds ( const OsiSolverInterface * solver ) [virtual]
```

Reset original upper and lower bound values from the solver.

Handy for updating bounds held in this object after bounds held in the solver have been tightened.

Reimplemented from OsiObject.

7.19.2.4 bool OsiLotsize::findRange (double value, double integerTolerance) const

Finds range of interest so value is feasible in range range_ or infeasible between hi[range_] and lo[range_+1].

Returns true if feasible.

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

· OsiBranchingObject.hpp

7.20 OsiLotsizeBranchingObject Class Reference

Lotsize branching object.

```
#include <OsiBranchingObject.hpp>
```

Inheritance diagram for OsiLotsizeBranchingObject:

Collaboration diagram for OsiLotsizeBranchingObject:

Public Member Functions

OsiLotsizeBranchingObject ()

Default constructor.

• OsiLotsizeBranchingObject (OsiSolverInterface *solver, const OsiLotsize *originalObject, int way, double value)

Create a lotsize floor/ceiling branch object.

OsiLotsizeBranchingObject (const OsiLotsizeBranchingObject &)

Copy constructor.

OsiLotsizeBranchingObject & operator= (const OsiLotsizeBranchingObject &rhs)

Assignment operator.

virtual OsiBranchingObject * clone () const

Clone.

virtual ~OsiLotsizeBranchingObject ()

Destructor.

• virtual double branch (OsiSolverInterface *solver)

Sets the bounds for the variable according to the current arm of the branch and advances the object state to the next arm.

virtual void print (const OsiSolverInterface *solver=NULL)

Print something about branch - only if log level high.

Protected Attributes

• double down [2]

Lower [0] and upper [1] bounds for the down arm (way_ = -1)

double up_ [2]

Lower [0] and upper [1] bounds for the up arm (way_ = 1)

7.20.1 Detailed Description

Lotsize branching object.

This object can specify a two-way branch on an integer variable. For each arm of the branch, the upper and lower bounds on the variable can be independently specified.

Variable_holds the index of the integer variable in the integerVariable_array of the model.

Definition at line 957 of file OsiBranchingObject.hpp.

7.20.2 Constructor & Destructor Documentation

7.20.2.1 OsiLotsizeBranchingObject::OsiLotsizeBranchingObject (OsiSolverInterface * solver, const OsiLotsize * originalObject, int way, double value)

Create a lotsize floor/ceiling branch object.

Specifies a simple two-way branch. Let value = x*. One arm of the branch will be is $lb \le x \le valid$ range below(x*), the other valid range above(x*) $\le x \le ub$. Specify way = -1 to set the object state to perform the down arm first, way = 1 for the up arm.

7.20.3 Member Function Documentation

7.20.3.1 virtual double OsiLotsizeBranchingObject::branch (OsiSolverInterface * solver) [virtual]

Sets the bounds for the variable according to the current arm of the branch and advances the object state to the next arm.

state. Returns change in guessed objective on next branch

Implements OsiTwoWayBranchingObject.

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

· OsiBranchingObject.hpp

7.21 OsiMskSolverInterface Class Reference

Inheritance diagram for OsiMskSolverInterface:

Collaboration diagram for OsiMskSolverInterface:

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.

const char * getCtype () const

return a vector of variable types (continous, binary, integer)

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)

Set an integer parameter.

• bool setDblParam (OsiDblParam key, double value)

Set a double parameter.

bool setStrParam (OsiStrParam key, const std::string &value)

Set a string parameter.

· bool getIntParam (OsiIntParam key, int &value) const

Get an integer parameter.

• bool getDblParam (OsiDblParam key, double &value) const

Get a double parameter.

bool getStrParam (OsiStrParam key, std::string &value) const

Get a string parameter.

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?

• virtual bool isLicenseError () const

Has there been a license problem?

int getRescode () const

Get rescode return of last Mosek optimizer call.

WarmStart related methods

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).

 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 setObjCoeffSet (const int *indexFirst, const int *indexLast, const double *coeffList)

Set a a set of objective function coefficients.

virtual void setColLower (int elementIndex, double elementValue)

Set a single column lower bound

Use -COIN_DBL_MAX for -infinity.

virtual void setColUpper (int elementIndex, double elementValue)

Set a single column upper bound

Use COIN DBL MAX for infinity.

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

Set a single column lower and upper bound

The default implementation just invokes setColLower() and setColUpper()

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 -COIN_DBL_MAX for -infinity.

virtual void setRowUpper (int elementIndex, double elementValue)

Set a single row upper bound

Use COIN_DBL_MAX for infinity.

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

Set a single row lower and upper bound

The default implementation just invokes setRowLower() and setRowUpper()

• 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 <code>setRowType()</code> and 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.

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 colub, const double obj)

Add a column (primal variable) to the problem.

virtual void addCols (const int numcols, const CoinPackedVectorBase *const *cols, const double *collb, const double *collb

Add a set of columns (primal variables) to the problem.

virtual void deleteCols (const int num, const int *colIndices)

Remove a set of columns (primal variables) from the problem.

virtual void addRow (const CoinPackedVectorBase &vec, const double rowlb, const double rowlb)

Add a row (constraint) to the problem.

 virtual void addRow (const CoinPackedVectorBase &vec, const char rowsen, const double rowrhs, const double rowrng)

Add a row (constraint) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const double *rowlb, const double *rowub)

Add a set of rows (constraints) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const char *rowsen, const double *rowrhs, const double *rowrng)

Add a set of rows (constraints) to the problem.

virtual void deleteRows (const int num, const int *rowIndices)

Delete a set of rows (constraints) from the problem.

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 *&rowlb)

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 *colub, const double *obj, const char *rowsen, 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.

Message handling

void passInMessageHandler (CoinMessageHandler *handler)

Pass in a message handler It is the client's responsibility to destroy a message handler installed by this routine; it will not be destroyed when the solver interface is destroyed.

Constructors and destructor

OsiMskSolverInterface (MSKenv_t mskenv=NULL)

Default Constructor optional argument mskenv can be used to reach in an initialized user environment OsiMsk assumes membership of mskenv, so it will be freed when the last instanciation of OsiMsk is deleted.

virtual OsiSolverInterface * clone (bool copyData=true) const

Clone

OsiMskSolverInterface (const OsiMskSolverInterface &)

Copy constructor.

OsiMskSolverInterface & operator= (const OsiMskSolverInterface &rhs)

Assignment operator.

virtual ∼OsiMskSolverInterface ()

Destructor.

Static Public Member Functions

Static instance counter methods

static void incrementInstanceCounter ()

MOSEK has a context which must be created prior to all other MOSEK calls.

static void decrementInstanceCounter ()

MOSEK has a context which should be deleted after MOSEK calls.

static unsigned int getNumInstances ()

Return the number of instances of instantiated objects using MOSEK services.

Public Attributes

Private member data

MSKtask_t task_

MOSEK model represented by this class instance.

int * hotStartCStat

Hotstart information.

- int hotStartCStatSize_
- int * hotStartRStat
- int hotStartRStatSize_
- int hotStartMaxIteration_

Cached information derived from the MOSEK model

double * obj

Pointer to objective vector.

double * collower

Pointer to dense vector of variable lower bounds.

double * colupper_

Pointer to dense vector of 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 * rowlower

Pointer to dense vector of row lower bounds.

double * rowupper_

Pointer to dense vector of row upper bounds.

double * colsol

Pointer to primal solution vector.

double * rowsol

Pointer to dual solution vector.

double * redcost

Pointer to reduced cost vector.

double * rowact

Pointer to row activity (slack) vector.

CoinPackedMatrix * matrixByRow_

Pointer to row-wise copy of problem matrix coefficients.

CoinPackedMatrix * matrixByCol

Pointer to row-wise copy of problem matrix coefficients.

Additional information needed for storing MIP problems

char * coltype

Pointer to dense vector of variable types (continous, binary, integer)

· int coltypesize_

Size of allocated memory for coltype_.

· bool probtypemip_

Stores whether MOSEK' prob type is currently set to MIP.

Protected Member Functions

Protected methods

virtual void applyRowCut (const OsiRowCut &rc)

Apply a row cut. Return true if cut was applied.

virtual void applyColCut (const OsiColCut &cc)

Apply a column cut (bound adjustment).

Friends

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

A function that tests the methods in the OsiMskSolverInterface class.

MOSEK specific public interfaces

enum keepCachedFlag {
 KEEPCACHED_NONE = 0, KEEPCACHED_COLUMN = 1, KEEPCACHED_ROW = 2, KEEPCACHED_MAT ←
 RIX = 4,
 KEEPCACHED_RESULTS = 8, KEEPCACHED_PROBLEM = KEEPCACHED_COLUMN | KEEPCACHED_R ←
 OW | KEEPCACHED_MATRIX, KEEPCACHED_ALL = KEEPCACHED_PROBLEM | KEEPCACHED_RESUL ←
 TS, FREECACHED_COLUMN = KEEPCACHED_PROBLEM & ~KEEPCACHED_COLUMN,
 FREECACHED_ROW = KEEPCACHED_PROBLEM & ~KEEPCACHED_ROW, FREECACHED_MATRIX = K ←
 EEPCACHED_PROBLEM & ~KEEPCACHED_MATRIX, FREECACHED_RESULTS = KEEPCACHED_ALL &
 ~KEEPCACHED_RESULTS }

Get pointer to MOSEK model and free all specified cached data entries (combined with logical or-operator '|'):

- MSKtask_t getLpPtr (int keepCached=KEEPCACHED_NONE)
- MSKenv t getEnvironmentPtr ()

Method to access MOSEK environment pointer.

Private methods

MSKtask t getMutableLpPtr () const

Get task Pointer for const methods.

void gutsOfCopy (const OsiMskSolverInterface &source)

The real work of a copy constructor (used by copy and assignment)

void gutsOfConstructor ()

The real work of the constructor.

void gutsOfDestructor ()

The real work of the destructor.

void freeCachedColRim ()

free cached column rim vectors

void freeCachedRowRim ()

free cached row rim vectors

void freeCachedResults ()

free cached result vectors

void freeCachedMatrix ()

free cached matrices

void freeCachedData (int keepCached=KEEPCACHED_NONE)

free all cached data (except specified entries, see getLpPtr())

void freeAllMemory ()

free all allocated memory

Additional Inherited Members

7.21.1 Detailed Description

Definition at line 23 of file OsiMskSolverInterface.hpp.

7.21.2 Member Enumeration Documentation

7.21.2.1 enum OsiMskSolverInterface::keepCachedFlag

Get pointer to MOSEK model and free all specified cached data entries (combined with logical or-operator '|'):

Enumerator

KEEPCACHED_NONE discard all cached data (default)

KEEPCACHED_COLUMN column information: objective values, lower and upper bounds, variable types

KEEPCACHED_ROW row information: right hand sides, ranges and senses, lower and upper bounds for row

KEEPCACHED_MATRIX problem matrix: matrix ordered by column and by row

KEEPCACHED_RESULTS LP solution: primal and dual solution, reduced costs, row activities.

KEEPCACHED_PROBLEM only discard cached LP solution

KEEPCACHED_ALL keep all cached data (similar to getMutableLpPtr())

FREECACHED_COLUMN free only cached column and LP solution information

FREECACHED_ROW free only cached row and LP solution information

FREECACHED_MATRIX free only cached matrix and LP solution information

FREECACHED_RESULTS free only cached LP solution information

Definition at line 598 of file OsiMskSolverInterface.hpp.

7.21.3 Member Function Documentation

```
7.21.3.1 CoinWarmStart* OsiMskSolverInterface::getEmptyWarmStart( ) const [virtual]
```

Get an empty warm start object.

This routine returns an empty **CoinWarmStartBasis** object. Its purpose is to provide a way to give a client a warm start basis object of the appropriate type, which can resized and modified as desired.

Implements OsiSolverInterface.

```
7.21.3.2 virtual bool OsiMskSolverInterface::setWarmStart ( const CoinWarmStart * warmstart ) [virtual]
```

Set warmstarting information.

Return true/false depending on whether the warmstart information was accepted or not.

Implements OsiSolverInterface.

```
7.21.3.3 virtual const char* OsiMskSolverInterface::getRowSense( ) const [virtual]
```

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

- 'L': <= constraint
- 'E': = constraint
- 'G': >= constraint
- 'R': ranged constraint

· 'N': free constraint

Implements OsiSolverInterface.

```
7.21.3.4 virtual const double* OsiMskSolverInterface::getRightHandSide() const [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

Implements OsiSolverInterface.

```
7.21.3.5 virtual const double* OsiMskSolverInterface::getRowRange( ) const [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 0.0

Implements OsiSolverInterface.

```
7.21.3.6 virtual int OsiMskSolverInterface::getIterationCount() const [virtual]
```

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

Implements OsiSolverInterface.

```
7.21.3.7 virtual std::vector<double*> OsiMskSolverInterface::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[].

Implements OsiSolverInterface.

7.21.3.8 virtual std::vector<double*> OsiMskSolverInterface::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[].

Implements OsiSolverInterface.

7.21.3.9 virtual void OsiMskSolverInterface::setColLower (int elementIndex, double elementValue) [virtual]

Set a single column lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.21.3.10 virtual void OsiMskSolverInterface::setColUpper (int elementIndex, double elementValue) [virtual]

Set a single column upper bound Use COIN_DBL_MAX for infinity.

Implements OsiSolverInterface.

7.21.3.11 virtual void OsiMskSolverInterface::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

		contains the indices of the constraints whose either bound changes
	<code>[indexfirst, index←</code>	
	Last]	
Ī	boundList	the new lower/upper bound pairs for the variables

Reimplemented from OsiSolverInterface.

7.21.3.12 virtual void OsiMskSolverInterface::setRowLower(int elementIndex, double elementValue) [virtual]

Set a single row lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.21.3.13 virtual void OsiMskSolverInterface::setRowUpper(int elementIndex, double elementValue) [virtual]

Set a single row upper bound Use COIN_DBL_MAX for infinity.

Implements OsiSolverInterface.

7.21.3.14 virtual void OsiMskSolverInterface::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

	contains the indices of the constraints whose either bound changes
<code>[indexfirst,index←</code>	
Last]	
boundList	the new lower/upper bound pairs for the constraints

Reimplemented from OsiSolverInterface.

7.21.3.15 virtual void OsiMskSolverInterface::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 () and over and over again.

Parameters

	contains the indices of the constraints whose type changes
<code>[indexfirst,</code>	index⊷
Last]	
senseList	the new senses
rhsList	the new right hand sides
rangeList	the new ranges

Reimplemented from OsiSolverInterface.

7.21.3.16 virtual void OsiMskSolverInterface::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.

Implements OsiSolverInterface.

7.21.3.17 virtual void OsiMskSolverInterface::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.

Implements OsiSolverInterface.

7.21.3.18 virtual void OsiMskSolverInterface::addCol (const CoinPackedVectorBase & vec, const double collb, const double collb, const double obj) [virtual]

Add a column (primal variable) to the problem.

Implements OsiSolverInterface.

7.21.3.19 virtual void OsiMskSolverInterface::addCols (const int *numcols*, const CoinPackedVectorBase *const * cols, const double * collb, const double

Add a set of columns (primal variables) to the problem.

The default implementation simply makes repeated calls to addCol().

Reimplemented from OsiSolverInterface.

7.21.3.20 virtual void OsiMskSolverInterface::deleteCols (const int num, const int * colIndices) [virtual]

Remove a set of columns (primal variables) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted variables are nonbasic.

Implements OsiSolverInterface.

7.21.3.21 virtual void OsiMskSolverInterface::addRow (const CoinPackedVectorBase & vec, const double rowlb, const double rowub) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.21.3.22 virtual void OsiMskSolverInterface::addRow (const CoinPackedVectorBase & vec, const char rowsen, const double rowrng) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.21.3.23 virtual void OsiMskSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * *rows*, const double * *rowlb*, const double * *rowub*) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented from OsiSolverInterface.

7.21.3.24 virtual void OsiMskSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * * *const char * *rowsen*, const double * *rowrhs*, const double * *rowrng*) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented from OsiSolverInterface.

7.21.3.25 virtual void OsiMskSolverInterface::deleteRows (const int num, const int * rowIndices) [virtual]

Delete a set of rows (constraints) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted rows are loose. Implements OsiSolverInterface.

7.21.3.26 virtual void OsiMskSolverInterface::loadProblem (const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * rowlb, 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

Implements OsiSolverInterface.

7.21.3.27 virtual void OsiMskSolverInterface::assignProblem (CoinPackedMatrix *& matrix, double *& collb, 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. Implements OsiSolverInterface.

```
7.21.3.28 virtual void OsiMskSolverInterface::loadProblem ( const CoinPackedMatrix & matrix, const double * collb, const double * colub, const double * colub, const double * rowrns, const double * rowrns, const double * rowrns )

[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

Implements OsiSolverInterface.

7.21.3.29 virtual void OsiMskSolverInterface::assignProblem (CoinPackedMatrix *& matrix, double *& collb, double *& collb, double *& collb, double *& rowrhs, 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.

 $\textbf{WARNING}: \textbf{The arguments passed to this method will be freed using the C++} \ \texttt{delete} \ \textbf{and} \ \texttt{delete}[] \ \textbf{functions}.$

Implements OsiSolverInterface.

7.21.3.30 virtual void OsiMskSolverInterface::loadProblem (const int numcols, const int numrows, const int * start, const int * index, const double * value, const double * collb, const double * collb, const double * obj, const double * rowlb, const double * rowub) [virtual]

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

7.21.3.31 virtual void OsiMskSolverInterface::loadProblem (const int *numcols*, const int *numrows*, const int * start, const int * index, const double * value, const double * collb, const double * colub, const double * obj, const char * rowsen, const double * rowrhs, const double * rowrng) [virtual]

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

7.21.3.32 virtual void OsiMskSolverInterface::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

Implements OsiSolverInterface.

7.21.3.33 static void OsiMskSolverInterface::incrementInstanceCounter() [static]

MOSEK has a context which must be created prior to all other MOSEK calls.

This method:

- Increments by 1 the number of uses of the MOSEK environment.
- Creates the MOSEK context when the number of uses is change to 1 from 0.

7.21.3.34 static void OsiMskSolverInterface::decrementInstanceCounter() [static]

MOSEK has a context which should be deleted after MOSEK calls.

This method:

- Decrements by 1 the number of uses of the MOSEK environment.
- Deletes the MOSEK context when the number of uses is change to 0 from 1.

7.21.3.35 virtual void OsiMskSolverInterface::applyColCut (const OsiColCut & cc) [protected], [virtual]

Apply a column cut (bound adjustment).

Return true if cut was applied.

Implements OsiSolverInterface.

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

OsiMskSolverInterface.hpp

7.22 OsiObject Class Reference

Abstract base class for 'objects'.

#include <OsiBranchingObject.hpp>

Inheritance diagram for OsiObject:

Public Member Functions

• OsiObject ()

Default Constructor.

OsiObject (const OsiObject &)

Copy constructor.

OsiObject & operator= (const OsiObject &rhs)

Assignment operator.

virtual OsiObject * clone () const =0

Clone.

virtual ∼OsiObject ()

Destructor.

• double infeasibility (const OsiSolverInterface *solver, int &whichWay) const

Infeasibility of the object.

• virtual double feasibleRegion (OsiSolverInterface *solver) const

For the variable(s) referenced by the object, look at the current solution and set bounds to match the solution.

- virtual double feasibleRegion (OsiSolverInterface *solver, const OsiBranchingInformation *info) const =0
 - For the variable(s) referenced by the object, look at the current solution and set bounds to match the solution.
- virtual OsiBranchingObject * createBranch (OsiSolverInterface *, const OsiBranchingInformation *, int) const
 Create a branching object and indicate which way to branch first.
- virtual bool canDoHeuristics () const

Return true if object can take part in normal heuristics.

virtual bool canMoveToNearest () const

Return true if object can take part in move to nearest heuristic.

virtual int columnNumber () const

Column number if single column object -1 otherwise, Used by heuristics.

int priority () const

Return Priority - note 1 is highest priority.

void setPriority (int priority)

Set priority.

· virtual bool boundBranch () const

Return true if branch should only bound variables.

virtual bool canHandleShadowPrices () const

Return true if knows how to deal with Pseudo Shadow Prices.

int numberWays () const

Return maximum number of ways branch may have.

void setNumberWays (int numberWays)

Set maximum number of ways branch may have.

void setWhichWay (int way)

Return preferred way to branch.

• int whichWay () const

Return current preferred way to branch.

virtual int preferredWay () const

Get pre-emptive preferred way of branching - -1 off, 0 down, 1 up (for 2-way)

· double infeasibility () const

Return infeasibility.

· virtual double upEstimate () const

Return "up" estimate (default 1.0e-5)

virtual double downEstimate () const

Return "down" estimate (default 1.0e-5)

virtual void resetBounds (const OsiSolverInterface *)

Reset variable bounds to their original values.

virtual void resetSequenceEtc (int, const int *)

Change column numbers after preprocessing.

virtual void updateBefore (const OsiObject *)

Updates stuff like pseudocosts before threads.

virtual void updateAfter (const OsiObject *, const OsiObject *)

Updates stuff like pseudocosts after threads finished.

Protected Attributes

· double infeasibility_

data

· short whichWay_

Computed preferred way to branch.

short numberWays_

Maximum number of ways on branch.

int priority_

Priority.

7.22.1 Detailed Description

Abstract base class for 'objects'.

The branching model used in Osi is based on the idea of an *object*. In the abstract, an object is something that has a feasible region, can be evaluated for infeasibility, can be branched on (*i.e.*, there's some constructive action to be taken to move toward feasibility), and allows comparison of the effect of branching.

This class (OsiObject) is the base class for an object. To round out the branching model, the class OsiBranchingObject describes how to perform a branch, and the class OsiBranchDecision describes how to compare two OsiBranching← Objects.

To create a new type of object you need to provide three methods: infeasibility(), feasibleRegion(), and createBranch(), described below.

This base class is primarily virtual to allow for any form of structure. Any form of discontinuity is allowed.

As there is an overhead in getting information from solvers and because other useful information is available there is also an OsiBranchingInformation class which can contain pointers to information. If used it must at minimum contain pointers to current value of objective, maximum allowed objective and pointers to arrays for bounds and solution and direction of optimization. Also integer and primal tolerance.

Classes which inherit might have other information such as depth, number of solutions, pseudo-shadow prices etc etc. May be easier just to throw in here - as I keep doing

Definition at line 56 of file OsiBranchingObject.hpp.

7.22.2 Member Function Documentation

7.22.2.1 double OsiObject::infeasibility (const OsiSolverInterface * solver, int & whichWay) const

Infeasibility of the object.

This is some measure of the infeasibility of the object. 0.0 indicates that the object is satisfied.

The preferred branching direction is returned in whichWay, where for normal two-way branching 0 is down, 1 is up

This is used to prepare for strong branching but should also think of case when no strong branching

The object may also compute an estimate of cost of going "up" or "down". This will probably be based on pseudo-cost ideas

This should also set mutable infeasibility_ and whichWay_ This is for instant re-use for speed

Default for this just calls infeasibility with OsiBranchingInformation NOTE - Convention says that an infeasibility of CO← IN DBL MAX means object has worked out it can't be satisfied!

```
7.22.2.2 virtual double OsiObject::feasibleRegion ( OsiSolverInterface * solver ) const [virtual]
```

For the variable(s) referenced by the object, look at the current solution and set bounds to match the solution.

Returns measure of how much it had to move solution to make feasible

```
7.22.2.3 virtual double OsiObject::feasibleRegion ( OsiSolverInterface * solver, const OsiBranchingInformation * info ) const [pure virtual]
```

For the variable(s) referenced by the object, look at the current solution and set bounds to match the solution.

Returns measure of how much it had to move solution to make feasible Faster version

Implemented in OsiLotsize, OsiSOS, and OsiSimpleInteger.

7.22.2.4 virtual OsiBranchingObject* OsiObject::createBranch (OsiSolverInterface * , const OsiBranchingInformation * , int) const [inline], [virtual]

Create a branching object and indicate which way to branch first.

The branching object has to know how to create branches (fix variables, etc.)

Reimplemented in OsiLotsize, OsiSOS, and OsiSimpleInteger.

Definition at line 119 of file OsiBranchingObject.hpp.

7.22.2.5 void OsiObject::setWhichWay (int way) [inline]

Return preferred way to branch.

If two then way=0 means down and 1 means up, otherwise way points to preferred branch

Definition at line 158 of file OsiBranchingObject.hpp.

7.22.2.6 int OsiObject::whichWay () const [inline]

Return current preferred way to branch.

If two then way=0 means down and 1 means up, otherwise way points to preferred branch

Definition at line 164 of file OsiBranchingObject.hpp.

7.22.2.7 virtual void OsiObject::resetBounds (const OsiSolverInterface *) [inline], [virtual]

Reset variable bounds to their original values.

Bounds may be tightened, so it may be good to be able to reset them to their original values.

Reimplemented in OsiLotsize, and OsiSimpleInteger.

Definition at line 180 of file OsiBranchingObject.hpp.

7.22.3 Member Data Documentation

7.22.3.1 double OsiObject::infeasibility_ [mutable], [protected]

data

Computed infeasibility

Definition at line 193 of file OsiBranchingObject.hpp.

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

OsiBranchingObject.hpp

7.23 OsiObject2 Class Reference

Define a class to add a bit of complexity to OsiObject This assumes 2 way branching.

```
#include <OsiBranchingObject.hpp>
```

Inheritance diagram for OsiObject2:

Collaboration diagram for OsiObject2:

Public Member Functions

• OsiObject2 ()

Default Constructor.

• OsiObject2 (const OsiObject2 &)

Copy constructor.

OsiObject2 & operator= (const OsiObject2 &rhs)

Assignment operator.

virtual ∼OsiObject2 ()

Destructor.

void setPreferredWay (int value)

Set preferred way of branching - -1 off, 0 down, 1 up (for 2-way)

virtual int preferredWay () const

Get preferred way of branching - -1 off, 0 down, 1 up (for 2-way)

Protected Attributes

int preferredWay_

Preferred way of branching - -1 off, 0 down, 1 up (for 2-way)

· double otherInfeasibility_

"Infeasibility" on other way

7.23.1 Detailed Description

Define a class to add a bit of complexity to OsiObject This assumes 2 way branching.

Definition at line 206 of file OsiBranchingObject.hpp.

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

· OsiBranchingObject.hpp

7.24 OsiPresolve Class Reference

OSI interface to COIN problem simplification capabilities.

```
#include <OsiPresolve.hpp>
```

Public Member Functions

OsiPresolve ()

Default constructor (empty object)

virtual ∼OsiPresolve ()

Virtual destructor.

Create a new OsiSolverInterface loaded with the presolved problem.

• virtual void postsolve (bool updateStatus=true)

Restate the solution to the presolved problem in terms of the original problem and load it into the original model.

OsiSolverInterface * model () const

Return a pointer to the presolved model.

OsiSolverInterface * originalModel () const

Return a pointer to the original model.

void setOriginalModel (OsiSolverInterface *model)

Set the pointer to the original model.

• const int * originalColumns () const

Return a pointer to the original columns.

• const int * originalRows () const

Return a pointer to the original rows.

• int getNumRows () const

Return number of rows in original model.

int getNumCols () const

Return number of columns in original model.

void setNonLinearValue (double value)

"Magic" number.

· void setPresolveActions (int action)

Fine control over presolve actions.

Protected Member Functions

virtual const CoinPresolveAction * presolve (CoinPresolveMatrix *prob)

Apply presolve transformations to the problem.

virtual void postsolve (CoinPostsolveMatrix &prob)

Reverse presolve transformations to recover the solution to the original problem.

void gutsOfDestroy ()

Destroys queued postsolve actions.

7.24.1 Detailed Description

OSI interface to COIN problem simplification capabilities.

COIN provides a number of classes which implement problem simplification algorithms (**CoinPresolveAction**, **Coin**← **PrePostsolveMatrix**, and derived classes). The model of operation is as follows:

- · Create a copy of the original problem.
- Subject the copy to a series of transformations (the *presolve* methods) to produce a presolved model. Each transformation is also expected to provide a method to reverse the transformation (the *postsolve* method). The postsolve methods are collected in a linked list; the postsolve method for the final presolve transformation is at the head of the list.

- · Hand the presolved problem to the solver for optimization.
- Apply the collected postsolve methods to the presolved problem and solution, restating the solution in terms of the original problem.

The COIN presolve algorithms are unaware of OSI. The OsiPresolve class takes care of the interface. Given an OsicolverInterface origModel, it will take care of creating a clone properly loaded with the presolved problem and ready for optimization. After optimization, it will apply postsolve transformations and load the result back into origModel.

Assuming a problem has been loaded into an OsiSolverInterface origModel, a bare-bones application looks like this:

```
OsiPresolve pinfo;
OsiSolverInterface *presolvedModel;
// Return an OsiSolverInterface loaded with the presolved problem.
presolvedModel = pinfo.presolvedModel(*origModel,1.0e-8,false,numberPasses);
presolvedModel->initialSolve();
// Restate the solution and load it back into origModel.
pinfo.postsolve(true);
delete presolvedModel;
```

Definition at line 62 of file OsiPresolve.hpp.

7.24.2 Member Function Documentation

7.24.2.1 virtual OsiSolverInterface* OsiPresolve::presolvedModel (OsiSolverInterface & origModel, double feasibilityTolerance = 0.0, bool keepIntegers = true, int numberPasses = 5, const char * prohibited = NULL, bool doStatus = true, const char * rowProhibited = NULL) [virtual]

Create a new OsiSolverInterface loaded with the presolved problem.

This method implements the first two steps described in the class documentation. It clones <code>origModel</code> and applies presolve transformations, storing the resulting list of postsolve transformations. It returns a pointer to a new <code>OsiSolver</code>—Interface loaded with the presolved problem, or NULL if the problem is infeasible or unbounded. If <code>keepIntegers</code> is true then bounds may be tightened in the original. Bounds will be moved by up to <code>feasibilityTolerance</code> to try and stay feasible. When <code>doStatus</code> is true, the current solution will be transformed to match the presolved model.

This should be paired with postsolve(). It is up to the client to destroy the returned OsiSolverInterface, *after* calling postsolve().

This method is virtual. Override this method if you need to customize the steps of creating a model to apply presolve transformations.

In some sense, a wrapper for presolve(CoinPresolveMatrix*).

```
7.24.2.2 virtual void OsiPresolve::postsolve ( bool updateStatus = true ) [virtual]
```

Restate the solution to the presolved problem in terms of the original problem and load it into the original model.

postsolve() restates the solution in terms of the original problem and updates the original OsiSolverInterface supplied to presolvedModel(). If the problem has not been solved to optimality, there are no guarantees. If you are using an algorithm like simplex that has a concept of a basic solution, then set updateStatus

The advantage of going back to the original problem is that it will be exactly as it was, i.e., 0.0 will not become 1.0e-19.

Note that if you modified the original problem after presolving, then you must "undo" these modifications before calling postsolve().

In some sense, a wrapper for postsolve(CoinPostsolveMatrix&).

7.24.2.3 OsiSolverInterface* OsiPresolve::model () const

Return a pointer to the presolved model.

7.24.2.4 void OsiPresolve::setNonLinearValue (double value) [inline]

"Magic" number.

If this is non-zero then any elements with this value may change and so presolve is very limited in what can be done to the row and column. This is for non-linear problems.

Definition at line 144 of file OsiPresolve.hpp.

7.24.2.5 void OsiPresolve::setPresolveActions (int action) [inline]

Fine control over presolve actions.

Set/clear the following bits to allow or suppress actions:

- 0x01 allow duplicate column processing on integer columns and dual stuff on integers
- 0x02 switch off actions which can change +1 to something else (doubleton, tripleton, implied free)
- 0x04 allow transfer of costs from singletons and between integer variables (when advantageous)
- 0x08 do not allow x+y+z=1 transform
- 0x10 allow actions that don't easily unroll
- 0x20 allow dubious gub element reduction

GUB element reduction is only partially implemented in CoinPresolve (see **gubrow_action**) and willl cause an abort at postsolve. It's not clear what's meant by 'dual stuff on integers'. – Ih, 110605 –

Definition at line 166 of file OsiPresolve.hpp.

7.24.2.6 virtual const CoinPresolveAction* OsiPresolve::presolve(CoinPresolveMatrix * prob) [protected], [virtual]

Apply presolve transformations to the problem.

Handles the core activity of applying presolve transformations.

If you want to apply the individual presolve routines differently, or perhaps add your own to the mix, define a derived class and override this method

7.24.2.7 virtual void OsiPresolve::postsolve (CoinPostsolveMatrix & prob) [protected], [virtual]

Reverse presolve transformations to recover the solution to the original problem.

Handles the core activity of applying postsolve transformations.

Postsolving is pretty generic; just apply the transformations in reverse order. You will probably only be interested in overriding this method if you want to add code to test for consistency while debugging new presolve techniques.

7.24.2.8 void OsiPresolve::gutsOfDestroy() [protected]

Destroys queued postsolve actions.

E.g., when presolve() determines the problem is infeasible, so that it will not be necessary to actually solve the presolved problem and convert the result back to the original problem.

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

· OsiPresolve.hpp

7.25 OsiPseudoCosts Class Reference

This class is the placeholder for the pseudocosts used by OsiChooseStrong.

```
#include <OsiChooseVariable.hpp>
```

Public Member Functions

• int numberBeforeTrusted () const

Number of times before trusted.

void setNumberBeforeTrusted (int value)

Set number of times before trusted.

• void initialize (int n)

Initialize the pseudocosts with n entries.

• int numberObjects () const

Give the number of objects for which pseudo costs are stored.

virtual void updateInformation (const OsiBranchingInformation *info, int branch, OsiHotInfo *hotInfo)

Given a candidate fill in useful information e.g. estimates.

• virtual void updateInformation (int whichObject, int branch, double changeInObjective, double changeInValue, int status)

Given a branch fill in useful information e.g. estimates.

Accessor methods to pseudo costs data

- double * upTotalChange ()
- const double * upTotalChange () const
- double * downTotalChange ()
- const double * downTotalChange () const
- int * upNumber ()
- const int * upNumber () const
- int * downNumber ()
- const int * downNumber () const

Protected Attributes

double * upTotalChange_

Total of all changes up.

double * downTotalChange_

Total of all changes down.

int * upNumber_

Number of times up.

int * downNumber

Number of times down.

int numberObjects

Number of objects (could be found from solver)

int numberBeforeTrusted

Number before we trust.

7.25.1 Detailed Description

This class is the placeholder for the pseudocosts used by OsiChooseStrong.

It can also be used by any other pseudocost based strong branching algorithm.

Definition at line 240 of file OsiChooseVariable.hpp.

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

· OsiChooseVariable.hpp

7.26 OsiRowCut Class Reference

Row Cut Class.

#include <OsiRowCut.hpp>

Inheritance diagram for OsiRowCut:

Collaboration diagram for OsiRowCut:

Public Member Functions

• void sortIncrIndex ()

Allow access row sorting function.

Row bounds

• OsiRowCut_inline double lb () const

Get lower bound.

OsiRowCut_inline void setLb (double lb)

Set lower bound.

· OsiRowCut_inline double ub () const

Get upper bound.

OsiRowCut_inline void setUb (double ub)

Set upper bound.

Row rhs, sense, range

· char sense () const

Get sense ('E', 'G', 'L', 'N', 'R')

double rhs () const

Get right-hand side.

· double range () const

Get range (ub - lb for 'R' rows, 0 otherwise)

Row elements

OsiRowCut_inline void setRow (int size, const int *collndices, const double *elements, bool testForDuplicate
 —
 Index=COIN DEFAULT VALUE FOR DUPLICATE)

Set row elements.

OsiRowCut_inline void setRow (const CoinPackedVector &v)

Set row elements from a packed vector.

• OsiRowCut_inline const CoinPackedVector & row () const

Get row elements.

OsiRowCut inline CoinPackedVector & mutableRow ()

Get row elements for changing.

Comparison operators

OsiRowCut inline bool operator== (const OsiRowCut &rhs) const

equal - true if lower bound, upper bound, row elements, and OsiCut are equal.

 OsiRowCut_inline bool operator!= (const OsiRowCut &rhs) const not equal

Sanity checks on cut

OsiRowCut inline bool consistent () const

Returns true if the cut is consistent.

· OsiRowCut inline bool consistent (const OsiSolverInterface &im) const

Returns true if cut is consistent with respect to the solver interface's model.

OsiRowCut_inline bool infeasible (const OsiSolverInterface &im) const

Returns true if the row cut itself is infeasible and cannot be satisfied.

• virtual double violated (const double *solution) const

Returns infeasibility of the cut with respect to solution passed in i.e.

Arithmetic operators. Apply CoinPackedVector methods to the vector

void operator+= (double value)

add value to every vector entry

• void operator-= (double value)

subtract value from every vector entry

void operator*= (double value)

multiply every vector entry by value

• void operator/= (double value)

divide every vector entry by value

Constructors and destructors

OsiRowCut & operator= (const OsiRowCut &rhs)

Assignment operator.

• OsiRowCut (const OsiRowCut &)

Copy constructor.

virtual OsiRowCut * clone () const

Clone.

• OsiRowCut ()

Default Constructor.

- $\bullet \quad \text{OsiRowCut} \ (\text{double cutlb, double cutub, int capacity, int size, int } *\& \text{colIndices, double } *\& \text{elements})$
 - Ownership Constructor.

virtual ~OsiRowCut ()
 Destructor.

Debug stuff

· virtual void print () const

Print cuts in collection.

Friends

void OsiRowCutUnitTest (const OsiSolverInterface *baseSiP, const std::string &mpsDir)
 A function that tests the methods in the OsiRowCut class.

Additional Inherited Members

7.26.1 Detailed Description

Row Cut Class.

A row cut has:

- · a lower bound
- · an upper bound
- · a vector of row elements

Definition at line 29 of file OsiRowCut.hpp.

7.26.2 Constructor & Destructor Documentation

7.26.2.1 OsiRowCut::OsiRowCut (double cutlb, double cutub, int capacity, int size, int *& collndices, double *& elements)

Ownership Constructor.

This constructor assumes ownership of the vectors passed as parameters for indices and elements. colIndices and elements will be NULL on return.

7.26.3 Member Function Documentation

7.26.3.1 OsiRowCut_inline bool OsiRowCut::consistent() const [virtual]

Returns true if the cut is consistent.

This checks to ensure that:

- · The row element vector does not have duplicate indices
- The row element vector indices are >= 0

Implements OsiCut.

7.26.3.2 OsiRowCut_inline bool OsiRowCut::consistent (const OsiSolverInterface & im) const [virtual]

Returns true if cut is consistent with respect to the solver interface's model.

This checks to ensure that

• The row element vector indices are < the number of columns in the model

Implements OsiCut.

7.26.3.3 OsiRowCut_inline bool OsiRowCut::infeasible (const OsiSolverInterface & im) const [virtual]

Returns true if the row cut itself is infeasible and cannot be satisfied.

This checks whether

• the lower bound is strictly greater than the upper bound.

Implements OsiCut.

7.26.3.4 virtual double OsiRowCut::violated (const double * solution) const [virtual]

Returns infeasibility of the cut with respect to solution passed in i.e.

is positive if cuts off that solution. solution is getNumCols() long..

Implements OsiCut.

7.26.4 Friends And Related Function Documentation

7.26.4.1 void OsiRowCutUnitTest (const OsiSolverInterface * baseSiP, const std::string & mpsDir) [friend]

A function that tests the methods in the OsiRowCut class.

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

· OsiRowCut.hpp

7.27 OsiRowCut2 Class Reference

Row Cut Class which refers back to row which created it.

#include <OsiRowCut.hpp>

Inheritance diagram for OsiRowCut2:

Collaboration diagram for OsiRowCut2:

Public Member Functions

Which row

• int whichRow () const

Get row.

· void setWhichRow (int row)

Set row.

Constructors and destructors

• OsiRowCut2 & operator= (const OsiRowCut2 &rhs)

Assignment operator.

OsiRowCut2 (const OsiRowCut2 &)

Copy constructor.

virtual OsiRowCut * clone () const

Clone

• OsiRowCut2 (int row=-1)

Default Constructor.

virtual ~OsiRowCut2 ()

Destructor.

Additional Inherited Members

7.27.1 Detailed Description

Row Cut Class which refers back to row which created it.

It may be useful to strengthen a row rather than add a cut. To do this we need to know which row is strengthened. This trivial extension to OsiRowCut does that.

Definition at line 290 of file OsiRowCut.hpp.

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

OsiRowCut.hpp

7.28 OsiRowCutDebugger Class Reference

Validate cuts against a known solution.

```
#include <OsiRowCutDebugger.hpp>
```

Public Member Functions

Validate Row Cuts

Check that the specified cuts do not cut off the known solution.

- virtual int validateCuts (const OsiCuts &cs, int first, int last) const
 - Check that the set of cuts does not cut off the solution known to the debugger.
- virtual bool invalidCut (const OsiRowCut &rowcut) const

Check that the cut does not cut off the solution known to the debugger.

· bool onOptimalPath (const OsiSolverInterface &si) const

Returns true if the solution held in the solver is compatible with the known solution.

Activate the Debugger

The debugger is considered to be active when it holds a known solution.

• bool activate (const OsiSolverInterface &si, const char *model)

Activate a debugger using the name of a problem.

bool activate (const OsiSolverInterface &si, const double *solution, bool keepContinuous=false)

Activate a debugger using a full solution array.

bool active () const

Returns true if the debugger is active.

Query or Manipulate the Known Solution

const double * optimalSolution () const

Return the known solution.

• int numberColumns () const

Return the number of columns in the known solution.

• double optimalValue () const

Return the value of the objective for the known solution.

void redoSolution (int numberColumns, const int *originalColumns)

Edit the known solution to reflect column changes.

int printOptimalSolution (const OsiSolverInterface &si) const

Print optimal solution (returns -1 bad debug, 0 on optimal, 1 not)

Constructors and Destructors

OsiRowCutDebugger ()

Default constructor - no checking.

OsiRowCutDebugger (const OsiSolverInterface &si, const char *model)

Constructor with name of model.

OsiRowCutDebugger (const OsiSolverInterface &si, const double *solution, bool enforceOptimality=false)

Constructor with full solution.

OsiRowCutDebugger (const OsiRowCutDebugger &)

Copy constructor.

OsiRowCutDebugger & operator= (const OsiRowCutDebugger &rhs)

Assignment operator.

virtual ~OsiRowCutDebugger ()

Destructor.

Friends

• void OsiRowCutDebuggerUnitTest (const OsiSolverInterface *siP, const std::string &mpsDir)

A function that tests the methods in the OsiRowCutDebugger class.

7.28.1 Detailed Description

Validate cuts against a known solution.

OsiRowCutDebugger provides a facility for validating cuts against a known solution for a problem. The debugger knows an optimal solution for many of the miplib3 problems. Check the source for activate(const OsiSolverInterface&,const char*) in OsiRowCutDebugger.cpp for the full set of known problems.

A full solution vector can be supplied as a parameter with (activate(const OsiSolverInterface&,const double*,bool)). Only the integer values need to be valid. The default behaviour is to solve an lp relaxation with the integer variables fixed to the specified values and use the optimal solution to fill in the continuous variables in the solution. The debugger can be instructed to preserve the continuous variables (useful when debugging solvers where the linear relaxation doesn't capture all the constraints).

Note that the solution must match the problem held in the solver interface. If you want to use the row cut debugger on a problem after applying presolve transformations, your solution must match the presolved problem. (But see redo← Solution().)

Definition at line 42 of file OsiRowCutDebugger.hpp.

7.28.2 Constructor & Destructor Documentation

7.28.2.1 OsiRowCutDebugger::OsiRowCutDebugger (const OsiSolverInterface & si, const char * model)

Constructor with name of model.

See activate(const OsiSolverInterface&,const char*).

7.28.2.2 OsiRowCutDebugger::OsiRowCutDebugger (const OsiSolverInterface & si, const double * solution, bool enforceOptimality = false)

Constructor with full solution.

See activate(const OsiSolverInterface&,const double*,bool).

7.28.3 Member Function Documentation

7.28.3.1 virtual int OsiRowCutDebugger::validateCuts (const OsiCuts & cs, int first, int last) const [virtual]

Check that the set of cuts does not cut off the solution known to the debugger.

Check if any generated cuts cut off the solution known to the debugger! If so then print offending cuts. Return the number of invalid cuts.

7.28.3.2 virtual bool OsiRowCutDebugger::invalidCut (const OsiRowCut & rowcut) const [virtual]

Check that the cut does not cut off the solution known to the debugger.

Return true if cut is invalid

7.28.3.3 bool OsiRowCutDebugger::onOptimalPath (const OsiSolverInterface & si) const

Returns true if the solution held in the solver is compatible with the known solution.

More specifically, returns true if the known solution satisfies the column bounds held in the solver.

7.28.3.4 bool OsiRowCutDebugger::activate (const OsiSolverInterface & si, const char * model)

Activate a debugger using the name of a problem.

The debugger knows an optimal solution for most of miplib3. Check the source code for the full list. Returns true if the debugger is successfully activated.

7.28.3.5 bool OsiRowCutDebugger::activate (const OsiSolverInterface & si, const double * solution, bool keepContinuous = false)

Activate a debugger using a full solution array.

The solution must have one entry for every variable, but only the entries for integer values are used. By default the debugger will solve an Ip relaxation with the integer variables fixed and fill in values for the continuous variables from this solution. If the debugger should preserve the given values for the continuous variables, set keepContinuous to true.

Returns true if debugger activates successfully.

7.28.3.6 void OsiRowCutDebugger::redoSolution (int numberColumns, const int * originalColumns)

Edit the known solution to reflect column changes.

Given a translation array originalColumns[numberColumns] which can translate current column indices to original column indices, this method will edit the solution held in the debugger so that it matches the current set of columns.

Useful when the original problem is preprocessed prior to cut generation. The debugger does keep a record of the changes.

7.28.4 Friends And Related Function Documentation

7.28.4.1 void OsiRowCutDebuggerUnitTest (const OsiSolverInterface * siP, const std::string & mpsDir) [friend]

A function that tests the methods in the OsiRowCutDebugger class.

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

OsiRowCutDebugger.hpp

7.29 OsiSimpleInteger Class Reference

Define a single integer class.

#include <OsiBranchingObject.hpp>

Inheritance diagram for OsiSimpleInteger:

Collaboration diagram for OsiSimpleInteger:

Public Member Functions

• OsiSimpleInteger ()

Default Constructor.

OsiSimpleInteger (const OsiSolverInterface *solver, int iColumn)

Useful constructor - passed solver index.

OsiSimpleInteger (int iColumn, double lower, double upper)

Useful constructor - passed solver index and original bounds.

OsiSimpleInteger (const OsiSimpleInteger &)

Copy constructor.

• virtual OsiObject * clone () const

Clone.

OsiSimpleInteger & operator= (const OsiSimpleInteger &rhs)

Assignment operator.

virtual ∼OsiSimpleInteger ()

Destructor.

virtual double infeasibility (const OsiBranchingInformation *info, int &whichWay) const

Infeasibility - large is 0.5.

• virtual double feasibleRegion (OsiSolverInterface *solver, const OsiBranchingInformation *info) const

Set bounds to fix the variable at the current (integer) value.

virtual OsiBranchingObject * createBranch (OsiSolverInterface *solver, const OsiBranchingInformation *info, int way) const

Creates a branching object.

void setColumnNumber (int value)

Set solver column number.

virtual int columnNumber () const

Column number if single column object -1 otherwise, so returns >= 0 Used by heuristics.

· double originalLowerBound () const

Original bounds.

virtual void resetBounds (const OsiSolverInterface *solver)

Reset variable bounds to their original values.

virtual void resetSequenceEtc (int numberColumns, const int *originalColumns)

Change column numbers after preprocessing.

• virtual double upEstimate () const

Return "up" estimate (default 1.0e-5)

virtual double downEstimate () const

Return "down" estimate (default 1.0e-5)

· virtual bool canHandleShadowPrices () const

Return true if knows how to deal with Pseudo Shadow Prices.

Protected Attributes

double originalLower_

data Original lower bound

double originalUpper

Original upper bound.

int columnNumber

Column number in solver.

7.29.1 Detailed Description

Define a single integer class.

Definition at line 511 of file OsiBranchingObject.hpp.

7.29.2 Member Function Documentation

7.29.2.1 virtual double OsiSimpleInteger::feasibleRegion (OsiSolverInterface * solver, const OsiBranchingInformation * info) const [virtual]

Set bounds to fix the variable at the current (integer) value.

Given an integer value, set the lower and upper bounds to fix the variable. Returns amount it had to move variable. Implements OsiObject.

7.29.2.2 virtual OsiBranchingObject* OsiSimpleInteger::createBranch (OsiSolverInterface * solver, const OsiBranchingInformation * info, int way) const [virtual]

Creates a branching object.

The preferred direction is set by way, 0 for down, 1 for up.

Reimplemented from OsiObject.

7.29.2.3 virtual void OsiSimpleInteger::resetBounds (const OsiSolverInterface * solver) [virtual]

Reset variable bounds to their original values.

Bounds may be tightened, so it may be good to be able to reset them to their original values.

Reimplemented from OsiObject.

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

OsiBranchingObject.hpp

7.30 OsiSolverBranch Class Reference

Solver Branch Class.

#include <OsiSolverBranch.hpp>

Public Member Functions

Add and Get methods

• void addBranch (int iColumn, double value)

Add a simple branch (i.e. first sets ub of floor(value), second lb of ceil(value))

• void addBranch (int way, int numberTighterLower, const int *whichLower, const double *newLower, int numberTighterUpper, const int *whichUpper, const double *newUpper)

Add bounds - way =-1 is first , +1 is second.

void addBranch (int way, int numberColumns, const double *oldLower, const double *newLower, const double *newUpper)

Add bounds - way =-1 is first , +1 is second.

· void applyBounds (OsiSolverInterface &solver, int way) const

Apply bounds.

• bool feasibleOneWay (const OsiSolverInterface &solver) const

Returns true if current solution satsifies one side of branch.

• const int * starts () const

Starts.

const int * which () const

Which variables.

const double * bounds () const

Bounds.

Constructors and destructors

OsiSolverBranch ()

Default Constructor.

OsiSolverBranch (const OsiSolverBranch &rhs)

Copy constructor.

OsiSolverBranch & operator= (const OsiSolverBranch &rhs)

Assignment operator.

∼OsiSolverBranch ()

Destructor.

7.30.1 Detailed Description

Solver Branch Class.

This provides information on a branch as a set of tighter bounds on both ways

Definition at line 18 of file OsiSolverBranch.hpp.

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

OsiSolverBranch.hpp

7.31 OsiSolverInterface Class Reference

Abstract Base Class for describing an interface to a solver.

```
#include <OsiSolverInterface.hpp>
```

Inheritance diagram for OsiSolverInterface:

Collaboration diagram for OsiSolverInterface:

Classes

· class ApplyCutsReturnCode

Internal class for obtaining status from the applyCuts method.

Public Types

typedef std::vector < std::string > OsiNameVec
 Data type for name vectors.

Public Member Functions

Solve methods

virtual void initialSolve ()=0
 Solve initial LP relaxation.

virtual void resolve ()=0

Resolve an LP relaxation after problem modification.

virtual void branchAndBound ()=0

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.

When a set method returns false, the original value (if any) should be unchanged. 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.

Note

There is a default implementation of the set/get methods, namely to store/retrieve the given value using an array in the base class. A specific solver implementation can use this feature, for example, to store parameters that should be used later on. Implementors of a solver interface should overload these functions to provide the proper interface to and accurately reflect the capabilities of a specific solver.

The format for hints is slightly different in that a boolean specifies the sense of the hint and an enum specifies the strength of the hint. Hints should be initialised when a solver is instantiated. (See OsiSolverParameters.hpp for defined hint parameters and strength.) When specifying the sense of the hint, a value of true means to work with the hint, false to work against it. For example,

• setHintParam(OsiDoScale, true, OsiHintTry)

is a mild suggestion to the solver to scale the constraint system.

• setHintParam(OsiDoScale, false,OsiForceDo)

tells the solver to disable scaling, or throw an exception if it cannot comply.

As another example, a solver interface could use the value and strength of the OsiDoReducePrint hint to adjust the amount of information printed by the interface and/or solver. The extent to which a solver obeys hints is left to the solver. The value and strength returned by getHintParam will match the most recent call to setHintParam, and will not necessarily reflect the solver's ability to comply with the hint. If the hint strength is OsiForceDo, the solver is required to throw an exception if it cannot perform the specified action.

Note

As with the other set/get methods, there is a default implementation which maintains arrays in the base class for hint sense and strength. The default implementation does not store the otherInformation pointer, and always throws an exception for strength OsiForceDo. Implementors of a solver interface should override these functions to provide the proper interface to and accurately reflect the capabilities of a specific solver.

· virtual bool setIntParam (OsiIntParam key, int value)

Set an integer parameter.

virtual bool setDblParam (OsiDblParam key, double value)

Set a double parameter.

virtual bool setStrParam (OsiStrParam key, const std::string &value)

Set a string parameter.

 virtual bool setHintParam (OsiHintParam key, bool yesNo=true, OsiHintStrength strength=OsiHintTry, void *=NULL)

Set a hint parameter.

virtual bool getIntParam (OsiIntParam key, int &value) const

Get an integer parameter.

virtual bool getDblParam (OsiDblParam key, double &value) const

Get a double parameter.

virtual bool getStrParam (OsiStrParam key, std::string &value) const

Get a string parameter.

virtual bool getHintParam (OsiHintParam key, bool &yesNo, OsiHintStrength &strength, void *&other← Information) const

Get a hint parameter (all information)

virtual bool getHintParam (OsiHintParam key, bool &yesNo, OsiHintStrength &strength) const

Get a hint parameter (sense and strength only)

virtual bool getHintParam (OsiHintParam key, bool &yesNo) const

Get a hint parameter (sense only)

void copyParameters (OsiSolverInterface &rhs)

Copy all parameters in this section from one solver to another.

double getIntegerTolerance () const

Return the integrality tolerance of the underlying solver.

Methods returning info on how the solution process terminated

virtual bool isAbandoned () const =0

Are there numerical difficulties?

virtual bool isProvenOptimal () const =0

Is optimality proven?

virtual bool isProvenPrimalInfeasible () const =0

Is primal infeasibility proven?

virtual bool isProvenDualInfeasible () const =0

Is dual infeasibility 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 =0

Iteration limit reached?

Warm start methods

Note that the warm start methods return a generic CoinWarmStart object.

The precise characteristics of this object are solver-dependent. Clients who wish to maintain a maximum degree of solver independence should take care to avoid unnecessary assumptions about the properties of a warm start object.

virtual CoinWarmStart * getEmptyWarmStart () const =0

Get an empty warm start object.

virtual CoinWarmStart * getWarmStart () const =0

Get warm start information.

virtual CoinWarmStart * getPointerToWarmStart (bool &mustDelete)

Get warm start information.

virtual bool setWarmStart (const CoinWarmStart *warmstart)=0

Set warm start information.

Hot start methods

Primarily used in strong branching.

The user can create a hot start object — a snapshot of the optimization process — then reoptimize over and over again, starting from the same point.

Note

- · Between hot started optimizations only bound changes are allowed.
- The copy constructor and assignment operator should NOT copy any hot start information.
- The default implementation simply extracts a warm start object in markHotStart, resets to the warm start object in solveFromHotStart, and deletes the warm start object in unmarkHotStart. Actual solver implementations are encouraged to do better.
- virtual void markHotStart ()

Create a hot start snapshot of the optimization process.

virtual void solveFromHotStart ()

Optimize starting from the hot start snapshot.

virtual void unmarkHotStart ()

Delete the hot start snapshot.

Problem query methods

Querying a problem that has no data associated with it will result in zeros for the number of rows and columns, and NULL pointers from the methods that return vectors.

Const pointers returned from any data-query method are valid as long as the data is unchanged and the solver is not called.

virtual int getNumCols () const =0

Get the number of columns.

virtual int getNumRows () const =0

Get the number of rows.

• virtual int getNumElements () const =0

Get the number of nonzero elements.

• virtual int getNumIntegers () const

Get the number of integer variables.

virtual const double * getColLower () const =0

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

virtual const double * getColUpper () const =0

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

virtual const char * getRowSense () const =0

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

• virtual const double * getRightHandSide () const =0

Get a pointer to an array[getNumRows()] of row right-hand sides.

virtual const double * getRowRange () const =0

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

virtual const double * getRowLower () const =0

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

virtual const double * getRowUpper () const =0

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

virtual const double * getObjCoefficients () const =0

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

virtual double getObjSense () const =0

Get the objective function sense.

virtual bool isContinuous (int collndex) const =0

Return true if the variable is continuous.

virtual bool isBinary (int collndex) const

Return true if the variable is binary.

virtual bool isInteger (int collndex) const

Return true if the variable is integer.

virtual bool isIntegerNonBinary (int colIndex) const

Return true if the variable is general integer.

virtual bool isFreeBinary (int colIndex) const

Return true if the variable is binary and not fixed.

const char * columnType (bool refresh=false) const

Return an array[getNumCols()] of column types.

virtual const char * getColType (bool refresh=false) const

Return an array[getNumCols()] of column types.

virtual const CoinPackedMatrix * getMatrixByRow () const =0

Get a pointer to a row-wise copy of the matrix.

virtual const CoinPackedMatrix * getMatrixByCol () const =0

Get a pointer to a column-wise copy of the matrix.

virtual CoinPackedMatrix * getMutableMatrixByRow () const

Get a pointer to a mutable row-wise copy of the matrix.

virtual CoinPackedMatrix * getMutableMatrixByCol () const

Get a pointer to a mutable column-wise copy of the matrix.

• virtual double getInfinity () const =0

Get the solver's value for infinity.

Solution query methods

virtual const double * getColSolution () const =0

Get a pointer to an array[getNumCols()] of primal variable values.

virtual const double * getStrictColSolution ()

Get a pointer to an array[getNumCols()] of primal variable values guaranteed to be between the column lower and upper bounds.

virtual const double * getRowPrice () const =0

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

• virtual const double * getReducedCost () const =0

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

virtual const double * getRowActivity () const =0

Get a pointer to array[getNumRows()] of row activity levels.

virtual double getObjValue () const =0

Get the objective function value.

virtual int getIterationCount () const =0

Get the number of iterations it took to solve the problem (whatever 'iteration' means to the solver).

virtual std::vector< double * > getDualRays (int maxNumRays, bool fullRay=false) const =0

Get as many dual rays as the solver can provide.

virtual std::vector< double * > getPrimalRays (int maxNumRays) const =0

Get as many primal rays as the solver can provide.

virtual OsiVectorInt getFractionalIndices (const double etol=1.e-05) const

Get vector of indices of primal variables which are integer variables but have fractional values in the current solution.

Methods to modify the objective, bounds, and solution

For functions which take a set of indices as parameters (setObjCoeffSet()), setColSetBounds(), setRowSetTypes()), the parameters follow the C++ STL iterator convention: $index \leftarrow First$ points to the first index in the set, and indexLast points to a position one past the last index in the set.

• virtual void setObjCoeff (int elementIndex, double elementValue)=0

Set an objective function coefficient.

virtual void setObjCoeffSet (const int *indexFirst, const int *indexLast, const double *coeffList)

Set a set of objective function coefficients.

virtual void setObjective (const double *array)

Set the objective coefficients for all columns.

virtual void setObjSense (double s)=0

Set the objective function sense.

virtual void setColLower (int elementIndex, double elementValue)=0

Set a single column lower bound.

virtual void setColLower (const double *array)

Set the lower bounds for all columns.

virtual void setColUpper (int elementIndex, double elementValue)=0

Set a single column upper bound.

virtual void setColUpper (const double *array)

Set the upper bounds for all columns.

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 upper and lower bounds of a set of columns.

virtual void setRowLower (int elementIndex, double elementValue)=0

Set a single row lower bound.

virtual void setRowUpper (int elementIndex, double elementValue)=0

Set a single row upper bound.

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

Set a single row lower and upper bound.

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

Set the bounds on a set of rows.

• virtual void setRowType (int index, char sense, double rightHandSide, double range)=0

Set the type of a single row.

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

Set the type of a set of rows.

• virtual void setColSolution (const double *colsol)=0

Set the primal solution variable values.

virtual void setRowPrice (const double *rowprice)=0

Set dual solution variable values.

virtual int reducedCostFix (double gap, bool justInteger=true)

Fix variables at bound based on reduced cost.

Methods to set variable type

virtual void setContinuous (int index)=0

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

virtual void setInteger (int index)=0

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 for row and column names

Osi defines three name management disciplines: 'auto names' (0), 'lazy names' (1), and 'full names' (2).

See the description of #OsiNameDiscipline for details. Changing the name discipline (via setIntParam()) will not automatically add or remove name information, but setting the discipline to auto will make existing information inaccessible until the discipline is reset to lazy or full.

By definition, a row index of getNumRows() (i.e., one larger than the largest valid row index) refers to the objective function.

OSI users and implementors: While the OSI base class can define an interface and provide rudimentary support, use of names really depends on support by the OsiXXX class to ensure that names are managed correctly. If an OsiXXX class does not support names, it should return false for calls to getIntParam() or setIntParam() that reference OsiNameDiscipline.

• virtual std::string dfltRowColName (char rc, int ndx, unsigned digits=7) const

Generate a standard name of the form Rnnnnnnn or Cnnnnnnn.

virtual std::string getObjName (unsigned maxLen=static_cast< unsigned >(std::string::npos)) const

Return the name of the objective function.

• virtual void setObjName (std::string name)

Set the name of the objective function.

virtual std::string getRowName (int rowIndex, unsigned maxLen=static_cast< unsigned >(std::string::npos))
 const

Return the name of the row.

• virtual const OsiNameVec & getRowNames ()

Return a pointer to a vector of row names.

virtual void setRowName (int ndx, std::string name)

Set a row name.

virtual void setRowNames (OsiNameVec &srcNames, int srcStart, int len, int tgtStart)

Set multiple row names.

virtual void deleteRowNames (int tgtStart, int len)

Delete len row names starting at index tgtStart.

virtual std::string getColName (int colIndex, unsigned maxLen=static_cast< unsigned >(std::string::npos))

Return the name of the column.

virtual const OsiNameVec & getColNames ()

Return a pointer to a vector of column names.

virtual void setColName (int ndx, std::string name)

Set a column name.

virtual void setColNames (OsiNameVec &srcNames, int srcStart, int len, int tgtStart)

Set multiple column names.

• virtual void deleteColNames (int tgtStart, int len)

Delete len column names starting at index tgtStart.

void setRowColNames (const CoinMpsIO &mps)

Set row and column names from a CoinMpsIO object.

void setRowColNames (CoinModel &mod)

Set row and column names from a CoinModel object.

void setRowColNames (CoinLplO &mod)

Set row and column names from a CoinLplO object.

Methods to modify the constraint system.

Note that new columns are added as continuous variables.

virtual void addCol (const CoinPackedVectorBase &vec, const double collb, const double colub, const double obj)=0

Add a column (primal variable) to the problem.

virtual void addCol (const CoinPackedVectorBase &vec, const double collb, const double collb, const double collb, const double collb, std::string name)

Add a named column (primal variable) to the problem.

virtual void addCol (int numberElements, const int *rows, const double *elements, const double collb, const double collb, const double collb, const double obj)

Add a column (primal variable) to the problem.

virtual void addCol (int numberElements, const int *rows, const double *elements, const double collb, const double collb, const double obj, std::string name)

Add a named column (primal variable) to the problem.

virtual void addCols (const int numcols, const CoinPackedVectorBase *const *cols, const double *collb, const double *collb, const double *collb, const double *collb,

Add a set of columns (primal variables) to the problem.

 virtual void addCols (const int numcols, const int *columnStarts, const int *rows, const double *elements, const double *collb, const double *colub, const double *obj)

Add a set of columns (primal variables) to the problem.

void addCols (const CoinBuild &buildObject)

Add columns using a CoinBuild object.

int addCols (CoinModel &modelObject)

Add columns from a model object.

virtual void deleteCols (const int num, const int *colIndices)=0

Remove a set of columns (primal variables) from the problem.

virtual void addRow (const CoinPackedVectorBase &vec, const double rowlb, const double rowlb)=0
 Add a row (constraint) to the problem.

virtual void addRow (const CoinPackedVectorBase &vec, const double rowlb, const double rowlb, std::string name)

Add a named row (constraint) to the problem.

 virtual void addRow (const CoinPackedVectorBase &vec, const char rowsen, const double rowrhs, const double rowrng)=0

Add a row (constraint) to the problem.

 virtual void addRow (const CoinPackedVectorBase &vec, const char rowsen, const double rowrhs, const double rowrng, std::string name)

Add a named row (constraint) to the problem.

virtual void addRow (int numberElements, const int *columns, const double *element, const double rowlb, const double rowlb)

Add a row (constraint) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const double *rowlb, const double *rowub)

Add a set of rows (constraints) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const char *rowsen, const double *rowrns, const double *rowrns)

Add a set of rows (constraints) to the problem.

 virtual void addRows (const int numrows, const int *rowStarts, const int *columns, const double *element, const double *rowlb, const double *rowlb)

Add a set of rows (constraints) to the problem.

void addRows (const CoinBuild &buildObject)

Add rows using a CoinBuild object.

int addRows (CoinModel &modelObject)

Add rows from a CoinModel object.

virtual void deleteRows (const int num, const int *rowIndices)=0

Delete a set of rows (constraints) from the problem.

virtual void replaceMatrixOptional (const CoinPackedMatrix &)

Replace the constraint matrix.

virtual void replaceMatrix (const CoinPackedMatrix &)

Replace the constraint matrix.

virtual void saveBaseModel ()

Save a copy of the base model.

virtual void restoreBaseModel (int numberRows)

Reduce the constraint system to the specified number of constraints.

virtual ApplyCutsReturnCode applyCuts (const OsiCuts &cs, double effectivenessLb=0.0)

Apply a collection of cuts.

• virtual void applyRowCuts (int numberCuts, const OsiRowCut *cuts)

Apply a collection of row cuts which are all effective.

virtual void applyRowCuts (int numberCuts, const OsiRowCut **cuts)

Apply a collection of row cuts which are all effective.

void deleteBranchingInfo (int numberDeleted, const int *which)

Deletes branching information before columns deleted.

Methods for problem input and output

virtual void loadProblem (const CoinPackedMatrix &matrix, const double *collb, const double *collb, const double *collb, const double *rowlb, const double *rowlb)=0

Load in a problem by copying the arguments.

virtual void assignProblem (CoinPackedMatrix *&matrix, double *&collb, double *&colub, double *&colub, double *&colub, double *&rowlb)=0

Load in a problem by assuming ownership of the arguments.

• virtual void loadProblem (const **CoinPackedMatrix** &matrix, const double *collb, const double *collb, const double *collb, const double *collb, const double *rowrng)=0

Load in a problem by copying the arguments.

 virtual void assignProblem (CoinPackedMatrix *&matrix, double *&collb, double *&colub, double *&obj, char *&rowsen, double *&rowrhs, double *&rowrng)=0

Load in a problem by assuming ownership of the arguments.

virtual void loadProblem (const int numcols, const int numrows, const CoinBigIndex *start, const int *index, const double *value, const double *collb, const double *collb, const double *rowlb, const double *rowlb)=0

Load in a problem by copying the arguments.

virtual void loadProblem (const int numcols, const int numrows, const CoinBigIndex *start, const int *index, const double *value, const double *collb, const double *collb, const double *rowrhs, const double *rowrng)=0

Load in a problem by copying the arguments.

virtual int loadFromCoinModel (CoinModel &modelObject, bool keepSolution=false)

Load a model from a CoinModel object.

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

Read a problem in MPS format from the given filename.

virtual int readMps (const char *filename, const char *extension, int &numberSets, CoinSet **&sets)

Read a problem in MPS format from the given full filename.

virtual int readGMPL (const char *filename, const char *dataname=NULL)

Read a problem in GMPL format from the given filenames.

virtual void writeMps (const char *filename, const char *extension="mps", double objSense=0.0) const =0
 Write the problem in MPS format to the specified file.

• int writeMpsNative (const char *filename, const char **rowNames, const char **columnNames, int format
Type=0, int numberAcross=2, double objSense=0.0, int numberSOS=0, const **CoinSet** *setInfo=NULL) const

Write the problem in MPS format to the specified file with more control over the output.

virtual void writeLp (const char *filename, const char *extension="lp", double epsilon=1e-5, int number
 — Across=10, int decimals=5, double obiSense=0.0, bool useRowNames=true) const

Write the problem into an Lp file of the given filename with the specified extension.

virtual void writeLp (FILE *fp, double epsilon=1e-5, int numberAcross=10, int decimals=5, double obj
 Sense=0.0, bool useRowNames=true) const

Write the problem into the file pointed to by the parameter fp.

• int writeLpNative (const char *filename, char const *const *const rowNames, char const *const *const columnNames, const double epsilon=1.0e-5, const int numberAcross=10, const int decimals=5, const double objSense=0.0, const bool useRowNames=true) const

Write the problem into an Lp file.

int writeLpNative (FILE *fp, char const *const *const rowNames, char const *const *const columnNames, const double epsilon=1.0e-5, const int numberAcross=10, const int decimals=5, const double objSense=0.0, const bool useRowNames=true) const

Write the problem into the file pointed to by the parameter fp.

virtual int readLp (const char *filename, const double epsilon=1e-5)

Read file in LP format from file with name filename.

int readLp (FILE *fp, const double epsilon=1e-5)

Read file in LP format from the file pointed to by fp.

Miscellaneous

• int differentModel (OsiSolverInterface &other, bool ignoreNames=true)

Check two models against each other.

Setting/Accessing application data

void setApplicationData (void *appData)

Set application data.

void setAuxiliaryInfo (OsiAuxInfo *auxiliaryInfo)

Create a clone of an Auxiliary Information object.

void * getApplicationData () const

Get application data.

OsiAuxInfo * getAuxiliaryInfo () const

Get pointer to auxiliary info object.

Message handling

See the COIN library documentation for additional information about COIN message facilities.

virtual void passInMessageHandler (CoinMessageHandler *handler)

Pass in a message handler.

void newLanguage (CoinMessages::Language language)

Set language.

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

Return a pointer to the current message handler.

• CoinMessages messages ()

Return the current set of messages.

CoinMessages * messagesPointer ()

Return a pointer to the current set of messages.

• bool defaultHandler () const

Return true if default handler.

Methods for dealing with discontinuities other than integers.

Osi should be able to know about SOS and other types.

This is an optional section where such information can be stored.

void findIntegers (bool justCount)

Identify integer variables and create corresponding objects.

virtual int findIntegersAndSOS (bool justCount)

Identify integer variables and SOS and create corresponding objects.

int numberObjects () const

Get the number of objects.

void setNumberObjects (int number)

Set the number of objects.

OsiObject ** objects () const

Get the array of objects.

const OsiObject * object (int which) const

Get the specified object.

OsiObject * modifiableObject (int which) const

Get the specified object.

void deleteObjects ()

Delete all object information.

void addObjects (int numberObjects, OsiObject **objects)

Add in object information.

• double forceFeasible ()

Use current solution to set bounds so current integer feasible solution will stay feasible.

Methods related to testing generated cuts

See the documentation for OsiRowCutDebugger for additional details.

virtual void activateRowCutDebugger (const char *modelName)

Activate the row cut debugger.

virtual void activateRowCutDebugger (const double *solution, bool enforceOptimality=true)

Activate the row cut debugger using a full solution array.

const OsiRowCutDebugger * getRowCutDebugger () const

Get the row cut debugger provided the solution known to the debugger is within the feasible region held in the solver.

OsiRowCutDebugger * getRowCutDebuggerAlways () const

Get the row cut debugger object.

OsiSimplexInterface

Simplex Interface

Methods for an advanced interface to a simplex solver. The interface comprises two groups of methods. Group 1 contains methods for tableau access. Group 2 contains methods for dictating individual simplex pivots.

virtual int canDoSimplexInterface () const

Return the simplex implementation level.

OsiSimplex Group 1

Tableau access methods.

This group of methods provides access to rows and columns of the basis inverse and to rows and columns of the tableau.

· virtual void enableFactorization () const

Prepare the solver for the use of tableau access methods.

· virtual void disableFactorization () const

Undo the effects of enableFactorization.

virtual bool basisIsAvailable () const

Check if an optimal basis is available.

bool optimalBasisIsAvailable () const

Synonym for basisIsAvailable.

virtual void getBasisStatus (int *cstat, int *rstat) const

Retrieve status information for column and row variables.

virtual int setBasisStatus (const int *cstat, const int *rstat)

Set the status of column and row variables and update the basis factorization and solution.

• virtual void getReducedGradient (double *columnReducedCosts, double *duals, const double *c) const

Calculate duals and reduced costs for the given objective coefficients.

virtual void getBInvARow (int row, double *z, double *slack=NULL) const

Get a row of the tableau.

virtual void getBlnvRow (int row, double *z) const

Get a row of the basis inverse.

virtual void getBlnvACol (int col, double *vec) const

Get a column of the tableau.

virtual void getBlnvCol (int col, double *vec) const

Get a column of the basis inverse.

virtual void getBasics (int *index) const

Get indices of basic variables.

OsiSimplex Group 2

Pivoting methods

This group of methods provides for control of individual pivots by a simplex solver.

virtual void enableSimplexInterface (bool doingPrimal)

Enables normal operation of subsequent functions.

virtual void disableSimplexInterface ()

Undo whatever setting changes the above method had to make.

virtual int pivot (int colln, int colOut, int outStatus)

Perform a pivot by substituting a colln for colOut in the basis.

virtual int primalPivotResult (int colln, int sign, int &colOut, int &outStatus, double &t, CoinPackedVector *dx)
 Obtain a result of the primal pivot Outputs: colOut – leaving column, outStatus – its status, t – step size, and, if dx!=NULL, *dx – primal ray direction.

• virtual int dualPivotResult (int &colln, int &sign, int colOut, int outStatus, double &t, CoinPackedVector *dx)

Obtain a result of the dual pivot (similar to the previous method) Differences: entering variable and a sign of its change are now the outputs, the leaving variable and its statuts – the inputs If dx!=NULL, then *dx contains dual ray Return code: same.

Constructors and destructors

• OsiSolverInterface ()

Default Constructor.

virtual OsiSolverInterface * clone (bool copyData=true) const =0

Clone.

OsiSolverInterface (const OsiSolverInterface &)

Copy constructor.

OsiSolverInterface & operator= (const OsiSolverInterface &rhs)

Assignment operator.

virtual ∼OsiSolverInterface ()

Destructor.

virtual void reset ()

Reset the solver interface.

Protected Member Functions

Protected methods

virtual void applyRowCut (const OsiRowCut &rc)=0

Apply a row cut (append to the constraint matrix).

virtual void applyColCut (const OsiColCut &cc)=0

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

 void convertBoundToSense (const double lower, const double upper, char &sense, double &right, double &range) const

A quick inlined function to convert from the lb/ub style of constraint definition to the sense/rhs/range style.

 void convertSenseToBound (const char sense, const double right, const double range, double &lower, double &upper) const

A quick inlined function to convert from the sense/rhs/range style of constraint definition to the lb/ub style.

template < class T >

T forceIntoRange (const T value, const T lower, const T upper) const

A quick inlined function to force a value to be between a minimum and a maximum value.

void setInitialData ()

Set OsiSolverInterface object state for default constructor.

Protected Attributes

Protected member data

OsiRowCutDebugger * rowCutDebugger

Pointer to row cut debugger object.

CoinMessageHandler * handler_

Message handler.

· bool defaultHandler_

Flag to say if the currrent handler is the default handler.

CoinMessages messages_

Messages.

· int numberIntegers_

Number of integers.

int numberObjects

Total number of objects.

OsiObject ** object_

Integer and ... information (integer info normally at beginning)

char * columnType_

Column type 0 - continuous 1 - binary (may get fixed later) 2 - general integer (may get fixed later)

Friends

void OsiSolverInterfaceCommonUnitTest (const OsiSolverInterface *emptySi, const std::string &mpsDir, const std::string &netlibDir)

A function that tests the methods in the OsiSolverInterface class.

void OsiSolverInterfaceMpsUnitTest (const std::vector < OsiSolverInterface * > &vecSiP, const std::string &mps ← Dir)

A function that tests that a lot of problems given in MPS files (mostly the NETLIB problems) solve properly with all the specified solvers.

7.31.1 Detailed Description

Abstract Base Class for describing an interface to a solver.

Many OsiSolverInterface query methods return a const pointer to the requested read-only data. If the model data is changed or the solver is called, these pointers may no longer be valid and should be refreshed by invoking the member function to obtain an updated copy of the pointer. For example:

```
OsiSolverInterface solverInterfacePtr; const double * ruBnds = solverInterfacePtr->getRowUpper(); solverInterfacePtr->applyCuts(someSetOfCuts); // ruBnds is no longer a valid pointer and must be refreshed ruBnds = solverInterfacePtr->getRowUpper();
```

Querying a problem that has no data associated with it will result in zeros for the number of rows and columns, and NULL pointers from the methods that return vectors.

Definition at line 62 of file OsiSolverInterface.hpp.

7.31.2 Member Typedef Documentation

7.31.2.1 typedef std::vector<std::string> OsiSolverInterface::OsiNameVec

Data type for name vectors.

Definition at line 888 of file OsiSolverInterface.hpp.

7.31.3 Member Function Documentation

```
7.31.3.1 virtual void OsiSolverInterface::resolve() [pure virtual]
```

Resolve an LP relaxation after problem modification.

Note the 're-' in 'resolve'. initialSolve() should be used to solve the problem for the first time.

Implemented in OsiSpxSolverInterface, OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiGrbSolverInterface, OsiGr

```
7.31.3.2 virtual bool OsiSolverInterface::setHintParam ( OsiHintParam key, bool yesNo = true, OsiHintStrength strength = OsiHintTry, void * = NULL ) [inline], [virtual]
```

Set a hint parameter.

The otherInformation parameter can be used to pass in an arbitrary block of information which is interpreted by the OSI and the underlying solver. Users are cautioned that this hook is solver-specific.

Implementors: The default implementation completely ignores otherInformation and always throws an exception for OsiForceDo. This is almost certainly not the behaviour you want; you really should override this method.

Reimplemented in OsiGlpkSolverInterface, and OsiGrbSolverInterface.

Definition at line 294 of file OsiSolverInterface.hpp.

7.31.3.3 virtual bool OsiSolverInterface::getHintParam (OsiHintParam key, bool & yesNo, OsiHintStrength & strength, void *& otherInformation) const [inline], [virtual]

Get a hint parameter (all information)

Return all available information for the hint: sense, strength, and any extra information associated with the hint.

Implementors: The default implementation will always set otherInformation to NULL. This is almost certainly not the behaviour you want; you really should override this method.

Reimplemented in OsiGrbSolverInterface.

Definition at line 333 of file OsiSolverInterface.hpp.

7.31.3.4 virtual bool OsiSolverInterface::getHintParam (OsiHintParam key, bool & yesNo, OsiHintStrength & strength) const [inline], [virtual]

Get a hint parameter (sense and strength only)

Return only the sense and strength of the hint.

Reimplemented in OsiGrbSolverInterface.

Definition at line 347 of file OsiSolverInterface.hpp.

7.31.3.5 virtual bool OsiSolverInterface::getHintParam (OsiHintParam key, bool & yesNo) const [inline], [virtual]

Get a hint parameter (sense only)

Return only the sense (true/false) of the hint.

Reimplemented in OsiGrbSolverInterface.

Definition at line 359 of file OsiSolverInterface.hpp.

7.31.3.6 void OsiSolverInterface::copyParameters (OsiSolverInterface & rhs)

Copy all parameters in this section from one solver to another.

Note that the current implementation also copies the appData block, message handler, and rowCutDebugger. Arguably these should have independent copy methods.

7.31.3.7 double OsiSolverInterface::getIntegerTolerance() const [inline]

Return the integrality tolerance of the underlying solver.

We should be able to get an integrality tolerance, but until that time just use the primal tolerance

Definition at line 386 of file OsiSolverInterface.hpp.

7.31.3.8 virtual CoinWarmStart* OsiSolverInterface::getEmptyWarmStart() const [pure virtual]

Get an empty warm start object.

This routine returns an empty warm start object. Its purpose is to provide a way for a client to acquire a warm start object of the appropriate type for the solver, which can then be resized and modified as desired.

Implemented in OsiGrbSolverInterface, OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiGpxSolverInterface, OsiCpxSolverInterface, OsiCp

```
7.31.3.9 virtual CoinWarmStart* OsiSolverInterface::getWarmStart( ) const [pure virtual]
```

Get warm start information.

Return warm start information for the current state of the solver interface. If there is no valid warm start information, an empty warm start object wil be returned.

Implemented in OsiGrbSolverInterface, OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiCp

```
7.31.3.10 virtual CoinWarmStart* OsiSolverInterface::getPointerToWarmStart (bool & mustDelete ) [virtual]
```

Get warm start information.

Return warm start information for the current state of the solver interface. If there is no valid warm start information, an empty warm start object will be returned. This does not necessarily create an object - may just point to one. must Delete set true if user should delete returned object.

```
7.31.3.11 virtual bool OsiSolverInterface::setWarmStart ( const CoinWarmStart * warmstart ) [pure virtual]
```

Set warm start information.

Return true or false depending on whether the warm start information was accepted or not. By definition, a call to setWarmStart with a null parameter should cause the solver interface to refresh its warm start information from the underlying solver.

Implemented in OsiGrbSolverInterface, OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiCp

```
7.31.3.12 virtual const char* OsiSolverInterface::getRowSense() const [pure virtual]
```

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

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

Implemented in OsiGrbSolverInterface, OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiCp

```
7.31.3.13 virtual const double* OsiSolverInterface::getRightHandSide( ) const [pure virtual]
```

Get a pointer to an array[getNumRows()] of row right-hand sides.

- if getRowSense()[i] == 'L' then getRightHandSide()[i] == getRowUpper()[i]
- if getRowSense()[i] == 'G' then getRightHandSide()[i] == getRowLower()[i]
- if getRowSense()[i] == 'R' then getRightHandSide()[i] == getRowUpper()[i]

• if getRowSense()[i] == 'N' then getRightHandSide()[i] == 0.0

Implemented in OsiGrbSolverInterface, OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiCp

```
7.31.3.14 virtual const double* OsiSolverInterface::getRowRange() const [pure virtual]
```

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

- if getRowSense()[i] == 'R' then getRowRange()[i] == getRowUpper()[i] getRowLower()[i]
- if getRowSense()[i] != 'R' then getRowRange()[i] is 0.0

Implemented in OsiGrbSolverInterface, OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiGpxSolverInterface, OsiCpxSolverInterface, OsiCp

```
7.31.3.15 virtual double OsiSolverInterface::getObjSense() const [pure virtual]
```

Get the objective function sense.

- · 1 for minimisation (default)
- · -1 for maximisation

Implemented in OsiGrbSolverInterface, OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiCp

```
7.31.3.16 virtual bool OsiSolverInterface::isInteger ( int colIndex ) const [virtual]
```

Return true if the variable is integer.

This method returns true if the variable is binary or general integer.

```
7.31.3.17 const char* OsiSolverInterface::columnType ( bool refresh = false ) const [inline]
```

Return an array[getNumCols()] of column types.

Deprecated See getColType

Definition at line 593 of file OsiSolverInterface.hpp.

```
7.31.3.18 virtual const char* OsiSolverInterface::getColType ( bool refresh = false ) const [virtual]
```

Return an array[getNumCols()] of column types.

- 0 continuous
- 1 binary
- · 2 general integer

If refresh is true, the classification of integer variables as binary or general integer will be reevaluated. If the current bounds are [0,1], or if the variable is fixed at 0 or 1, it will be classified as binary, otherwise it will be classified as general integer.

7.31.3.19 virtual CoinPackedMatrix* OsiSolverInterface::getMutableMatrixByRow()const [inline], [virtual]

Get a pointer to a mutable row-wise copy of the matrix.

Returns NULL if the request is not meaningful (i.e., the OSI will not recognise any modifications to the matrix).

Definition at line 620 of file OsiSolverInterface.hpp.

7.31.3.20 virtual CoinPackedMatrix* OsiSolverInterface::getMutableMatrixByCol() const [inline], [virtual]

Get a pointer to a mutable column-wise copy of the matrix.

Returns NULL if the request is not meaningful (i.e., the OSI will not recognise any modifications to the matrix).

Definition at line 627 of file OsiSolverInterface.hpp.

7.31.3.21 virtual const double* OsiSolverInterface::getRowActivity() const [pure virtual]

Get a pointer to array[getNumRows()] of row activity levels.

The row activity for a row is the left-hand side evaluated at the current solution.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCp

7.31.3.22 virtual std::vector<double*> OsiSolverInterface::getDualRays (int maxNumRays, bool fullRay = false) const [pure virtual]

Get as many dual rays as the solver can provide.

In case of proven primal infeasibility there should (with high probability) 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

Implementors of solver interfaces note that the double pointers in the vector should point to arrays of length get \leftarrow NumRows() (fullRay = false) or (getNumRows()+getNumCols()) (fullRay = true) and they should be allocated with new[].

Clients of solver interfaces note that it is the client's responsibility to free the double pointers in the vector using delete[]. Clients are reminded that a problem can be dual and primal infeasible.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiGpx

7.31.3.23 virtual std::vector<double*> OsiSolverInterface::getPrimalRays(int maxNumRays) const [pure virtual]

Get as many primal rays as the solver can provide.

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

Note

Implementors of solver interfaces note that the double pointers in the vector should point to arrays of length get NumCols() and they should be allocated with new[].

Clients of solver interfaces note that it is the client's responsibility to free the double pointers in the vector using delete[]. Clients are reminded that a problem can be dual and primal infeasible.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCp

7.31.3.24 virtual OsiVectorInt OsiSolverInterface::getFractionalIndices (const double etol = 1.e-05) const [virtual]

Get vector of indices of primal variables which are integer variables but have fractional values in the current solution.

7.31.3.25 virtual void OsiSolverInterface::setObjective (const double * array) [virtual]

Set the objective coefficients for all columns.

array [getNumCols()] is an array of values for the objective. This defaults to a series of set operations and is here for speed.

7.31.3.26 virtual void OsiSolverInterface::setObjSense (double s) [pure virtual]

Set the objective function sense.

Use 1 for minimisation (default), -1 for maximisation.

Note

Implementors note that objective function sense is a parameter of the OSI, not a property of the problem. Objective sense can be set prior to problem load and should not be affected by loading a new problem.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, Osi
GrbSolverInterface, and OsiXprSolverInterface.

7.31.3.27 virtual void OsiSolverInterface::setColLower (int elementIndex, double elementValue) [pure virtual]

Set a single column lower bound.

Use -getInfinity() for -infinity.

Implemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiSpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiGpx

7.31.3.28 virtual void OsiSolverInterface::setColLower (const double * array) [virtual]

Set the lower bounds for all columns.

array [getNumCols()] is an array of values for the lower bounds. This defaults to a series of set operations and is here for speed.

7.31.3.29 virtual void OsiSolverInterface::setColUpper (int elementIndex, double elementValue) [pure virtual]

Set a single column upper bound.

Use getInfinity() for infinity.

Implemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiSpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCpx

7.31.3.30 virtual void OsiSolverInterface::setColUpper (const double * array) [virtual]

Set the upper bounds for all columns.

array [getNumCols()] is an array of values for the upper bounds. This defaults to a series of set operations and is here for speed.

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

Set a single column lower and upper bound.

The default implementation just invokes setColLower() and setColUpper()

Reimplemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiSpxSolverInterface, OsiMskSolverInterface, OsiGrbSolverInterface, and OsiXprSolverInterface.

Definition at line 778 of file OsiSolverInterface.hpp.

7.31.3.32 virtual void OsiSolverInterface::setColSetBounds (const int * indexFirst, const int * indexLast, const double * boundList) [virtual]

Set the upper and lower bounds of a set of columns.

The default implementation just invokes setColBounds() over and over again. For each column, boundList must contain both a lower and upper bound, in that order.

Reimplemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGrbSolverInterface, and OsiXprSolverInterface.

7.31.3.33 virtual void OsiSolverInterface::setRowLower(int elementIndex, double elementValue) [pure virtual]

Set a single row lower bound.

Use -getInfinity() for -infinity.

Implemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiSpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCpx

7.31.3.34 virtual void OsiSolverInterface::setRowUpper (int elementIndex, double elementValue) [pure virtual]

Set a single row upper bound.

Use getInfinity() for infinity.

Implemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiSpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiGp

7.31.3.35 virtual void OsiSolverInterface::setRowBounds (int elementIndex, double lower, double upper) [inline], [virtual]

Set a single row lower and upper bound.

The default implementation just invokes setRowLower() and setRowUpper()

Reimplemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiSpxSolverInterface, OsiMskSolverInterface, OsiGrbSolverInterface, and OsiXprSolverInterface.

Definition at line 805 of file OsiSolverInterface.hpp.

7.31.3.36 virtual void OsiSolverInterface::setRowSetBounds (const int * indexFirst, const int * indexLast, const double * boundList) [virtual]

Set the bounds on a set of rows.

The default implementation just invokes setRowBounds() over and over again. For each row, boundList must contain both a lower and upper bound, in that order.

Reimplemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGrbSolverInterface, and OsiXprSolverInterface.

7.31.3.37 virtual void OsiSolverInterface::setRowSetTypes (const int * indexFirst, const int * indexLast, const char * senseList, const double * rhsList, const double * rangeList) [virtual]

Set the type of a set of rows.

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

Reimplemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGrbSolverInterface, and OsiXprSolverInterface.

7.31.3.38 virtual void OsiSolverInterface::setColSolution (const double * colsol) [pure virtual]

Set the primal solution variable values.

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

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiGpx

7.31.3.39 virtual void OsiSolverInterface::setRowPrice (const double * rowprice) [pure virtual]

Set dual solution variable values.

rowprice[getNumRows()] is an array of values for the dual variables. These values are copied to memory owned by the solver interface object or the solver. They will be returned as the result of getRowPrice() 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.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCp

7.31.3.40 virtual int OsiSolverInterface::reducedCostFix (double gap, bool justInteger = true) [virtual]

Fix variables at bound based on reduced cost.

For variables currently at bound, fix the variable at bound if the reduced cost exceeds the gap. Return the number of variables fixed.

If justInteger is set to false, the routine will also fix continuous variables, but the test still assumes a delta of 1.0.

7.31.3.41 virtual std::string OsiSolverInterface::dfltRowColName (char rc, int ndx, unsigned digits = 7) const [virtual]

Generate a standard name of the form Rnnnnnn or Cnnnnnnn.

Set rc to 'r' for a row name, 'c' for a column name. The 'nnnnnnn' part is generated from ndx and will contain 7 digits by default, padded with zeros if necessary. As a special case, ndx = getNumRows() is interpreted as a request for the name of the objective function. OBJECTIVE is returned, truncated to digits+1 characters to match the row and column names.

Return the name of the row.

The routine will *always* return some name, regardless of the name discipline or the level of support by an OsiXXX derived class. Use maxLen to limit the length.

7.31.3.43 virtual const OsiNameVec& OsiSolverInterface::getRowNames() [virtual]

Return a pointer to a vector of row names.

If the name discipline (#OsiNameDiscipline) is auto, the return value will be a vector of length zero. If the name discipline is lazy, the vector will contain only names supplied by the client and will be no larger than needed to hold those names; entries not supplied will be null strings. In particular, the objective name is *not* included in the vector for lazy names. If the name discipline is full, the vector will have getNumRows() names, either supplied or generated, plus one additional entry for the objective name.

```
7.31.3.44 virtual void OsiSolverInterface::setRowName (int ndx, std::string name) [virtual]
```

Set a row name.

Quietly does nothing if the name discipline (#OsiNameDiscipline) is auto. Quietly fails if the row index is invalid.

Reimplemented in OsiGlpkSolverInterface, and OsiGrbSolverInterface.

```
7.31.3.45 virtual void OsiSolverInterface::setRowNames ( OsiNameVec & srcNames, int srcStart, int len, int tgtStart )

[virtual]
```

Set multiple row names.

The run of len entries starting at srcNames[srcStart] are installed as row names starting at row index tgtStart. The base class implementation makes repeated calls to setRowName.

7.31.3.46 virtual void OsiSolverInterface::deleteRowNames (int tgtStart, int len) [virtual]

Delete len row names starting at index tgtStart.

The specified row names are removed and the remaining row names are copied down to close the gap.

Return the name of the column.

The routine will *always* return some name, regardless of the name discipline or the level of support by an OsiXXX derived class. Use maxLen to limit the length.

7.31.3.48 virtual const OsiNameVec& OsiSolverInterface::getColNames() [virtual]

Return a pointer to a vector of column names.

If the name discipline (#OsiNameDiscipline) is auto, the return value will be a vector of length zero. If the name discipline is lazy, the vector will contain only names supplied by the client and will be no larger than needed to hold those names; entries not supplied will be null strings. If the name discipline is full, the vector will have getNumCols() names, either supplied or generated.

7.31.3.49 virtual void OsiSolverInterface::setColName (int ndx, std::string name) [virtual]

Set a column name.

Quietly does nothing if the name discipline (#OsiNameDiscipline) is auto. Quietly fails if the column index is invalid.

Reimplemented in OsiGlpkSolverInterface, and OsiGrbSolverInterface.

7.31.3.50 virtual void OsiSolverInterface::setColNames (OsiNameVec & srcNames, int srcStart, int len, int tgtStart)
[virtual]

Set multiple column names.

The run of len entries starting at srcNames[srcStart] are installed as column names starting at column index tgtStart. The base class implementation makes repeated calls to setColName.

7.31.3.51 virtual void OsiSolverInterface::deleteColNames (int tgtStart, int len) [virtual]

Delete len column names starting at index tgtStart.

The specified column names are removed and the remaining column names are copied down to close the gap.

7.31.3.52 void OsiSolverInterface::setRowColNames (const CoinMpsIO & mps)

Set row and column names from a CoinMpsIO object.

Also sets the name of the objective function. If the name discipline is auto, you get what you asked for. This routine does not use setRowName or setColName.

7.31.3.53 void OsiSolverInterface::setRowColNames (CoinModel & mod)

Set row and column names from a **CoinModel** object.

If the name discipline is auto, you get what you asked for. This routine does not use setRowName or setColName.

7.31.3.54 void OsiSolverInterface::setRowColNames (CoinLpIO & mod)

Set row and column names from a CoinLplO object.

Also sets the name of the objective function. If the name discipline is auto, you get what you asked for. This routine does not use setRowName or setColName.

7.31.3.55 virtual void OsiSolverInterface::addCol (const CoinPackedVectorBase & vec, const double collb, const double collb, const double obj) [pure virtual]

Add a column (primal variable) to the problem.

Implemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiSpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiGp

7.31.3.56 virtual void OsiSolverInterface::addCol (const CoinPackedVectorBase & vec, const double collb, const double collb, const double obj, std::string name) [virtual]

Add a named column (primal variable) to the problem.

The default implementation adds the column, then changes the name. This can surely be made more efficient within an OsiXXX class.

7.31.3.57 virtual void OsiSolverInterface::addCol (int *numberElements*, const int * rows, const double * elements, const double collb, const double obj) [virtual]

Add a column (primal variable) to the problem.

7.31.3.58 virtual void OsiSolverInterface::addCol (int *numberElements*, const int * *rows*, const double * *elements*, const double collb, const double collb, const double obj, std::string name) [virtual]

Add a named column (primal variable) to the problem.

The default implementation adds the column, then changes the name. This can surely be made more efficient within an OsiXXX class.

7.31.3.59 virtual void OsiSolverInterface::addCols (const int *numcols*, const CoinPackedVectorBase *const * cols, const double * collb, const double * collb, const double * obj) [virtual]

Add a set of columns (primal variables) to the problem.

The default implementation simply makes repeated calls to addCol().

Reimplemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGrbSolverInterface, and OsiXprSolverInterface.

7.31.3.60 virtual void OsiSolverInterface::addCols (const int *numcols*, const int * *columnStarts*, const int * *rows*, const double * *elements*, const double * *collb*, const double * *collb*, const double * *obj*) [virtual]

Add a set of columns (primal variables) to the problem.

The default implementation simply makes repeated calls to addCol().

7.31.3.61 int OsiSolverInterface::addCols (CoinModel & modelObject)

Add columns from a model object.

returns -1 if object in bad state (i.e. has row information) otherwise number of errors modelObject non const as can be regularized as part of build

7.31.3.62 virtual void OsiSolverInterface::deleteCols (const int num, const int * collndices) [pure virtual]

Remove a set of columns (primal variables) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted variables are nonbasic.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCpx

7.31.3.63 virtual void OsiSolverInterface::addRow (const CoinPackedVectorBase & vec, const double rowlb, const double rowub) [pure virtual]

Add a row (constraint) to the problem.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCpx

7.31.3.64 virtual void OsiSolverInterface::addRow (const CoinPackedVectorBase & vec, const double rowlb, const double rowub, std::string name) [virtual]

Add a named row (constraint) to the problem.

The default implementation adds the row, then changes the name. This can surely be made more efficient within an OsiXXX class.

7.31.3.65 virtual void OsiSolverInterface::addRow (const CoinPackedVectorBase & vec, const char rowsen, const double rowrng) [pure virtual]

Add a row (constraint) to the problem.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiGp

7.31.3.66 virtual void OsiSolverInterface::addRow (const CoinPackedVectorBase & vec, const char rowsen, const double rowrns, const double rowrng, std::string name) [virtual]

Add a named row (constraint) to the problem.

The default implementation adds the row, then changes the name. This can surely be made more efficient within an OsiXXX class.

7.31.3.67 virtual void OsiSolverInterface::addRow (int numberElements, const int * columns, const double * element, const double rowlb, const double rowub) [virtual]

Add a row (constraint) to the problem.

Converts to addRow(CoinPackedVectorBase&,const double,const double).

7.31.3.68 virtual void OsiSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * *rows*, const double * *rowlb*, const double * *rowub*) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGrbSolverInterface, and OsiXprSolverInterface.

7.31.3.69 virtual void OsiSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * rows, const char * rowsen, const double * rowrhs, const double * rowrng) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGrbSolverInterface, and OsiXprSolverInterface.

7.31.3.70 virtual void OsiSolverInterface::addRows (const int *numrows*, const int * *rowStarts*, const int * *columns*, const double * *element*, const double * *rowlb*, const double * *rowub*) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

7.31.3.71 int OsiSolverInterface::addRows (CoinModel & modelObject)

Add rows from a CoinModel object.

Returns -1 if the object is in the wrong state (i.e., has column-major information), otherwise the number of errors.

The modelObject is not const as it can be regularized as part of the build.

7.31.3.72 virtual void OsiSolverInterface::deleteRows (const int num, const int * rowIndices) [pure virtual]

Delete a set of rows (constraints) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted rows are loose.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCp

7.31.3.73 virtual void OsiSolverInterface::replaceMatrixOptional (const CoinPackedMatrix &) [inline], [virtual]

Replace the constraint matrix.

I (JJF) am getting annoyed because I can't just replace a matrix. The default behavior of this is do nothing so only use where that would not matter, e.g. strengthening a matrix for MIP.

Definition at line 1228 of file OsiSolverInterface.hpp.

7.31.3.74 virtual void OsiSolverInterface::replaceMatrix (const CoinPackedMatrix &) [inline], [virtual]

Replace the constraint matrix.

And if it does matter (not used at present)

Definition at line 1234 of file OsiSolverInterface.hpp.

7.31.3.75 virtual void OsiSolverInterface::saveBaseModel() [inline], [virtual]

Save a copy of the base model.

If solver wants it can save a copy of "base" (continuous) model here.

Definition at line 1240 of file OsiSolverInterface.hpp.

7.31.3.76 virtual void OsiSolverInterface::restoreBaseModel(int numberRows) [virtual]

Reduce the constraint system to the specified number of constraints.

If solver wants it can restore a copy of "base" (continuous) model here.

Note

The name is somewhat misleading. Implementors should consider the opportunity to optimise behaviour in the common case where numberRows is exactly the number of original constraints. Do not, however, neglect the possibility that numberRows does not equal the number of original constraints.

7.31.3.77 virtual ApplyCutsReturnCode OsiSolverInterface::applyCuts (const OsiCuts & cs, double effectivenessLb = 0 . 0)
[virtual]

Apply a collection of cuts.

Only cuts which have an effectiveness >= effectivenessLb are applied.

- ReturnCode.getNumineffective() number of cuts which were not applied because they had an effectiveness
 effectivenessLb
- ReturnCode.getNuminconsistent() number of invalid cuts
- ReturnCode.getNuminconsistentWrtIntegerModel() number of cuts that are invalid with respect to this integer model
- ReturnCode.getNuminfeasible() number of cuts that would make this integer model infeasible
- ReturnCode.getNumApplied() number of integer cuts which were applied to the integer model

cs.size() == getNumineffective() + getNuminconsistent() + getNuminconsistentWrtIntegerModel() + get
 Numinfeasible() + getNumApplied()

Reimplemented in OsiGrbSolverInterface.

7.31.3.78 virtual void OsiSolverInterface::applyRowCuts (int numberCuts, const OsiRowCut * cuts) [virtual]

Apply a collection of row cuts which are all effective.

applyCuts seems to do one at a time which seems inefficient. Would be even more efficient to pass an array of pointers.

7.31.3.79 virtual void OsiSolverInterface::applyRowCuts (int numberCuts, const OsiRowCut ** cuts) [virtual]

Apply a collection of row cuts which are all effective.

This is passed in as an array of pointers.

7.31.3.80 virtual void OsiSolverInterface::loadProblem (const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * rowlb, const double * rowlb) [pure virtual]

Load in a 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

Note that the default values for rowub and rowlb produce the constraint -infty \leq = ax \leq = infty. This is probably not what you want.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCpx

7.31.3.81 virtual void OsiSolverInterface::assignProblem (CoinPackedMatrix *& matrix, double *& collb, double *& collb, double *& collb, double *& rowlb, double *& rowlb) [pure virtual]

Load in a problem by assuming ownership of the arguments.

The constraints on the rows are given by lower and upper bounds.

For default argument values see the matching loadProblem method.

Warning

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

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, Osi
XprSolverInterface, and OsiGrbSolverInterface.

7.31.3.82 virtual void OsiSolverInterface::loadProblem (const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * rowrns, const double * rowrns) [pure virtual]

Load in a 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

Note that the default values for rowsen, rowrhs, and rowrng produce the constraint ax \geq = 0.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCpx

7.31.3.83 virtual void OsiSolverInterface::assignProblem (CoinPackedMatrix *& matrix, double *& collb, double *& collb, double *& collb, double *& rowrng) [pure virtual]

Load in a problem by assuming ownership of the arguments.

The constraints on the rows are given by sense/rhs/range triplets.

For default argument values see the matching loadProblem method.

Warning

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

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, Osi

XprSolverInterface, and OsiGrbSolverInterface.

7.31.3.84 virtual void OsiSolverInterface::loadProblem (const int *numcols*, const int *numrows*, const CoinBigIndex * *start*, const int * *index*, const double * *value*, const double * *collb*, const double * *colub*, const double * *rowlb*, const double * *rowub*) [pure virtual]

Load in a problem by copying the arguments.

The constraint matrix is is specified with standard column-major column starts / row indices / coefficients vectors. The constraints on the rows are given by lower and upper bounds.

The matrix vectors must be gap-free. Note that start must have numcols+1 entries so that the length of the last column can be calculated as start[numcols]-start[numcols-1].

See the previous loadProblem method using rowlb and rowub for default argument values.

7.31.3.85 virtual void OsiSolverInterface::loadProblem (const int *numcols*, const int *numrows*, const CoinBigIndex * *start*, const int * *index*, const double * *value*, const double * *collb*, const double * *colub*, const double * *obj*, const char * *rowsen*, const double * *rowrhs*, const double * *rowrng*) [pure virtual]

Load in a problem by copying the arguments.

The constraint matrix is is specified with standard column-major column starts / row indices / coefficients vectors. The constraints on the rows are given by sense/rhs/range triplets.

The matrix vectors must be gap-free. Note that start must have numcols+1 entries so that the length of the last column can be calculated as start [numcols]-start[numcols-1].

See the previous loadProblem method using sense/rhs/range for default argument values.

7.31.3.86 virtual int OsiSolverInterface::loadFromCoinModel (CoinModel & modelObject, bool keepSolution = false)
[virtual]

Load a model from a CoinModel object.

Return the number of errors encountered.

The modelObject parameter cannot be const as it may be changed as part of process. If keepSolution is true will try and keep warmStart.

7.31.3.87 virtual int OsiSolverInterface::readMps (const char * filename, const char * extension = "mps") [virtual]

Read a problem in MPS format from the given filename.

The default implementation uses **CoinMpsIO::readMps()** to read the MPS file and returns the number of errors encountered.

Reimplemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiM

7.31.3.88 virtual int OsiSolverInterface::readMps (const char * filename, const char * extension, int & numberSets, CoinSet **& sets) [virtual]

Read a problem in MPS format from the given full filename.

This uses **CoinMpsIO::readMps()** to read the MPS file and returns the number of errors encountered. It also may return an array of set information

7.31.3.89 virtual int OsiSolverInterface::readGMPL (const char * filename, const char * dataname = NULL) [virtual]

Read a problem in GMPL format from the given filenames.

The default implementation uses **CoinMpsIO::readGMPL()**. This capability is available only if the third-party package Glpk is installed.

7.31.3.90 virtual void OsiSolverInterface::writeMps (const char * filename, const char * extension = "mps", double objSense = 0.0) const [pure virtual]

Write the problem in MPS format to the specified file.

If objSense is non-zero, a value of -1.0 causes the problem to be written with a maximization objective; +1.0 forces a minimization objective. If objSense is zero, the choice is left to the implementation.

Implemented in OsiGlpkSolverInterface, OsiSpxSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiCpx

7.31.3.91 int OsiSolverInterface::writeMpsNative (const char * filename, const char ** rowNames, const char ** columnNames, int formatType = 0, int numberAcross = 2, double objSense = 0.0, int numberSOS = 0, const CoinSet * setInfo = NULL) const

Write the problem in MPS format to the specified file with more control over the output.

Row and column names may be null. formatType is

- 0 normal
- 1 extra accuracy
- · 2 IEEE hex

Returns non-zero on I/O error

```
7.31.3.92 virtual void OsiSolverInterface::writeLp ( const char * filename, const char * extension = "lp", double epsilon = 1e-5, int numberAcross = 10, int decimals = 5, double objSense = 0.0, bool useRowNames = true ) const [virtual]
```

Write the problem into an Lp file of the given filename with the specified extension.

Coefficients with value less than epsilon away from an integer value are written as integers. Write at most numberAcross monomials on a line. Write non integer numbers with decimals digits after the decimal point.

The written problem is always a minimization problem. If the current problem is a maximization problem, the intended objective function for the written problem is the current objective function multiplied by -1. If the current problem is a minimization problem, the intended objective function for the written problem is the current objective function. If objSense < 0, the intended objective function is multiplied by -1 before writing the problem. It is left unchanged otherwise.

Write objective function name and constraint names if useRowNames is true. This version calls writeLpNative().

```
7.31.3.93 virtual void OsiSolverInterface::writeLp (FILE * fp, double epsilon = 1e-5, int numberAcross = 10, int decimals = 5, double objSense = 0.0, bool useRowNames = true ) const [virtual]
```

Write the problem into the file pointed to by the parameter fp.

Other parameters are similar to those of writeLp() with first parameter filename.

```
7.31.3.94 int OsiSolverInterface::writeLpNative ( const char * filename, char const *const *const rowNames, char const *const *const rowNames, char const *const *const rowNames, char const *const columnNames, const double *epsilon = 1 . 0e-5, const int *numberAcross = 10, const int *decimals = 5, const double *objSense = 0 . 0, const bool *useRowNames = true*) const
```

Write the problem into an Lp file.

Parameters are similar to those of writeLp(), but in addition row names and column names may be given.

Parameter rowNames may be NULL, in which case default row names are used. If rowNames is not NULL, it must have exactly one entry per row in the problem and one additional entry (rowNames[getNumRows()] with the objective function name. These getNumRows()+1 entries must be distinct. If this is not the case, default row names are used. In addition, format restrictions are imposed on names (see CoinLpIO::is invalid name() for details).

Similar remarks can be made for the parameter columnNames which must either be NULL or have exactly getNumCols() distinct entries.

Write objective function name and constraint names if useRowNames is true.

7.31.3.95 int OsiSolverInterface::writeLpNative (FILE * fp, char const *const *const rowNames, char const *const *const columnNames, const double epsilon = 1 . 0e-5, const int numberAcross = 10, const int decimals = 5, const double objSense = 0 . 0, const bool useRowNames = true) const

Write the problem into the file pointed to by the parameter fp.

Other parameters are similar to those of writeLpNative() with first parameter filename.

7.31.3.96 virtual int OsiSolverInterface::readLp (const char * filename, const double epsilon = 1e-5) [virtual]

Read file in LP format from file with name filename.

See class CoinLpIO for description of this format.

7.31.3.97 int OsiSolverInterface::readLp (FILE * fp, const double epsilon = 1e-5)

Read file in LP format from the file pointed to by fp.

See class CoinLpIO for description of this format.

7.31.3.98 int OsiSolverInterface::differentModel (OsiSolverInterface & other, bool ignoreNames = true)

Check two models against each other.

Return nonzero if different. Ignore names if that set. (Note initial version does not check names) May modify both models by cleaning up

7.31.3.99 void OsiSolverInterface::setApplicationData (void * appData)

Set application data.

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

7.31.3.100 void OsiSolverInterface::setAuxiliaryInfo (OsiAuxInfo * auxiliaryInfo)

Create a clone of an Auxiliary Information object.

The base class just stores an application data pointer but can be more general. Application data pointer is designed for one user while this can be extended to cope with more general extensions.

7.31.3.101 virtual void OsiSolverInterface::passInMessageHandler (CoinMessageHandler * handler) [virtual]

Pass in a message handler.

It is the client's responsibility to destroy a message handler installed by this routine; it will not be destroyed when the solver interface is destroyed.

Reimplemented in OsiCpxSolverInterface, OsiMskSolverInterface, and OsiXprSolverInterface.

7.31.3.102 void OsiSolverInterface::findIntegers (bool justCount)

Identify integer variables and create corresponding objects.

Record integer variables and create an OsiSimpleInteger object for each one. All existing OsiSimpleInteger objects will be destroyed. If justCount then no objects created and we just store numberIntegers_

7.31.3.103 virtual int OsiSolverInterface::findIntegersAndSOS(bool justCount) [virtual]

Identify integer variables and SOS and create corresponding objects.

Record integer variables and create an OsiSimpleInteger object for each one. All existing OsiSimpleInteger objects will be destroyed. If the solver supports SOS then do the same for SOS.

If justCount then no objects created and we just store numberIntegers Returns number of SOS

7.31.3.104 void OsiSolverInterface::addObjects (int numberObjects, OsiObject ** objects)

Add in object information.

Objects are cloned; the owner can delete the originals.

7.31.3.105 double OsiSolverInterface::forceFeasible ()

Use current solution to set bounds so current integer feasible solution will stay feasible.

Only feasible bounds will be used, even if current solution outside bounds. The amount of such violation will be returned (and if small can be ignored)

7.31.3.106 virtual void OsiSolverInterface::activateRowCutDebugger (const char * modelName) [virtual]

Activate the row cut debugger.

If modelName is in the set of known models then all cuts are checked to see that they do NOT cut off the optimal solution known to the debugger.

7.31.3.107 virtual void OsiSolverInterface::activateRowCutDebugger (const double * solution, bool enforceOptimality = true)
[virtual]

Activate the row cut debugger using a full solution array.

Activate the debugger for a model not included in the debugger's internal database. Cuts will be checked to see that they do NOT cut off the given solution.

solution must be a full solution vector, but only the integer variables need to be correct. The debugger will fill in the continuous variables by solving an lp relaxation with the integer variables fixed as specified. If the given values for the continuous variables should be preserved, set keepContinuous to true.

7.31.3.108 const OsiRowCutDebugger * OsiSolverInterface::getRowCutDebugger () const

Get the row cut debugger provided the solution known to the debugger is within the feasible region held in the solver.

If there is a row cut debugger object associated with model AND if the solution known to the debugger is within the solver's current feasible region (i.e., the column bounds held in the solver are compatible with the known solution) then a pointer to the debugger is returned which may be used to test validity of cuts.

Otherwise NULL is returned

7.31.3.109 OsiRowCutDebugger* OsiSolverInterface::getRowCutDebuggerAlways () const

Get the row cut debugger object.

Return the row cut debugger object if it exists. One common usage of this method is to obtain a debugger object in order to execute OsiRowCutDebugger::redoSolution (so that the stored solution is again compatible with the problem held in the solver).

7.31.3.110 virtual int OsiSolverInterface::canDoSimplexInterface() const [virtual]

Return the simplex implementation level.

The return codes are:

- 0: the simplex interface is not implemented.
- 1: the Group 1 (tableau access) methods are implemented.
- 2: the Group 2 (pivoting) methods are implemented

The codes are cumulative - a solver which implements Group 2 also implements Group 1.

Reimplemented in OsiCpxSolverInterface, and OsiGrbSolverInterface.

7.31.3.111 virtual void OsiSolverInterface::enableFactorization () const [virtual]

Prepare the solver for the use of tableau access methods.

Prepares the solver for the use of the tableau access methods, if any such preparation is required.

The const attribute is required due to the places this method may be called (e.g., within CglCutGenerator::generate ← Cuts()).

Reimplemented in OsiCpxSolverInterface, and OsiGrbSolverInterface.

7.31.3.112 virtual void OsiSolverInterface::disableFactorization () const [virtual]

Undo the effects of enableFactorization.

Reimplemented in OsiCpxSolverInterface, and OsiGrbSolverInterface.

7.31.3.113 virtual bool OsiSolverInterface::basisIsAvailable() const [virtual]

Check if an optimal basis is available.

Returns true if the problem has been solved to optimality and a basis is available. This should be used to see if the tableau access operations are possible and meaningful.

Note

Implementors please note that this method may be called before enableFactorization.

Reimplemented in OsiCpxSolverInterface, and OsiGrbSolverInterface.

7.31.3.114 virtual void OsiSolverInterface::getBasisStatus (int * cstat, int * rstat) const [virtual]

Retrieve status information for column and row variables.

This method returns status as integer codes:

- 0: free
- 1: basic
- · 2: nonbasic at upper bound
- · 3: nonbasic at lower bound

The getWarmStart method provides essentially the same functionality for a simplex-oriented solver, but the implementation details are very different.

Note

Logical variables associated with rows are all assumed to have +1 coefficients, so for a \leq = constraint the logical will be at lower bound if the constraint is tight.

Implementors may choose to implement this method as a wrapper which converts a **CoinWarmStartBasis** to the requested representation.

Reimplemented in OsiCpxSolverInterface, and OsiGrbSolverInterface.

```
7.31.3.115 virtual int OsiSolverInterface::setBasisStatus ( const int * cstat, const int * rstat ) [virtual]
```

Set the status of column and row variables and update the basis factorization and solution.

Status information should be coded as documented for getBasisStatus. Returns 0 if all goes well, 1 if something goes wrong.

This method differs from setWarmStart in the format of the input and in its immediate effect. Think of it as setWarmStart immediately followed by resolve, but no pivots are allowed.

Note

Implementors may choose to implement this method as a wrapper that calls setWarmStart and resolve if the no pivot requirement can be satisfied.

```
7.31.3.116 virtual void OsiSolverInterface::getReducedGradient ( double * columnReducedCosts, double * duals, const double * c ) const [virtual]
```

Calculate duals and reduced costs for the given objective coefficients.

The solver's objective coefficient vector is not changed.

7.31.3.117 virtual void OsiSolverInterface::getBlnvARow(int row, double * z, double * slack = NULL) const [virtual]

Get a row of the tableau.

If slack is not null, it will be loaded with the coefficients for the artificial (logical) variables (i.e., the row of the basis inverse).

Reimplemented in OsiCpxSolverInterface.

7.31.3.118 virtual void OsiSolverInterface::getBasics (int * index) const [virtual]

Get indices of basic variables.

If the logical (artificial) for row i is basic, the index should be coded as (getNumCols + i). The order of indices must match the order of elements in the vectors returned by getBlnvACol and getBlnvCol.

Reimplemented in OsiCpxSolverInterface.

7.31.3.119 virtual void OsiSolverInterface::enableSimplexInterface (bool doingPrimal) [virtual]

Enables normal operation of subsequent functions.

This method is supposed to ensure that all typical things (like reduced costs, etc.) are updated when individual pivots are executed and can be gueried by other methods. says whether will be doing primal or dual

7.31.3.120 virtual int OsiSolverInterface::pivot(int colln, int colOut, int outStatus) [virtual]

Perform a pivot by substituting a colln for colOut in the basis.

The status of the leaving variable is given in outStatus. Where 1 is to upper bound, -1 to lower bound Return code was undefined - now for OsiClp is 0 for okay, 1 if inaccuracy forced re-factorization (should be okay) and -1 for singular factorization

7.31.3.121 virtual int OsiSolverInterface::primalPivotResult (int colln, int sign, int & colOut, int & outStatus, double & t, CoinPackedVector * dx) [virtual]

Obtain a result of the primal pivot Outputs: colOut – leaving column, outStatus – its status, t – step size, and, if $dx!=N \leftarrow ULL$, *dx – primal ray direction.

Inputs: $colln - entering\ column$, $sign - direction\ of\ its\ change\ (+/-1)$. Both for $colln\ and\ colOut$, artificial variables are index by the negative of the row index minus 1. Return code (for now): $0 - leaving\ variable\ found$, $-1 - everything\ else$? Clearly, more informative set of return values is required Primal and dual solutions are updated

7.31.3.122 virtual OsiSolverInterface* OsiSolverInterface::clone (bool copyData = true) const [pure virtual]

Clone.

The result of calling clone(false) is defined to be equivalent to calling the default constructor OsiSolverInterface().

Implemented in OsiGlpkSolverInterface, OsiMskSolverInterface, OsiCpxSolverInterface, OsiXprSolverInterface, OsiCpxSolverInterface, OsiXprSolverInterface, OsiCpxSolverInterface, OsiXprSolverInterface, OsiCpxSolverInterface, OsiXprSolverInterface, OsiCpxSolverInterface, OsiXprSolverInterface, OsiXpr

7.31.3.123 virtual void OsiSolverInterface::reset() [virtual]

Reset the solver interface.

A call to reset() returns the solver interface to the same state as it would have if it had just been constructed by calling the default constructor OsiSolverInterface().

Reimplemented in OsiGlpkSolverInterface, OsiCpxSolverInterface, and OsiGrbSolverInterface.

7.31.3.124 virtual void OsiSolverInterface::applyRowCut (const OsiRowCut & rc) [protected], [pure virtual]

Apply a row cut (append to the constraint matrix).

Implemented in OsiCpxSolverInterface, OsiGrbSolverInterface, OsiGlpkSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiMskSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiGpx

7.31.3.125 virtual void OsiSolverInterface::applyColCut (const OsiColCut & cc) [protected], [pure virtual]

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

Implemented in OsiCpxSolverInterface, OsiGrbSolverInterface, OsiGlpkSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiMskSolverInterface, OsiMskSolverInterface, OsiMskSolverInterface, OsiGpxSolverInterface, OsiGpx

7.31.3.126 void OsiSolverInterface::setInitialData() [protected]

Set OsiSolverInterface object state for default constructor.

This routine establishes the initial values of data fields in the OsiSolverInterface object when the object is created using the default constructor.

7.31.4 Friends And Related Function Documentation

7.31.4.1 void OsiSolverInterfaceCommonUnitTest (const OsiSolverInterface * emptySi, const std::string & mpsDir, const std::string & netlibDir) [friend]

A function that tests the methods in the OsiSolverInterface class.

Some time ago, if this method is compiled with optimization, the compilation took 10-15 minutes and the machine pages (has 256M core memory!)...

7.31.4.2 void OsiSolverInterfaceMpsUnitTest (const std::vector < OsiSolverInterface * > & vecSiP, const std::string & mpsDir) [friend]

A function that tests that a lot of problems given in MPS files (mostly the NETLIB problems) solve properly with all the specified solvers.

The routine creates a vector of NetLib problems (problem name, objective, various other characteristics), and a vector of solvers to be tested.

Each solver is run on each problem. The run is deemed successful if the solver reports the correct problem size after loading and returns the correct objective value after optimization.

If multiple solvers are available, the results are compared pairwise against the results reported by adjacent solvers in the solver vector. Due to limitations of the volume solver, it must be the last solver in vecEmptySiP.

7.31.5 Member Data Documentation

7.31.5.1 OsiRowCutDebugger* OsiSolverInterface::rowCutDebugger_ [mutable], [protected]

Pointer to row cut debugger object.

Mutable so that we can update the solution held in the debugger while maintaining const'ness for the Osi object.

Definition at line 2016 of file OsiSolverInterface.hpp.

7.31.5.2 bool OsiSolverInterface::defaultHandler_ [protected]

Flag to say if the currrent handler is the default handler.

Indicates if the solver interface object is responsible for destruction of the handler (true) or if the client is responsible (false).

Definition at line 2025 of file OsiSolverInterface.hpp.

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

OsiSolverInterface.hpp

7.32 OsiSolverResult Class Reference

Solver Result Class.

#include <OsiSolverBranch.hpp>

Public Member Functions

Add and Get methods

- void createResult (const OsiSolverInterface &solver, const double *lowerBefore, const double *upperBefore)

 Create result.
- void restoreResult (OsiSolverInterface &solver) const

Restore result.

· const CoinWarmStartBasis & basis () const

Gat hasis

• double objective Value () const

Objective value (as minimization)

const double * primalSolution () const

Primal solution.

• const double * dualSolution () const

Dual solution.

· const OsiSolverBranch & fixed () const

Extra fixed.

Constructors and destructors

• OsiSolverResult ()

Default Constructor.

OsiSolverResult (const OsiSolverInterface &solver, const double *lowerBefore, const double *upperBefore)

Constructor from solver.

OsiSolverResult (const OsiSolverResult &rhs)

Copy constructor.

OsiSolverResult & operator= (const OsiSolverResult &rhs)

Assignment operator.

∼OsiSolverResult ()

Destructor.

7.32.1 Detailed Description

Solver Result Class.

This provides information on a result as a set of tighter bounds on both ways

Definition at line 83 of file OsiSolverBranch.hpp.

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

· OsiSolverBranch.hpp

7.33 OsiSOS Class Reference

Define Special Ordered Sets of type 1 and 2.

#include <OsiBranchingObject.hpp>

Inheritance diagram for OsiSOS:

Collaboration diagram for OsiSOS:

Public Member Functions

 OsiSOS (const OsiSolverInterface *solver, int numberMembers, const int *which, const double *weights, int type=1)

Useful constructor - which are indices and weights are also given.

virtual OsiObject * clone () const

Clone

• virtual double infeasibility (const OsiBranchingInformation *info, int &whichWay) const

Infeasibility - large is 0.5.

• virtual double feasibleRegion (OsiSolverInterface *solver, const OsiBranchingInformation *info) const Set bounds to fix the variable at the current (integer) value.

virtual OsiBranchingObject * createBranch (OsiSolverInterface *solver, const OsiBranchingInformation *info, int way) const

Creates a branching object.

· virtual double upEstimate () const

Return "up" estimate (default 1.0e-5)

virtual double downEstimate () const

Return "down" estimate (default 1.0e-5)

virtual void resetSequenceEtc (int numberColumns, const int *originalColumns)

Redoes data when sequence numbers change.

· int numberMembers () const

Number of members.

• const int * members () const

Members (indices in range 0 ... numberColumns-1)

• int sosType () const

SOS type.

• int setType () const

SOS type.

const double * weights () const

Array of weights.

virtual bool canDoHeuristics () const

Return true if object can take part in normal heuristics.

void setIntegerValued (bool yesNo)

Set whether set is integer valued or not.

· virtual bool canHandleShadowPrices () const

Return true if knows how to deal with Pseudo Shadow Prices.

void setNumberMembers (int value)

Set number of members.

• int * mutableMembers () const

Members (indices in range 0 ... numberColumns-1)

void setSosType (int value)

Set SOS type.

• double * mutableWeights () const

Array of weights.

Protected Attributes

• int * members_

data

double * weights_

Weights.

· int numberMembers_

Number of members.

int sosType_

SOS type.

bool integerValued_

Whether integer valued.

7.33.1 Detailed Description

Define Special Ordered Sets of type 1 and 2.

These do not have to be integer - so do not appear in lists of integers.

which_ points columns of matrix

Definition at line 674 of file OsiBranchingObject.hpp.

7.33.2 Constructor & Destructor Documentation

7.33.2.1 OsiSOS::OsiSOS (const OsiSolverInterface * solver, int numberMembers, const int * which, const double * weights, int type = 1)

Useful constructor - which are indices and weights are also given.

If null then 0,1,2.. type is SOS type

7.33.3 Member Function Documentation

7.33.3.1 virtual double OsiSOS::feasibleRegion (OsiSolverInterface * solver, const OsiBranchingInformation * info) const [virtual]

Set bounds to fix the variable at the current (integer) value.

Given an integer value, set the lower and upper bounds to fix the variable. Returns amount it had to move variable. Implements OsiObject.

7.33.3.2 virtual OsiBranchingObject* OsiSoS::createBranch (OsiSolverInterface * solver, const OsiBranchingInformation * info, int way) const [virtual]

Creates a branching object.

The preferred direction is set by way, 0 for down, 1 for up.

Reimplemented from OsiObject.

7.33.4 Member Data Documentation

```
7.33.4.1 int* OsiSOS::members_ [protected]
```

data

Members (indices in range 0 ... numberColumns-1)

Definition at line 774 of file OsiBranchingObject.hpp.

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

OsiBranchingObject.hpp

7.34 OsiSOSBranchingObject Class Reference

Branching object for Special ordered sets.

#include <OsiBranchingObject.hpp>

Inheritance diagram for OsiSOSBranchingObject:

Collaboration diagram for OsiSOSBranchingObject:

Public Member Functions

virtual OsiBranchingObject * clone () const

Clone.

virtual double branch (OsiSolverInterface *solver)

Does next branch and updates state.

virtual void print (const OsiSolverInterface *solver=NULL)

Print something about branch - only if log level high.

Additional Inherited Members

7.34.1 Detailed Description

Branching object for Special ordered sets.

Definition at line 789 of file OsiBranchingObject.hpp.

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

OsiBranchingObject.hpp

7.35 OsiSpxSolverInterface Class Reference

SoPlex Solver Interface Instantiation of OsiSpxSolverInterface for SoPlex.

```
#include <OsiSpxSolverInterface.hpp>
```

Inheritance diagram for OsiSpxSolverInterface:

Collaboration diagram for OsiSpxSolverInterface:

Public Types

enum keepCachedFlag {
 KEEPCACHED_NONE = 0, KEEPCACHED_COLUMN = 1, KEEPCACHED_ROW = 2, KEEPCACHED_MAT↔
 RIX = 4,
 KEEPCACHED_RESULTS = 8, KEEPCACHED_PROBLEM = KEEPCACHED_COLUMN | KEEPCACHED_R↔
 OW | KEEPCACHED_MATRIX, KEEPCACHED_ALL = KEEPCACHED_PROBLEM | KEEPCACHED_RESUL↔
 TS, FREECACHED_COLUMN = KEEPCACHED_PROBLEM & ~KEEPCACHED_COLUMN,
 FREECACHED_ROW = KEEPCACHED_PROBLEM & ~KEEPCACHED_ROW, FREECACHED_MATRIX = K↔
 EEPCACHED_PROBLEM & ~KEEPCACHED_MATRIX, FREECACHED_RESULTS = KEEPCACHED_ALL &
 ~KEEPCACHED_RESULTS }

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)

Set an integer parameter.

bool setDblParam (OsiDblParam key, double value)

Set a double parameter.

bool getIntParam (OsiIntParam key, int &value) const

Get an integer parameter.

• bool getDblParam (OsiDblParam key, double &value) const

Get a double parameter.

bool getStrParam (OsiStrParam key, std::string &value) const

Get a string parameter.

- void setTimeLimit (double value)
- double getTimeLimit () 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 isDualObjectiveLimitReached () const

Is the given dual objective limit reached?

· virtual bool isIterationLimitReached () const

Iteration limit reached?

virtual bool isTimeLimitReached () const

Time limit reached?

WarmStart related methods

CoinWarmStart * getEmptyWarmStart () const

Get 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).

 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 -COIN_DBL_MAX for -infinity.

virtual void setColUpper (int elementIndex, double elementValue)

Set a single column upper bound

Use COIN DBL MAX for infinity.

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

Set a single column lower and upper bound

The default implementation just invokes setColLower and setColUpper

virtual void setRowLower (int elementIndex, double elementValue)

Set a single row lower bound

Use -COIN DBL MAX for -infinity.

virtual void setRowUpper (int elementIndex, double elementValue)

Set a single row upper bound

Use COIN DBL MAX for infinity.

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

Set a single row lower and upper bound

The default implementation just invokes setRowUower and setRowUpper

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

Set the type of a single row

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.

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 colub, const double obi)

Add a column (primal variable) to the problem.

virtual void deleteCols (const int num, const int *colIndices)

Remove a set of columns (primal variables) from the problem.

virtual void addRow (const CoinPackedVectorBase &vec, const double rowlb, const double rowlb)

Add a row (constraint) to the problem.

 virtual void addRow (const CoinPackedVectorBase &vec, const char rowsen, const double rowrhs, const double rowrng)

Add a row (constraint) to the problem.

virtual void deleteRows (const int num, const int *rowIndices)

Delete a set of rows (constraints) from the problem.

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 *&rowlb)

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 *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, const double *rowlb, const double *rowlb,
 const double *rowlb, const double *rowlb, const double *rowlb, const double *rowlb,
 const double *rowlb, const double *rowlb, const double *rowlb, const double *rowlb,
 const double *rowlb, con
- virtual void loadProblem (const int numcols, const int numrows, const int *start, const int *index, const double *value, const double *collb, const double *colub, const double *obj, const char *rowsen, 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.

Constructors and destructor

OsiSpxSolverInterface ()

Default Constructor.

virtual OsiSolverInterface * clone (bool copyData=true) const

Clone

OsiSpxSolverInterface (const OsiSpxSolverInterface &)

Copy constructor

OsiSpxSolverInterface & operator= (const OsiSpxSolverInterface &rhs)

Assignment operator.

virtual ∼OsiSpxSolverInterface ()

Destructor.

Protected Member Functions

Protected methods

virtual void applyRowCut (const OsiRowCut &rc)

Apply a row cut. Return true if cut was applied.

virtual void applyColCut (const OsiColCut &cc)

Apply a column cut (bound adjustment).

Protected Attributes

Protected member data

soplex::SPxOut * spxout_

SoPlex output object.

• soplex::SoPlex * soplex_

SoPlex solver object.

Friends

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

A function that tests the methods in the OsiSpxSolverInterface class.

7.35.1 Detailed Description

SoPlex Solver Interface Instantiation of OsiSpxSolverInterface for SoPlex.

Definition at line 37 of file OsiSpxSolverInterface.hpp.

7.35.2 Member Enumeration Documentation

7.35.2.1 enum OsiSpxSolverInterface::keepCachedFlag

Enumerator

KEEPCACHED_NONE discard all cached data (default)

KEEPCACHED_COLUMN column information: objective values, lower and upper bounds, variable types

KEEPCACHED_ROW row information: right hand sides, ranges and senses, lower and upper bounds for row

KEEPCACHED_MATRIX problem matrix: matrix ordered by column and by row

KEEPCACHED_RESULTS LP solution: primal and dual solution, reduced costs, row activities.

KEEPCACHED_PROBLEM only discard cached LP solution

KEEPCACHED_ALL keep all cached data (similar to getMutableLpPtr())

FREECACHED_COLUMN free only cached column and LP solution information

FREECACHED_ROW free only cached row and LP solution information

FREECACHED_MATRIX free only cached matrix and LP solution information

FREECACHED_RESULTS free only cached LP solution information

Definition at line 618 of file OsiSpxSolverInterface.hpp.

7.35.3 Member Function Documentation

7.35.3.1 virtual bool OsiSpxSolverInterface::setWarmStart (const CoinWarmStart * warmstart) [virtual]

Set warmstarting information.

Return true/false depending on whether the warmstart information was accepted or not.

Implements OsiSolverInterface.

```
7.35.3.2 virtual const char* OsiSpxSolverInterface::getRowSense() const [virtual]
```

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

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

Implements OsiSolverInterface.

```
7.35.3.3 virtual const double* OsiSpxSolverInterface::getRightHandSide() const [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

Implements OsiSolverInterface.

```
7.35.3.4 virtual const double* OsiSpxSolverInterface::getRowRange() const [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 0.0

Implements OsiSolverInterface.

```
7.35.3.5 virtual int OsiSpxSolverInterface::getIterationCount( ) const [virtual]
```

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

7.35.3.6 virtual std::vector<double*> OsiSpxSolverInterface::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[].

Implements OsiSolverInterface.

7.35.3.7 virtual std::vector<double*> OsiSpxSolverInterface::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[].

Implements OsiSolverInterface.

7.35.3.8 virtual void OsiSpxSolverInterface::setColLower (int elementIndex, double elementValue) [virtual]

Set a single column lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.35.3.9 virtual void OsiSpxSolverInterface::setColUpper(int elementIndex, double elementValue) [virtual]

Set a single column upper bound Use COIN_DBL_MAX for infinity.

Implements OsiSolverInterface.

7.35.3.10 virtual void OsiSpxSolverInterface::setRowLower(int elementIndex, double elementValue) [virtual]

Set a single row lower bound Use -COIN_DBL_MAX for -infinity.

7.35.3.11 virtual void OsiSpxSolverInterface::setRowUpper(int elementIndex, double elementValue) [virtual]

Set a single row upper bound Use COIN_DBL_MAX for infinity.

Implements OsiSolverInterface.

7.35.3.12 virtual void OsiSpxSolverInterface::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.

Implements OsiSolverInterface.

7.35.3.13 virtual void OsiSpxSolverInterface::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.

Implements OsiSolverInterface.

7.35.3.14 virtual void OsiSpxSolverInterface::addCol (const CoinPackedVectorBase & vec, const double collb, const double collb, const double obj) [virtual]

Add a column (primal variable) to the problem.

Implements OsiSolverInterface.

 $\textbf{7.35.3.15} \quad \text{virtual void OsiSpxSolverInterface::} \\ \text{deleteCols (const int } \textit{num, const int} * \textit{colIndices)} \quad [\\ \text{virtual}]$

Remove a set of columns (primal variables) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted variables are nonbasic.

Implements OsiSolverInterface.

7.35.3.16 virtual void OsiSpxSolverInterface::addRow (const CoinPackedVectorBase & *vec*, const double *rowlb*, const double *rowub*) [virtual]

Add a row (constraint) to the problem.

7.35.3.17 virtual void OsiSpxSolverInterface::addRow (const CoinPackedVectorBase & vec, const char rowsen, const double rowrns, const double rowrng) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.35.3.18 virtual void OsiSpxSolverInterface::deleteRows (const int num, const int * rowIndices) [virtual]

Delete a set of rows (constraints) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted rows are loose. Implements OsiSolverInterface.

7.35.3.19 virtual void OsiSpxSolverInterface::loadProblem (const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * rowlb, 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

Implements OsiSolverInterface.

7.35.3.20 virtual void OsiSpxSolverInterface::assignProblem (CoinPackedMatrix *& matrix, double *& collb, 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. Implements OsiSolverInterface.

```
7.35.3.21 virtual void OsiSpxSolverInterface::loadProblem ( const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * collb, const double * collb, const double * rowrhs, 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

Implements OsiSolverInterface.

7.35.3.22 virtual void OsiSpxSolverInterface::assignProblem (CoinPackedMatrix *& matrix, double *& collb, double *& collb, double *& collb, 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.

Implements OsiSolverInterface.

7.35.3.23 virtual void OsiSpxSolverInterface::loadProblem (const int *numcols*, const int *numrows*, const int * *start*, const int * *index*, const double * *value*, const double * *collb*, const double * *colub*, const double * *obj*, const double * *rowub*) [virtual]

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).

7.35.3.25 virtual void OsiSpxSolverInterface::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

Implements OsiSolverInterface.

7.35.3.26 virtual void OsiSpxSolverInterface::applyColCut (const OsiColCut & cc) [protected], [virtual]

Apply a column cut (bound adjustment).

Return true if cut was applied.

7.35.4 Friends And Related Function Documentation

7.35.4.1 void OsiSpxSolverInterfaceUnitTest (const std::string & mpsDir, const std::string & netlibDir) [friend]

A function that tests the methods in the OsiSpxSolverInterface class.

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

OsiSpxSolverInterface.hpp

7.36 OsiTwoWayBranchingObject Class Reference

This just adds two-wayness to a branching object.

#include <OsiBranchingObject.hpp>

Inheritance diagram for OsiTwoWayBranchingObject:

Collaboration diagram for OsiTwoWayBranchingObject:

Public Member Functions

• OsiTwoWayBranchingObject ()

Default constructor.

- OsiTwoWayBranchingObject (OsiSolverInterface *solver, const OsiObject *originalObject, int way, double value)
 - Create a standard tw0-way branch object.
- OsiTwoWayBranchingObject (const OsiTwoWayBranchingObject &)

Copy constructor.

OsiTwoWayBranchingObject & operator= (const OsiTwoWayBranchingObject &rhs)

Assignment operator.

virtual ~OsiTwoWayBranchingObject ()

Destructor.

• virtual double branch (OsiSolverInterface *solver)=0

Sets the bounds for the variable according to the current arm of the branch and advances the object state to the next arm.

· int way () const

Way returns -1 on down +1 on up.

Protected Attributes

· int firstBranch_

Which way was first branch -1 = down, +1 = up.

7.36.1 Detailed Description

This just adds two-wayness to a branching object.

Definition at line 467 of file OsiBranchingObject.hpp.

7.36.2 Constructor & Destructor Documentation

7.36.2.1 OsiTwoWayBranchingObject::OsiTwoWayBranchingObject (OsiSolverInterface * solver, const OsiObject * originalObject, int way, double value)

Create a standard tw0-way branch object.

Specifies a simple two-way branch. Specify way = -1 to set the object state to perform the down arm first, way = 1 for the up arm.

7.36.3 Member Function Documentation

7.36.3.1 virtual double OsiTwoWayBranchingObject::branch (OsiSolverInterface * solver) [pure virtual]

Sets the bounds for the variable according to the current arm of the branch and advances the object state to the next arm

state. Returns change in guessed objective on next branch

Implements OsiBranchingObject.

Implemented in OsiLotsizeBranchingObject, OsiSOSBranchingObject, and OsiIntegerBranchingObject.

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

· OsiBranchingObject.hpp

7.37 OsiXprSolverInterface Class Reference

XPRESS-MP Solver Interface.

#include <OsiXprSolverInterface.hpp>

Inheritance diagram for OsiXprSolverInterface:

Collaboration diagram for OsiXprSolverInterface:

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)

Set an integer parameter.

bool setDblParam (OsiDblParam key, double value)

Set a double parameter.

bool setStrParam (OsiStrParam key, const std::string &value)

Set a string parameter.

· bool getIntParam (OsiIntParam key, int &value) const

Get an integer parameter.

bool getDblParam (OsiDblParam key, double &value) const

Get a double parameter.

bool getStrParam (OsiStrParam key, std::string &value) const

Get a string parameter.

- void setMipStart (bool value)
- bool getMipStart () 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

• CoinWarmStart * getEmptyWarmStart () const

Get 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).

 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 collndex) const

Return true if variable 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 -COIN_DBL_MAX for -infinity.

virtual void setColUpper (int elementIndex, double elementValue)

Set a single column upper bound

Use COIN_DBL_MAX for infinity.

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

Set a single column lower and upper bound

The default implementation just invokes setColLower() and setColUpper()

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 -COIN DBL MAX for -infinity.

virtual void setRowUpper (int elementIndex, double elementValue)

Set a single row upper bound

Use COIN DBL MAX for infinity.

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

Set a single row lower and upper bound

The default implementation just invokes setRowLower() and setRowUpper()

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 colub, const double obj)

Add a column (primal variable) to the problem.

virtual void addCols (const int numcols, const CoinPackedVectorBase *const *cols, const double *collb, const double *collb

Add a set of columns (primal variables) to the problem.

virtual void deleteCols (const int num, const int *colIndices)

Remove a set of columns (primal variables) from the problem.

virtual void addRow (const CoinPackedVectorBase &vec, const double rowlb, const double rowlb)

Add a row (constraint) to the problem.

 virtual void addRow (const CoinPackedVectorBase &vec, const char rowsen, const double rowrhs, const double rowrng)

Add a row (constraint) to the problem.

virtual void addRows (const int numrows, const CoinPackedVectorBase *const *rows, const double *rowlb, const double *rowub)

Add a set of rows (constraints) to the problem.

• virtual void addRows (const int numrows, const **CoinPackedVectorBase** *const *rows, const char *rowsen, const double *rowrhs, const double *rowrng)

Add a set of rows (constraints) to the problem.

virtual void deleteRows (const int num, const int *rowIndices)

Delete a set of rows (constraints) from the problem.

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 *&colub, double *&rowlb, double *&rowlb)

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 *colub, const double *obj, const char *rowsen, 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.

Message handling

void passInMessageHandler (CoinMessageHandler *handler)

Pass in a message handler it is the client's responsibility to destroy a message handler installed by this routine; it will not be destroyed when the solver interface is destroyed.

Constructors and destructors

OsiXprSolverInterface (int newrows=50, int newnz=100)

Default Constructor.

virtual OsiSolverInterface * clone (bool copyData=true) const

Clone

OsiXprSolverInterface (const OsiXprSolverInterface &)

Copy constructor.

OsiXprSolverInterface & operator= (const OsiXprSolverInterface &rhs)

Assignment operator.

virtual ∼OsiXprSolverInterface ()

Destructor.

Static Public Member Functions

· static int version ()

Return XPRESS-MP Version number.

Protected Member Functions

Protected methods

virtual void applyRowCut (const OsiRowCut &rc)

Apply a row cut. Return true if cut was applied.

virtual void applyColCut (const OsiColCut &cc)

Apply a column cut (bound adjustment).

Friends

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

A function that tests the methods in the OsiXprSolverInterface class.

Static instance counter methods

• XPRSprob getLpPtr ()

Return a pointer to the XPRESS problem.

static void incrementInstanceCounter ()

XPRESS has a context that must be created prior to all other XPRESS calls.

static void decrementInstanceCounter ()

XPRESS has a context that should be deleted after XPRESS calls.

static unsigned int getNumInstances ()

Return the number of instances of instantiated objects using XPRESS services.

Log File

```
    static int iXprCallCount
```

• static FILE * getLogFilePtr ()

Get logfile FILE *.

static void setLogFileName (const char *filename)

Set logfile name.

Additional Inherited Members

7.37.1 Detailed Description

XPRESS-MP Solver Interface.

Instantiation of OsiSolverInterface for XPRESS-MP

Definition at line 21 of file OsiXprSolverInterface.hpp.

7.37.2 Member Function Documentation

```
7.37.2.1 virtual bool OsiXprSolverInterface::setWarmStart ( const CoinWarmStart * warmstart ) [virtual]
```

Set warmstarting information.

Return true/false depending on whether the warmstart information was accepted or not.

Implements OsiSolverInterface.

```
7.37.2.2 virtual const char* OsiXprSolverInterface::getRowSense() const [virtual]
```

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

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

7.37.2.3 virtual const double* OsiXprSolverInterface::getRightHandSide() const [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

Implements OsiSolverInterface.

```
7.37.2.4 virtual const double* OsiXprSolverInterface::getRowRange() const [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 0.0

Implements OsiSolverInterface.

```
7.37.2.5 virtual int OsiXprSolverInterface::getIterationCount() const [virtual]
```

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

Implements OsiSolverInterface.

```
7.37.2.6 virtual std::vector<double*> OsiXprSolverInterface::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[].

Implements OsiSolverInterface.

```
7.37.2.7 virtual std::vector<double*> OsiXprSolverInterface::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[].

Implements OsiSolverInterface.

7.37.2.8 virtual void OsiXprSolverInterface::setColLower(int elementIndex, double elementValue) [virtual]

Set a single column lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.37.2.9 virtual void OsiXprSolverInterface::setColUpper (int elementIndex, double elementValue) [virtual]

Set a single column upper bound Use COIN_DBL_MAX for infinity.

Implements OsiSolverInterface.

7.37.2.10 virtual void OsiXprSolverInterface::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

	index⊷	pointers to the beginning and after the end of the array of the indices of the variables whose
First,in	dexLast	either bound changes
bo	oundList	the new lower/upper bound pairs for the variables

Reimplemented from OsiSolverInterface.

7.37.2.11 virtual void OsiXprSolverInterface::setRowLower(int elementIndex, double elementValue) [virtual]

Set a single row lower bound Use -COIN_DBL_MAX for -infinity.

Implements OsiSolverInterface.

7.37.2.12 virtual void OsiXprSolverInterface::setRowUpper(int elementIndex, double elementValue) [virtual]

Set a single row upper bound Use COIN_DBL_MAX for infinity.

7.37.2.13 virtual void OsiXprSolverInterface::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

inde	ех⊷	pointers to the beginning and after the end of the array of the indices of the constraints whose
First,index	Last	either bound changes
bound	dList	the new lower/upper bound pairs for the constraints

Reimplemented from OsiSolverInterface.

7.37.2.14 virtual void OsiXprSolverInterface::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

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

Reimplemented from OsiSolverInterface.

7.37.2.15 virtual void OsiXprSolverInterface::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.

Implements OsiSolverInterface.

7.37.2.16 virtual void OsiXprSolverInterface::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.

Implements OsiSolverInterface.

7.37.2.17 virtual void OsiXprSolverInterface::addCol (const CoinPackedVectorBase & vec, const double collb, const double collb, const double obj) [virtual]

Add a column (primal variable) to the problem.

7.37.2.18 virtual void OsiXprSolverInterface::addCols (const int *numcols*, const CoinPackedVectorBase *const * cols, const double * collb. const double * collb. const double * collb. const double * collb. const double * collb.

Add a set of columns (primal variables) to the problem.

The default implementation simply makes repeated calls to addCol().

Reimplemented from OsiSolverInterface.

7.37.2.19 virtual void OsiXprSolverInterface::deleteCols (const int num, const int * colIndices) [virtual]

Remove a set of columns (primal variables) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted variables are nonbasic.

Implements OsiSolverInterface.

7.37.2.20 virtual void OsiXprSolverInterface::addRow (const CoinPackedVectorBase & vec, const double rowlb, const double rowlb) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.37.2.21 virtual void OsiXprSolverInterface::addRow (const CoinPackedVectorBase & vec, const char rowsen, const double rowrns, const double rowrng) [virtual]

Add a row (constraint) to the problem.

Implements OsiSolverInterface.

7.37.2.22 virtual void OsiXprSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * rows, const double * rowlb, const double * rowub) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented from OsiSolverInterface.

7.37.2.23 virtual void OsiXprSolverInterface::addRows (const int *numrows*, const CoinPackedVectorBase *const * rows, const char * rowsen, const double * rowrhs, const double * rowrng) [virtual]

Add a set of rows (constraints) to the problem.

The default implementation simply makes repeated calls to addRow().

Reimplemented from OsiSolverInterface.

7.37.2.24 virtual void OsiXprSolverInterface::deleteRows (const int num, const int * rowIndices) [virtual]

Delete a set of rows (constraints) from the problem.

The solver interface for a basis-oriented solver will maintain valid warm start information if all deleted rows are loose.

198 Class Documentation

Implements OsiSolverInterface.

```
7.37.2.25 virtual void OsiXprSolverInterface::loadProblem ( const CoinPackedMatrix & matrix, const double * collb, const double * collb, const double * rowlb, 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

Implements OsiSolverInterface.

```
7.37.2.26 virtual void OsiXprSolverInterface::assignProblem ( CoinPackedMatrix *& matrix, double *& collb, double *& collb, double *& collb, double *& rowlb, 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. Implements OsiSolverInterface.

```
7.37.2.27 virtual void OsiXprSolverInterface::loadProblem ( const CoinPackedMatrix & matrix, const double * collb, const double * colub, const double * colub, const double * rowrns, const double * rowrns, const double * rowrns )

[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

Implements OsiSolverInterface.

7.37.2.28 virtual void OsiXprSolverInterface::assignProblem (CoinPackedMatrix *& matrix, double *& collb, double *& collb, double *& collb, 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.

Implements OsiSolverInterface.

7.37.2.29 virtual void OsiXprSolverInterface::loadProblem (const int *numcols*, const int *numrows*, const int * *start*, const int * *index*, const double * *value*, const double * *collb*, const double * *colub*, const double * *obj*, const double * *rowlb*, const double * *rowub*) [virtual]

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

7.37.2.30 virtual void OsiXprSolverInterface::loadProblem (const int *numcols*, const int *numrows*, const int * start, const int * index, const double * value, const double * collb, const double * colub, const double * obj, const char * rowsen, const double * rowrhs, const double * rowrng) [virtual]

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

7.37.2.31 virtual void OsiXprSolverInterface::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

Implements OsiSolverInterface.

7.37.2.32 static void OsiXprSolverInterface::incrementInstanceCounter() [static]

XPRESS has a context that must be created prior to all other XPRESS calls.

This method:

- · Increments by 1 the number of uses of the XPRESS environment.
- Creates the XPRESS context when the number of uses is changed to 1 from 0.

7.37.2.33 static void OsiXprSolverInterface::decrementInstanceCounter() [static]

XPRESS has a context that should be deleted after XPRESS calls.

This method:

- · Decrements by 1 the number of uses of the XPRESS environment.
- Deletes the XPRESS context when the number of uses is change to 0 from 1.

200 Class Documentation

7.37.2.34 static unsigned int OsiXprSolverInterface::getNumInstances() [static]

Return the number of instances of instantiated objects using XPRESS services.

7.37.2.35 static void OsiXprSolverInterface::setLogFileName (const char * filename) [static]

Set logfile name.

The logfile is an attempt to capture the calls to Xpress functions for debugging.

7.37.2.36 virtual void OsiXprSolverInterface::applyColCut (const OsiColCut & cc) [protected], [virtual]

Apply a column cut (bound adjustment).

Return true if cut was applied.

Implements OsiSolverInterface.

7.37.3 Friends And Related Function Documentation

7.37.3.1 void OsiXprSolverInterfaceUnitTest (const std::string & mpsDir, const std::string & netlibDir) [friend]

A function that tests the methods in the OsiXprSolverInterface class.

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

· OsiXprSolverInterface.hpp

7.38 OsiUnitTest::TestOutcome Class Reference

A single test outcome record.

#include <OsiUnitTests.hpp>

Collaboration diagram for OsiUnitTest::TestOutcome:

Public Types

enum SeverityLevel

Test result.

Public Member Functions

 TestOutcome (const std::string &comp, const std::string &tst, const char *cond, SeverityLevel sev, const char *file, int line, bool exp=false)

Standard constructor.

void print () const

Print the test outcome.

Public Attributes

std::string component

Name of component under test.

• std::string testname

Name of test.

· std::string testcond

Condition being tested.

· SeverityLevel severity

Test result.

bool expected

Set to true if problem is expected.

· std::string filename

Name of code file where test executed.

int linenumber

Line number in code file where test executed.

Static Public Attributes

• static std::string SeverityLevelName [LAST]

Print strings for SeverityLevel.

7.38.1 Detailed Description

A single test outcome record.

Definition at line 166 of file OsiUnitTests.hpp.

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

OsiUnitTests.hpp

7.39 OsiUnitTest::TestOutcomes Class Reference

Utility class to maintain a list of test outcomes.

#include <OsiUnitTests.hpp>

Inheritance diagram for OsiUnitTest::TestOutcomes:

 $Collaboration\ diagram\ for\ OsiUnit Test:: Test Outcomes:$

Public Member Functions

• void add (std::string comp, std::string tst, const char *cond, TestOutcome::SeverityLevel sev, const char *file, int line, bool exp=false)

Add an outcome to the list.

• void add (const OsiSolverInterface &si, std::string tst, const char *cond, TestOutcome::SeverityLevel sev, const char *file, int line, bool exp=false)

Add an outcome to the list.

202 Class Documentation

· void print () const

Print the list of outcomes.

void getCountBySeverity (TestOutcome::SeverityLevel sev, int &total, int &expected) const
 Count total and expected outcomes at given severity level.

7.39.1 Detailed Description

Utility class to maintain a list of test outcomes.

Definition at line 204 of file OsiUnitTests.hpp.

7.39.2 Member Function Documentation

7.39.2.1 void OsiUnitTest::TestOutcomes::add (const OsiSolverInterface & si, std::string tst, const char * cond, TestOutcome::SeverityLevel sev, const char * file, int line, bool exp = false)

Add an outcome to the list.

Get the component name from the solver interface.

7.39.2.2 void OsiUnitTest::TestOutcomes::getCountBySeverity (TestOutcome::SeverityLevel sev, int & total, int & expected) const

Count total and expected outcomes at given severity level.

Given a severity level, walk the list of outcomes and count the total number of outcomes at this severity level and the number expected.

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

OsiUnitTests.hpp

Chapter 8

File Documentation

8.1 OsiRowCutDebugger.hpp File Reference

Provides a facility to validate cut constraints to ensure that they do not cut off a given solution.

```
#include <string>
#include "OsiCuts.hpp"
#include "OsiSolverInterface.hpp"
Include dependency graph for OsiRowCutDebugger.hpp:
```

8.2 OsiUnitTests.hpp File Reference

Utility methods for OSI unit tests.

```
#include <cstdio>
#include <cstdlib>
#include <iostream>
#include <string>
#include <sstream>
#include <vector>
#include <list>
#include <map>
```

Include dependency graph for OsiUnitTests.hpp:

Classes

• class OsiUnitTest::TestOutcome

A single test outcome record.

• class OsiUnitTest::TestOutcomes

Utility class to maintain a list of test outcomes.

Namespaces

OsiUnitTest

A namespace so we can define a few 'global' variables to use during tests.

204 File Documentation

Macros

#define OSIUNITTEST QUOTEME (x) #x

Convert parameter to a string (stringification)

#define OSIUNITTEST QUOTEME(x) OSIUNITTEST QUOTEME (x)

Convert to string with one level of expansion of the parameter.

#define OSIUNITTEST_ADD_OUTCOME(component, testname, testcondition, severity, expected)

Add a test outcome to the list held in OsiUnitTest::outcomes.

 #define OSIUNITTEST_ASSERT_SEVERITY_EXPECTED(condition, failurecode, component, testname, severity, expected)

Test for a condition and record the result.

• #define OSIUNITTEST ASSERT ERROR(condition, failurecode, component, testname)

Perform a test with severity OsiUnitTest::TestOutcome::ERROR, failure not expected.

#define OSIUNITTEST_ASSERT_WARNING(condition, failurecode, component, testname)

Perform a test with severity OsiUnitTest::TestOutcome::WARNING, failure not expected.

 #define OSIUNITTEST_CATCH_SEVERITY_EXPECTED(trycode, catchcode, component, testname, severity, expected)

Perform a test surrounded by a try/catch block.

#define OSIUNITTEST_CATCH_ERROR(trycode, catchcode, component, testname) OSIUNITTEST_CATCH
 — SEVERITY_EXPECTED(trycode, catchcode, component, testname, OsiUnitTest::TestOutcome::ERROR, false)

Perform a try/catch test with severity OsiUnitTest::TestOutcome::ERROR, failure not expected.

#define OSIUNITTEST_CATCH_WARNING(trycode, catchcode, component, testname) OSIUNITTEST_CAT
 CH_SEVERITY_EXPECTED(trycode, catchcode, component, testname, OsiUnitTest::TestOutcome::WARNING, false)

Perform a try/catch test with severity OsiUnitTest::TestOutcome::WARNING, failure not expected.

Functions

 void OsiSolverInterfaceMpsUnitTest (const std::vector< OsiSolverInterface * > &vecEmptySiP, const std::string &mpsDir)

A function that tests that a lot of problems given in MPS files (mostly the NETLIB problems) solve properly with all the specified solvers.

void OsiSolverInterfaceCommonUnitTest (const OsiSolverInterface *emptySi, const std::string &mpsDir, const std::string &netlibDir)

A function that tests the methods in the OsiSolverInterface class.

void OsiColCutUnitTest (const OsiSolverInterface *baseSiP, const std::string &mpsDir)

A function that tests the methods in the OsiColCut class.

• void OsiRowCutUnitTest (const OsiSolverInterface *baseSiP, const std::string &mpsDir)

A function that tests the methods in the OsiRowCut class.

void OsiRowCutDebuggerUnitTest (const OsiSolverInterface *siP, const std::string &mpsDir)

A function that tests the methods in the OsiRowCutDebugger class.

void OsiCutsUnitTest ()

A function that tests the methods in the OsiCuts class.

void OsiUnitTest::failureMessage (const std::string &solverName, const std::string &message)

Print an error message.

- void OsiUnitTest::failureMessage (const OsiSolverInterface &si, const std::string &message)
- void OsiUnitTest::failureMessage (const std::string &solverName, const std::string &testname, const std::string &testcond)

Print an error message, specifying the test name and condition.

- void OsiUnitTest::failureMessage (const OsiSolverInterface &si, const std::string &testname, const std::string &testcond)
- void OsiUnitTest::testingMessage (const char *const msg)

Print a message.

 bool OsiUnitTest::equivalentVectors (const OsiSolverInterface *si1, const OsiSolverInterface *si2, double tol, const double *v1, const double *v2, int size)

Utility method to check equality.

bool OsiUnitTest::compareProblems (OsiSolverInterface *osi1, OsiSolverInterface *osi2)

Compare two problems for equality.

bool OsiUnitTest::isEquivalent (const CoinPackedVectorBase &pv, int n, const double *fv)

Compare a packed vector with an expanded vector.

• bool OsiUnitTest::processParameters (int argc, const char **argv, std::map< std::string, std::string > &parms, const std::map< std::string, int > &ignorekeywords=std::map< std::string, int >())

Process command line parameters.

Variables

· unsigned int OsiUnitTest::verbosity

Verbosity level of unit tests.

· unsigned int OsiUnitTest::haltonerror

Behaviour on failing a test.

TestOutcomes OsiUnitTest::outcomes

Test outcomes.

8.2.1 Detailed Description

Utility methods for OSI unit tests.

8.2.2 Macro Definition Documentation

8.2.2.1 #define OSIUNITTEST_ASSERT_SEVERITY_EXPECTED(condition, failurecode, component, testname, severity, expected)

Value:

```
{
   if (!OsiUnitTestAssertSeverityExpected(condition, #condition, \
        __FILE__, __LINE__, component, testname, severity, expected)) { \
      failurecode; \
   } \
}
```

Test for a condition and record the result.

Test condition and record the result in OsiUnitTest::outcomes. If it succeeds, record the result as OsiUnitTest::←
TestOutcome::PASSED and print a message for OsiUnitTest::verbosity >= 2. If it fails, record the test as failed with severity and expected and react as specified by OsiUnitTest::haltonerror.

failurecode is executed when failure is not fatal.

Definition at line 281 of file OsiUnitTests.hpp.

206 File Documentation

8.2.2.2 #define OSIUNITTEST_CATCH_SEVERITY_EXPECTED(trycode, catchcode, component, testname, severity, expected)

Perform a test surrounded by a try/catch block.

trycode is executed in a try/catch block; if there's no throw the test is deemed to have succeeded and is recorded in OsiUnitTest::outcomes with status OsiUnitTest::TestOutcome::PASSED. If the trycode throws a CoinError, the failure is recorded with status severity and expected and the value of OsiUnitTest::haltonerror is consulted. If the failure is not fatal, catchcode is executed. If any other error is thrown, the failure is recorded as for a CoinError and catchcode is executed (haltonerror is not consulted).

Definition at line 314 of file OsiUnitTests.hpp.

8.2.3 Function Documentation

8.2.3.1 void OsiSolverInterfaceMpsUnitTest (const std::vector< OsiSolverInterface * > & vecEmptySiP, const std::string & mpsDir)

A function that tests that a lot of problems given in MPS files (mostly the NETLIB problems) solve properly with all the specified solvers.

The routine creates a vector of NetLib problems (problem name, objective, various other characteristics), and a vector of solvers to be tested.

Each solver is run on each problem. The run is deemed successful if the solver reports the correct problem size after loading and returns the correct objective value after optimization.

If multiple solvers are available, the results are compared pairwise against the results reported by adjacent solvers in the solver vector. Due to limitations of the volume solver, it must be the last solver in vecEmptySiP.

8.2.3.2 void OsiSolverInterfaceCommonUnitTest (const OsiSolverInterface * emptySi, const std::string & mpsDir, const std::string & netlibDir)

A function that tests the methods in the OsiSolverInterface class.

Some time ago, if this method is compiled with optimization, the compilation took 10-15 minutes and the machine pages (has 256M core memory!)...

8.2.3.3 void OsiColCutUnitTest (const OsiSolverInterface * baseSiP, const std::string & mpsDir)

A function that tests the methods in the OsiColCut class.

8.2.3.4 void OsiRowCutUnitTest (const OsiSoIverInterface * baseSiP, const std::string & mpsDir)

A function that tests the methods in the OsiRowCut class.

 $8.2.3.5 \quad \text{void OsiRowCutDebuggerUnitTest (const OsiSolverInterface} * \textit{siP}, \ \text{const std::string \& \textit{mpsDir})}$

A function that tests the methods in the OsiRowCutDebugger class.

8.2.3.6 void OsiCutsUnitTest ()

A function that tests the methods in the OsiCuts class.

Index

activate	OsiXprSolverInterface, 200
OsiRowCutDebugger, 129, 130	applyCuts
activateRowCutDebugger	OsiGrbSolverInterface, 91
OsiSolverInterface, 165	OsiSolverInterface, 159
add	applyRowCut
OsiUnitTest::TestOutcomes, 202	OsiSolverInterface, 169
addCol	applyRowCuts
OsiCpxSolverInterface, 51	OsiSolverInterface, 160
OsiGlpkSolverInterface, 71	assignProblem
OsiGrbSolverInterface, 88	OsiCpxSolverInterface, 53
OsiMskSolverInterface, 110	OsiGlpkSolverInterface, 73
OsiSolverInterface, 156	OsiGrbSolverInterface, 89, 90
OsiSpxSolverInterface, 182	OsiMskSolverInterface, 112, 113
OsiXprSolverInterface, 196	OsiSolverInterface, 160, 161
addCols	OsiSpxSolverInterface, 183, 184
OsiCpxSolverInterface, 51	OsiXprSolverInterface, 198
OsiGlpkSolverInterface, 71	,
OsiGrbSolverInterface, 88	basisIsAvailable
OsiMskSolverInterface, 111	OsiSolverInterface, 166
	branch
OsiSolverInterface, 156, 157	OsiBranchingObject, 31
OsiXprSolverInterface, 196	OsiIntegerBranchingObject, 95
addObjects	OsiLotsizeBranchingObject, 99
OsiSolverInterface, 165	OsiTwoWayBranchingObject, 186
addRow	branchIndex_
OsiCpxSolverInterface, 52	OsiBranchingObject, 31
OsiGlpkSolverInterface, 72	
OsiGrbSolverInterface, 88, 89	canDoSimplexInterface
OsiMskSolverInterface, 111	OsiSolverInterface, 166
OsiSolverInterface, 157, 158	clone
OsiSpxSolverInterface, 182	OsiSolverInterface, 168
OsiXprSolverInterface, 197	columnType
addRows	OsiSolverInterface, 149
OsiCpxSolverInterface, 52	compareProblems
OsiGlpkSolverInterface, 72	OsiUnitTest, 19
OsiGrbSolverInterface, 89	consistent
OsiMskSolverInterface, 111	OsiColCut, 39
OsiSolverInterface, 158	OsiCut, 56
OsiXprSolverInterface, 197	OsiRowCut, 125, 126
applyColCut	copyParameters
OsiCpxSolverInterface, 54	OsiSolverInterface, 147
OsiGlpkSolverInterface, 75	createBranch
OsiGrbSolverInterface, 92	OsiLotsize, 97
OsiMskSolverInterface, 114	OsiObject, 117
OsiSolverInterface, 169	OsiSOS, 173
OsiSpxSolverInterface, 184	OsiSimpleInteger, 132

decrementInstanceCounter	OsiMskSolverInterface, 107
OsiGlpkSolverInterface, 75	OsiSpxSolverInterface, 179
OsiGrbSolverInterface, 91	FREECACHED_MATRIX
OsiMskSolverInterface, 113	OsiCpxSolverInterface, 47
OsiXprSolverInterface, 199	OsiGlpkSolverInterface, 67
defaultHandler_	OsiGrbSolverInterface, 83
OsiSolverInterface, 170	OsiMskSolverInterface, 107
deleteColNames	OsiSpxSolverInterface, 179
OsiSolverInterface, 155	FREECACHED_RESULTS
deleteCols	OsiCpxSolverInterface, 47
OsiCpxSolverInterface, 52	OsiGlpkSolverInterface, 67
OsiGlpkSolverInterface, 72	OsiGrbSolverInterface, 83
OsiGrbSolverInterface, 88	OsiMskSolverInterface, 107
OsiMskSolverInterface, 111	OsiSpxSolverInterface, 179
OsiSolverInterface, 157	FREECACHED_ROW
OsiSpxSolverInterface, 182	OsiCpxSolverInterface, 47
OsiXprSolverInterface, 197	OsiGlpkSolverInterface, 67
deleteRowNames	OsiGrbSolverInterface, 82
OsiSolverInterface, 154	OsiMskSolverInterface, 107
deleteRows	OsiSpxSolverInterface, 179
OsiCpxSolverInterface, 52	failureMessage
OsiGlpkSolverInterface, 72	OsiUnitTest, 18
OsiGrbSolverInterface, 89	
OsiMskSolverInterface, 112	feasibleRegion
OsiSolverInterface, 158	OsiLotsize, 97
OsiSpxSolverInterface, 183	OsiObject, 116
OsiXprSolverInterface, 197	OsiSOS, 173
dfltRowColName	OsiSimpleInteger, 132
OsiSolverInterface, 154	findIntegers
differentModel	OsiSolverInterface, 164
	findIntegersAndSOS
OsiSolverInterface, 164	OsiSolverInterface, 165
disable Factorization	findRange
OsiSolverInterface, 166	OsiLotsize, 97
doStrongBranching	forceFeasible
OsiChooseStrong, 33	OsiSolverInterface, 165
dumpCuts	
OsiCuts, 60	getBInvARow
anabla Factorization	OsiSolverInterface, 167
enableFactorization	getBasics
OsiSolverInterface, 166	OsiSolverInterface, 168
enableSimplexInterface	getBasisStatus
OsiSolverInterface, 168	OsiSolverInterface, 167
equivalentVectors	getColName
OsiUnitTest, 18	OsiSolverInterface, 155
eraseAndDumpCuts	getColNames
OsiCuts, 60	OsiSolverInterface, 155
extraCharacteristics	getColType
OsiBabSolver, 26	OsiSolverInterface, 149
extraCharacteristics_	
OsiBabSolver, 27	getCountBySeverity
EDEEC A CLIED COLLINARI	OsiUnitTest::TestOutcomes, 202
FREECACHED_COLUMN	getDualRays
OsiCpxSolverInterface, 47	OsiCpxSolverInterface, 48
OsiGlpkSolverInterface, 66	OsiGlpkSolverInterface, 68
OsiGrbSolverInterface, 82	OsiGrbSolverInterface, 85

OsiMskSolverInterface, 108	getRowCutDebugger
OsiSolverInterface, 150	OsiSolverInterface, 165
OsiSpxSolverInterface, 180	getRowCutDebuggerAlways
OsiXprSolverInterface, 193	OsiSolverInterface, 166
getEmptyWarmStart	getRowName
OsiCpxSolverInterface, 47	OsiSolverInterface, 154
OsiGlpkSolverInterface, 67	getRowNames
OsiGrbSolverInterface, 83	OsiSolverInterface, 154
OsiMskSolverInterface, 107	getRowRange
OsiSolverInterface, 147	OsiCpxSolverInterface, 48
getFractionalIndices	OsiGlpkSolverInterface, 68
OsiSolverInterface, 151	OsiGrbSolverInterface, 84
getHintParam	OsiMskSolverInterface, 108
OsiGrbSolverInterface, 83	OsiSolverInterface, 149
OsiSolverInterface, 146, 147	OsiSpxSolverInterface, 180
getIntegerTolerance	OsiXprSolverInterface, 193
OsiSolverInterface, 147	getRowSense
getIterationCount	OsiCpxSolverInterface, 47
OsiCpxSolverInterface, 48	OsiGlpkSolverInterface, 67
OsiGlpkSolverInterface, 68	OsiGrbSolverInterface, 84
OsiGrbSolverInterface, 84	OsiMskSolverInterface, 107
OsiMskSolverInterface, 108	OsiSolverInterface, 148
	OsiSpxSolverInterface, 180
OsiSpxSolverInterface, 180	OsiXprSolverInterface, 192
OsiXprSolverInterface, 193	getWarmStart
getMutableMatrixByCol	OsiSolverInterface, 147
OsiSolverInterface, 150	glp_prob, 22
getMutableMatrixByRow	gutsOfDestroy
OsiSolverInterface, 149	OsiPresolve, 121
getNumInstances	Osh resolve, 121
OsiXprSolverInterface, 199	haltonerror
getObjSense	OsiUnitTest, 19
OsiSolverInterface, 149	hasSolution
getPointerToWarmStart	OsiBabSolver, 26
OsiSolverInterface, 148	
getPrimalRays	incrementInstanceCounter
OsiCpxSolverInterface, 48	OsiGlpkSolverInterface, 74
OsiGlpkSolverInterface, 68	OsiGrbSolverInterface, 91
OsiGrbSolverInterface, 85	OsiMskSolverInterface, 113
OsiMskSolverInterface, 108	OsiXprSolverInterface, 199
OsiSolverInterface, 150	infeasibility
OsiSpxSolverInterface, 181	OsiObject, 116
OsiXprSolverInterface, 193	infeasibility
getReducedGradient	OsiObject, 117
OsiSolverInterface, 167	infeasible
getRightHandSide	OsiColCut, 39
OsiCpxSolverInterface, 47	OsiCut, 56
OsiGlpkSolverInterface, 67	OsiRowCut, 126
OsiGrbSolverInterface, 84	insert
OsiMskSolverInterface, 108	OsiCuts, 59
OsiSolverInterface, 148	insertIfNotDuplicate
OsiSpxSolverInterface, 180	OsiCuts, 59
OsiXprSolverInterface, 192	invalidCut
getRowActivity	OsiRowCutDebugger, 129
OsiSolverInterface, 150	isEquivalent
JOIGOTTOTTICOTICOTICOTICOTICOTICOTICOTICOTIC	io-quivaiorit

OsiUnitTest, 19	loadProblem
isInteger	OsiCpxSolverInterface, 53, 54
OsiSolverInterface, 149	OsiGlpkSolverInterface, 73, 74
	OsiGrbSolverInterface, 89, 90
KEEPCACHED_ALL	OsiMskSolverInterface, 112, 113
OsiCpxSolverInterface, 47	OsiSolverInterface, 160, 161
OsiGlpkSolverInterface, 66	OsiSpxSolverInterface, 183, 184
OsiGrbSolverInterface, 82	OsiXprSolverInterface, 198, 199
OsiMskSolverInterface, 107	Control Manual Control
OsiSpxSolverInterface, 179	members_
KEEPCACHED COLUMN	OsiSOS, 173
OsiCpxSolverInterface, 47	model
OsiGlpkSolverInterface, 66	OsiPresolve, 120
OsiGrbSolverInterface, 82	,
OsiMskSolverInterface, 107	OSIUNITTEST_ASSERT_SEVERITY_EXPECTED
OsiSpxSolverInterface, 179	OsiUnitTests.hpp, 205
KEEPCACHED_MATRIX	OSIUNITTEST_CATCH_SEVERITY_EXPECTED
OsiCpxSolverInterface, 47	OsiUnitTests.hpp, 205
OsiGlpkSolverInterface, 66	onOptimalPath
OsiGrbSolverInterface, 82	OsiRowCutDebugger, 129
OsiMskSolverInterface, 107	OsiAuxInfo, 23
OsiSpxSolverInterface, 179	OsiBabSolver, 23
KEEPCACHED NONE	extraCharacteristics, 26
OsiCpxSolverInterface, 47	extraCharacteristics_, 27
OsiGlpkSolverInterface, 66	hasSolution, 26
OsiGrbSolverInterface, 82	setExtraCharacteristics, 26
Osidisoliverinterface, 82 OsiMskSolverInterface, 107	setSolution, 26
	setSolverType, 26
OsiSpxSolverInterface, 179	solverType, 26
KEEPCACHED_PROBLEM	solverType_, 27
OsiCpxSolverInterface, 47	OsiBranchingInformation, 27
OsiGlpkSolverInterface, 66	stateOfSearch_, 29
OsiGrbSolverInterface, 82	OsiBranchingObject, 29
OsiMskSolverInterface, 107	branch, 31
OsiSpxSolverInterface, 179	branchIndex_, 31
KEEPCACHED_RESULTS	OsiChooseStrong, 32
OsiCpxSolverInterface, 47	doStrongBranching, 33
OsiGlpkSolverInterface, 66	setupList, 33
OsiGrbSolverInterface, 82	OsiChooseVariable, 34
OsiMskSolverInterface, 107	setupList, 37
OsiSpxSolverInterface, 179	OsiColCut, 37
KEEPCACHED_ROW	consistent, 39
OsiCpxSolverInterface, 47	infeasible, 39
OsiGlpkSolverInterface, 66	OsiColCutUnitTest, 39
OsiGrbSolverInterface, 82	
OsiMskSolverInterface, 107	violated, 39
OsiSpxSolverInterface, 179	OsiColCutUnitTest
keepCachedFlag	OsiColCut, 39
OsiCpxSolverInterface, 46	OsiUnitTests.hpp, 206
OsiGlpkSolverInterface, 66	OsiCpxSolverInterface, 40
OsiGrbSolverInterface, 82	addCol, 51
OsiMskSolverInterface, 107	addCols, 51
OsiSpxSolverInterface, 179	addRow, 52
- IF - O : M - I	addRows, 52
loadFromCoinModel	applyColCut, 54
OsiSolverInterface, 162	assignProblem, 53

deleteCols, 52	addRow, 72
deleteRows, 52	addRows, 72
FREECACHED_COLUMN, 47	applyColCut, 75
FREECACHED_MATRIX, 47	assignProblem, 73
FREECACHED_RESULTS, 47	decrementInstanceCounter, 75
FREECACHED_ROW, 47	deleteCols, 72
getDualRays, 48	deleteRows, 72
getEmptyWarmStart, 47	FREECACHED_COLUMN, 66
getIterationCount, 48	FREECACHED_MATRIX, 67
getPrimalRays, 48	FREECACHED_RESULTS, 67
getRightHandSide, 47	FREECACHED_ROW, 67
getRowRange, 48	getDualRays, 68
getRowSense, 47	getEmptyWarmStart, 67
KEEPCACHED_ALL, 47	getIterationCount, 68
KEEPCACHED_COLUMN, 47	getPrimalRays, 68
KEEPCACHED_MATRIX, 47	getRightHandSide, 67
KEEPCACHED_NONE, 47	getRowRange, 68
KEEPCACHED_PROBLEM, 47	getRowSense, 67
KEEPCACHED_RESULTS, 47	incrementInstanceCounter, 74
KEEPCACHED ROW, 47	KEEPCACHED ALL, 66
keepCachedFlag, 46	KEEPCACHED_COLUMN, 66
loadProblem, 53, 54	KEEPCACHED_MATRIX, 66
OsiCpxSolverInterfaceUnitTest, 54	KEEPCACHED_NONE, 66
setColLower, 49	KEEPCACHED_PROBLEM, 66
setColSetBounds, 49	KEEPCACHED_RESULTS, 66
setColSolution, 51	KEEPCACHED_ROW, 66
setColUpper, 49	keepCachedFlag, 66
setRowLower, 49	loadProblem, 73, 74
setRowPrice, 51	OsiGlpkSolverInterfaceUnitTest, 75
setRowSetBounds, 49	setColLower, 69
setRowSetTypes, 51	setColName, 74
setRowUpper, 49	setColSetBounds, 69
setWarmStart, 47	setColSolution, 71
writeMps, 54	setColUpper, 69
OsiCpxSolverInterfaceUnitTest	setHintParam, 67
OsiCpxSolverInterface, 54	setRowLower, 69
OsiCut, 55	setRowName, 74
consistent, 56	setRowPrice, 71
infeasible, 56	setRowSetBounds, 69
violated, 56	setRowSetTypes, 71
OsiCuts, 57	setRowUpper, 69
dumpCuts, 60	setWarmStart, 67
eraseAndDumpCuts, 60	writeMps, 74
insert, 59	OsiGlpkSolverInterfaceUnitTest
insertIfNotDuplicate, 59	OsiGlpkSolverInterface, 75
OsiCutsUnitTest, 60	OsiGrbSolverInterface, 75
OsiCuts::const_iterator, 22	addCol, 88
OsiCuts::iterator, 22	addCols, 88
OsiCutsUnitTest	addRow, 88, 89
OsiCuts, 60	addRows, 89
OsiUnitTests.hpp, 206	applyColCut, 92
OsiGlpkSolverInterface, 60	applyCotodit, 92
addCol, 71	assignProblem, 89, 90
addCols, 71 addCols, 71	decrementInstanceCounter, 91
444000, 71	designification of the state of

deleteCols, 88	addCol, 110
deleteRows, 89	addCols, 111
FREECACHED_COLUMN, 82	addRow, 111
FREECACHED_MATRIX, 83	addRows, 111
FREECACHED_RESULTS, 83	applyColCut, 114
FREECACHED ROW, 82	assignProblem, 112, 113
getDualRays, 85	decrementInstanceCounter, 113
getEmptyWarmStart, 83	deleteCols, 111
getHintParam, 83	deleteRows, 112
getIterationCount, 84	FREECACHED_COLUMN, 107
getPrimalRays, 85	FREECACHED MATRIX, 107
getRightHandSide, 84	FREECACHED RESULTS, 107
getRowRange, 84	FREECACHED ROW, 107
getRowSense, 84	getDualRays, 108
incrementInstanceCounter, 91	getEmptyWarmStart, 107
KEEPCACHED_ALL, 82	getIterationCount, 108
KEEPCACHED_COLUMN, 82	getPrimalRays, 108
KEEPCACHED_MATRIX, 82	getRindinays, 700 getRightHandSide, 108
KEEPCACHED_NONE, 82	getRowRange, 108
KEEPCACHED_PROBLEM, 82	getRowSense, 107
KEEPCACHED_RESULTS, 82	incrementInstanceCounter, 113
KEEPCACHED_RESOLTS, 62 KEEPCACHED ROW, 82	KEEPCACHED ALL, 107
- · · · ·	- ·
keepCachedFlag, 82 loadProblem, 89, 90	KEEPCACHED_COLUMN, 107
OsiGrbSolverInterfaceUnitTest, 92	KEEPCACHED NONE 107
	KEEPCACHED_NONE, 107
setColLower, 85	KEEPCACHED_PROBLEM, 107
setColSetBounds, 85	KEEPCACHED_RESULTS, 107
setColl laner 85	KEEPCACHED_ROW, 107
setColUpper, 85	keepCachedFlag, 107
setHintParam, 83	loadProblem, 112, 113
setRowLower, 87	setColLower, 109
setRowPrice, 88	setColSetBounds, 109
setRowSetBounds, 87	setColSolution, 110
setRowSetTypes, 87	setColUpper, 109
setRowUpper, 87	setRowLower, 109
setWarmStart, 84	setRowPrice, 110
switchToLP, 91	setRowSetBounds, 110
writeMps, 90	setRowSetTypes, 110
OsiGrbSolverInterfaceUnitTest	setRowUpper, 109
OsiGrbSolverInterface, 92	setWarmStart, 107
OsiHotInfo, 92	writeMps, 113
updateInformation, 94	OsiNameVec
OsiIntegerBranchingObject, 94	OsiSolverInterface, 146
branch, 95	OsiObject, 114
OsiIntegerBranchingObject, 95	createBranch, 117
OsiLotsize, 95	feasibleRegion, 116
createBranch, 97	infeasibility, 116
feasibleRegion, 97	infeasibility_, 117
findRange, 97	resetBounds, 117
resetBounds, 97	setWhichWay, 117
OsiLotsizeBranchingObject, 97	whichWay, 117
branch, 99	OsiObject2, 117
OsiLotsizeBranchingObject, 98	OsiPresolve, 118
OsiMskSolverInterface, 99	gutsOfDestroy, 121

model, 120	clone, 168
postsolve, 120, 121	columnType, 149
presolve, 121	copyParameters, 147
presolvedModel, 120	defaultHandler_, 170
setNonLinearValue, 121	deleteColNames, 155
setPresolveActions, 121	deleteCols, 157
OsiPseudoCosts, 122	deleteRowNames, 154
OsiRowCut, 123	deleteRows, 158
consistent, 125, 126	dfltRowColName, 154
infeasible, 126	differentModel, 164
OsiRowCut, 125	disableFactorization, 166
OsiRowCutUnitTest, 126	enableFactorization, 166
violated, 126	enableSimplexInterface, 168
OsiRowCut2, 126	findIntegers, 164
OsiRowCutDebugger, 127	findIntegersAndSOS, 165
activate, 129, 130	forceFeasible, 165
invalidCut, 129	getBInvARow, 167
onOptimalPath, 129	getBasics, 168
OsiRowCutDebugger, 129	getBasisStatus, 167
OsiRowCutDebuggerUnitTest, 130	getColName, 155
redoSolution, 130	getColNames, 155
validateCuts, 129	getColType, 149
OsiRowCutDebugger.hpp, 203	getDualRays, 150
OsiRowCutDebuggerUnitTest	getEmptyWarmStart, 147
OsiRowCutDebugger, 130	getFractionalIndices, 151
OsiUnitTests.hpp, 206	getHintParam, 146, 147
OsiRowCutUnitTest	getIntegerTolerance, 147
OsiRowCut, 126	getMutableMatrixByCol, 150
OsiUnitTests.hpp, 206	getMutableMatrixByRow, 149
OsiSOS, 171	getObjSense, 149
createBranch, 173	getPointerToWarmStart, 148
feasibleRegion, 173	getPrimalRays, 150
members_, 173	getReducedGradient, 167
OsiSOS, 173	getRightHandSide, 148
OsiSOSBranchingObject, 173	getRowActivity, 150
OsiSimpleInteger, 130	getRowCutDebugger, 165
createBranch, 132	getRowCutDebuggerAlways, 166
feasibleRegion, 132	getRowName, 154
resetBounds, 132	getRowNames, 154
OsiSolverBranch, 132	getRowRange, 149
OsiSolverInterface, 133	getRowSense, 148
activateRowCutDebugger, 165	getWarmStart, 147
addCol, 156	isInteger, 149
addCols, 156, 157	loadFromCoinModel, 162
addObjects, 165	loadProblem, 160, 161
addRow, 157, 158	OsiNameVec, 146
addRows, 158	OsiSolverInterfaceCommonUnitTest, 169
applyColCut, 169	OsiSolverInterfaceMpsUnitTest, 169
applyCuts, 159	passInMessageHandler, 164
applyRowCut, 169	pivot, 168
applyRowCuts, 160	primalPivotResult, 168
assignProblem, 160, 161	readGMPL, 162
basisIsAvailable, 166	readLp, 164
canDoSimplexInterface, 166	readMps, 162
Can Doming of Motors	

reducedCostFix, 153	FREECACHED_ROW, 179
replaceMatrix, 159	getDualRays, 180
replaceMatrixOptional, 158	getIterationCount, 180
reset, 168	getPrimalRays, 181
resolve, 146	getRightHandSide, 180
restoreBaseModel, 159	getRowRange, 180
rowCutDebugger_, 170	getRowSense, 180
saveBaseModel, 159	KEEPCACHED_ALL, 179
setApplicationData, 164	KEEPCACHED_COLUMN, 179
setAuxiliaryInfo, 164	KEEPCACHED_MATRIX, 179
setBasisStatus, 167	KEEPCACHED_NONE, 179
setColBounds, 152	KEEPCACHED_PROBLEM, 179
setColLower, 151	KEEPCACHED_RESULTS, 179
setColName, 155	KEEPCACHED_ROW, 179
setColNames, 155	keepCachedFlag, 179
setColSetBounds, 152	loadProblem, 183, 184
setColSolution, 153	OsiSpxSolverInterfaceUnitTest, 185
setColUpper, 151, 152	setColLower, 181
setHintParam, 146	setColSolution, 182
setInitialData, 169	setColUpper, 181
setObjSense, 151	setRowLower, 181
setObjective, 151	setRowPrice, 182
setRowBounds, 152	setRowUpper, 181
setRowColNames, 155, 156	setWarmStart, 180
setRowLower, 152	writeMps, 184
setRowName, 154	OsiSpxSolverInterfaceUnitTest
setRowNames, 154	OsiSpxSolverInterface, 185
setRowPrice, 153	OsiTwoWayBranchingObject, 185
setRowSetBounds, 153	branch, 186
setRowSetTypes, 153	OsiTwoWayBranchingObject, 186
setRowUpper, 152	OsiUnitTest, 17
setWarmStart, 148	compareProblems, 19
writeLp, 163	equivalentVectors, 18
writeLpNative, 163, 164	failureMessage, 18
writeMps, 162	•
writeMpsNative, 163	haltonerror, 19
OsiSolverInterface::ApplyCutsReturnCode, 21	isEquivalent, 19
	outcomes, 19
OsiSolverInterfaceCommonUnitTest	processParameters, 19
OsiSolverInterface, 169	testingMessage, 18
OsiUnitTests.hpp, 206	verbosity, 19
OsiSolverInterfaceMpsUnitTest	OsiUnitTest::TestOutcome, 200
OsiSolverInterface, 169	OsiUnitTest::TestOutcomes, 201
OsiUnitTests.hpp, 206	add, 202
OsiSolverResult, 170	getCountBySeverity, 202
OsiSpxSolverInterface, 174	OsiUnitTests.hpp, 203
addCol, 182	OSIUNITTEST_ASSERT_SEVERITY_EXPECTED,
addRow, 182	205
applyColCut, 184	OSIUNITTEST_CATCH_SEVERITY_EXPECTED,
assignProblem, 183, 184	205
deleteCols, 182	OsiColCutUnitTest, 206
deleteRows, 183	OsiCutsUnitTest, 206
FREECACHED_COLUMN, 179	OsiRowCutDebuggerUnitTest, 206
FREECACHED_MATRIX, 179	OsiRowCutUnitTest, 206
FREECACHED_RESULTS, 179	OsiSolverInterfaceCommonUnitTest, 206

OsiSolverInterfaceMpsUnitTest, 206	readLp
OsiXprSolverInterface, 186	OsiSolverInterface, 164
addCol, 196	readMps
addCols, 196	OsiSolverInterface, 162
addRow, 197	redoSolution
addRows, 197	OsiRowCutDebugger, 130
applyColCut, 200	reducedCostFix
assignProblem, 198	OsiSolverInterface, 153
decrementInstanceCounter, 199	
deleteCols, 197	replaceMatrix
deleteRows, 197	OsiSolverInterface, 159
getDualRays, 193	replaceMatrixOptional
getIterationCount, 193	OsiSolverInterface, 158
_	reset
getNumInstances, 199	OsiSolverInterface, 168
getPrimalRays, 193	resetBounds
getRightHandSide, 192	OsiLotsize, 97
getRowRange, 193	OsiObject, 117
getRowSense, 192	OsiSimpleInteger, 132
incrementInstanceCounter, 199	resolve
loadProblem, 198, 199	OsiSolverInterface, 146
OsiXprSolverInterfaceUnitTest, 200	restoreBaseModel
setColLower, 194	OsiSolverInterface, 159
setColSetBounds, 194	rowCutDebugger_
setColSolution, 196	OsiSolverInterface, 170
setColUpper, 194	
setLogFileName, 200	saveBaseModel
setRowLower, 194	OsiSolverInterface, 159
setRowPrice, 196	setApplicationData
setRowSetBounds, 194	OsiSolverInterface, 164
setRowSetTypes, 196	setAuxiliaryInfo
setRowUpper, 194	OsiSolverInterface, 164
setWarmStart, 192	setBasisStatus
writeMps, 199	OsiSolverInterface, 167
OsiXprSolverInterfaceUnitTest	setColBounds
OsiXprSolverInterface, 200	OsiSolverInterface, 152
outcomes	setColLower
OsiUnitTest, 19	OsiCpxSolverInterface, 49
passInMessageHandler	OsiGlpkSolverInterface, 69
OsiSolverInterface, 164	OsiGrbSolverInterface, 85
pivot	OsiMskSolverInterface, 109
OsiSolverInterface, 168	OsiSolverInterface, 151
postsolve	OsiSpxSolverInterface, 181
OsiPresolve, 120, 121	OsiXprSolverInterface, 194
presolve	setColName
OsiPresolve, 121	OsiGlpkSolverInterface, 74
presolvedModel	OsiSolverInterface, 155
OsiPresolve, 120	setColNames
primalPivotResult	OsiSolverInterface, 155
OsiSolverInterface, 168	setColSetBounds
processParameters	OsiCpxSolverInterface, 49
OsiUnitTest, 19	OsiGlpkSolverInterface, 69
	OsiGrbSolverInterface, 85
readGMPL	OsiMskSolverInterface, 109
OsiSolverInterface, 162	OsiSolverInterface, 152
	-

OsiXprSolverInterface, 194	OsiGlpkSolverInterface, 71
setColSolution	OsiGrbSolverInterface, 88
OsiCpxSolverInterface, 51	OsiMskSolverInterface, 110
OsiGlpkSolverInterface, 71	OsiSolverInterface, 153
OsiGrbSolverInterface, 88	OsiSpxSolverInterface, 182
OsiMskSolverInterface, 110	OsiXprSolverInterface, 196
OsiSolverInterface, 153	setRowSetBounds
OsiSpxSolverInterface, 182	OsiCpxSolverInterface, 49
OsiXprSolverInterface, 196	OsiGlpkSolverInterface, 69
setColUpper	OsiGrbSolverInterface, 87
OsiCpxSolverInterface, 49	OsiMskSolverInterface, 110
OsiGlpkSolverInterface, 69	OsiSolverInterface, 153
OsiGrbSolverInterface, 85	OsiXprSolverInterface, 194
OsiMskSolverInterface, 109	setRowSetTypes
OsiSolverInterface, 151, 152	OsiCpxSolverInterface, 51
OsiSpxSolverInterface, 181	OsiGlpkSolverInterface, 71
OsiXprSolverInterface, 194	•
setExtraCharacteristics	OsiGrbSolverInterface, 87
OsiBabSolver, 26	OsiMskSolverInterface, 110
setHintParam	OsiSolverInterface, 153
OsiGlpkSolverInterface, 67	OsiXprSolverInterface, 196
OsiGrbSolverInterface, 83	setRowUpper
OsiSolverInterface, 146	OsiCpxSolverInterface, 49
setInitialData	OsiGlpkSolverInterface, 69
OsiSolverInterface, 169	OsiGrbSolverInterface, 87
setLogFileName	OsiMskSolverInterface, 109
OsiXprSolverInterface, 200	OsiSolverInterface, 152
setNonLinearValue	OsiSpxSolverInterface, 181
OsiPresolve, 121	OsiXprSolverInterface, 194
setObjSense	setSolution
OsiSolverInterface, 151	OsiBabSolver, 26
setObjective	setSolverType
OsiSolverInterface, 151	OsiBabSolver, 26
setPresolveActions	setWarmStart
OsiPresolve, 121	OsiCpxSolverInterface, 47
setRowBounds	OsiGlpkSolverInterface, 67
OsiSolverInterface, 152	OsiGrbSolverInterface, 84
setRowColNames	OsiMskSolverInterface, 107
OsiSolverInterface, 155, 156	OsiSolverInterface, 148
setRowLower	OsiSpxSolverInterface, 180
OsiCpxSolverInterface, 49	OsiXprSolverInterface, 192
OsiGlpkSolverInterface, 69	setWhichWay
OsiGrbSolverInterface, 87	OsiObject, 117
	setupList
OsiMskSolverInterface, 109	OsiChooseStrong, 33
OsiSolverInterface, 152	OsiChooseVariable, 37
OsiSpxSolverInterface, 181	solverType
OsiXprSolverInterface, 194	• •
setRowName	OsiBabSolver, 26 solverType_
OsiGlpkSolverInterface, 74	
OsiSolverInterface, 154	OsiBabSolver, 27
setRowNames	stateOfSearch_
OsiSolverInterface, 154	OsiBranchingInformation, 29
setRowPrice	switchToLP
OsiCpxSolverInterface, 51	OsiGrbSolverInterface, 91

testingMessage
OsiUnitTest, 18
updateInformation
OsiHotInfo, 94
validateCuts
OsiRowCutDebugger, 129
verbosity
OsiUnitTest, 19
violated
OsiColCut, 39
OsiCut, 56
OsiRowCut, 126
•
whichWay
OsiObject, 117
writeLp
OsiSolverInterface, 163
writeLpNative
OsiSolverInterface, 163, 164
writeMps
OsiCpxSolverInterface, 54
OsiGlpkSolverInterface, 74
OsiGrbSolverInterface, 90
OsiMskSolverInterface, 113
OsiSolverInterface, 162
OsiSpxSolverInterface, 184
OsiXprSolverInterface, 199
•
writeMpsNative
OsiSolverInterface, 163