

Support Multiple Solvers

Linear and Quadratic Programming Solvers

- R Optimization Infrastructure (ROI)
 - GLPK (Rglpk)
 - Symphony (Rsymphony)
 - Quadprog (quadprog)

Global (stochastic or continuous solvers)

- Random Portfolios
- Differential Evolution (DEoptim)
- Particle Swarm Optimization (pso)
- Generalized Simulated Annealing (GenSA)