FICO® Xpress Optimization

Last update January 2018

4.8

REFERENCE MANUAL

FICO® Xpress BCL



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FICO® Xpress BCL

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CHAPTER 1

Introduction

1.1 An overview of Xpress BCL

The FICO® Xpress BCL Builder Component Library provides an environment in which the Xpress user may readily formulate and solve linear, mixed integer and quadratic programming models. Using BCL's extensive collection of functions, complicated models may be swiftly and simply constructed, preparing problems for optimization. Not merely limited to specific model construction, however, BCL's flexibility makes it the ideal engine for embedding in custom applications for the construction of generic modeling software. In combination with the FICO® Xpress Optimizer, the two form a powerful combination.

Model formulation using Xpress BCL is constraint-oriented. Such constraints may be built up either coefficient-wise, incrementally adding linear or quadratic terms until the constraint is complete, or through use of arrays of variables, constructing the constraint through a scalar product of variable and coefficient arrays. The former method allows for easier modification of models once constructed, whilst the latter enables swifter construction of new constraints.

BCL supports the full range of variable types available to users of the Xpress Optimizer: continuous, semi-continuous, binary, semi-continuous integer, general and partial integer variables, as well as Special Ordered Sets of types 1 and 2 (SOS1 and SOS2). With additional functions for specifying directives to aid the global search, BCL enables preparation of every aspect of complicated (mixed) integer programming problems.

To complement the model construction routines, BCL supports a number of functions which allow a completed model to be passed directly to the Xpress Optimizer, solved by the optimizer, and solution information reported back directly from BCL. For situations where the BCL solution functions do not provide enough capability to handle a particular user's requirements, problems may be manipulated using the Xpress Optimizer library functions. Such close interactivity between BCL and the Xpress Optimizer make these two libraries a perfect partnership.

BCL also supports a number of functions allowing easy input and output of model and solution data. In addition to a set of useful print functions, other functions also enable the export of constructed models as matrix files in a number of industry standard formats.

1.2 Note for Optimizer library users

BCL functions cover all aspects of modeling, and perform simple optimization tasks without making reference to the problem representation (matrix) used by the underlying solution algorithms. The more advanced Optimizer library user may nevertheless wish to access the problem matrix directly. It is possible to use all Optimizer library functions with the matrix generated by BCL. To this end, BCL provides several functions which specifically relate to the matrix representation.

The function XPRBloadmat explicitly transforms the constraint-wise representation in BCL into the matrix representation required by the Optimizer library. It is usually *not* necessary to call this function because BCL automatically carries out this transformation whenever required.

The functions XPRBgetcolnum and XPRBgetrownum return the column and row indices associated with BCL variables and constraints respectively. While loading the matrix with a call to XPRBloadmat, all variables that do not occur in any constraint and all empty constraints are ignored and variable and constraint indices are updated correspondingly (with negative indices indicating that a variable or constraint is not part of the active matrix in the Optimizer).

It should be stressed that BCL, and thus the arrays storing references to problem variables, does *not* keep track of any changes to the matrix occurring during the solution procedure within the Optimizer. This implies that if linear presolve or integer preprocessing is used, the correct solution information is available only after the postsolve has been carried out. This is usually done automatically if the solution algorithm terminates correctly (see the description of XPRBlpoptimize and XPRBmipoptimize in Chapter 4 for details).

If the matrix is altered directly with Optimizer library functions such as XPRSaddrows or XPRSchgcoef it is *not* possible to retrieve the modifications in the BCL model. In order to maintain a coherent status, any such modification has to be carried out in BCL, followed by a call to function XPRBloadmat.

Appendix B explains in more detail how to use Optimizer library functions within a BCL program. Interested users are directed there for details

1.3 Structure of this manual

The main body of the manual is essentially organized into two parts. It begins in Chapter 2, with a brief overview of common BCL functions and their usage, covering model management, construction, solution and the output of information following optimization. These ideas are extended in Chapter 3, to cover some of the more advanced or less well-known features of the library. The use of index sets, special ordered sets, quadratic programming and user error handling are all covered here.

Following the first two chapters, the remainder forms the main reference section of the manual. Chapter 4 details all functions in the library alphabetically, enabling swift access to information about function syntax and usage, accompanied by examples. This is followed in Chapters 5, 6, and 7 by a documentation of the C++ interface and summary descriptions of the Java and .NET interfaces. A list of BCL error and return codes and an overview of usage of BCL with the Xpress Optimizer library form the Appendices to the manual.

Please note that the full documentation of the Java and .NET interfaces is provided seperately, see subdirectories docs/bcl/dhtml/javadoc and docs/bcl/bcl.net/HTML of the Xpress installation directory.

1.4 Conventions used

Throughout the manual standard typographic conventions have been used, representing computer code fragments with a fixed width font, whilst equations and equation variables appear in *italic type*. Where several possibilities exist for the library functions, those with C syntax have been used, and C style conventions have been used for structures such as arrays etc. Where appropriate, the following have also been employed:

- square brackets [...] contain optional material;
- curly brackets {...} contain optional material, of which one must be chosen;

- entities in *italics* which appear in expressions stand for meta-variables. The description following the meta-variable describes how it is to be used;
- the vertical bar symbol | is found on many keyboards as a vertical line with a small gap in the middle, but often confusingly displays on screen without the small gap in the middle. In UNIX it is referred to as the pipe symbol. Note that this symbol is not the same as the character sometimes used to draw boxes on a PC screen. In ASCII, the | symbol is 7C in hexadecimal, 124 decimal.

I.	Mode	eling	with	BCL
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CHAPTER 2

Modeling with BCL

This chapter gives an introduction to common BCL functions using BCL in the C language. Chapters 5 and 6 provide versions of the program examples in this chapter for the C++ and Java interfaces of BCL respectively. Available functionality for building up constraint expressions with the object-oriented interfaces differs from what is shown here for C and there are also some specifities concerning the initialization of BCL with the different interfaces.

2.1 Problem handling

2.1.1 Initialization and termination

Prototypes for all BCL functions are contained in the header file, xprb.h, which needs to be included at the top of any program which makes BCL function calls. The first stage in the model building process is to initialize BCL, either explicitly with a call to xprbinit or implicitly by creating a new problem with function xprbnewprob (see below). During its initialization BCL also initializes the Xpress Optimizer, so if the two are to be used together, a separate call to xprsinit is unnecessary (for further detail on using Optimizer functionality with BCL please refer to Appendix B). The initialization function checks for any necessary libraries, and runs security checks to determine license information about your Xpress installation.

Once models have been constructed and BCL routines are no longer needed, the function XPRBfree may be called to reset BCL.

2.1.2 Problem creation and deletion

BCL has an object-oriented design. A mathematical model is represented in BCL by a problem that contains a collection of other objects (variables, constraints, index set etc). Every BCL function takes as the first argument the object it operates on.

A problem reference in BCL is a variable of type XPRBprob. A problem is created using the XPRBnewprob function, additionally providing a problem name, in the following way:

```
XPRBprob prob;
...
prob = XPRBnewprob("MyProb");
```

The problem reference, prob, is subsequently provided as the first argument to functions operating on the problem.

Once use of a particular problem has ended, the problem should be removed using XPRBdelprob, freeing associated resources. It should be noted that resources associated with problems are *not* released with a call to XPRBfree, so failure to explicitly delete each problem may result in memory leakage. It is also possible to delete just the solution information stored by BCL after an optimization

Initialize a new model

XPRBprob pb1;
...
pb1 = XPRBnewprob("Problem1");

Delete problem definition

XPRBdelprob(pb1);

VPRBresetprob(pb1);

Load problem matrix

XPRBloadmat(pb1);

Fix column ordering

XPRBsetcolorder(pb1,1);

Get problem name

XPRBgetprobname(pb1);

Figure 2.1: Creating, accessing and deleting problems in BCL

run (including all problem-related information loaded in Xpress Optimizer), if the definition of the problem is to be kept for later re-use but its solution data is not required any longer (function XPRBresetprob).

XPRBsetprobname(pb1, "ProbOne");

Note that for every BCL problem of type XPRBprob exists a corresponding Xpress Optimizer problem (type XPRSprob). Although it is usually not necessary to access the optimizer problem directly in BCL programs, this may be required for certain advanced uses (see Appendix B for more detail).

2.1.3 Other basic functions

Change problem name

Other functions are also useful for problem handling and manipulation. With XPRBgetprobname, the name for a particular problem specified by a reference may be obtained, and with XPRBsetprobname it can be changed.

The function XPRBloadmat is really only needed by Optimizer library users. It explicitly transforms the BCL problem into the matrix representation in the Optimizer, passing the problem directly into the Optimizer. Usually this is done automatically by BCL whenever required, but it may be necessary to load the matrix without optimizing immediately, e.g. so that an advance basis can be loaded before starting the optimization. The matrix generated by BCL remains unchanged in repeated executions of the program; the column ordering criterion may be changed by setting the ordering flag to 1 (function XPRBsetcolorder) before the matrix is loaded.

2.1.4 Input and output settings

BCL supports a number of functions for directing the input and output of a program. Those functions are independent of the particular problem and consequently do not take the problem pointer as an argument or may be used with a NULL argument. They may be called prior to the creation of any problem using XPRBnewprob, and even prior to the initialization of BCL. Any other BCL function will result in an error if it is executed before BCL has been initialized.

Printout of BCL status information, warnings or error messages may be turned off (function XPRBsetmsglevel). With function XPRBdefcbmsg, the user may define the message callback function to intercept all output printed by BCL (including messages from the Optimizer library and output from the user's program printed with function XPRBprintf, the latter not being influenced by the setting of the message print level). Section 3.6 in the next chapter shows an example of a message callback.

The formating of real numbers used by the BCL output functions (including matrix export) can be set with the function XPRBsetrealfmt.

For data input in BCL (using functions XPRBreadlinecb and XPRBreadarrlinecb), it is possible to switch from the (default) Anglo-American standard of using a decimal point to some other character, such as a decimal comma (XPRBsetdecsign).

Set number format XPRBsetrealfmt (prob, "%8.4f");

Set error handling XPRBseterrctrl(0);

Error handling callback void myerror (XPRBprob my_prob, void *my_object, int num,

int type, const char *txt);

XPRBdefcberr(prob, myerror, object);

Printing callback void myprint (XPRBprob my_prob, void *my_object, const char

*msgtext);

XPRBdefcbmsg(prob, myprint, object);

Get version number const char *version;

version = XPRBgetversion();

Figure 2.2: Input and output settings, and error handling in BCL

2.1.5 Error handling

By default, BCL stops the program execution if an error occurs. With function XPRBseterrctrl the user may change this behavior: the error messages are still produced but the user's program has to provide the error handling. This setting may be useful, for instance, if an BCL program is embedded into some other application or executed under Windows.

Error handling by the user's program may either be implemented by checking the return values of all BCL functions, or preferably, by defining a callback (with function XPRBdefcberr) to intercept all warnings and errors produced by BCL. This function is not influenced by XPRBsetmsglevel, that is the user may turn off message printing and still be notified about any errors that occur. Section 3.6 in the next chapter shows an example of an error callback.

When reporting problems with the software, the user should always give the version of BCL. This information can be obtained with the function XPRBgetversion.

2.2 Variables

2.2.1 Basic functions

In BCL, variables are created one-by-one with a call to the function XPRBnewvar. These variables may belong to multi-dimensional arrays declared within C. Since one-dimensional arrays of variables are used as input to a number of functions, BCL also provides a specific object for this purpose, the type XPRBarrvar. This object stores a one-dimensional array of variables together with information about its size. That means such an array of variables may be used as a parameter to a function without having to specify its size separately. Details on specific functions for creating and accessing variable arrays are given in the following Section 2.2.2.

The length of variable names (like the names of all BCL objects) is unlimited. If no name is specified the system generates default names ("VAR" followed by an index). A name may occur repeatedly and, if so, BCL starts indexing the name, commencing with an index of 0.

All types of branching directives available in Xpress can be set via the function XPRBsetvardir, including priorities, choice of the preferred branching direction and definition of pseudo costs. Bounds on variables are redefined by functions XPRBsetub, XPRBsetlb, XPRBfixvar, and XPRBsetlim. Function XPRBsetlim only applies to partial integer, semi-continuous and semi-integer variables, setting the lower bound of the continuous part or the semi-integer lower bound. Function XPRBgetbyname retrieves variables or arrays of variables via their name. Information on variables can be accessed with function XPRBgetvarname, XPRBgetvartype, XPRBgetcolnum, XPRBgetbounds, and XPRBgetlim. Function XPRBsetvartype changes the variable type. Figure

```
Creating variables
                              XPRBvar y, s[4];
                              y = XPRBnewvar(prob, XPRB_PL, "y", 1, 10);
                               for(i=0;i<4;i++)
                               s[i]=XPRBnewvar(prob, XPRB_UI, "st", 1, 10);
Creating variable arrays
                               XPRBarrvar av1, av2;
                               av1=XPRBnewarrvar(prob, 5, XPRB_SC, "a1", 0, 7);
                               av2=XPRBstartarrvar(prob, 3, "a2");
                               XPRBapparrvarel(av2,y);
                               XPRBsetarrvarel(av2,2,s[3]);
                               XPRBendarrvar(av2);
Accessing variables
                               double ubd, lbd, lim;
                               XPRBgetvarname(y);
                               XPRBgetvartype(s[1]);
                               XPRBgetcolnum(av2[0]);
                               XPRBgetbounds (y, &lbd, &ubd);
                               XPRBgetlim(y,&lim);
                               XPRBsetvartype(av1[1], XPRB_BV);
Accessing arrays
                               XPRBgetarrvarname(av2);
                              XPRBgetarrvarsize(av1);
Delete a variable array
                              XPRBdelarrvar(av2);
Find by name
                              XPRBvar y1; XPRBarrvar a1;
                              y1 = XPRBgetbyname(prob, "y", XPRB_VAR);
                               a1 = XPRBgetbyname(prob, "a1", XPRB_ARR);
Branching directives
                               XPRBsetvardir(s[0],PR,1);
                              XPRBcleardir(prob);
Setting bounds
                               XPRBsetlb(y,4);
                               XPRBsetub(s[0],9);
                               XPRBfixvar(av[2],6);
                               XPRBsetlim(v, 5);
```

Figure 2.3: Functions for creation, update, deletion and access of variables within BCL

2.3 gives an overview of functions related to the creation, update and deletion of variables and arrays of variables.

2.2.2 Variable arrays

BCL provides a specific object for representing one-dimensional arrays of variables, as these are used as input to a number of functions. Variable arrays can be created either in one go, with a single function call to XPRBnewarrvar, or incrementally by copying single references to previously defined variables into an array of type XPRBarrvar.

If a variable array is created by a call to XPRBnewarrvar, all of the variables in the array receive the same type and bounds (these can be modified individually following creation). Otherwise, if the array is being defined incrementally, any previously defined variables (including elements of variable arrays) may be added to the array in an arbitrary order. In this case, the definition of the array is started by indicating its model name and size in XPRBstartarrvar and terminated by XPRBendarrvar. Entries can be positioned via XPRBsetarrvarel or simply placed at the first available free position by XPRBapparrvarel. For instance, assume we have defined four continuous variables s[0],...,s[3] and a binary variable b. We may then wish to create an array av with the following three elements: av[0] = b, av[1] = s[2], av[2] = s[0]. Regrouping different variables this way into a single data structure may help render the formulation of constraints or the access to information about model objects more transparent.

A variable may be copied into several arrays (function XPRBsetarrvarel or XPRBapparrvarel), but it is created only once as a variable or part of a variable array (using function XPRBnewvar or XPRBnewarrvar).

Function XPRBgetbyname retrieves arrays of variables via their name. It is also possible to obtain the

```
\sum_{i=0}^3 s_i \leq 20
                                                  XPRBctr ctr
XPRBnewsum(prob, "S1", s, XPRB_L, 20);
                                                  ctr = XPRBnewctr(prob, "S1", XPRB_L);
                                                   for(i=0;i<=3;i++)
                                                  XPRBaddterm(ctr,s[i],1);
                                                   XPRBaddterm(ctr, NULL, 20);
\sum_{i=0}^{3} D_i \cdot s_i = 9
XPRBnewarrsum(prob, "S2", s, D, XPRB_E, 9);
                                                  ctr = XPRBnewctr(prob, "S2", XPRB_E);
                                                  XPRBaddarrterm(ctr,s,D);
                                                  XPRBaddterm(ctr,NULL,9);
s_0 + D_0 \leq y
                                                  (s_0 - y < -D_0)
                                                   ctr=XPRBnewctr(prob, "Prc", XPRB_L);
XPRBnewprec(prob, "Prc", s[0], D[0], y);
                                                   XPRBaddterm(ctr,s[0],1);
                                                  XPRBaddterm(ctr,y,-1);
                                                  XPRBaddterm(ctr,NULL,-D[0]);
```

Figure 2.4: Constraint definition using the constraint functions provided by BCL (left column) or by adding coefficients (right column)

name of an array (XPRBgetarrvarname) and its size, that is, the number of variables it contains (XPRBgetarrvarsize).

Note: all variables that are added to an array of variables must belong to the same problem as the array itself.

2.3 Constraints

2.3.1 Basic functions

Constraints are created either by a call to a specialized constraint function (see Section 2.3.2) or by subsequently adding all the desired terms to a constraint. In the latter case, a new constraint is started with function XPRBnewctr by indicating its type and (optionally) its name, variable and constant terms are added with functions XPRBaddterm, XPRBsetterm and XPRBaddarrterm. Function XPRBaddterm adds the indicated coefficient value to the coefficient of the variable, whereas XPRBsetterm overrides any previously defined coefficient for the variable in the constraint. It is also possible to add an entire array of variables at once to a constraint, together with the corresponding coefficients (function XPRBaddarrterm). Figure 2.4 gives some examples of constraint creation.

Currently defined coefficients of linear constraint terms can be retrieved with XPRBgetcoeff, for a single term, or the terms can be enumerated with XPRBgetnextterm.

Since all functions for constraint definition identify the corresponding constraint via its model name, constraint definitions may be nested.

The length of constraint names is unlimited. If no name is specified the system generates default names ("CTR" followed by an index). A name may occur repeatedly and if so, BCL starts indexing the name, commencing with an index of 0. Variables and variable arrays used in the definition of a constraint must be defined previously. Any other variables not occurring in this constraint may be defined later in the model.

After a constraint has been defined, its type may be changed to a range constraint by indicating the lower and upper bounds in a call to function XPRBsetrange. Function XPRBgetbyname retrieves constraints via their name and function XPRBgetnextctr can be used to enumerate all constraints defined in a problem.

A coefficient can be deleted with XPRBdelterm, or an entire constraint definition by XPRBdelctr. It is possible to retrieve the constraint name (XPRBgetctrname), the matrix row index (XPRBgetrownum),

the constraint size (XPRBgetctrsize), the constraint type (XPRBgetctrtype), the range values (XPRBgetrange, only applicable to ranged constraints) and right hand side value (XPRBgetrhs), as well as changing the constraint type (XPRBsetctrtype). A constraint can be transformed into a model cut (XPRBsetmodcut) and function XPRBgetmodcut indicates whether a constraint has been defined as a model cut. Similarly, a constraint can be transformed into a delayed row, include vars or indicator constraint with functions XPRBsetdelayed, XPRBsetincvars or XPRBsetindicator; and it can be checked if a constraint is of these types with functions XPRBgetdelayed, XPRBgetincvars and XPRBgetindicator.

In addition to the functions for handling linear constraints listed here, BCL also lets you define quadratic constraints for the formulation of QP and QCQP problems, see Section 3.5 for further detail.

Note: all terms that are added to a constraint must belong to the same problem as the constraint itself.

```
Set objective function
                               XPRBctr c;
                               XPRBsetobj(prob,c);
Set objective sense
                               XPRBsetsense(prob, XPRB_MAXIM);
Access objective sense
                               int dir:
                               dir = XPRBgetsense(prob);
Locate constraint
                               XPRBctr c;
                               c = XPRBgetbyname(prob, "Sum1", XPRB_CTR);
Enumerate constraints
                               XPRBctr c = NULL;
                               c = XPRBgetnextctr(prob,c);
Define range constraint
                               XPRBsetrange(c, 1, 5, 15);
Delete a constraint
                               XPRBdelctr(c);
Delete a constraint term
                               XPRBvar y;
                               XPRBdelterm(c,y);
Accessing constraints
                               double bdl, bdu;
                               XPRBgetctrname(c);
                               XPRBgetrange(c, &bdl, &bdu);
                               XPRBgetrownum(c);
                               XPRBgetctrsize(c);
                               XPRBqetctrtype(c);
                               XPRBsetctrtype(c, XPRB_L);
Enumerate constraint terms
                               double coeff; const void *ref;
                               ref = XPRBgetnextterm(c,ref,&y,&coeff);
Special constraints
                               XPRBgetmodcut(c);
                               XPRBsetmodcut(c,1);
                               XPRBgetdelayed(c);
                               XPRBsetdelayed(c,1);
                               XPRBgetincvars(c);
                               XPRBsetincvars(c,1);
                               XPRBgetindicator(c);
                               XPRBgetindvar(c);
                               XPRBsetindicator(c,1,y);
```

Figure 2.5: Defining the objective function and functions for modifying and accessing constraints

2.3.2 Predefined constraint functions

Besides the functions described above for defining constraints incrementally, BCL also provides some predefined constraint functions for formulating constraints 'in one go'. The function XPRBnewarrsum creates a standard linear constraint with the indicated coefficients. The function XPRBnewsum creates a straight sum of the variables with each coefficient set to one. The function XPRBnewprec creates a so-called *precedence constraint* in which a variable plus a constant are less than or equal to a second variable (typically, this relation is established between start time variables in scheduling problems, hence the name).

```
Solve active problem
                              XPRBlpoptimize(prob, "p");
                              XPRBmipoptimize(prob, "");
Status information
                              XPRBgetprobstat (prob);
                              XPRBgetlpstat(prob);
                              XPRBgetmipstat(prob);
Get objective value
                              XPRBgetobjval(prob);
Load solutions
                              int ncol; double *d; XPRBsol s;
                              XPRBloadmipsol(prob,d,ncol,1);
                              XPRBaddmipsol(prob,s);
Solution reading and writing
                              XPRBreadbinsol(prob, "", "");
                              XPRBreadslxsol(prob, "", "");
                              XPRBwritesol(prob,"","");
                              XPRBwritebinsol(prob, "", "");
                              XPRBwriteprtsol(prob,"","");
                              XPRBwriteslxsol(prob,"","");
Solution information
                              XPRBvar y; XPRBctr c;
                              XPRBgetsol(y); XPRBgetdual(c);
                              XPRBgetrcost(y); XPRBgetslack(c);
                              XPRBgetact(c);
Ranging information
                              XPRBgetvarrng(y, XPRB_UCOST);
                              XPRBgetctrrng(c, XPRB_LOACT);
Fix globals
                              XPRBfixglobals(prob,1);
Advanced bases
                              XPRBbasis b;
                              b=XPRBsavebasis(prob);
                              XPRBloadbasis(b);
                              XPRBdelbasis(b):
```

Figure 2.6: Solving and solution information

2.3.3 Objective function

The objective function (Figure 2.5) may be interpreted as a special type of constraint. It is defined like any other constraint, usually choosing the constraint type XPRB_N. But it is also possible to take a constraint of any other type. In the latter case, the variable terms of the constraint form the objective function but the equation or inequality expressed by the constraint also remains part of the problem. The objective function is declared via functions XPRBsetobj. If a different objective has been defined previously, it is replaced by the new choice.

The sense of the objective function can be set to be minimization (default) or maximization with function XPRBsetsense. Function XPRBgetsense returns the sense of the objective function.

All solution functions (XPRBlpoptimize, XPRBmipoptimize) and the problem output with XPRBexportprob require the objective to be defined. If the sense of the optimization has not been set, the problem is minimized by default.

2.4 Solving and solution information

As well as enabling model definition, BCL also provides common solving and solution information functions, as summarized in Figure 2.6. For more advanced tasks the user may employ the corresponding Optimizer library functions, once the matrix has been loaded into the Optimizer (function XPRBloadmat). However, only the BCL functions can reference the BCL model objects when retrieving the solution information.

Before any solution function is called, the objective function must be selected using XPRBsetobj. It is also required to set the sense of the objective, that is, whether to minimize (default) or to maximize the objective. All solution functions XPRBlpoptimize, and XPRBmipoptimize can be parameterized to choose the type of solution algorithm. Once the problem has been solved, the following solution

information can be obtained: the optimal objective function value (XPRBgetobjval), values for all the problem variables (XPRBgetsol), slack values (XPRBgetslack), reduced costs (XPRBgetrcost, LP only), constraint activity (XPRBgetact), and dual values (XPRBgetdual, LP only). It is also possible to obtain ranging information for variables (XPRBgetvarrng) and constraints (XPRBgetctrrng) after solving an LP problem.

If the objective function value or solution information for variables or constraints is accessed during the optimization (for instance from Xpress Optimizer callbacks) the solution information in BCL needs to be updated with a call to XPRBSYNC with the parameter XPRB_XPRS_SOLMIP (see Appendix B for more detail).

Before solving or accessing solution information it may be helpful to check the current problem and/or solution status (using functions XPRBgetprobstat, XPRBgetlpstat and XPRBgetmipstat). It may happen that a variable defined in the model does not appear in any constraint, or a constraint only contains 0-valued coefficients so that is ignored when loading the problem into the Optimizer. In these cases the object's column or row index is negative and no solution information can be obtained. It is possible to force the loading of some variables into the Optimizer by creating a type XPRB_N constraint, adding the variables to this constraint (with any non-zero coefficients) and setting the constraint to be an *include vars* constraint with XPRBsetincvars. *Include vars* constraints are not loaded into the Optimizer but all variables they contain are always loaded (even if they don't appear in other constraints).

When solving MIP problems, the function XPRBfixglobals fixes all the global entities to the values of the last found MIP solution. This is useful for example for finding the reduced costs of the continuous variables after the global variables have been fixed to their optimal values.

It is possible to load solutions from memory with function XPRBloadmipsol, which loads a solution into BCL or the Optimizer, or XPRBaddmipsol which can also load partial or infeasible solutions into the Optimizer. Solutions can also be written and read from file with XPRBwritesol, XPRBwritebinsol, XPRBwriteprtsol, XPRBwriteslxsol, XPRBreadslxsol.

With BCL, it is also possible to save the current basis of a problem in memory and reload (and/or delete) it after some changes have been carried out to the problem. These changes may include, for instance, the addition or deletion of variables and constraints.

For more advanced functionality using Optimizer library functions refer to the Optimizer Reference Manual.

2.5 Example

The following example is an extract of a scheduling problem: four jobs with different durations need to scheduled with the objective to minimize the makespan (= completion time of the last job). The complete model also includes resource constraints that are omitted here for clarity's sake. For every job j its duration DUR_j is given. We define decision variables startj representing the start time of jobs and binary variables $delta_{jt}$ indicating whether job j starts in time period t ($delta_{jt}$ = 1). We also define a variable z for the maximum makespan. The makespan can be expressed as a 'dummy job' of duration 0 that is the successor of all other jobs (constraints Makespan in the model below). We also formulate a precedence relation between two jobs (constraint Prec). The start time variables need to be linked to the binary variables (constraints Link). And finally, the binary variables are used to express that every job has a unique start time (constraints One).

2.5.1 Model formulation using basic functions

```
#include <stdio.h>
#include "xprb.h"

#define NJ 4 /* Number of jobs */
```

```
/* Time limit */
#define NT
            10
double DUR[] = \{3,4,2,2\}; /* Durations of jobs
                            /* Start times of jobs */
XPRBvar start[NJ];
                           /* Binaries for start times */
XPRBvar delta[NJ][NT];
                            /* Max. completion time */
XPRBvar z:
                            /* BCL problem */
XPRBprob prob;
void jobs_model(void)
 XPRBctr ctr;
 int j,t;
 prob=XPRBnewprob("Jobs"); /* Initialization */
 for(j=0; j<NJ; j++)
                           /* Create start time variables */
  start[j] = XPRBnewvar(prob, XPRB_PL, "start", 0, NT);
 z = XPRBnewvar(prob, XPRB_PL, "z", 0, NT); /* Makespan var. */
 for(j=0;j<NJ;j++)
                             /* Declare binaries for each job */
  for(t=0;t<(NT-DUR[j]+1);t++)
   delta[j][t] = XPRBnewvar(prob, XPRB_BV, "delta", 0, 1);
 for(j=0;j<NJ;j++)
                             /* Calculate max. completion time */
  XPRBnewprec(prob, "Makespan", start[j], DUR[j], z);
                             /* Precedence relation betw. jobs */
 XPRBnewprec(prob, "Prec", start[0], DUR[0], start[2]);
 for(j=0;j<NJ;j++)
                             /* Linking start times & binaries */
  ctr = XPRBnewctr(prob, "Link", XPRB_E);
 for(t=0;t<(NT-DUR[j]+1);t++)
   XPRBaddterm(ctr, delta[j][t], t+1);
  XPRBaddterm(ctr, start[j], -1);
 for(j=0; j<NJ; j++)
                            /* Unique start time for each job */
  ctr = XPRBnewctr(prob, "One", XPRB_E);
  for(t=0;t<(NT-DUR[j]+1);t++) XPRBaddterm(ctr, delta[j][t], 1);</pre>
 XPRBaddterm(ctr, NULL, 1);
 ctr = XPRBnewctr(prob, "OBJ", XPRB_N);
 XPRBaddterm(ctr, z, 1);
 XPRBsetobj(prob, ctr);
                            /* Set objective function */
                             /* Upper bounds on start time variables */
for(j=0;j<NJ;j++) XPRBsetub(start[j], NT-DUR[j]+1);</pre>
```

2.5.2 Using variable arrays

In the subsequent code, we replace the variables $start_j$ and $delta_{jt}$ by arrays of variables start and $delta_j$. Note that the variables can still be addressed in the same way as before. The main advantage of this formulation is that now some of the predefined constraint functions may be used in the model definition. Changes to the previous version are highlighted in bold.

```
XPRBvar z;
                             /* Maxi. completion time */
XPRBprob prob;
                             /* BCL problem */
void jobs_model_array(void)
XPRBctr ctr;
 int j,t;
 double c[NT];
 prob=XPRBnewprob("Jobs"); /* Initialization */
                             /* Create start time variables */
 start = XPRBnewarrvar(prob, NJ, XPRB_PL, "start", 0, NT);
 z = XPRBnewvar(prob, XPRB_PL, "z", 0, NT); /* Makespan var. */
 for(j=0; j<NJ; j++)
                             /* Set of binaries for each job */
  delta[j] = XPRBnewarrvar(prob, (NT-(int)(DUR[j])+1), XPRB_BV,
                           "delta", 0, 1);
 for(j=0;j<NJ;j++)
                             /* Calculate max. completion time */
  XPRBnewprec(prob, "Makespan", start[j], DUR[j], z);
                            /* Precedence relation betw. jobs */
 XPRBnewprec(prob, "Prec", start[0], DUR[0], start[2]);
 for(j=0;j<NJ;j++)
                             /* Linking start times & binaries */
 {
  ctr = XPRBnewctr(prob, "Link", XPRB_E);
  for(t=0;t<(NT-DUR[j]+1);t++) c[t]=t+1;
  XPRBaddarrterm(ctr, delta[j], c);
  XPRBaddterm(ctr, start[j], -1);
/* Alternative constraint formulation:
 for(j=0;j<NJ;j++)
 {
  ctr = XPRBnewsumc(prob, "Link", delta[j], 1, XPRB_E, 0);
  XPRBaddterm(ctr, start[j], -1);
 for(j=0;j<NJ;j++)
                             /* Unique start time for each job */
  ctr = XPRBnewctr(prob, "One", XPRB_E);
  for(t=0;t<(NT-DUR[j]+1);t++) XPRBaddterm(ctr, delta[j][t], 1);</pre>
 XPRBaddterm(ctr, NULL, 1);
 ctr = XPRBnewctr(prob, "OBJ", XPRB_N);
 XPRBaddterm(ctr, z, 1);
                            /* Set objective function */
 XPRBsetobj(prob, ctr);
                            /* Upper bounds on start time variables */
 for(j=0;j<NJ;j++) XPRBsetub(start[j], NT-DUR[j]+1);</pre>
```

The set of constraints *Link* (linking start time variables and binaries) can also be formulated using arrays and the constraint relation XPRBnewarrsum. These arrays are created by copying references to previously defined variables. In the example below, they serve only to create this set of constraints so that there is no need for storing them. If these arrays were to be used later on, they should be given different names, perhaps using an array av [NJ].

Note that the example below works with both formulations of the model, using single variables or arrays of variables for start times start and indicator variables delta.

```
for(j=0;j<NJ;j++)
{
  double ind[NT];
  v = XPRBstartarrvar(prob, NT-(int)(DUR[j])+2, "v1");</pre>
```

2.5.3 Completing the example: problem solving and output

We now want to solve the example problem and retrieve the solution values (objective function and start times of all jobs). We do this with a separate function, <code>jobs_solve</code>. To complete the program we write a main that calls the model definition and the solution functions.

```
void jobs_solve(void)
 int statmip;
 int j;
 XPRBsetsense(prob, XPRB_MINIM);
 XPRBmipoptimize(prob, "");
 if((statmip == XPRB_MIP_SOLUTION) ||
   (statmip == XPRB_MIP_OPTIMAL))
          /* An integer solution has been found */
 printf("Objective: %g\n", XPRBgetobjval());
 for(j=0;j<NJ;j++)
 printf("\$s: \$g\n", XPRBgetvarname(s[j]), XPRBgetsol(s[j]));
              /\star Print out the solution for all start times \star/
}
int main(int argc, char **argv)
 jobs_model();
                              /* Problem definition */
 jobs_solve();
                              /* Solve and print solution */
 return 0;
```

If we want to influence the branch-and-bound tree search, we may try setting some branching directives. To prioritize branching on variables that represent early start times the following lines can be added to csolve before the solution algorithm is started.

```
for(j=0;j<NJ;j++)
  for(t=0;t<NT-DUR[j]+1;t++)
   XPRBsetvardir(delta[j][t], XPRB_PR, 10*(t+1));
   /* Give highest priority to var.s for earlier start times */</pre>
```

CHAPTER 3

Further modeling topics

3.1 Data input and index sets

BCL requires the user to read data into their own structures or data arrays by using standard C functions for accessing data files. The functions XPRBreadlinecb read data from data files in the diskdata format (see the documentation of the module mmetc in the Xpress Mosel Language Reference Manual for details). The first function reads (dense) data tables with all entries of the same type, the second reads tables with items of different types (such as text strings and numbers). In particular, XPRBreadlinecb is well suited to read sparse data tables that are indexed by so-called index sets. Roughly speaking, an index set is a set of items such as text strings that index data tables and other objects in the model in a clearer way than numerical values (for details refer to the 'Xpress Mosel Language Reference Manual').

A new index set is created by calling function XPRBnewidxset. Set elements are added with function XPRBaddidxel. An element of a set can be retrieved either by its name (XPRBgetidxel) or by its order number within the set (using the function XPRBgetidxelname). A data item may be part of several index sets. Function XPRBgetidxsetsize returns the current size (i.e. the number of set elements) of an index set.

The definition of index sets may be nested, that is while reading a data file the user may fill up several index sets at a time. The size of index sets grows automatically as required. The user sets some initial size at the creation of the set, but if less elements are added the size returned by XPRBgetidxsetsize will be smaller than this value and if more elements are added the size is increased accordingly.

3.1.1 Example

Taking the program example from the previous chapter, we now assume that we want to give names to

```
Data input from file
                               FILE *datafile;
                               char name[50];
                               double dval, dvals[5];
                               XPRBreadlinecb (XPRB_FGETS, datafile, 200, "T, d", name, &dval);
                               XPRBreadarrlinecb(XPRB_FGETS, datafile, 200, "d; ", dvals, 5);
Create a new index set
                               set1 = XPRBnewidxset(prob, "Set1", 100);
Add index to a set
                               XPRBaddidxel(set1, "Prob1");
Accessing index sets
                               int size, ind;
                               ind = XPRBgetidxel(set1, "Prod1");
                               name = XPRBgetidxelname(set1,14);
                               name = XPRBgetidxsetname(set1);
                               size = XPRBgetidxsetsize(set1);
```

Figure 3.1: Data input from file and accessing index sets: creation of sets, addition of elements, retrieving elements, and the index set size.

the jobs, such as ABC14, DE45F, GH9IJ99, KLMN789. We further assume that these names, together with the durations, are given in a separate data file, durations.dat:

```
ABC14, 3
DE45F, 4
GH9IJ99, 2
KLMN789, 2
```

If data is read with function XPRBreadlinecb, it is possible to use comments (preceded by !) and line continuation signs (&) in the data file. (Note that single strings and numbers may not be written over several lines.) The input function also skips blanks and empty lines. If separator signs other than blanks are used, the value 0 may be omitted in the data file (for instance, a data line 0, 0, 0 could as well be written as , , or, using blanks as separators, 0 0 0). The following is functionally equivalent to the contents of durations.dat:

```
ABC14, 3 ! product1, duration1
DE45F, & ! this line is continued
4 ! in the next line
GH9IJ99, 2 ! blanks are skipped
! as well as empty lines
KLMN789, 2
```

Separating the input data from the definition allows the same model to be rerun with different data sets without having to recompile the program code. To accommodate data in this form the model program must be written or edited appropriately. In the following program, a function for data input is added to the code seen in the previous chapter. The space for the decision variable arrays is allocated once the array sizes are known. Notice that we use the job names as the names of the decision variables.

```
#include <stdio.h>
#include <stdlib.h>
#include "xprb.h"
#define MAXNJ 4
                              /* Maximum number of jobs */
#define NT 10
                              /* Time limit */
int NJ=0;
                              /* Number of jobs read in */
double DUR[MAXNJ];
                             /* Durations of jobs */
                         /* Job names */
/* Start times of jobs */
/* Binaries for start times */
XPRBidxset Jobs;
XPRBvar *start;
XPRBvar **delta;
                             /* Max. completion time */
XPRBvar z;
XPRBprob prob;
                              /* BCL problem */
void read_data(void)
{
 char name[100];
 FILE *datafile;
 Jobs = XPRBnewidxset(prob, "jobs", MAXNJ);
                             /* Create a new index set */
 datafile=fopen("durations.dat", "r");
                              /* Open data file for read access */
 while(NJ<MAXNJ) &&
      XPRBreadlinecb(XPRB_FGETS, datafile, 99, "T,d", name, &DUR[NJ]))
 { /* Read in all (non-empty) lines up to the end of the file */
  XPRBaddidxel(Jobs, name); /* Add job to the index set */
 NJ++;
 fclose(datafile):
                             /* Close the input file */
printf("Number of jobs read: %d\n", XPRBqetidxsetsize(Jobs));
void jobs_model(void)
XPRBctr ctr;
 int j,t;
```

```
/* Create start time variables with bounds */
 start = (XPRBvar *)malloc(NJ * sizeof(XPRBvar));
if(start==NULL)
 { printf("Not enough memory for 'start' variables.\n");
  exit(0); }
 for(j=0;j<NJ;j++)
 start[j] = XPRBnewvar(prob, XPRB_PL, "start", 0, NT-DUR[j]+1);
 z = XPRBnewvar(prob, XPRB_PL, "z", 0, NT); /* Makespan var. */
                                /* Declare binaries for each job */
 delta = (XPRBvar **)malloc(NJ * sizeof(XPRBvar*));
 if(delta==NULL)
 { printf("Not enough memory for 'delta' variables.\n");
  exit(0); }
 for(j=0; j<NJ; j++)</pre>
 {
 delta[j] = (XPRBvar *) malloc(NT* sizeof(XPRBvar));
 if(delta[j]==NULL
   { printf("Not enough memory for 'delta_j' variables.\n");
    exit(0); }
 delta[j][t] = XPRBnewvar(XPRB_BV,
    XPRBnewname("delta%s_%d", XPRBgetidxelname(Jobs, j), t+1),
    0,1);
 for(j=0;j<NJ;j++)
                                 /\star Calculate max. completion time \star/
 XPRBnewprec(prob, "Makespan", start[j], DUR[j], z);
                                 /* Precedence relation betw. jobs */
 XPRBnewprec(prob, "Prec", start[0], DUR[0], start[2]);
 for(j=0;j<NJ;j++)
                                 /* Linking start times & binaries */
 ctr = XPRBnewctr(prob, "Link", XPRB_E);
 for (t=0; t < (NT-DUR[j]+1); t++)
   XPRBaddterm(ctr,delta[j][t],t+1);
 XPRBaddterm(ctr,start[j],-1);
 for(j=0; j<NJ; j++)</pre>
                                 /* Unique start time for each job */
 ctr = XPRBnewctr(prob, "One", XPRB_E);
 for(t=0;t<(NT-DUR[j]+1);t++) XPRBaddterm(ctr,delta[j][t],1);</pre>
 XPRBaddterm(ctr,NULL,1);
 ctr = XPRBnewctr(prob, "OBJ", XPRB_N);
XPRBaddterm(ctr, z, 1);
XPRBsetobj(prob,ctr);
                                 /* Set objective function */
                                 /* Solve the problem */
 jobs_solve();
free(start);
 for(j=0; j<NJ; j++) free(delta[j]);</pre>
free(delta);
int main(int argc, char **argv)
prob=XPRBnewprob("Jobs");
                                 /* Initialization */
read_data();
                                 /* Read data from file */
 jobs_model();
                                 /* Define & solve the problem */
return 0;
```

```
XPRBsos set1, set2;
                               XPRBarrvar s;
Immediate (ref. constraint)
                               XPRBctr c;
                               set1=XPRBnewsosrc(prob, "sA", XPRB_S2, s, c);
Immediate (coefficients)
                               double C[] = 1, 2, 3, 4;
                               set2=XPRBnewsosw(prob, "sB", XPRB_S1, s, C);
Consecutive definition
                               set2=XPRBnewsos(prob, "sB", XPRB_S1);
                               XPRBaddsosarrel(set2,s,C);
Delete set definition
                               XPRBdelsos(set2);
Accessing sets
                               XPRBaddsosel(set2,s[2],4,5);
                               XPRBdelsosel(set1,s[0]);
                               XPRBgetsosname(set1);
                               XPRBgetsostype(set2);
```

Figure 3.2: Defining and accessing SOS: immediate (single function) by indicating a reference constraint; or consecutive definition by adding coefficients for all members.

3.2 Special Ordered Sets

3.2.1 Basic functions

Special Ordered Sets of type n (n=1, 2) are sets of variables of which at most n may be non-zero at an integer feasible solution. Associated with each set member is a real number (weight), establishing an ordering among the members of the set. In SOS of type 2, any positive variables must be adjacent in the sense of this ordering.

In BCL, Special Ordered Sets may be defined in different ways as illustrated in Figure 3.2. As with arrays and constraints, they may be created either with a call to a single function (see Section 3.2.2), or by adding coefficients consecutively.

In the basic, incremental definition, function XPRBnewsos marks the beginning of the definition of a set. Single members are added by function XPRBaddsosel and arrays by function XPRBaddsosel, each time indicating the corresponding coefficients. Single elements, or an entire set definition, can be deleted with functions XPRBdelsosel and XPRBdelsos respectively. BCL also has functions to retrieve the name of a SOS and its type (XPRBgetsosname and XPRBgetsostype). It is also possible to set branching directives for a SOS (function XPRBsetsosdir), including priorities, choice of the preferred branching direction and definition of pseudo costs.

Note: all members that are added to a SOS must belong to the same problem as the SOS itself.

3.2.2 Array-based SOS definition

BCL provides two functions for creating Special Ordered Sets with a single function call: xprbnewsosrc and xprbnewsosw. With both functions, a new SOS is created by indicating the type (1 or 2), an array of variables and the corresponding weight coefficients for establishing an ordering among the set elements. With xprbnewsosrc, these coefficients are taken from the variables' coefficients in the indicated reference constraint. When using function xprbnewsosw, the user directly provides an array of weight coefficients.

3.2.3 Example

In the previous examples, instead of defining the delta variables as binaries, the problem can also be formulated using SOS of type 1. In this case, the delta variables are defined to be continuous as the SOS1 property and their unit sum ensure that one and only one takes the value one.

```
XPRBprob prob;
                              /* BCL problem */
XPRBvar delta[NJ][NT];
                             /* Variables for start times */
XPRBsos set[NJ];
void jobs_model(void)
{
                              /* Declare a variable for each job */
 for(j=0;j<NJ;j++)
  for (t=0; t<NT-DUR[j]+1; t++) /* and for each start time */
   delta[j][t] = XPRBnewvar(prob, XPRB_PL,
                           XPRBnewname("delta%d%d", j+1, t+1), 0, 1);
 for(j=0; j<NJ; j++)
                              /* Create a new SOS1 */
  set[j] = XPRBnewsos(prob, "sosj", XPRB_S1);
  for (t=0; t< NT-D[j]+1; t++) /* Add variables to the SOS */
   XPRBaddsosel(set[j], delta[j][t], t+1);
}
```

In order to simplify the definition of the SOS one can use the model formulation with variable arrays presented in the previous chapter. The constraints *Link* are employed as the reference constraints to determine the weight coefficient for each variable (the constraints need to be stored in an array, Link).

```
XPRBprob prob;
                               /* BCL problem */
XPRBarrvar delta[NJ];
                             /* Sets of var.s for start times */
XPRBsos set[NJ];
void jobs_model(void)
 XPRBctr Link[NJ]:
                               /* "Link" constraints */
 for(j=0;j<NJ;j++)
                              /* Declare a set of var.s for each job */
 delta[j] = XPRBnewarrvar(prob, (NT-(int)DUR[j]+1), XPRB_PL,
                          XPRBnewname("delta%d", j+1), 0, 1);
 for(j=0;j<NJ;j++)
                               /* Linking start times & binaries */
  Link[j] = XPRBnewsumc(prob, "Link", delta[j], 1, XPRB_E, 0);
 XPRBaddterm(Link[j], start[j], -1);
/* Create a SOS1 for each job using constraints "Link" as
   reference constraints */
 for(j=0;j<NJ;j++)
  set[j] = XPRBnewsosrc(prob, "sosj", XPRB_S1, delta[j], Link[j]);
```

Instead of setting directives on the binary variables, we may now define branching directives for the SOS1.

3.3 Loading solutions

3.3.1 Basic functions

With the Xpress Optimizer, it is possible to load external MIP solutions from memory to help the global search and heuristic algorithms. BCL replicates this same functionality with the XPRBloadmipsol and XPRBaddmipsol functions. In both cases, with solution we mean just the variable solution values: no objective value, slack or dual information is passed to the Optimizer as part of the solutions. The first function, XPRBloadmipsol, can be used when the solution values are known for all the model

variables and the solution is feasible. The second one, XPRBaddmipsol, can be used even when only a partial solution is known or the "solution" is not feasible. If the provided solution is a partial solution or found to be infeasible, the Optimizer will run a limited local search heuristic in an attempt to find a close feasible integer solution.

In order to be loaded with XPRBaddmipsol, a solution must first be defined as a XPRBsol object. A new XPRBsol solution can be created with the XPRBnewsol function. Individual variables can then be added with function XPRBsetsolvar and arrays of variables with function XPRBsetsolarrvar, each time indicating the corresponding solution values. The current solution size can be obtained with XPRBgetsolsize and assigned variables can be queried or removed with functions XPRBgetsolvar and XPRBdelsolvar. Finally, the entire solution object can be deleted with function XPRBdelsol.

Note that it is also possible load external solutions from file with the XPRBreadbinsol and XPRBreadslxsol functions.

Note: all variables that are added to a solution must belong to the same problem as the solution itself.

3.3.2 Example

The following code fragment shows how to create a partial solution and load it into the Optimizer with XPRBaddmipsol. It also shows how to set a callback function to receive the notification from the Optimizer on the solution loading outcome, which informs the user if the solution has been accepted and if it has been found to be feasible or required a reoptimization or local search heuristic (note that defining this callback is optional). The complete example can be found in file d1wagon2.c.

```
/* Callback function reporting loaded solution status */
void XPRS_CC solnotify(XPRSprob my_prob, void* my_object, const char* solname, int status)
 printf("Optimizer loaded solution %s with status=%d\n", solname, status);
}
void d1w2_solve(XPRBprob prob)
 int b:
 XPRBsol sol;
  /\star Create a BCL solution from the heuristic solution previously found \star/
 sol = XPRBnewsol(prob);
  /* Set the solution values for some discrete variables */
  for (b = 0; b < NBOXES; b++) XPRBsetsolvar(sol, load[b][HeurSol[b]], 1);</pre>
  /* Send the solution to the optimizer */
 XPRBaddmipsol(prob, sol, "heurSol");
  /* Free the solution object */
 XPRBdelsol(sol);
  /* Request notification of solution status after processing */
 XPRSaddcbusersolnotify(XPRBgetXPRSprob(prob), solnotify, NULL, 0);
}
```

3.4 Output and printing

BCL provides printing functions for variables, constraints, Special Ordered Sets, and index sets (XPRBprintvar, XPRBprintarrvar, XPRBprintctr, XPRBprintsos, XPRBprintidxset, XPRBprintsol) as well as the entire model definition (XPRBprintprob). Any program output may be

```
File output
                               XPRBexportprob(prob, XPRB_MPS, "expl2");
Print model objects
                               XPRBvar y;
                              XPRBprintvar(y);
                               XPRBarrvar av;
                               XPRBprintarrvar(av);
                               XPRBctr c;
                               XPRBprintctr(c);
                               XPRBsos s;
                               XPRBprintsos(s);
                               XPRBidxset is;
                               XPRBprintidxset(is);
                               XPRBsol sol;
                               XPRBprintsol(sol);
Print a given problem
                               XPRBprintprob(prob);
Print program output
                              XPRBprintf("Print this text");
Compose a name string
                               int i = 3;
                               XPRBnewname("abc%d",i);
```

Figure 3.3: File output and printing.

printed with XPRBprintf in a similar way to the C function printf. The output of all functions mentioned above is intercepted by the callback XPRBdefcbmsg if this function has previously been defined by the user.

It is also possible to output the problem to a file in extended LP format or as a matrix in extended MPS format (function XPRBexportprob). Note that unlike standard LP format, the extended LP format supports Special Ordered Sets and non-standard variable types (semi-continuous, semi-integer, or partial integers). Like the standard LP format it requires the sense of the objective function to be defined.

3.4.1 Example

We may now augment the last few lines of the model definition (cmodel or cmodel_array) of our example with some output functions. Note that these output functions may be added at any time to print the current problem definition in BCL. The function XPRBprintprob prints the complete BCL problem definition to the standard output. The function XPRBexportprob writes the problem definition in LP format or as a matrix in extended MPS format to the indicated file.

Instead of printing the entire problem with function XPRBprintprob, it is also possible to display single variables or constraints as soon as they have been defined. The following modified extract of the model definition may serve as an example.

Add quadratic term XPRBctr c; XPRBvar x1; XPRBaddqterm(c,x1,x1,3);

Set quadratic term XPRBvar x2; XPRBsetqterm(c,x1,x2,-7.2);

Delete a quadratic term XPRBdelqterm(c,x2,x1);

Enumerate quadratic terms double coeff; const void *ref; ref = XPRBgetnextqterm(c,ref,&x1,&coeff);

Figure 3.4: Defining and accessing quadratic terms in BCL.

3.5 Quadratic Programming with BCL

As an extension to LP and MIP, BCL also provides support for formulating and solving Quadratic Programming (QP) and Mixed Integer Quadratic Programming (MIQP) problems, that is, problems with linear constraints with a quadratic objective function of the form

$$c^T x + x^T O x$$

where *x* is the vector of decision variables, *c* is the cost vector, and *Q* is the quadratic cost coefficient matrix. The matrix *Q* must be symmetric. It should also be positive semi-definite if the problem is to be minimized, and negative semi-definite if it is to be maximized, because the Xpress Optimizer solves convex QP problems. If the problem is not convex, the solution algorithms may not converge at all, or may only converge to a locally optimal solution.

Release 4.0 of BCL extends this functionality to Quadratically Constrained Quadratic Programming (QCQP) problems, that is, problems that in addition to a quadratic objevctive function have constraints of the form

$$a^T x + x^T Q x \leq b$$

where a is the coefficient vector for the linear terms, b the constant RHS value, and the same conditions as in objective functions apply to the quadratic coefficient matrix Q (positive semi-definite in \leq constraints, and negative semi-definite in \geq constraints). Quadratic constraints in QCQP problems must be inequalities.

Any other quadratic form supported by the Xpress Optimizer can also be used, e.g. Second Order Cone constraints in Second Order Cone problems (SOCPs).

In BCL, the quadratic part of constraints is defined termwise, much like what we have seen for the definition of linear constraints in Section 2.3. The coefficient of a quadratic term is either set to a given

value (XPRBsetqterm) or its value is augmented by the given value (XPRBaddqterm). Quadratic objective functions are set in the same way as linear ones with a call to XPRBsetobj. Note that the definition of the quadratic constraint terms should always be preceded by the definition of the corresponding variables.

The coefficient of a quadratic constraint term can be retrieved with XPRBgetqcoeff. The quadratic terms of a constraint can be enumerated with XPRBgetnextqterm.

Unless BCL is used in Student Mode, functions XPRBprintprob, XPRBprintobj, XPRBexportprob, and XPRBprintctr will print or output to a file the complete problem / constraint definition, including the quadratic terms.

3.5.1 Example

We wish to distribute a set of points represented by tuples of x-/y-coordinates on a plane minimizing the total squared distance between all pairs of points. For each point i we are given a target location (CX_i, CY_i) and the (square of the) maximum allowable distance R_i to this location.

In mathematical terms, we have two decision variables x_i and y_i for the coordinates of every point i. The objective to minimize the total squared distance between all points is expressed by the following sum.

$$\sum_{i=1}^{N-1} \sum_{j=i+1}^{N} \left((x_i - x_j)^2 + (y_i - y_j)^2 \right)$$

For every point i we have the following quadratic inequality.

$$(x_i - CX_i)^2 + (y_i - CY_i)^2 \le R_i$$

The following BCL program (xbairport.c) implements and solves this problem.

```
#include <stdio.h>
#include "xprb.h"
#define N 42
double CX[N], CY[N], R[N];
                                      /* Initialize the data arrays */
int main(int argc, char **argv)
{
int i,j;
XPRBprob prob;
XPRBvar x[N],y[N];
                                  /* x-/y-coordinates to determine */
XPRBctr cobj, c;
prob=XPRBnewprob("airport");    /* Initialize a new problem in BCL */
/**** VARIABLES ****/
for(i=0;i<N;i++)
 x[i] = XPRBnewvar(prob, XPRB_PL, XPRBnewname("x(%d)",i), -10, 10);
 for(i=0;i<N;i++)
 y[i] = XPRBnewvar(prob, XPRB_PL, XPRBnewname("y(%d)",i), -10, 10);
/****OBJECTIVE****/
/* Minimize the total distance between all points */
cobj = XPRBnewctr(prob, "TotDist", XPRB_N);
  for (i=0:i<N-1:i++)
   for(j=i+1; j<N; j++)
    XPRBaddqterm(cobj, x[i], x[i], 1);
    XPRBaddqterm(cobj, x[i], x[j], -2);
    XPRBaddqterm(cobj, x[j], x[j], 1);
```

```
XPRBaddqterm(cobj, y[i], y[i], 1);
   XPRBaddqterm(cobj, y[i], y[j], -2);
   XPRBaddqterm(cobj, y[j], y[j], 1);
XPRBsetobj(prob, cobj);
                                     /* Set the objective function */
/**** CONSTRAINTS ****/
/* All points within given distance of their target location */
for(i=0;i<N;i++)
 c = XPRBnewctr(prob, XPRBnewname("LimDist_%d",i), XPRB_L);
 XPRBaddqterm(c, x[i], x[i], 1);
 XPRBaddterm(c, x[i], -2*CX[i]);
 XPRBaddterm(c, NULL, -CX[i]*CX[i]);
 XPRBaddqterm(c, y[i], y[i], 1);
 XPRBaddterm(c, y[i], -2*CY[i]);
 XPRBaddterm(c, NULL, -CY[i]*CY[i]);
 XPRBaddterm(c, NULL, R[i]);
/****SOLVING + OUTPUT****/
XPRBsetsense(prob, XPRB_MINIM);
                                        /* Sense of optimization */
                                              /* Solve the problem */
XPRBlpoptimize(prob, "");
printf("Solution: %g\n", XPRBgetobjval(prob));
for(i=0;i<N;i++)
 printf(" %d: %g, %g\n", i, XPRBgetsol(x[i]), XPRBgetsol(y[i]));
return 0:
}
```

3.6 User error handling

In this section we use a small, infeasible problem to demonstrate how the error handling and all printed messages produced by BCL can be intercepted by the user's program. This is done by defining the corresponding BCL callback functions and changing the error handling flag. If error handling by BCL is disabled, then the definition of the error callback replaces the necessity to check for the return values of the BCL functions called by a program.

User error handling may be required if a BCL program is embedded in some larger application or if the program is run under Windows from an application with windows. In all other cases it will usually be sufficient to use the error handling provided by BCL.

```
#include <stdio.h>
#include <setjmp.h>
#include <string.h>
#include "xprb.h"
jmp_buf model_failed;
                                  /* Marker for the longjump */
void modinf(XPRBprob prob)
XPRBvar x[3];
XPRBctr ctr[2], cobj;
int i:
 for(i=0;i<2;i++)
                                  /* Create two integer variables */
 x[i]=XPRBnewvar(prob, XPRB_UI, XPRBnewname("x_%d",i),0,100);
                                  /* Create the constraints:
                                    C1: 2x0 + 3x1 >= 41
                                     C2: x0 + 2x1 = 13 */
 ctr[0]=XPRBnewctr(prob, "C1", XPRB_G);
 XPRBaddterm(ctr[0],x[0],2);
 XPRBaddterm(ctr[0],x[1],3);
 XPRBaddterm(ctr[0],NULL,41);
```

```
ctr[1]=XPRBnewctr(prob, "C2", XPRB_E);
 XPRBaddterm(ctr[1],x[0],1);
 XPRBaddterm(ctr[1],x[1],2);
 XPRBaddterm(ctr[1],NULL,13);
/* Uncomment the following line to cause an error in the model
   that triggers the user error handling: */
/* x[2]=XPRBnewvar(prob, XPRB_UI, "x_2", 10, 1); */
                                  /* Objective: minimize x0+x1 */
 cobj = XPRBnewctr(prob, "OBJ", XPRB_N);
 for(i=0; i<2; i++) XPRBaddterm(cobj, x[i], 1);
 XPRBsetobj(prob,cobj);
                                  /* Select objective function */
 XPRBsetsense(prob, XPRB_MINIM);
                                 /* Obj. sense: minimization */
 XPRBprintprob(prob);
                                  /* Print current problem */
                                  /* Solve the LP */
 XPRBlpoptimize(prob, "");
 XPRBprintf(prob,
   "problem status: %d LP status: %d MIP status: %d\n",
    XPRBgetprobstat(prob), XPRBgetlpstat(prob),
    XPRBgetmipstat(prob));
/\star This problem is infeasible, that means the following command
   will fail. It prints a warning if the message level is at
   least 2 */
 XPRBprintf(prob, "Objective: %g\n", XPRBgetobjval(prob));
 for(i=0;i<2;i++)
                                  /* Print solution values */
  XPRBprintf(prob, "%s:%g, ", XPRBgetvarname(x[i]),
             XPRBgetsol(x[i]));
 XPRBprintf(prob, "\n");
}
/**** User error handling function ****/
void XPRB_CC usererror(XPRBprob prob, void *vp, int num,
                       int type, const char *t)
printf("BCL error %d: %s\n", num, t);
if(type==XPRB_ERR) longjmp(model_failed,1);
}
/**** User printing function ****/
void XPRB_CC userprint(XPRBprob prob, void *vp, const char *msg)
 static int rtsbefore=1;
    /* Print 'BCL output' whenever a new output line starts,
       otherwise continue to print the current line. */
 if(rtsbefore)
 printf("BCL output: %s", msg);
 else
 printf("%s",msg);
 rtsbefore= (msg[strlen(msg)-1]==' \n');
int main(int argc, char **argv)
 XPRBprob prob;
 XPRBseterrctrl(0);
                                 /* Switch to error handling by the
                                    user's program */
 XPRBsetmsglevel(NULL,2);
                                  /* Set the printing flag to
                                    printing errors and warnings */
 XPRBdefcbmsq(NULL, userprint, NULL);
                                 /* Define the printing callback func. */
 if((prob=XPRBnewprob("ExplInf"))==NULL)
                                  /* Initialize a new problem in BCL */
 {
```

```
fprintf(stderr, "I cannot create the problem\n");
 return 1;
else
 fprintf(stderr,"I cannot build the problem\n");
  {\tt XPRBdelprob\,(prob)\,;} \hspace{1.5cm} /{\star} \ {\tt Delete \ the \ part \ of \ the \ problem}
                                  that has been created */
  XPRBdefcberr(prob, NULL, NULL);
                             /* Reset the error callback */
  return 1:
 }
 else
  {
  XPRBdefcberr(prob, usererror, NULL);
                    /* Define the error handling callback */
/* Formulate and solve the problem */
   modinf(prob);
  XPRBdefcberr(prob, NULL, NULL);
                             /* Reset the error callback */
  return 0;
 }
}
```

Since this example defines the printing level and the printing callback function before creating the problem (that is, before BCL is initialized), we pass NULL as first argument.

3.7 Efficent modeling with BCL

This section discusses some recommendations for the efficient use of BCL. Such considerations are particularly important when working with large-size optimization problems or when solving a large number of models / model instances in a single application. Our criteria for measuring efficiency are:

- model execution speed
- memory consumption

Please note that this section is only concerned with modeling aspects. For issues relating to the solving process, such as the performance of the underlying optimization algorithms, the reader is refered to the *Xpress Optimizer Reference Manual*.

3.7.1 Names dictionaries

BCL works with two names dictionaries, the main names dictionary (storing the names of constraints, decision variables, etc.) and a dedicated dictionary for index set elements. The former is active by default wheras the latter gets activated only if a model uses index sets. The following remarks refer principally to the names dictionary.

3.7.1.1 Disabling the names dictionary

If an application does not make use of the names of modeling objects the names dictionary can be disabled to save memory. The function <code>XPRBsetdictionarysize</code> for resetting the dictionary size can only be called immediately after the creation of the corresponding problem. Once the dictionary has been disabled it cannot be enabled any more. All methods relative to the names cannot be used if this dictionary has been disabled and BCL will not generate any unique names at the creation of model objects.

```
    ■ C: XPRBsetdictionarysize(prob, XPRB_DICT_NAMES, 0);
    ■ C++: XPRBprob.setDictionarySize(XPRB_DICT_NAMES, 0);
    ■ Java: XPRBprob.setDictionarySize(XPRB.DICT_NAMES, 0);
    ■ C#: XPRBprob.setDictionarySize(BCLconstant.DICT_NAMES, 0);
```

3.7.1.2 Setting the names dictionary size

If you wish to use the names dictionary we recommend to choose a size close to the number of variables+constraints in your problem, preferrably a prime number. (Too small values will slow down access to the names dictionary, larger values imply higher memory usage.)

3.7.2 Handling of problems

3.7.2.1 Resetting a problem

You should reset a problem to free up memory if the solution information is no longer required (function XPRBresetprob). Resetting a problem deletes any solution information stored in BCL; it also deletes the corresponding Xpress Optimizer problem and removes any auxiliary files that may have been created by optimization runs.

```
C: XPRBresetprob(prob);

C++/Java/C#: XPRBprob.reset();
```

Other functions for freeing memory of auxiliary/intermediate structures:

XPRBcleardir, XPRBdelarrvar, XPRBdelbasis, XPRBdelcut

3.7.2.2 Releasing a problem

With C a problem may be deleted explicictly (XPRBdelprob) to free up all memory used by it. In the object-oriented interfaces make sure to release all references to a problem to enable garbage collection on the object.

The Java interface also publishes the problem finalizer: XPRBprob.finalize().

3.7.3 Constraint definition

3.7.3.1 Object-oriented interfaces

Overloaded operators and the more algebraic-style definition of constraints via expressions in the object-oriented interfaces of BCL lead to more easily human-readable models but unfortunately, they also create many intermediate objects, making them computationally less efficient. With constraint/expression sizes upwards of 1000 terms a slowdown tends to become noticeable and alternative ways of constraint formulation should be sought.

The best alternative is to use the addTerm and setTerm methods for constraints or expressions (these avoid the creation of intermediate objects, such as terms or expressions, thus reducing memory consumption and most often leading to a speed up).

Example:

```
The C++:
Replace
  ctr += 17*x;
by
  ctr.addTerm(17, x);

Java:
Replace
  ctr.add(x.mul(17));
by
  ctr.addTerm(x, 17); // or: ctr.addTerm(17, x);
```

3.7.3.2 Order of enumeration

In pre-Release 2008 versions of BCL it is recomended to enumerate / access decision variables within loops in the order of their creation. This recommendation does *not* apply to BCL 4.0 and newer.

II. BCL library and class reference	

CHAPTER 4

BCL C library functions

A large number of routines are available within the Xpress Builder Component Library, BCL, ranging from simple routines for the creation and solution of problems to sophisticated callback functions and interaction with the Xpress Optimizer library.

In BCL, references to modeling objects (problem definitions, variables, constraints, sets, and bases) have the following types:

XPRBprob a problem definition;

XPRBvar a variable;

XPRBarrvar a one-dimensional array, with elements of type XPRBvar;

XPRBctr a constraint;

XPRBcut a cut;

XPRBsol a solution;

XPRBsos a Special Ordered Set (SOS1 of SOS2);

XPRBidxset an index set;

XPRBbasis a basis.

4.1 Layout for function descriptions

All functions mentioned in this chapter are described under the following set of headings:

Function name The description of each routine starts on a new page for the sake of clarity.

Purpose A short description of the routine and its purpose begins the information section.

Synopsis A synopsis of the syntax for usage of the routine is provided. 'Optional'

arguments and flags may be specified as NULL if not required. Where this possibility exists, it will be described alongside the argument, or in the Further

Information at the end of the routine's description.

Arguments A list of arguments to the routine with a description of possible values for them

follows.

Return value A list of possible return values and their meaning.

Examples One or two examples are provided which explain certain aspects of the routine's

use.

Further information Additional information not contained elsewhere in the routine's description is

provided at the end.

Related topics Finally a list of related routines and topics is provided for comparison and

reference.

XPRBaddarrterm

Purpose

Add multiple linear terms to a constraint.

Synopsis

```
int XPRBaddarrterm(XPRBctr ctr, XPRBarrvar av, double *coeff);
```

Arguments

ctr Reference to a constraint.

av Reference to an array of variables.

coeff Values to be added to the coefficients of the variables in the array (the number of coefficients must correspond to the size of the array of variables).

Return value

0 if function executed successfully, 1 otherwise.

Example

The following adds the expression

```
2*ty1[0] + 13*ty1[1] + 15*ty1[2] + 6*ty1[3] +8.5*ty1[4]
to the constraint ctr1.

XPRBprob prob;
XPRBctr ctr1;
XPRBarrvar ty1;
double cr[] = {2, 13, 15, 6, 8.5};
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBaddarrterm(ctr1, ty1, cr);
```

Further information

This function adds multiple linear terms to a constraint, the variables coming from array av and the corresponding coefficients from <code>coeff</code>. If the constraint already has a term with one of the variables, the corresponding value from <code>coeff</code> is added to its coefficient.

Note: all terms that are added to a constraint must belong to the same problem as the constraint itself.

Related topics

XPRBaddterm, XPRBdelctr, XPRBdelterm, XPRBnewctr.

XPRBaddcutarrterm

Purpose

Add multiple linear terms to a cut.

Synopsis

```
int XPRBaddcutarrterm(XPRBcut cut, XPRBarrvar av, double *coeff);
```

Arguments

cut Reference to a cut.

av Reference to an array of variables.

coeff Values to be added to the coefficients of the variables in the array (the number of coefficients must correspond to the size of the array of variables).

Return value

0 if function executed successfully, 1 otherwise.

Example

Add the term $\sum_{i=0}^{4} cr_i \cdot ty1_i$ to the cut *cut*1.

```
XPRBcut cut1;
XPRBarrvar ty1;
double cr[] = {2.0, 13.0, 15.0, 6.0, 8.5};
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
ty1 = XPRBnewarrvar(expl1, 5, XPRB_PL, "arry1", 0, 500);
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
XPRBaddcutarrterm(cut1, ty1, cr);
```

Further information

This function adds multiple linear terms to a cut, the variables coming from array av and the corresponding coefficients from <code>coeff</code>. If the cut already has a term with one of the variables, the corresponding value from <code>coeff</code> is added to its coefficient.

Note: all terms that are added to a cut must belong to the same problem as the cut itself.

Related topics

XPRBnewcut, XPRBaddcutterm, XPRBdelcutterm.

XPRBaddcuts

Purpose

Add cuts to a problem.

Synopsis

```
int XPRBaddcuts(XPRBprob prob, XPRBcut *cta, int num);
```

Arguments

```
prob Reference to a problem.cta Array of previously defined cuts.num Number of cuts in cta.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The example shows how to set up the cut manager node callback to add three previously defined cuts ca in node 2 of the MIP search. The function call is surrounded by the pair XPRBbegincb and XPRBendcb to coordinate BCL with the local Optimizer subproblem in the case of a multi-threaded MIP search.

```
XPRBcut ca[3];
XPRBprob expl1;
int XPRS_CC usrcme(XPRSprob oprob, void* vd)
  int num;
  XPRSgetintattrib(oprob, XPRS_NODES, &num);
  if(num == 2)
    XPRBbegincb(expl1, oprob);
    XPRBaddcuts(expl1, ca, 3);
    XPRBendcb (expl1);
  }
  return 0;
}
int main(int argc, char **argv)
  XPRSprob oprob;
  expl1 = XPRBnewprob("cutexample");
                          /* Define the problem and the cuts 'ca' */
 oprob = XPRBgetXPRSprob(expl1); /* Get Optimizon = XPRSsetchcutman(arm)
                                        /* Get Optimizer problem */
  XPRSsetcbcutmgr(oprob, usrcme, NULL); /* Set cut mgr. callback */
                                        /* Solve the MIP problem */
  XPRBmipoptimize(expl1, "");
}
```

Further information

This function adds previously defined cuts to the problem in Xpress Optimizer. It may only be called from within the Xpress Optimizer cut manager callback functions. BCL does not check for doubles, that is, if the user defines the same cut twice it will be added twice to the matrix. Cuts added at a node during the branch and bound search remain valid for all child nodes but are removed at all other nodes.

Related topics

XPRBbegincb, XPRBendcb, XPRBnewcut, XPRBdelcut, XPRBsetcutmode.

XPRBaddcutterm

Purpose

Add a term to a cut.

Synopsis

```
int XPRBaddcutterm(XPRBcut cut, XPRBvar var, double coeff);
```

Arguments

```
cut Reference to a cut as resulting from XPRBnewcut.

var Reference to a variable, may be NULL.

coeff Value to be added to the coefficient of the variable var.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

Add the term $5.4 \cdot x1$ to the cut *cut*1.

```
XPRBcut cut1;
XPRBvar x1;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
x1 = XPRBnewvar(expl1, XPRB_UI, "abc3", 0, 100);
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
XPRBaddcutterm(cut1, x1, 5.4);
```

Further information

This function adds a new term to a cut, comprising the variable var with coefficient coeff. If the cut already has a term with variable var, coeff is added to its coefficient. If var is set to NULL, the value coeff is added to the right hand side of the cut.

Note: all terms that are added to a cut must belong to the same problem as the cut itself.

Related topics

XPRBnewcut, XPRBaddcutarrterm XPRBdelcutterm, XPRBsetcutterm.

XPRBaddidxel

Purpose

Add an index to an index set.

Synopsis

```
int XPRBaddidxel(XPRBidxset idx, const char *name);
```

Arguments

```
idx A BCL index set.
```

name Name of the index to be added to the set.

Return value

Sequence number of the index within the set, -1 in case of an error.

Example

The following defines an index set with space for 100 entries, adds an index to the set and then retrieves its sequence number.

```
XPRBprob prob;
XPRBidxset iset;
int val;
...
iset = XPRBnewidxset(prob, "Set", 100);
val = XPRBaddidxel(iset, "first");
```

Further information

This function adds an index entry to a previously defined index set. The new element is only added to the set if no identical index already exists. Both in the case of a new index entry and an existing one, the function returns the sequence number of the index in the index set. Note that, according to the usual C convention, the numbering of index elements starts with 0.

Related topics

XPRBgetidxel, XPRBnewidxset.

XPRBaddmipsol

Purpose

Add a new feasible, infeasible or partial MIP solution to the Optimizer.

Synopsis

```
int XPRBaddmipsol(XPRBprob prob, XPRBsol sol, const char *name);
```

Arguments

```
prob Reference to a problem.so1 Reference to a solution.name An optional name to associate with the solution. Can be NULL.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

Add a MIP solution for problem exp12 to the Optimizer.

```
XPRBprob expl2;
XPRBsol sol;
...
XPRBaddmipsol(prob, sol, "myHeurSol");
XPRBdelsol(sol); /* Free the solution object */
/* Request notification of solution status after processing */
XPRSaddcbusersolnotify(XPRBgetXPRSprob(prob), solnotify, NULL, 0);
```

Further information

- 1. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem definition, it is regenerated automatically before adding the solution.
- 2. The XPRBmipoptimize function by default resets problem status including eventual loaded solutions; to avoid that, flag "c" should be specified for the alg argument of XPRBmipoptimize when called after XPRBaddmipsol.
- 3. The function returns immediately after passing the solution to the Optimizer. The solution is placed in a pool until the Optimizer is able to analyze the solution during a MIP solve.
- 4. If the provided solution is partial or found to be infeasible, a limited local search heuristic will be run in an attempt to find a close feasible integer solution. Values provided for continuous columns in partial solutions are currently ignored.
- 5. The *usersolnotify* callback can be used to discover the outcome of a loaded solution. The optional name provided as name will be returned in the callback.

Related topics

XPRBloadmipsol, XPRBloadmat.

XPRBaddqterm

Purpose

Add a quadratic term to a constraint.

Synopsis

Arguments

```
ctr Reference to a constraint.
var1 Reference to a variable.
var2 Reference to a variable (not necessarily different).
coeff Value to be added to the coefficient of the term var1 * var2.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following example adds the term -2*x2*x4 to the constraint ctr1:

```
XPRBctr ctr1;
XPRBvar x2,x4;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_L);
x2 = XPRBnewvar(prob, XPRB_PL, "abc1", 0, XPRB_INFINITY);
x4 = XPRBnewvar(prob, XPRB_PL, "abc5", 0 , XPRB_INFINITY);
XPRBaddqterm(ctr1, x2, x4, -2);
```

Further information

This function adds a new quadratic term to a constraint, comprising the product of the variables var1 and var2 with coefficient coeff. If the constraint already has a term with variables var1 and var2, coeff is added to its coefficient.

Note: all terms that are added to a constraint must belong to the same problem as the constraint itself.

Related topics

XPRBdelqterm, XPRBsetqterm.

XPRBaddsosarrel

Purpose

Add multiple elements to a SOS.

Synopsis

```
int XPRBaddsosarrel(XPRBsos sos, XPRBarrvar av, double *weight);
```

Arguments

```
sos A SOS of type 1 or 2.
av An array of variables.
```

weight An array of weight coefficients. The number of weights must correspond to the size of the array of variables.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following adds an array ty1 with weights cr to the SOS set1.

```
XPRBprob prob;
XPRBsos set1;
XPRBarrvar ty1;
double cr[] = {2, 13, 15, 6, 8.5};
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
set1 = XPRBnewsos(prob, "sos1", XPRB_S1);
XPRBaddsosarrel(set1, ty1, cr);
```

Further information

This function adds an array of variables and their corresponding weights (reference values) to a SOS. If a variable is already contained in the set, the indicated value is added to its weight. Note that all weight coefficients must be different from 0.

Note: all members that are added to a SOS must belong to the same problem as the SOS itself.

Related topics

XPRBaddsosel, XPRBdelsos, XPRBdelsosel, XPRBnewsos.

XPRBaddsosel

Purpose

Add an element to a SOS.

Synopsis

```
int XPRBaddsosel(XPRBsos sos, XPRBvar var, double weight);
```

Arguments

```
sos A SOS of type 1 or 2.

var Reference to a variable.

weight The corresponding weight or reference value.
```

Return value

0 if function executed successfully, 1 otherwise

Example

```
XPRBprob prob;
XPRBsos set1;
XPRBvar x2;
...
x2 = XPRBnewvar(prob, XPRB_PL, " abc1", 0 , X PRB_INFINITY);
set1 = XPRBnewsos(prob, "sos1", XPRB_S1);
XPRBaddsosel(set1, x2, 9);
```

This adds a variable x2 with weight 9 to the SOS set1.

Further information

This function adds a single variable and its weight coefficient to a Special Ordered Set. If the variable is already contained in the set, the indicated value is added to its weight. Note that weight coefficients must be different from 0.

Note: all members that are added to a SOS must belong to the same problem as the SOS itself.

Related topics

XPRBaddsosarrel, XPRBdelsos, XPRBdelsosel, XPRBnewsos.

XPRBaddterm

Purpose

Add a linear term to a constraint.

Synopsis

```
int XPRBaddterm(XPRBctr ctr, XPRBvar var, double coeff);
```

Arguments

```
ctr BCL reference to a constraint, resulting from XPRBnewctr.

var BCL reference to a variable. May be NULL if not required.

coeff Amount to be added to the coefficient of the variable var.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBctr ctr1;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBaddterm(ctr1, x1, 5.4);
```

This adds the term 5.4 \times x1 to the constraint ctr1.

Further information

This function adds a new linear term to a constraint, comprising the variable var with coefficient coeff. If the constraint already has a term with variable var, coeff is added to its coefficient. If var is set to NULL, the value coeff is added to the right hand side of the constraint.

Note: all terms that are added to a constraint must belong to the same problem as the constraint itself.

Related topics

XPRBaddarrterm, XPRBaddqterm, XPRBdelctr, XPRBdelterm, XPRBnewctr, XPRBsetterm.

XPRBapparrvarel

Purpose

Add an entry to a variable array.

Synopsis

```
int XPRBapparrvarel(XPRBarrvar av, XPRBvar var);
```

Arguments

```
av BCL reference to an array.

var The variable to be added.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following inserts the variable x1 in the first free position of the array av2.

```
XPRBprob prob;
XPRBarrvar av2;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
av2 = XPRBstartarrvar(prob, 5, "arr2");
XPRBapparrvarel(av2, x1);
```

Further information

This function inserts a variable in the first available position within an array.

Note: all variables that are added to an array of variables must belong to the same problem as the array itself.

Related topics

XPRBdelarrvar, XPRBendarrvar, XPRBnewarrvar, XPRBsetarrvarel, XPRBstartarrvar.

XPRBbegincb

Purpose

Start using the local optimizer problem with BCL in a callback.

Synopsis

```
int XPRBbegincb(XPRBprob bprob, XPRSprob oprob);
```

Arguments

```
bprob Reference to a BCL problem.
oprob Reference to an Xpress Optimizer problem.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The example shows how to set up the integer solution callback of Xpress Optimizer to use BCL to display the results.

```
XPRBprob bprob;
XPRBvar x;
void XPRS_CC printsol(XPRSprob oprob, void *my_object) {
  int num;
  XPRSgetintattrib(oprob, XPRS_MIPSOLS, &num);
                                   /* Get number of the solution */
  XPRBbegincb(bprob, oprob);
                                   /* Use local Optimizer problem */
  XPRBsync(bprob, XPRB_XPRS_SOL); /* Update BCL solution values */
  XPRBprintf(bprob, "Solution %d: Objective value: %q\n",
             num, XPRBgetobjval(bprob));
  XPRBprintf(bprob, "%s: %g\n", XPRBgetvarname(x), XPRBgetsol(x));
  XPRBendcb (bprob);
                                   /* Reset BCL to main problem */
int main(int argc, char **argv)
  XPRSprob oprob;
  bprob = XPRBnewprob("cbexample");
                                           /* Define the problem */
  oprob = XPRBgetXPRSprob(bprob);
                                          /* Get Optimizer problem */
  XPRSsetcbintsol(oprob, printsol, NULL); /* Set the callback */
  XPRBmipoptimize(bprob, "");
                                           /* Solve the MIP problem */
```

Further information

This function switches from the original problem to the specified (local) optimizer problem for all BCL accesses to Xpress Optimizer (in particular, for solution updates and the definition of cuts). A call to this function must precede any call to such BCL functions in optimizer MIP callbacks when the default multi-threaded MIP search is used for solving a problem. A call to XPRBbegincb must always be matched by a call to XPRBendcb to reset the optimizer problem within BCL and to release the BCL problem (access to the BCL problem is locked to the particular thread in between the two function calls).

Related topics

XPRBendcb, XPRBgetsol, XPRBaddcuts.

XPRBcleardir

Purpose

Delete all directives.

Synopsis

```
int XPRBcleardir(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBcleardir(exp12);
```

This deletes all directives for the current problem, exp12.

Related topics

XPRBsetvardir, XPRBsetsosdir.

XPRBdefcbdelvar

Purpose

Callback for interface update at deletion of variables.

Synopsis

```
int XPRBpdefcbdelvar(XPRBprob prob,
     void (XPRB_CC *delinter)(XPRBprob eprob, void *evp,
     XPRBvar var, void *link), void *vp);
```

Arguments

```
prob Reference to a problem.

delinter User variable interface update function

eprob Problem from which the callback is called

evp Empty pointer for passing additional information

var Reference to a BCL variable

link Pointer to an interface object

vp Empty pointer for the user to pass additional information
```

Return value

0 if function executed successfully, 1 otherwise.

Example

Define the variable interface callback function:

```
XPRBprob prob;
...
void mydelinter(XPRBprob prob, void *vp, XPRBvar var, void *adr)
{
  printf("Deleted: %s", XPRBgetvarname(var));
}
...
XPRBdefcbdelvar(prob, mydelinter, NULL);
```

Further information

This function defines a callback function that is called at the deletion of any variable that is used in an interface to an external program, (that means, if the interface pointer of the variable is different from NULL).

Related topics

XPRBgetvarlink, XPRBsetvarlink.

XPRBdefcberr

Purpose

Callback for user error handling.

Synopsis

```
int XPRBdefcberr(XPRBprob prob,
     void (XPRB_CC *usererr)(XPRBprob my_prob, void *my_object,
     int errnum, int type, const char *errtext), void *object);
```

Arguments

```
Reference to a problem.
prob
              The user's error handling function.
usererr
              Problem pointer passed to the callback function.
my_prob
              User-defined object passed to the callback function.
my_object
              The error number.
errnum
              Type of the error. This will be one of:
type
              XPRB_ERR fatal error;
              XPRB_WAR warning.
              Text of the error message.
errtext
              User-defined object to be passed to the callback function.
object
```

Return value

0 if function executed successfully, 1 otherwise.

Example

In this example a function is defined for displaying errors and exiting if they are suitably severe. This function is then set as the error-handling callback.

Further information

- 1. This function defines the error handling callback that returns the error number and text of error messages and warnings produced by BCL for a given problem. A list of BCL error messages with some explanations can be found in the Appendix A of this manual. If printing of error or warning messages is enabled (see XPRBsetmsglevel) these are printed after the call to this function.
- 2. It is recommended to define this callback function if the error handling by BCL is disabled (for instance in BCL programs integrated into larger applications or in BCL programs executed under Windows). Alternatively it is of course possible to test the return values of all BCL functions. However, the callback provides more detailed information about the type of error that has occurred.
- 3. This function may be used before any problems have been created and even before BCL has been initialized (with first argument NULL). In this case the error handling function set by this callback applies to all problems that are created subsequently. If this function is called after the creation of a problem, then the version without problem pointer will only influence the global BCL error handling settings, to change the settings for the specific problem you need to use the problem as its first argument. Global error handling settings apply to all cases of errors where no problem information is known, for example in the case of a missing/uninitialized model object used as argument to certain BCL functions.

Related topics

XPRBdefcbmsg, XPRBgetversion, XPRBseterrctrl.

XPRBdefcbmsg

Purpose

Callback for printed output.

Synopsis

```
int XPRBdefcbmsg(XPRBprob prob,
     void (XPRB_CC *userprint) (XPRBprob my_prob, void *my_object,
     const char *msgtext), void *object);
```

Arguments

```
prob Reference to a problem.

userprint A user message handling function.

my_prob Problem pointer passed to the callback function.

my_object User-defined object passed to the callback function.

msgtext The message text.

object USer-defined object to be passed to the callback function.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following defines a print function and then sets it as a callback.

```
XPRBprob prob;
...
void myprint(XPRBprob prob, void *my_object, const char *msg);
{
  printf("BCL output: %s\n", msg);
}
...
XPRBdefcbmsg(prob, myprint, NULL);
```

Further information

- 1. This function defines a callback function that returns any messages enabled by the setting of XPRBsetmsglevel, including warnings and error messages, any other output produced by BCL, and any messages from the Optimizer library. Independent of the message printing settings, this callback also returns output printed by the user's program with function XPRBprintf. If this callback is not defined by the user, any program output is printed to standard output with the exception of warnings and error messages which are printed to the standard error output channel.
- 2. This function may be used before any problems have been created and even before BCL has been initialized (with first argument NULL). In this case the printing function set by this callback applies to all problems that are created subsequently. If this function is called after the creation of a problem, then the version without problem pointer will only influence the global BCL message handling settings, to change the settings for the specific problem you need to use the problem as its first argument. Global message handling settings apply to all situations where no problem information is available at the point from where the output is produced, otherwise the problem-specific message handling will be used.
- 3. A BCL program must *not* reset the message callback XPRSsetcbmessage of Xpress Optimizer—please use the callback chaining function XPRSaddcbmessage (however, all other logging callbacks of the Optimizer may be defined either way).

Related topics

XPRBdefcberr, XPRBsetmsglevel.

XPRBdelarrvar

Purpose

Delete a variable array.

Synopsis

```
int XPRBdelarrvar(XPRBarrvar av);
```

Argument

av BCL reference to an array in the model.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBarrvar av2;
...
av2 = XPRBstartarrvar(prob, 5, "arr2");
XPRBendarrvar(av2);
XPRBdelarrvar(av2);
```

This deletes the array av2, although not any variables that may have been added to it.

Further information

This function deletes the reference to an array. Arrays may be used as auxiliary constructs for defining constraints. This means it may not be necessary to keep them. If an array is only used in the model, it can be deleted by a call to this function, thus freeing the corresponding memory allocated to it. The variables belonging to the array are not deleted by this function if the array has been created with XPRBstartarrvar.

Related topics

XPRBapparrvarel, XPRBendarrvar, XPRBnewarrvar, XPRBsetarrvarel, XPRBstartarrvar.

XPRBdelbasis

Purpose

Delete a previously saved basis.

Synopsis

```
void XPRBdelbasis(XPRBbasis basis);
```

Argument

basis Reference to a previously saved basis.

Example

The following code demonstrates saving a basis prior to some matrix changes. Subsequently the old basis is reloaded and the redundant saved basis deleted.

```
XPRBprob exp12;
XPRBbasis basis;
exp12 = XPRBnewprob("example2");
    ...
XPRBlpoptimize(exp12, "");
basis = XPRBsavebasis(exp12);
    ...
XPRBloadmat(exp12);
XPRBloadbasis(basis);
XPRBdelbasis(basis);
XPRBlpoptimize(exp12, "");
```

Further information

This function deletes a basis that has been saved using function XPRBsavebasis. Typically, the reference to a basis should be deleted if it is not used any more.

Related topics

XPRBloadbasis, XPRBsavebasis.

XPRBdelctr

Purpose

Delete a constraint.

Synopsis

```
int XPRBdelctr(XPRBctr ctr);
```

Argument

ctr BCL reference to a constraint.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBdelctr(ctr1);
```

This deletes the constraint ctr1.

Further information

Delete a constraint from the given problem. If this constraint has previously been selected as the objective function (using function XPRBsetobj), the objective will be set to NULL. If the constraint occurs in a previously saved basis that is to be (re)loaded later on you should change its type to XPRB_N using XPRBsetctrtype instead of entirely deleting the constraint.

Related topics

XPRBnewctr, XPRBsetctrtype, XPRBloadbasis.

XPRBdelcut

Purpose

Delete a cut definition.

Synopsis

```
int XPRBdelcut(XPRBcut cut);
```

Argument

cut Reference to a cut.

Return value

0 if function executed successfully, 1 otherwise.

Example

The example shows how to delete cut cut1.

```
XPRBcut cut1;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
XPRBdelcut(cut1);
```

Further information

This function deletes the definition of a cut in BCL, but *not* the cut itself if it has already been added to the problem held in Xpress Optimizer (using function XPRBaddcuts).

Related topics

XPRBnewcut, XPRBaddcuts.

XPRBdelcutterm

Purpose

Delete a term from a cut.

Synopsis

```
int XPRBdelcutterm(XPRBcut cut, XPRBvar var);
```

Arguments

```
cut Reference to a cut as resulting from XPRBnewcut.
var Reference to a variable in the cut.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

Add the term $5.4 \cdot x1$ to the cut *cut*1 and then delete it.

```
XPRBcut cut1;
XPRBvar x1;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
x1 = XPRBnewvar(expl1, XPRB_UI, "abc3", 0, 100);
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
XPRBaddcutterm(cut1, x1, 5.4);
XPRBdelcutterm(cut1, x1);
```

Further information

This function removes a variable term from a cut. The constant term (right hand side value) is changed/reset with function XPRBsetcutterm.

Related topics

XPRBnewcut, XPRBaddcutarrterm XPRBaddcutterm, XPRBsetcutterm.

XPRBdelprob

Purpose

Delete a problem.

Synopsis

```
int XPRBdelprob(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

0 if function executed successfully, 1 otherwise.

Example

In this example, the problem exp12 is deleted.

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
XPRBdelprob(expl2);
```

Further information

This function deletes the given problem in BCL, and the corresponding problem in the Optimizer. It also deletes any remaining working files associated with this problem. All parameter settings remain valid after deleting a problem. If the user does not wish to delete a problem but wants to free some resources used for storing solution information he may call XPRBresetprob.

Related topics

XPRBnewprob, XPRBresetprob.

XPRBdelqterm

Purpose

Delete a quadratic term from a constraint.

Synopsis

```
int XPRBdelqterm(XPRBctr ctr, XPRBvar var1, XPRBvar var2);
```

Arguments

```
ctr Reference to a constraint.var1 Reference to a variable.var2 Reference to a variable (not necessarily different).
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following example first adds the term $5.2 \times x2 \times x2$ to the constraint ctr1 and then deletes this term from the constraint:

```
XPRBctr ctr1;
XPRBvar x2,x4;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_L);
x2 = XPRBnewvar(prob, XPRB_PL, "abc1", 0, XPRB_INFINITY);
XPRBaddqterm(ctr1, x2, x2, 5.2);
XPRBdelqterm(ctr1, x2, x2);
```

Further information

This function deletes a quadratic term from a constraint, comprising the product of the variables var1 and var2.

Related topics

XPRBaddqterm, XPRBsetqterm.

XPRBdelsol

Purpose

Delete a solution.

Synopsis

```
int XPRBdelsol(XPRBsol sol);
```

Argument

sol Reference to a previously defined solution.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following deletes the Ssolution sol1.

```
XPRBprob prob;
XPRBsol sol1;
...
sol1 = XPRBnewsol(prob);
XPRBdelsol(sol1);
```

Further information

This function deletes an XPRBsol solution (without deleting the variables it contains).

Related topics

XPRBdelsolvar, XPRBnewsol, XPRBsetsolarrvar, XPRBsetsolvar.

XPRBdelsolvar

Purpose

Delete a variable from a solution.

Synopsis

```
int XPRBdelsolvar(XPRBsol, XPRBvar var);
```

Arguments

sol BCL reference to a previously created solution.

var BCL reference to a variable.

Return value

0 if function executed successfully, 1 otherwise.

Example

This code deletes the variable x1 from the solution sol1.

```
XPRBprob prob;
XPRBsol1 sol1;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
sol1 = XPRBnewsol(prob);
XPRBsetsolvar(sol1, x1, 5.4);
...
XPRBdelsolvar(sol1, x1);
```

Further information

This function deletes a variable (assigned to a value) from the given solution.

Related topics

XPRBdelsol, XPRBnewsol, XPRBsetsolarrvar, XPRBsetsolvar.

XPRBdelsos

Purpose

Delete a SOS.

Synopsis

```
int XPRBdelsos(XPRBsos sos);
```

Argument

sos Reference to a previously defined SOS of type 1 or 2.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following deletes the SOS set1.

```
XPRBprob prob;
XPRBsos set1;
...
set1 = XPRBnewsos(prob, "sos1", XPRB_S1);
XPRBdelsos(set1);
```

Further information

This function deletes a SOS without deleting the variables it consists of.

Related topics

XPRBaddsosarrel, XPRBaddsosel, XPRBdelsosel, XPRBnewsos.

XPRBdelsosel

Purpose

Delete an element from a SOS.

Synopsis

```
int XPRBdelsosel(XPRBsos sos, XPRBvar var);
```

Arguments

```
sos A SOS of type 1 or 2.
var Reference to a variable.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following removes the variable x2 from the SOS set1.

```
XPRBprob prob;
XPRBsos set1;
XPRBvar x2;
...
x2 = XPRBnewvar(prob, XPRB_PL, "abc1", 0, XPRB_INFINITY);
set1 = XPRBnewsos(prob, "sos1", XPRB_S1);
XPRBaddsosel(set1, x2, 9.0);
XPRBdelsosel(set1, x2);
```

Further information

This function removes a variable from a Special Ordered Set.

Related topics

XPRBaddsosarrel, XPRBaddsosel, XPRBdelsos, XPRBnewsos.

XPRBdelterm

Purpose

Delete a linear term from a constraint.

Synopsis

```
int XPRBdelterm(XPRBctr ctr, XPRBvar var);
```

Arguments

ctr BCL reference to a previously created constraint.

var BCL reference to a variable.

Return value

0 if function executed successfully, 1 otherwise.

Example

This code deletes the variable x1 from the constraint.

```
XPRBprob prob;
XPRBctr ctr1;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBaddterm(ctr1, x1, 5.4);
XPRBdelterm(ctr1, x1);
```

Further information

This function deletes a linear term from the given constraint.

Related topics

XPRBaddarrterm, XPRBaddterm, XPRBdelctr, XPRBnewctr, XPRBsetterm.

XPRBendarrvar

Purpose

End the definition of a variable array.

Synopsis

```
int XPRBendarrvar(XPRBarrvar av);
```

Argument

av BCL reference to an array.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBarrvar av2;
...
av2 = XPRBstartarrvar(prob, 5, "arr2");
XPRBendarrvar(av2);
```

This terminates the definition of the array av2.

Further information

This function terminates the definition of the array. As the reference to the array is required by this function in common with all other functions referring to the incremental definition of arrays it is possible to define several arrays at a time.

Related topics

XPRBdelarrvar, XPRBnewarrvar, XPRBstartarrvar.

XPRBendcb

Purpose

Reset BCL to the original optimizer problem in a callback.

Synopsis

```
int XPRBendcb(XPRBprob bprob);
```

Argument

bprob Reference to a BCL problem.

Return value

0 if function executed successfully, 1 otherwise.

Example

The example shows how to set up the MIP solution callback to use BCL to display the results.

```
XPRBprob bprob;
XPRBvar x;
void XPRS_CC printsol(XPRSprob oprob,void *my_object) {
  int num;
  XPRSgetintattrib(oprob, XPRS_MIPSOLS, &num);
                                   /* Get number of the solution */
  XPRBbegincb(bprob, oprob);
                                  /* Use local Optimizer problem */
  XPRBsync(bprob, XPRB_XPRS_SOL); /* Update BCL solution values */
  XPRBprintf(bprob, "Solution %d: Objective value: %g\n",
             num, XPRBgetobjval(bprob));
  XPRBprintf(bprob, "%s: %q\n", XPRBqetvarname(x), XPRBqetsol(x));
  XPRBendcb (bprob);
                                   /* Reset BCL to main problem */
int main(int argc, char **argv)
  XPRSprob oprob;
  bprob = XPRBnewprob("cbexample");
                                           /* Define the problem */
  oprob = XPRBgetXPRSprob(bprob);
                                           /* Get Optimizer problem */
  XPRSsetcbintsol(oprob, printsol, NULL); /* Set the callback */
  XPRBmipoptimize(bprob, "");
                                          /* Solve the MIP problem */
```

Further information

This function switches back to the original optimizer problem for all BCL accesses to Xpress Optimizer. A call to this function terminates a block of calls to BCL functions in an optimizer callback that is preceded by XPRBbegincb. The call to XPRBendcb releases the BCL problem (access to the BCL problem is locked to the particular thread between the two function calls).

Related topics

XPRBbegincb.

XPRBexportprob

Purpose

Print problem matrix to a file.

Synopsis

```
int XPRBexportprob(XPRBprob prob, int format, char *filename);
```

Arguments

```
prob Reference to a problem.

format The matrix output file format, which must be one of:

XPRB_LP LP file format (default);

XPRB_MPS MPS file format.

filename Name of the output file, without extension.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
XPRBexportprob(exp12, XPRB_MPS, "ex2");
```

This prints the problem in MPS format to the file ex2.mps.

Further information

- 1. This function prints the matrix to a file with an extended LP or extended MPS format. LP files receive the extension .1p and MPS files receive the extension .mps. This function is not available in the student version.
- 2. When exporting matrices semi-continuous and semi-continuous integer variables are preprocessed: if a lower bound value greater than 0 is given, then the variable is treated like a continuous (resp. integer) variable.
- 3. The precision used by BCL for printing real numbers can be changed with XPRBsetrealfmt to obtain
 more accurate output for very large or very small numbers. For full precision matrix output the user is
 advised to switch to the Optimizer function XPRSwriteprob, preceded by a call to XPRBloadmat (see
 Appendix B for further detail).

Related topics

XPRBprintprob, XPRBprintf, XPRBsetrealfmt, XPRBloadmat.

XPRBfinish, XPRBfree

Purpose

Terminate BCL and release system resources.

Synopsis

```
int XPRBfinish(void);
int XPRBfree(void);
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following tidies up at the end of a BCL session:

```
XPRBprob prob;
prob = XPRBnewprob(NULL):
...
XPRBdelprob(prob);
XPRBfinish();
```

Further information

Importantly, XPRBfinish does not free memory associated with problems. These should all be removed using the XPRBdelprob function. When running programs that are mainly based on BCL there is no need to call this function since system resources are freed at the end of the program. To the contrary, it may be interesting to be able to reset and free resources if a BCL program is embedded into some larger application that continues to work after the BCL part has finished. If the user does not wish to delete a problem or terminate BCL but wants to free some resources used for storing solution information he may call XPRBresetprob. Note that XPRBfinish also terminates Xpress Optimizer if it has been started through BCL. If the Optimizer has been started with an explicit call to XPRSinit before BCL has been started, then it is not terminated by XPRBfinish.

Related topics

XPRBdelprob, XPRBresetprob, XPRBinit.

XPRBfixglobals

Purpose

Fixes all the global entities to the values of the last found MIP solution.

Synopsis

```
int XPRBfixglobals(XPRBprob prob, int ifround);
```

Arguments

prob Reference to a problem.

ifround If all global entities should be rounded to the nearest discrete value in the solution before

being fixed.

Return value

0 if function executed successfully, 1 otherwise.

Example

Performs a global search on problem expl2 and then uses XPRBfixglobals before solving the remaining linear problem.

```
XPRBprob exp12;
...
XPRBmipoptimize(exp12, "");
XPRBfixglobals(exp12, 1);
XPRBlpoptimize(exp12, "");
XPRBwriteprtsol(exp12);
```

Further information

- 1. This is useful e.g. for finding the reduced costs for the continuous variables after the global variables have been fixed to their optimal values. The global variables are fixed to the value of the MIP solution only in the Optimizer (not in BCL).
- 2. In order to eventually resync the bounds of global variables to their original values defined in BCL (i.e. unfix them), a call to XPRBsync with the flag <a hr

Related topics

XPRBloadmat, XPRBsync.

XPRBfixvar

Purpose

Fix a variable.

Synopsis

```
int XPRBfixvar(XPRBvar var, double val);
```

Arguments

var BCL reference to a variable.

val The value to which the variable is to be fixed.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following code sets the value of variable x1 to 20.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 1, 100);
XPRBfixvar(x1, 20.0);
```

Further information

This function fixes a variable to the given value. It replaces calls to XPRBsetub and XPRBsetlb. The value val may lie outside the original bounds of the variable.

Related topics

XPRBgetbounds, XPRBgetlim, XPRBsetlb, XPRBsetlim, XPRBsetub.

XPRBgetact

Purpose

Get activity value for a constraint.

Synopsis

```
double XPRBgetact(XPRBctr ctr);
```

Argument

ctr Reference to a constraint.

Return value

Activity value for the constraint, 0 in case of an error.

Example

```
XPRBprob exp12;
XPRBctr ctr2;
XPRBarrvar ty1;
double act
    ...
exp12 = XPRBnewprob("example2");
ty1 = XPRBnewarrvar(exp12, 5, XPRB_PL, "arry1", 0, 500);
ctr2 = XPRBnewsum(exp12, "r2", ty1, XPRB_E, 9);
XPRBlpoptimize(exp12, "");
act = XPRBgetact(ctr2);
```

This obtains the activity value for the constraint ctr2.

Further information

This function returns the activity value for a constraint. It may be used with constraints that are not part of the problem (in particular, constraints without relational operators, that is, constraints of type XPRB_N). In this case the function returns the evaluation of the constraint terms involving variables that are in the problem. Otherwise, the constraint activity is calculated as *activity = RHS - slack*. If this function is called after completion of a global search and an integer solution has been found (that is, if function XPRBgetmipstat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), it returns the value corresponding to the best integer solution. If no solution is available this function outputs a warning and returns 0. In all other cases it returns the activity value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBsync with the flag XPRB_XPRS_SOL.

Related topics

XPRBgetdual, XPRBgetobjval, XPRBgetrcost, XPRBgetslack, XPRBgetsol, XPRBsync.

XPRBgetarrvarname

Purpose

Get the name of an array of variables.

Synopsis

```
const char *XPRBgetarrvarname(XPRBarrvar av);
```

Argument

av BCL reference to an array of variables.

Return value

Name of the array if function executed successfully, NULL otherwise.

Example

```
XPRBprob prob;
XPRBarrvar ty1;
...
ty1 = XPRBnewarrvar(prob, 10, XPRB_PL, "arry1", 0, 500);
printf("%s\n", XPRBgetarrvarname(ty1));
```

This prints the output arry1, the array variable name.

Further information

This function returns the name of an array of variables. If the name was not set by the user, this is a default name generated by BCL.

Related topics

XPRBdelarrvar, XPRBgetarrvarsize, XPRBnewarrvar.

XPRBgetarrvarsize

Purpose

Get the size of an array of variables.

Synopsis

```
int XPRBgetarrvarsize(XPRBarrvar av);
```

Argument

av BCL reference to an array of variables.

Return value

Size (= number of variables) of the array, or -1 in case of an error.

Example

```
XPRBprob prob;
XPRBarrvar ty1;
int tsize;
...
ty1 = XPRBnewarrvar(prob, 10, XPRB_PL, "arry1", 0, 500);
tsize = XPRBgetarrvarsize(ty1);
```

This gets the size of the array ty1.

Further information

This function returns the size (*i.e.* the number of elements) of an array of variables. If the variables have been added incrementally the returned value may be smaller than the maximum size given at the creation of the array. The returned size represents the number of variables that have actually been added to the array.

Related topics

XPRBdelarrvar, XPRBgetarrvarname, XPRBnewarrvar.

XPRBgetbounds

Purpose

Get the bounds on a variable.

Synopsis

```
int XPRBgetbounds(XPRBvar var, double *bdl, double *bdu);
```

Arguments

varBCL reference to a variable.bdl Lower bound value. May be NULL if not required.bdu Upper bound value. May be NULL if not required.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBvar x1;
double ubound;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
XPRBgetbounds(x1, NULL, &ubound);
```

This retrieves the upper bound of the variable x1.

Further information

This function returns the currently defined bounds on a variable. If bdl or bdu is set to NULL, no value is returned into the corresponding argument.

Related topics

XPRBfixvar, XPRBgetlim, XPRBsetlb, XPRBsetlim, XPRBsetub.

XPRBgetbyname

Purpose

Retrieve an object by its name.

Synopsis

```
void *XPRBgetbyname(XPRBprob prob, const char *name, int type);
```

Arguments

```
prob Reference to a problem.

name The name of the object.

type The type of the object sought. This is one of:

XPRB_VAR a BCL variable;

XPRB_ARR a BCL array of variables;

XPRB_CTR a BCL constraint;

XPRB_SOS a BCL SOS;

XPRB_IDX a BCL index set.
```

Return value

Reference to a BCL object of the indicated type if function executed successfully, NULL if object not found or in case of an error.

Example

This example finds the variable with the name abc3.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBgetbyname(prob, "abc3", XPRB_VAR);
```

Further information

The function returns the reference to an object of the indicated type or NULL. The same name may be used for objects of different types within one problem definition. This function can only be used if the names dictionary is enabled (functions XPRBsetdictionarysize).

Related topics

XPRBsetdictionarysize, XPRBnewname.

XPRBgetcoeff

Purpose

Get the coefficient of a linear constraint term.

Synopsis

```
double XPRBgetcoeff(XPRBctr ctr, XPRBvar var);
```

Arguments

ctr BCL reference to a previously created constraint.

var BCL reference to a variable. May be NULL to indicate the constant term.

Return value

Coefficient of the variable in the specified constraint or 0 if the variable does not occur.

Example

```
XPRBprob expl2;
XPRBctr ctr1;
XPRBvar x1;
double val;
    ...
expl2 = XPRBnewprob("example2");
x1 = XPRBnewvar(expl2, XPRB_UI, "abc3", 0, 100);
ctr1 = XPRBnewctr(expl2, "r1", XPRB_E);
XPRBaddterm(ctr1, x1, 5.4);
val = XPRBgetcoeff(ctr1, x1);
```

This retrieves the coefficient of the variable x1 in the constraint ctr1.

Further information

This function returns the coefficient of a given variable var in the constraint ctr. Return value 0 indicates that the variable is not contained in the constraint. If var is set to NULL, this function returns the right hand side (constant term) of the constraint.

Related topics

XPRBaddterm, XPRBgetqcoeff, XPRBgetrhs, XPRBnewctr, XPRBsetterm.

XPRBgetcolnum

Purpose

Get the column number for a variable.

Synopsis

```
int XPRBgetcolnum(XPRBvar var);
```

Argument

var BCL reference to a variable.

Return value

Column number (non-negative value), or a negative value.

Example

```
XPRBprob expl2;
XPRBvar x1;
int vindex;
...
expl2 = XPRBnewprob("example2");
x1 = XPRBnewvar(expl2, XPRB_UI, "abc3", 0, 100);
vindex = XPRBgetcolnum(x1);
```

This gets the column number for variable x1.

Further information

This function returns the column number of a variable in the matrix currently loaded in the Xpress Optimizer. If the variable is not part of the matrix, or if the matrix has not yet been generated, the function returns a negative value. To check whether the matrix has been generated, use function XPRBgetprobstat. The counting of column numbers starts with 0.

Related topics

XPRBgetvarname, XPRBgetvartype.

XPRBgetctrname

Purpose

Get the name of a constraint.

Synopsis

```
const char *XPRBgetctrname(XPRBctr ctr);
```

Argument

ctr Reference to a previously created constraint.

Return value

Name of the constraint if function executed successfully, NULL otherwise

Example

```
XPRBprob expl2;
XPRBctr ctr1;
...
expl2 = XPRBnewprob("example2");
ctr1 = XPRBnewctr(expl2, "r1", XPRB_E);
printf("%s\n", XPRBgetctrname(ctr1));
```

This prints "r1" as its output.

Further information

This function returns the name of a constraint. If the user has not defined a name the default name generated by BCL is returned.

Related topics

XPRBgetctrtype, XPRBnewctr.

XPRBgetctrrng

Purpose

Get ranging information for a constraint.

Synopsis

```
double XPRBgetctrrng(XPRBctr ctr, int rngtype);
```

Arguments

Reference to a previously created constraint.

The type of ranging information sought. This is one of:

XPRB_UPACT upper activity (= the level to which the constraint activity may be increased at a cost per unit of increase given by the XPRB_UUP value, ignoring the upper bound on the constraint as specified by its RHS);

XPRB_LOACT lower activity (= the level to which the constraint activity may be decreased at a cost per unit of decrease given by the XPRB_UDN value, ignoring the lower bound on the constraint as specified by its RHS);

XPRB_UUP upper unit cost;

Return value

Ranging information of the required type.

XPRB_UDN

Example

The following returns the upper activity value of the constraint ctr1.

lower unit cost.

```
XPRBprob expl2;
XPRBctr ctr1;
double upact;
expl2 = XPRBnewprob("example2");
ctr1 = XPRBnewctr(expl2, "r1", XPRB_E);
...
XPRBlpoptimize(expl2, "");
upact = XPRBgetctrrng(ctr1, XPRB_UPACT);
```

Further information

This method can only be used after solving an LP problem. Ranging information for MIP problems can be obtained by fixing all discrete variables to their solution values and re-solving the resulting LP problem.

Related topics

XPRBnewctr,XPRBgetvarrng.

XPRBgetctrsize

Purpose

Get the size of a constraint.

Synopsis

```
int XPRBgetctrsize(XPRBctr ctr);
```

Argument

ctr Reference to a previously created constraint.

Return value

Size (= number of linear or quadratic terms with a non-zero coefficient) of the constraint, or -1 in case of an error.

Example

The following returns the size of the constraint ctrl.

```
XPRBprob expl2;
XPRBctr ctr1;
int size;
...
expl2 = XPRBnewprob("example2");
ctr1 = XPRBnewctr(expl2, "r1", XPRB_E);
...
size = XPRBgetctrsize(ctr1);
```

Related topics

XPRBgetctrname, XPRBgetctrtype, XPRBnewctr.

XPRBgetctrtype

Purpose

Get the row type of a constraint.

Synopsis

```
int XPRBgetctrtype(XPRBctr ctr);
```

Argument

ctr Reference to a previously created constraint.

Return value

```
XPRB_L 'less than or equal to' inequality;
XPRB_G 'greater than or equal to' inequality;
XPRB_E equality;
XPRB_N a non-binding row (objective function);
XPRB_R a range constraint;
an error has occurred.
```

Example

The following returns the type of the constraint ctr1.

```
XPRBprob exp12;
XPRBctr ctr1;
char rtype;
    ...
exp12 = XPRBnewprob("example2");
ctr1 = XPRBnewctr(exp12, "r1", XPRB_E);
rtype = XPRBgetctrtype(ctr1);
```

Further information

The function returns the constraint type if successful, and -1 in case of an error.

Related topics

XPRBgetctrname, XPRBgetctrsize, XPRBnewctr, XPRBsetctrtype.

XPRBgetcutid

Purpose

Get the classification or identification number of a cut.

Synopsis

```
int XPRBgetcutid(XPRBcut cut);
```

Argument

cut Reference to a previously created cut.

Return value

Classification or identification number.

Example

Get the classification or identification number of the cut cut1.

```
XPRBcut cut1;
int cid;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
cid = XPRBgetcutid(cut1);
```

Further information

This function returns the classification or identification number of a previously defined cut.

Related topics

XPRBnewcut, XPRBgetcuttype, XPRBgetcutrhs, XPRBsetcutid.

XPRBgetcutrhs

Purpose

Get the RHS value of a cut.

Synopsis

```
double XPRBgetcutrhs(XPRBcut cut);
```

Argument

cut Reference to a previously created cut.

Return value

Right hand side (RHS) value (default 0).

Example

Get the RHS value of the cut cut1.

```
XPRBcut cut1;
double rhs;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
rhs = XPRBgetcutrhs(cut1);
```

Further information

This function returns the RHS value (= constant term) of a previously defined cut. The default RHS value is 0.

Related topics

XPRBnewcut, XPRBaddcutterm, XPRBgetcutid, XPRBgetcuttype.

XPRBgetcuttype

Purpose

Get the type of a cut.

Synopsis

```
int XPRBgetcuttype(XPRBcut cut);
```

Argument

cut Reference to a previously created cut.

Return value

Example

Get the type of cut1.

```
XPRBcut cut1;
int rtype;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
rtype = XPRBgetcuttype(cut1);
```

Further information

This function returns the type of the given cut.

Related topics

XPRBnewcut, XPRBgetcutid, XPRBgetcutrhs, XPRBsetcuttype.

XPRBgetdelayed

Purpose

Get the delayed type of a constraint.

Synopsis

```
int XPRBgetdelayed(XPRBctr ctr);
```

Argument

ctr Reference to a previously created constraint.

Return value

- an ordinary constraint;
 a delayed constraint;
 an error has occurred.
- **Example**

```
XPRBprob prob;
XPRBctr ctr1;
int dstat;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
dstat = XPRBgetdelayed(ctr1);
```

This determines whether ctr1 is an ordinary constraint or a delayed constraint.

Further information

This function indicates whether the given constraint is a delayed constraint or an ordinary constraint.

Related topics

XPRBsetdelayed.

XPRBgetdual

Purpose

Get dual value.

Synopsis

```
double XPRBgetdual(XPRBctr ctr);
```

Argument

ctr Reference to a constraint.

Return value

Dual value for the constraint, 0 in case of an error.

Example

```
XPRBprob expl2;
XPRBctr ctr2;
XPRBarrvar ty1;
double dval;
    ...
expl2 = XPRBnewprob("example2");
ty1 = XPRBnewarrvar(expl2, 5, XPRB_PL, "arry1", 0, 500);
ctr2 = XPRBnewsum(expl2, "r2", ty1, XPRB_E, 9);
XPRBlpoptimize(expl2, "");
dval = XPRBgetdual(ctr2);
```

This obtains the dual value for the constraint ctr2.

Further information

This function returns the dual value for a constraint. The user may wish to test first whether this constraint is part of the problem, for instance by checking that the row number is non-negative. Dual information is available only after LP solving. To obtain dual values for a MIP solution (that is, if function XPRBgetmipstat returns values XPRB_MIP_SOLUTION OR XPRB_MIP_OPTIMAL), you need to fix the discrete variables to their solution values with a call to XPRSfixglobals, followed by a call to XPRBlpoptimize before calling XPRBgetdual. Otherwise, if this function is called when a MIP solution is available it returns 0.

If no solution information is available this function outputs a warning and returns 0. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRB_XPRS_SOL. In this case it returns the dual value in the last LP that has been solved.

Related topics

XPRBgetact, XPRBgetobjval, XPRBgetrcost, XPRBgetslack, XPRBgetsol, XPRBsync.

XPRBgetidxel

Purpose

Get the index number of an index.

Synopsis

```
int XPRBgetidxel(XPRBidxset idx, char *name);
```

Arguments

```
idx A BCL set name

name Name of an index in the set.
```

Return value

Sequence number of the index in the set, or -1 if not contained.

Example

```
XPRBprob prob;
XPRBidxset iset;
int val;
...
iset = XPRBnewidxset(prob, "Set", 100);
XPRBaddidxel(iset, "first");
val = XPRBgetidxel(iset, "first");
```

This defines an index set, iset, with space for 100 entries, adds an index, first, to the set and subsequently retrieves its sequence number.

Further information

An index element can be accessed either by its name or by its sequence number. This function returns the sequence number of an index given its name.

Related topics

XPRBaddidxel, XPRBnewidxset.

XPRBgetidxelname

Purpose

Get the name of an index.

Synopsis

```
const char *XPRBgetidxelname(XPRBidxset idx, int i);
```

Arguments

```
idx A BCL index set.
i Index number.
```

Return value

Name of the ith element in the set if function executed successfully, NULL otherwise.

Example

```
XPRBprob prob;
XPRBidxset iset;
const char *name;
    ...
iset = XPRBnewidxset(prob, "Set", 100);
name = XPRBgetidxelname(iset, 0);
```

This defines an index set, iset, with space for 100 entries and retrieves the name of the index set element with sequence number 0.

Further information

An index element can be accessed either by its name or by its sequence number. This function returns the name of an index set element given its sequence number.

Related topics

XPRBaddidxel, XPRBgetidxsetname, XPRBgetidxel, XPRBnewidxset.

XPRBgetidxsetname

Purpose

Get the name of an index set.

Synopsis

```
const char *XPRBgetidxsetname(XPRBidxset idx);
```

Argument

```
idx A BCL index set.
```

Return value

Name of the index set if function executed successfully, NULL otherwise.

Example

The following defines an index set, iset, with space for 100 entries and then retrieves its name.

```
XPRBprob prob;
XPRBidxset iset;
const char *name;
    ...
iset = XPRBnewidxset(prob, "Set", 100);
name = XPRBgetidxsetname(iset);
```

Further information

This function returns the name of an index set.

Related topics

XPRBgetidxelname, XPRBgetidxsetsize, XPRBnewidxset.

XPRBgetidxsetsize

Purpose

Get the size of an index set.

Synopsis

```
int XPRBgetidxsetsize(XPRBidxset idx);
```

Argument

```
idx A BCL index set.
```

Return value

Size (= number of elements) of the set, -1 in case of an error.

Example

The following defines an index set with space for 100 elements and then retrieves its size.

```
XPRBprob prob;
XPRBidxset iset;
int size;
...
iset = XPRBnewidxset(prob, "Set", 100);
size = XPRBgetidxsetsize(iset);
```

Further information

This function returns the current number of elements in an index set. This value does not necessarily correspond to the size specified at the creation of the set. The returned value may be smaller if fewer elements than the originally reserved number have been added, or larger if more elements have been added. (In the latter case, the size of the set is automatically increased.)

Related topics

XPRBaddidxel,XPRBgetidxsetname,XPRBnewidxset.

XPRBgetiis

Purpose

Get the variables and constraints of an IIS.

Synopsis

Arguments

```
prob Reference to a problem.
arrvar Reference to a table of BCL variables (may be NULL).
numv Reference to an integer that gets assigned the number of variables returned by the function (may be NULL).
arrctr Reference to a table of BCL constraints (may be NULL).
numc Reference to an integer that gets assigned the number of constraints returned by the function (may be NULL).
numils Sequence number of the IIS or value 0 to access the IIS approximation.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following prints out the variable and constraint names of the first IIS found for an infeasible LP problem.

```
XPRBprob expl2;
XPRBctr *iisctr;
XPRBvar *iisvar;
int numv, numc;
expl2 = XPRBnewprob("example2");
XPRBlpoptimize(expl2, "");
if (XPRBgetlpstat(expl2) == XPRB_LP_INFEAS)
 XPRBgetiis(expl2, &iisvar, &numv, &iisctr, &numc, 1);
                               /* Print all variables */
 printf("Variables: ");
 for(i=0;i<numv;i++) printf("%s ", XPRBgetvarname(iisvar[i]));</pre>
 printf("\n");
 XPRBfreemem(iisvar);
                               /* Free the array of variables */
 printf("Constraints: ");
                              /* Print all constraints */
 for(i=0;i<numc;i++) printf("%s ", XPRBgetctrname(iisctr[i]));</pre>
 printf("\n");
 XPRBfreemem(iisctr);
                               /* Free the array of constraints */
```

Further information

- 1. This function returns the variables and constraints forming an IIS (irreducible infeasible set) in an infeasible LP problem. The number of independent IIS identified by Xpress Optimizer can be obtained with function XPRBgetnumiis.
- 2. The arrays of variables and constraints that are allocated by this function must be freed by the user's program by calls to XPRBfreemem.
- 3. The counting of IIS starts at 1. Value 0 for the argument numiis returns the information about the IIS approximation. Negative values or values larger than the number of IIS identified for the problem return 0 for the numbers of variables and constraints.

Related topics

XPRBgetnumiis, XPRBgetlpstat, XPRBgetmiis.

XPRBgetincvars

Purpose

Get the type of a constraint.

Synopsis

```
int XPRBgetincvars(XPRBctr ctr);
```

Argument

ctr Reference to a previously created constraint.

Return value

- 0 an ordinary constraint;
- an include vars special constraint;
- -1 an error has occurred.

Example

```
XPRBprob prob;
XPRBctr ctr1;
int mcstat;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_N);
mcstat = XPRBgetincvars(ctr1);
```

This determines whether ctrl is an ordinary constraint or an include vars special constraint.

Further information

This function indicates whether the given constraint is an *include vars* special constraint or an ordinary constraint.

Related topics

XPRBsetincvars.

XPRBgetindicator

Purpose

Get the type of an indicator constraint.

Synopsis

```
int XPRBgetindicator(XPRBctr ctr);
```

Argument

ctr Reference to a previously created constraint.

Return value

- 0 an ordinary constraint;
- an indicator constraint with condition b = 1;
- -1 an indicator constraint with condition b = 0;
- -2 an error has occurred.

Example

```
XPRBprob prob;
XPRBctr ctr1;
int istat;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_L);
istat = XPRBgetindicator(ctr1);
```

This determines whether ctr1 is an ordinary constraint or an indicator constraint.

Further information

This function indicates whether the given constraint is an indicator constraint or an ordinary constraint. In the case of an indicator constraint the return value also specifies the sense of the condition.

Related topics

XPRBgetindvar, XPRBsetindicator.

XPRBgetindvar

Purpose

Get the variable associated with an constraint.

Synopsis

```
XPRBvar XPRBgetindvar(XPRBctr ctr);
```

Argument

ctr Reference to a previously created constraint.

Return value

The indicator variable or NULL in case of an error.

Example

```
XPRBprob prob;
XPRBctr ctr1;
XPRBvar x;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_L);
if(XPRBgetindicator(ctr1) ==-1)
{
    x = XPRBgetindvar(ctr1);
    printf("%s=0 -> %s\n", XPRBgetvarname(x), XPRBgetctrname(ctr1));
}
if(XPRBgetindicator(ctr1) == 1)
{
    x = XPRBgetindvar(ctr1);
    printf("%s=1 -> %s\n", XPRBgetvarname(x), XPRBgetctrname(ctr1));
}
```

This prints out the name of the indicator variable associated with the indicator constraint ctr1 and the sense of the implication.

Further information

This function returns the indicator variable associated with an indicator constraint.

Related topics

XPRBgetindicator, XPRBsetindicator.

XPRBgetlim

Purpose

Get the integer limit for a partial integer or the semi-continuous limit for a semi-continuous or semi-continuous integer variable.

Synopsis

```
int XPRBgetlim(XPRBvar var, double *lim);
```

Arguments

var BCL reference to a variable.

lim Limit value.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBvar x3;
double vlim;
    ...
x3 = XPRBnewvar(prob, XPRB_SC, "abc4", 0, 50);
XPRBgetlim(x3, &vlim);
```

This obtains the lower bound of the continuous part of the variable x3.

Further information

This function returns the currently defined integer limit for a partial integer variable or the lower semi-continuous limit for a semi-continuous or semi-continuous integer variable.

Related topics

XPRBfixvar, XPRBgetbounds, XPRBsetlb, XPRBsetlim, XPRBsetub.

XPRBgetlpstat

Purpose

Get the LP status.

Synopsis

```
int XPRBgetlpstat(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

```
the problem has not been loaded, or error;
                         LP optimal;
XPRB_LP_OPTIMAL
                         LP infeasible;
XPRB_LP_INFEAS
                         the objective value is worse than the cutoff;
XPRB_LP_CUTOFF
                         LP unfinished;
XPRB_LP_UNFINISHED
                         LP unbounded:
XPRB_LP_UNBOUNDED
XPRB_LP_UNSOLVED
                         LP problem is not solved.
                         QP problem is nonconvex;
XPRB_LP_NONCONVEX
```

Example

The following returns the current LP status.

```
XPRBprob exp12;
int status;
...
exp12 = XPRBnewprob("example2");
XPRBlpoptimize(exp12, "");
status = XPRBgetlpstat(exp12);
```

Further information

The return value of this function provides LP status information from the Xpress Optimizer.

Related topics

XPRBgetmipstat, XPRBgetprobstat.

XPRBgetmiis

Purpose

Get the variables, constraints, and SOS of an IIS.

Synopsis

Arguments

```
Reference to a problem.

Reference to a table of BCL variables (may be NULL).

Reference to an integer that gets assigned the number of variables returned by the function (may be NULL).

Reference to a table of BCL constraints (may be NULL).

Reference to an integer that gets assigned the number of constraints returned by the function (may be NULL).

Reference to a table of BCL SOS (may be NULL).

Reference to a table of BCL SOS (may be NULL).

Reference to an integer that gets assigned the number of SOS returned by the function (may be NULL).

Sequence number of the IIS or value 0 to access the IIS approximation.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following prints out the variable and constraint names of the first IIS found for an infeasible LP problem.

```
XPRBprob expl2;
XPRBctr *iisctr;
XPRBvar *iisvar;
XPRBvar *iissos;
int numv, numc, nums;
expl2 = XPRBnewprob("example2");
   . . .
XPRBmipoptimize(expl2, "");
if (XPRBgetmipstat (expl2) == XPRB_MIP_INFEAS)
 XPRBgetmiis(expl2, &iisvar, &numv, &iisctr, &numc, &iissos, &nums, 1);
 printf("Variables: ");
                                /* Print all variables */
 for(i=0;i<numv;i++) printf("%s ", XPRBgetvarname(iisvar[i]));</pre>
 printf("\n");
 XPRBfreemem(iisvar);
                                /* Free the array of variables */
 printf("Constraints: ");
                                /* Print all constraints */
 for(i=0;i<numc;i++) printf("%s ", XPRBgetctrname(iisctr[i]));</pre>
 printf("\n");
                                /* Free the array of constraints */
 XPRBfreemem(iisctr);
 printf("SOS: ");
                                /* Print all SOS */
 for(i=0;i<nums;i++) printf("%s ", XPRBgetsosname(iissos[i]));</pre>
 printf("\n");
 XPRBfreemem(iissos);
                                /* Free the array of SOS */
}
```

Further information

- 1. This function returns the variables, constraints, and SOS forming an IIS (irreducible infeasible set) in an infeasible MIP problem. The number of independent IIS identified by Xpress Optimizer can be obtained with function XPRBgetnumiis.
- 2. The arrays that are allocated by this function must be freed by the user's program by calls to XPRBfreemem.
- 3. The counting of IIS starts at 1. Value 0 for the argument numiis returns the information about the IIS approximation. Negative values or values larger than the number of IIS identified for the problem return 0 for the numbers of variables, constraints, and SOS.

Related topics

XPRBgetnumiis, XPRBgetmipstat, XPRBgetiis.

XPRBgetmipstat

Purpose

Get the MIP status.

Synopsis

```
int XPRBgetmipstat(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

```
problem has not been loaded, or error;
XPRB_MIP_NOT_LOADED
                               LP has not been optimized;
XPRB_MIP_LP_NOT_OPTIMAL
                               LP has been optimized;
XPRB_MIP_LP_OPTIMAL
                               global search incomplete - no integer solution found;
XPRB_MIP_NO_SOL_FOUND
XPRB_MIP_SOLUTION
                               global search incomplete, although an integer solution has been
                               found;
                               global search complete, but no integer solution found;
XPRB_MIP_INFEAS
                               global search complete and an integer solution has been found.
XPRB_MIP_OPTIMAL
                               LP unbounded;
XPRB_MIP_UNBOUNDED
```

Example

The following returns the current MIP status.

```
XPRBprob exp12;
int status;
exp12 = XPRBnewprob("example2");
...
XPRBmipoptimize(exp12, "");
status = XPRBgetmipstat(exp12);
```

Further information

This function returns the global (MIP) status information from the Xpress Optimizer.

Related topics

XPRBgetlpstat, XPRBgetprobstat.

XPRBgetnextterm

Purpose

Get the next linear term of a constraint.

Synopsis

Arguments

ctr Constraint whose terms are to be enumerated.

ref Reference pointer or NULL.

var BCL reference to a variable. May be NULL if not required.

coeff Coefficient associated to variable var. May be NULL if not required.

Return value

Reference pointer for the next call to XPRBgetnextterm or NULL if there are no more terms.

Example

This code extract prints all linear terms of a constraint.

Further information

This function can be used to enumerate the linear terms of a constraint. The second parameter serves to keep track of current location in the enumeration; if this parameter is NULL, the first term is returned. This function returns NULL if it is called with the reference to the last element. Otherwise, the returned value can be used as the input parameter ref to retrieve the following term of the same type. Note that the constant term of the constraint is not included in this enumeration (it can be retrieved with XPRBgetcoeff)

Related topics

XPRBgetnextqterm, XPRBaddterm.

XPRBgetnextqterm

Purpose

Get the next quadratic term of a constraint.

Synopsis

Arguments

- ctr Constraint whose terms are to be enumerated.
- ref Reference pointer or NULL.
- var1 BCL reference to a variable. May be NULL if not required.
- var2 BCL reference to a variable. May be NULL if not required.
- coeff Coefficient associated to the quadratic term var1 * var2. May be NULL if not required.

Return value

Reference pointer for the next call to XPRBgetnextgterm or NULL if there are no more terms.

Example

```
XPRBprob prob;
XPRBctr ctr;
XPRBvar var1, var2;
double coeff;
const void *ref;
   ...
ref = NULL;
while ((ref = XPRBgetnextqterm(ctr, ref, &var1, &var2, &coeff))
        != NULL) {
    XPRBprintf("Quadratic term %s * %s has coefficient %g\n",
        XPRBgetvarname(var1), XPRBgetvarname(var2), coeff);
}
```

This example prints all quadratic terms of a constraint.

Further information

This function can be used to enumerate the quadratic terms of a constraint. The second parameter serves to keep track of the current location in the enumeration; if this parameter is NULL, the first term is returned. This function returns NULL if it is called with the reference to the last element. Otherwise, the returned value can be used as the input parameter ref to retrieve the following term of the same type.

Related topics

XPRBgetnextterm, XPRBaddqterm.

XPRBgetnextctr

Purpose

Get the next constraint defined in the problem.

Synopsis

```
XPRBctr XPRBgetnextctr(XPRBprob prob, XPRBctr ref);
```

Arguments

```
prob Reference to a problem.

ref Reference constraint or NULL.
```

Return value

The next constraint in the enumeration order, or NULL.

Example

```
XPRBprob prob;
XPRBctr ctr;
...
ctr = NULL;
while ((ctr = XPRBgetnextctr(prob, ctr)) != NULL) {
   XPRBprintctr(ctr);
}
```

This prints all constraints defined in the problem.

Further information

This function can be used to enumerate the constraints of a problem. The second parameter serves to keep track of the current location in the enumeration; if this parameter is NULL, the first constraint is returned, otherwise the constraint that follows it is returned. This function returns NULL if ref is the last constraint (or if there are no constraints to enumerate).

Related topics

XPRBnewctr, XPRBgetnextterm.

XPRBgetmodcut

Purpose

Get the model cut type of a constraint.

Synopsis

```
int XPRBgetmodcut(XPRBctr ctr);
```

Argument

ctr Reference to a previously created constraint.

Return value

- 0 an ordinary constraint;
- 1 a model cut;
- -1 an error has occurred.

Example

```
XPRBprob prob;
XPRBctr ctr1;
int mcstat;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
mcstat = XPRBgetmodcut(ctr1);
```

This determines whether ctr1 is an ordinary constraint or a model cut.

Further information

This function indicates whether the given constraint is a model cut or an ordinary constraint.

Related topics

XPRBsetmodcut.

XPRBgetnumiis

Purpose

Get the number of independent IIS in an infeasible LP problem.

Synopsis

```
int XPRBgetnumiis(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

Number of independent IIS found by Xpress Optimizer, or a negative value in case of error.

Example

The following gets the number of IIS for a problem.

```
XPRBprob expl2;
int num;
expl2 = XPRBnewprob("example2");
    ...
XPRBlpoptimize(expl2, "");
if(XPRBgetlpstat(expl2) == XPRB_LP_INFEAS)
num = XPRBgetnumiis(expl2);
```

Further information

This function returns the number of independent IIS (irreducible infeasible sets) of an infeasible LP or MIP problem. After retrieving the number of IIS, the variables and constraints in each set can be obtained with function XPRBgetiis.

Related topics

XPRBgetiis, XPRBgetlpstat.

XPRBgetobjval

Purpose

Get the objective function value.

Synopsis

```
double XPRBgetobjval(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

Current objective function value, default and error return value: 0.

Example

The following provides an example of retrieving the objective function value.

```
XPRBprob exp12;
double objval;
exp12 = XPRBnewprob("example2");
...
XPRBlpoptimize(exp12, "");
objval = XPRBgetobjval(exp12);
```

Further information

This function returns the current objective function value from the Xpress Optimizer. If it is called after completion of a global search and an integer solution has been found (that is, if function XPRBgetmipstat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), it returns the value of the best integer solution. In all other cases, including during a global search, it returns the solution value of the last LP that has been solved. If this function is used during the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBsync with the flag XPRB_XPRS_SOL.

Related topics

XPRBgetdual, XPRBgetrcost, XPRBgetsol, XPRBgetslack, XPRBgetact, XPRBsync.

XPRBgetprobname

Purpose

Get the name of the specified problem.

Synopsis

```
const char *XPRBgetprobname(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

Name of the problem if function executed successfully, NULL otherwise.

Example

```
XPRBprob exp12;
const char *pbname;
exp12 = XPRBnewprob("example2");
pbname = XPRBgetprobname(exp12);
printf("%s", pbname);
```

This returns the name of the active problem and prints as output, example2.

Related topics

XPRBdelprob, XPRBnewname, XPRBnewprob, XPRBsetprobname.

XPRBgetprobstat

Purpose

Get the problem status.

Synopsis

```
int XPRBgetprobstat(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

```
Bit-encoded BCL status information: XPRB_GEN the matrix has been generated; XPRB_DIR directives have been added; XPRB_MOD the problem has been modified; XPRB_SOL the problem has been solved.
```

Example

The following retrieves the current problem status and (re)solves the problem if it has been modified.

```
XPRBprob exp12;
int status;
...
exp12 = XPRBnewprob("example2");
status = XPRBgetprobstat(exp12);
if((status&XPRB_MOD) == XPRB_MOD)
    XPRBlpoptimize(exp12, "");
```

Further information

This function returns the current BCL problem status. Note that the problem status uses bit-encoding contrary to the LP and MIP status information, because several states may apply at the same time.

Related topics

XPRBgetlpstat, XPRBgetmipstat.

XPRBgetqcoeff

Purpose

Get the coefficient of a quadratic constraint term.

Synopsis

```
double XPRBgetqcoeff(XPRBctr ctr, XPRBvar var1, XPRBvar var2);
```

Arguments

ctr BCL reference to a previously created constraint.

var1 BCL reference to a variable.

var2 BCL reference to a variable (not necessarily different from first variable).

Return value

Coefficient of the variable in the specified constraint or 0 if the variable does not occur.

Example

```
XPRBprob expl2;
XPRBctr ctr1;
XPRBvar x1;
double val;
    ...
expl2 = XPRBnewprob("example2");
x1 = XPRBnewvar(expl2, XPRB_UI, "abc3", 0, 100);
ctr1 = XPRBnewctr(expl2, "r1", XPRB_E);
XPRBaddqterm(ctr1, x1, x1, 5.4);
val = XPRBqetqcoeff(ctr1, x1, x1);
```

This retrieves the coefficient of the quadratic term x1*x1 in the constraint ctr1.

Further information

This function returns the coefficient of a given quadratic term var1*var2 in the constraint ctr. Return value 0 indicates that the term is not contained in the constraint.

Related topics

XPRBaddqterm, XPRBqetcoeff, XPRBqetrhs, XPRBnewctr, XPRBsetqterm.

XPRBgetrange

Purpose

Get the range values for a range constraint.

Synopsis

```
int XPRBgetrange(XPRBctr ctr, double *bdl, double *bdu);
```

Arguments

ctr Reference to a range constraint.

bdl Lower bound on the range constraint. May be NULL if not required.

bdu Upper bound on the range constraint. May be NULL if not required.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBctr ctr2;
XPRBarrvar ty1;
double bdl, bdu;
    ...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
ctr2 = XPRBnewsum(prob, "r2", ty1, XPRB_E, 9);
XPRBgetrange(ctr2, &bdl, &bdu);
```

This obtains the range values for ctr2.

Further information

This function returns the range values of the given constraint. If bdl or bdu is set to NULL, no value is returned into the corresponding argument.

Related topics

XPRBsetrange.

XPRBgetrcost

Purpose

Get reduced cost value for a variable.

Synopsis

```
double XPRBgetrcost(XPRBvar var);
```

Argument

var Reference to a variable.

Return value

Reduced cost value for the variable, 0 in case of an error.

Example

```
XPRBprob expl2;
XPRBvar x1;
double rcval;
...
expl2 = XPRBnewprob("example2");
x1 = XPRBnewvar(expl2, XPRB_UI, "abc3", 1, 100);
XPRBlpoptimize(expl2, "");
rcval = XPRBqetrcost(x1);
```

This retrieves the reduced cost value for the variable x1 in the solution to the LP problem.

Further information

This function returns the reduced cost value for a variable. The user may wish to test first whether this variable is part of the problem, for instance by checking that the column number is non-negative. Reduced cost information is available only after LP solving. To obtain reduced cost values for a MIP solution (that is, if function XPRBgetmipstat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), you need to fix the discrete variables to their solution values with a call to XPRSfixglobals, followed by a call to XPRBlpoptimize before calling XPRBgetrcost. Otherwise, if this function is called when a MIP solution is available it returns 0.

If no solution information is available this function outputs a warning and returns 0.

If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRB_XPRS_SOL. In this case it returns the reduced cost value in the last LP that has been solved.

Related topics

XPRBgetdual, XPRBgetobjval, XPRBgetslack, XPRBgetsol, XPRBsync.

XPRBgetrhs

Purpose

Get the right hand side value of a constraint.

Synopsis

```
double XPRBgetrhs(XPRBctr ctr);
```

Argument

ctr Reference to a previously created constraint.

Return value

Right hand side value of the constraint, 0 in case of an error.

Example

The following retrieves the right hand side value of the constraint ctrl.

```
XPRBprob prob;
XPRBctr ctr1;
double rhs;
    ...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
rhs = XPRBgetrhs(ctr1);
```

Further information

This function returns the right hand side value (*i.e.* the constant term) of a previously defined constraint. The default right hand side value is 0. If the given constraint is a ranged constraint this function returns its upper bound.

Related topics

XPRBaddterm, XPRBgetcoeff, XPRBgetctrtype, XPRBsetctrtype, XPRBsetterm.

XPRBgetrownum

Purpose

Get the row number for a constraint.

Synopsis

```
int XPRBgetrownum(XPRBctr ctr);
```

Argument

ctr Reference to a previously created constraint.

Return value

Row number (non-negative value), or a negative value.

Example

The following gets the row number of ctr1.

```
XPRBprob prob;
XPRBctr ctr1;
...
int rindex;
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
rindex = XPRBgetrownum(ctr1);
```

Further information

This function returns the matrix row number of a constraint. If the matrix has not yet been generated or the constraint is not part of the matrix (constraint type XPRB_N or no non-zero terms) then the return value is negative. To check whether the matrix has been generated, use function XPRBgetprobstat. The counting of row numbers starts with 0.

Related topics

XPRBdelctr, XPRBnewctr.

XPRBgetsense

Purpose

Get the sense of the objective function.

Synopsis

```
int XPRBgetsense(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

```
XPRB_MAXIM the objective function is to be maximized;
XPRB_MINIM the objective function is to be minimized;
an error has occurred.
```

Example

The following returns the sense of the problem exp12.

```
XPRBprob expl2;
int dir;
...
expl2 = XPRBnewprob("example2");
dir = XPRBgetsense(expl2);
```

Further information

This function returns the objective sense (maximization or minimization). The sense is set to minimization by default and may be changed with function XPRBsetsense.

Related topics

XPRBlpoptimize, XPRBmipoptimize, XPRBsetsense.

XPRBgetslack

Purpose

Get slack value for a constraint.

Synopsis

```
double XPRBgetslack(XPRBctr ctr);
```

Argument

ctr Reference to a constraint.

Return value

Slack value for the constraint, 0 in case of an error.

Example

```
XPRBprob expl2;
XPRBctr ctr2;
XPRBarrvar ty1;
double slack;
    ...
expl2 = XPRBnewprob("example2");
ty1 = XPRBnewarrvar(expl2, 5, XPRB_PL, "arry1", 0, 500);
ctr2 = XPRBnewsum(expl2, "r2", ty1, XPRB_E, 9);
XPRBlpoptimize(expl2, "");
slack = XPRBgetslack(ctr2);
```

This obtains the slack value for the constraint ctr2.

Further information

This function returns the slack value for a constraint. The user may wish to test first whether this constraint is part of the problem, for instance by checking that the row number is non-negative. If this function is called after completion of a global search and an integer solution has been found (that is, if function XPRBgetmipstat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), it returns the value in the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the slack value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBsync with the flag XPRB_XPRS_SOL.

Related topics

XPRBgetact, XPRBgetdual, XPRBgetobjval, XPRBgetrcost, XPRBgetsol, XPRBsync.

XPRBgetsol

Purpose

Get solution value for a variable.

Synopsis

```
double XPRBgetsol(XPRBvar var);
```

Argument

var Reference to a variable.

Return value

Primal solution value for the variable, 0 in case of an error.

Example

```
XPRBprob expl2;
XPRBvar x1;
double solval;
...
expl2 = XPRBnewprob("example2");
x1 = XPRBnewvar(expl2, XPRB_UI, "abc3", 1, 100);
XPRBlpoptimize(expl2, "");
solval = XPRBgetsol(x1);
```

The example retrieves the LP solution value for the variable x1.

Further information

- 1. This function returns the current solution value for a variable. The user may wish to test first whether this variable is part of the problem, for instance by checking that the column number is non-negative. If this function is called after completion of a global search and an integer solution has been found (that is, if function XPRBgetmipstat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), it returns the value of the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the solution value in the last LP that has been solved. If this function is used during the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBsync with the flag XPRB_XPRS_SOL.
- 2. Note that "integer solution" means "solution within the integer feasibility limits", that means for any comparison of solution values the current Optimizer tolerance settings have to be taken into account. So care must be taken when handling the solution values of integer variables. For example, you cannot simply treat the value as an integer, because a value such as 0.999998, may well be truncated to zero. Instead, you must make sure you round the value to the nearest integer.

Related topics

XPRBgetact, XPRBgetdual, XPRBgetobjval, XPRBgetrcost, XPRBgetslack, XPRBsync.

XPRBgetsolvar

Purpose

Get the value assigned to a variable in a solution.

Synopsis

```
int XPRBgetsolvar(XPRBsol sol, XPRBvar var, double *val);
```

Arguments

- sol Reference to a previously created solution.
- var Reference to a previously created variable.
- val Pointer to a double where the value will be returned.

Return value

- o variable var is assigned a value in the solution and the value is returned in val;
- -1 variable var is not assigned any value in the solution (val is left unmodified);
- 1 an error has occurred.

Example

The following example retrieves the value assigned to variable x1 in the solution sol1.

```
XPRBprob expl2;
XPRBsol sol1;
XPRBvar x1;
double val;
...
expl2 = XPRBnewprob("example2");
x1 = XPRBnewvar(expl2, XPRB_UI, "abc3", 0, 100);
sol1 = XPRBnewsol(expl2);
XPRBsetsolvar(sol1, x1, 5.4);
XPRBgetsolvar(sol1, x1, &val);
```

Related topics

XPRBdelsolvar, XPRBnewsol, XPRBsetsolvar, XPRBsetsolarrvar.

XPRBgetsolsize

Purpose

Get the size of an XPRBsol solution.

Synopsis

```
int XPRBgetsolsize(XPRBsol sol);
```

Argument

sol Reference to a previously created solution.

Return value

Size (= number of variables that have been assigned a value) of the solution, or -1 in case of an error.

Example

The following returns the size of the solution sol1.

```
XPRBprob exp12;
XPRBsol sol1;
int size;
...
exp12 = XPRBnewprob("example2");
sol1 = XPRBnewsol(exp12);
...
size = XPRBgetsolsize(sol1);
```

Related topics

XPRBdelsolvar, XPRBnewsol, XPRBsetsolvar, XPRBsetsolarrvar.

XPRBgetsosname

Purpose

Get the name of a SOS.

Synopsis

```
const char *XPRBgetsosname(XPRBsos sos);
```

Argument

sos Reference to a previously created SOS.

Return value

Name of the SOS if function executed successfully, NULL otherwise.

Example

```
XPRBprob prob;
XPRBsos set1;
...
set1 = XPRBnewsos(prob, "sos1", XPRB_S1);
printf("%s\n", XPRBgetsosname(set1));
```

The prints "sos1" as output.

Further information

This function returns the name of a SOS. If the user has not defined a name the default name generated by BCL is returned.

Related topics

XPRBdelsos, XPRBgetsostype, XPRBnewsos.

XPRBgetsostype

Purpose

Get the type of a SOS.

Synopsis

```
int XPRBgetsostype(XPRBsos sos);
```

Argument

sos Reference to a previously created SOS.

Return value

```
    XPRB_S1 a Special Ordered Set of type 1;
    XPRB_S2 a Special Ordered Set of type 2;
    an error has occurred.
```

Example

```
XPRBprob prob;
XPRBsos set1;
char stype;
    ...
set1 = XPRBnewsos(prob, "sos1", XPRB_S1);
stype = XPRBgetsostype(set1);
```

This returns the type of the SOS set1.

Further information

The function returns the type of a SOS.

Related topics

XPRBdelsos, XPRBgetsosname, XPRBnewsos.

XPRBgettime

Purpose

Get the running time.

Synopsis

```
int XPRBgettime(void);
```

Return value

System time measure in milliseconds.

Example

The following provides an example of obtaining the running time for code.

```
int starttime;
starttime = XPRBgettime();
...
printf("Time: \%g sec", (XPRBgettime()-starttime)/1000);
```

Further information

This function returns the system time measure in milliseconds. The absolute value is system-dependent. To measure the execution time of a program, this function can be used to calculate the difference between the start time and the time at the desired point in the program.

Related topics

XPRBgetversion.

XPRBgetvarlink

Purpose

Get the interface pointer of a variable.

Synopsis

```
void *XPRBgetvarlink(XPRBvar var);
```

Argument

var Reference to a BCL variable

Return value

Pointer to an interface object, or NULL.

Example

Set the interface pointer of variable x1 to vlink:

```
XPRBprob prob;
XPRBvar x1;
void *vlink;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
vlink = XPRBsetvarlink(x1);
```

Further information

This function returns the interface pointer of a variable to the indicated object. It may be used to establish a connection between a variable in BCL and some other external program.

Related topics

XPRBsetvarlink, XPRBdefcbdelvar.

XPRBgetvarname

Purpose

Get the name of a variable.

Synopsis

```
const char *XPRBgetvarname(XPRBvar var);
```

Argument

var BCL reference to a variable.

Return value

Name of the variable if function executed successfully, NULL otherwise.

Example

This example prints the retrieved variable name.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
printf("%s\n", XPRBgetvarname(x1));
```

Further information

This function returns the name of a variable. If the user has not defined a name the default name generated by BCL is returned.

Related topics

XPRBgetarrvarname, XPRBgetvartype, XPRBnewvar, XPRBsetvartype.

XPRBgetvarrng

Purpose

Get ranging information for a variable.

Synopsis

```
double XPRBgetvarrng(XPRBvar var, int rngtype);
```

Arguments

var	BCL reference to a variable.	
rngtype	The type of rang XPRB_UPACT	ing information sought. This is one of: upper activity (= the activity level [solution value] that would result from a cost coefficient increase from the input cost to the upper cost XPRB_UCOST—assuming a minimization problem—ignoring the upper bound on this variable);
	XPRB_LOACT	lower activity (= the activity level [solution value] that would result from a cost coefficient decrease from the input cost to the lower cost XPRB_LCOST—assuming a minimization problem—ignoring the upper bound on this variable);
	XPRB_UUP	upper unit cost (= the change in the objective function per unit of change in the activity up to the upper activity XPRB_UPACT);
	XPRB_UDN	lower unit cost (= the change in the objective function per unit of change in the activity down to the lower activity XPRB_LOACT)
	XPRB_UCOST	upper cost;
	XPRB_LCOST	lower cost.

Return value

Ranging information of the required type.

Example

This example retrieves the upper cost value for a variable.

```
XPRBprob expl2;
XPRBvar x1;
double ucval;
expl2 = XPRBnewprob("example2");
x1 = XPRBnewvar(expl2, XPRB_UI, "abc3", 1, 100);
...
XPRBlpoptimize("expl2, "");
ucval = XPRBgetvarrng(x1, XPRB_UCOST);
```

Further information

- 1. This method can only be used after solving an LP problem. Ranging information for MIP problems can be obtained by fixing all discrete variables to their solution values (using XPRSfixglobals) and re-solving the resulting LP problem.
- 2. For non-basic variables, the unit costs are always the (absolute) values of the reduced costs.

Related topics

XPRBnewvar, XPRBgetctrrng.

XPRBgetvartype

Purpose

Get the type of a variable.

Synopsis

```
int XPRBgetvartype(XPRBvar var);
```

Argument

var BCL reference to a variable.

Return value

```
XPRB_PL continuous;

XPRB_BV binary;

XPRB_UI general integer;

XPRB_PI partial integer;

XPRB_SC semi-continuous;

XPRB_SI semi-continuous integer;

an error has occurred.
```

Example

```
XPRBprob prob;
XPRBvar x1;
char vtype;
    ...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
vtype = XPRBgetvartype(x1);
```

This returns the type of variable x1.

Further information

If the function exits successfully, the variable type is returned.

Related topics

XPRBnewvar, XPRBsetvartype.

XPRBgetversion

Purpose

Get the version number of BCL.

Synopsis

```
const char *XPRBgetversion(void);
```

Return value

BCL version number if function executed successfully, NULL otherwise.

Example

The following obtains the BCL version number, displaying output similar to 1.1.0.

```
const char *version;
version = XPRBgetversion();
printf("%s",version);
```

Further information

This function returns the version number of BCL. This information is required if the user is reporting a problem.

Related topics

XPRBgettime.

XPRBgetXPRSprob

Purpose

Returns an XPRSprob problem reference for a problem defined in BCL and subsequently loaded into the Xpress Optimizer.

Synopsis

```
XPRSprob XPRBgetXPRSprob(XPRBprob prob);
```

Argument

prob The current BCL problem.

Return value

Reference to a problem in Xpress Optimizer if function executed successfully, NULL otherwise.

Example

The Xpress Optimizer problem reference needs to be retrieved to access control parameters and optimizer problem attributes:

```
XPRBprob bcl_prob;
XPRSprob opt_prob;
bcl_prob = XPRBnewprob("MyProb");
    ...
XPRBloadmat(bcl_prob);
opt_prob = XPRBgetXPRSprob(bcl_prob);
XPRSsetintcontrol(opt_prob, XPRS_PRESOLVE, 0);
```

Further information

The optimizer problem returned by this function may be different from the one loaded in BCL if the solution algorithms have not been called (and the problem has not been loaded explicitly) after the last modifications to the problem in BCL, or if any modifications have been carried out directly on the problem in the optimizer.

Related topics

XPRBloadmat, XPRBnewprob, Chapter B.

XPRBinit

Purpose

Initialize BCL.

Synopsis

```
int XPRBinit(void);
```

Return value

- 0 function executed successfully,
- an error has occurred,
- 32 BCL has been set running in Student mode.

Example

This switches to user error handling and initializes BCL (or performs license test).

Further information

- This function explicitly initializes BCL, that is it tests whether a license for running this software is available. It is possible to run BCL with a student license; this mode implies restrictions to the available functionality and to the accepted problem size.
- 2. With BCL C, the initialization is also performed by function XPRBnewprob so that it is not required to call this explicit initialization, particularly for stand-alone model runs. This function may be used if the embedding of BCL into some larger application requires a test of the license at an earlier stage, before even creating any model.
- 3. In applications that create a large number of problems it is recommended to use the explicit initialization—once only per process for highest efficiency.
- 4. Note that this function also initializes Xpress Optimizer, so that it is usually not necessary to call XPRSinit separately (the latter is only required if one wishes to continue using the optimizer after terminating BCL).

Related topics

XPRBfree, XPRBnewprob, XPRSinit (see Optimizer Reference Manual).

XPRBloadbasis

Purpose

Load a previously saved basis.

Synopsis

```
int XPRBloadbasis(XPRBbasis basis);
```

Argument

basis Reference to a previously saved basis.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following code saves the current basis prior to some matrix changes, before subsequently reloading the saved basis to solve the linear relaxation.

```
XPRBprob exp12;
XPRBbasis basis;
...
exp12 = XPRBnewprob("example2");
XPRBlpoptimize(exp12, "");
basis = XPRBsavebasis(exp12);
...
XPRBloadmat(exp12);
XPRBloadbasis(basis);
XPRBdelbasis(basis);
XPRBlpoptimize(exp12, "");
```

Further information

This function loads a basis for the current problem. The basis must have been saved using function XPRBsavebasis. It is not possible to load a basis saved for any other problem than the current one, even if the problems are similar. This function takes into account that the problem may have been modified since the basis has been stored (addition of variables and constraints is handled—deletion of constraints is not handled: instead of entirely deleting a constraint, change its type to XPRB_N using XPRBsetctrtype if you wish to load the basis later on). For reading a basis from a file, the Optimizer library function XPRSreadbasis may be used. Note that the problem has to be loaded explicitly (function XPRBloadmat) before the basis is re-input with XPRBloadbasis. Furthermore, if the reference to a basis is not used any more it should be deleted using function XPRBdelbasis.

Related topics

XPRBdelbasis, XPRBsavebasis, XPRSreadbasis (see Optimizer Reference Manual), XPRSwritebasis (see Optimizer Reference Manual).

XPRBloadmat

Purpose

Load the problem into the Xpress Optimizer.

Synopsis

```
int XPRBloadmat(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

0 if function executed successfully, 1 otherwise.

Example

Here the matrix is generated for problem expl2.

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
...
XPRBloadmat(expl2);
```

Further information

This function calls the Optimizer library functions XPRSloadlp, XPRSloadqp, XPRSloadglobal, or XPRSloadqglobal to transform the current BCL problem definition into a matrix in the Xpress Optimizer. Empty rows and columns are deleted before generating the matrix. Semi-continuous (integer) variables are preprocessed: if a lower bound value greater than 0 is given, then the variable is treated like a continuous (resp. integer) variable. Variables that belong to the problem but do not appear in the matrix receive negative column numbers. Usually, it is *not* necessary to call this function explicitly because BCL automatically does this conversion whenever it is required. To force matrix reloading, a call to this function needs to be preceded by a call to XPRBsync with the flag XPRB_XPRS_PROB.

Related topics

XPRBsync, XPRBgetXPRSprob, Appendix B.

XPRBloadmipsol

Purpose

Load an integer solution into BCL or the Optimizer.

Synopsis

```
int XPRBloadmipsol(XPRBprob prob, double *sol, int ncol, int ifopt);
```

Arguments

- prob Reference to a problem.
- sol Array of size ncol holding the solution values.
- ncol Number of variables (continuous+discrete) in the problem.
- ifopt Whether to load the solution into the Optimizer:
 - 0 load into BCL only;
 - 1 load solution into the Optimizer.

Return value

- 0 solution accepted,
- 1 solution rejected because it is infeasible,
- 2 solution rejected because it is cut off,
- 3 solution rejected because the LP reoptimization was interrupted,
- -1 solution rejected because an error occurred,
- -2 the given solution array does not have the expected size,
- -3 error loading solution into BCL.

Example

Load a MIP solution for problem expl2 into BCL, but not into the Optimizer. We know that the problem has 5 variables.

```
XPRBprob expl2;
double vals[] = {1.5, 1, 0, 4, 2.2};
expl2 = XPRBnewprob("example2");
...
if (XPRBloadmipsol(expl2, vals, 5, 0)!=0)
printf("Loading the solution failed.\n");
```

Further information

- 1. This function loads a MIP solution from an external source (e.g., the Xpress MIP Solution Pool) into BCL or the Optimizer. The solution is given in the form of an array, indexed by the column numbers of the decision variables. The size ncol of the array must correspond to the number of columns in the matrix (generated by a call to XPRBloadmat or by starting an optimization run from BCL). If the solution is loaded into BCL the values are accepted as is, if the solution is loaded into the Optimizer (ifopt = 1), the Optimizer will check whether the solution is acceptable and recalculates the values for the continuous variables in the solution. In the latter case the solution is loaded into BCL only once it has been successfully loaded and validated by the Optimizer.
- 2. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem definition, it is regenerated automatically before loading the solution.

Related topics

XPRBaddmipsol, XPRBgetcolnum, XPRBloadmat, XPRBgetobjval, XPRBgetsol.

XPRBIpoptimize

Purpose

Solve as a continuous problem.

Synopsis

```
int XPRBlpoptimize(XPRBprob prob, char *alg);
```

Arguments

prob Reference to a problem.

alg Choice of the solution algorithm and options, as a string of flags. If no flag is specified, solve the problem using the default LP/QP algorithm; otherwise, if the argument includes:

"d" solve the problem using the dual simplex algorithm;

"p" solve the problem using the primal simplex algorithm;

"b" solve the problem using the Newton barrier algorithm;

"n" use the network solver;

"c" continue a previously interrupted optimization run;

Return value

0 if function executed successfully, 1 otherwise.

Example

The following code uses the primal simplex algorithm to solve expl2 as a continuous problem.

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
...
XPRBlpoptimize(expl2, "p");
```

Further information

This function selects and starts the Xpress Optimizer LP/QP solution algorithm. The characters indicating the algorithm choice may be combined where it makes sense, e.g. "pn. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem definition it is regenerated automatically prior to the start of the algorithm. Matrix reloading can also be forced by calling XPRBsync before the optimization. The sense of the optimization (default: minimization) can be changed with function XPRBsetsense. Before solving a problem, the objective function must be selected with XPRBsetobj.

Related topics

XPRBgetsense, XPRBlpoptimize, XPRBsetobj, XPRBsetsense, XPRBsync.

XPRBmipoptimize

Purpose

Solve as a discrete problem.

Synopsis

```
int XPRBmipoptimize(XPRBprob prob, char *alg);
```

Arguments

prob Reference to a problem.

alg Choice of the solution algorithm and options, as a string of flags. If no flag is specified, solve the problem using the default MIP/MIQP algorithm; otherwise, if the argument includes:

"d" solve the problem using the dual simplex algorithm;

"p" solve the problem using the primal simplex algorithm;

"b" solve the problem using the Newton barrier algorithm;

"n" use the network solver (for the initial LP);

"1" stop after solving the initial continuous relaxation (using MIP information in presolve);

"c" continue a previously interrupted optimization run;

Return value

0 if function executed successfully, 1 otherwise.

Example

The following code uses the default algorithm to solve expl2 as a discrete problem.

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBmipoptimize(exp12, "");
```

Further information

This function selects and starts the Xpress Optimizer MIP/MIQP solution algorithm. The characters indicating the algorithm choice may be combined where it makes sense, e.g. "pn. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem definition it is regenerated automatically prior to the start of the algorithm. Matrix reloading can also be forced by calling XPRBsync before the optimization. The sense of the optimization (default: minimization) can be changed with function XPRBsetsense. Before solving a problem, the objective function must be selected with XPRBsetobj. Note that if you use an incomplete global search you should finish your program with a call to the Optimizer library function XPRSpostsolve in order to remove all search tree information that has been stored.

Related topics

XPRBqetsense, XPRBlpoptimize, XPRBsetobj, XPRBsetsense, XPRBsync.

XPRBnewarrsum

Purpose

Create a sum constraint with individual coefficients.

Synopsis

Arguments

```
Reference to a problem.
prob
         The constraint name (of unlimited length). May be NULL if not required.
name
          Reference to an array of variables.
aw
         Array of constant coefficients for all elements of av. It must be at least the same size as av.
cof
grtype Type of the constraint, which must be one of:
         XPRB L
                     'less than or equal to' constraint:
                     'greater than or equal to' constraint;
         XPRB_G
         XPRB_E
                     equality constraint:
                     non-binding constraint (objective function).
         XPRB_N
          The right hand side value of the constraint.
rhs
```

Return value

Reference to the new constraint if function executed successfully, NULL otherwise.

Example

The following creates the constraint $\sum_{i=0}^{4} c_i \cdot ty \mathbf{1}_i \geq 7.0$.

```
XPRBprob prob;
XPRBctr ctr4;
XPRBarrvar ty1;
double c[] = {2.5, 4.0, 7.2, 3.0, 1.8};
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
ctr4 = XPRBnewarrsum(prob, "r4", ty1, c, XPRB_G, 7.0);
```

Further information

This function creates a linear constraint consisting of the sum over variables multiplied by the coefficients indicated by array cof. This function replaces XPRBnewctr and XPRBaddterm. If the indicated name is already in use, BCL adds an index to it. If no constraint name is given, BCL generates a default name starting with CTR. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBsetdictionarysize.)

Note: all terms that are added to a constraint must belong to the same problem as the constraint itself.

Related topics

XPRBdelctr, XPRBnewctr, XPRBnewprec, XPRBnewsum, XPRBsetdictionarysize.

XPRBnewarrvar

Purpose

Create a one-dimensional array of variables.

Synopsis

Arguments

```
Reference to a problem.
prob
         Size of the array of variables.
nbvar
         Type of the variables, which may be one of:
type
         XPRB_PL continuous;
         XPRB BV binary;
         XPRB_UI general integer;
         XPRB_PI partial integer;
         XPRB_SC semi-continuous;
         XPRB_SI semi-continuous integer.
         The array name. May be NULL if not required.
name
         Variable lower bound.
bdl
bdu
         Variable upper bound.
```

Return value

Reference to the new array of variables if function executed successfully, NULL otherwise.

Example

The following defines an array of ten continuous variables between 0 and 500, with names beginning arry1 followed by a counter.

```
XPRBprob prob;
XPRBarrvar ty1;
...
ty1 = XPRBnewarrvar(prob, 10, XPRB_PL, "arry1", 0, 500);
```

Further information

- 1. This function creates a single-indexed array of variables. Individual bounds on variables may be changed afterwards using XPRBsetlb and XPRBsetub, and variable types by using XPRBsetvartype. The function returns the BCL reference to the array of variables. If name is defined, BCL generates names for the variables in the array by adding an index to the string. If no array name is given, BCL generates a default name starting with AV. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBsetdictionarysize.)
- 2. Either of the bounds XPRB_INFINITY or -XPRB_INFINITY for plus or minus infinity may be used for the arguments bdu and bdl.

Related topics

XPRBdelarrvar, XPRBendarrvar, XPRBstartarrvar, XPRBsetdictionarysize.

XPRBnewctr

Purpose

Create a new constraint.

Synopsis

```
XPRBctr XPRBnewctr(XPRBprob prob, const char *name, int qrtype);
```

Arguments

```
Prob Reference to a problem.

name The constraint name (of unlimited length). May be NULL if not required.

type Type of the constraint, which must be one of XPRB_L 'less than or equal to' inequality;

XPRB_G 'greater than or equal to' inequality;

XPRB_E equality;

XPRB_N a non-binding row (objective function).
```

Return value

Reference to the new constraint if function executed successfully, NULL otherwise.

Example

The following creates a new equality constraint.

```
XPRBprob prob;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
```

Further information

This function creates a new constraint and returns the reference to this constraint, *i.e.*, the constraint's model name. It has to be called before XPRBaddterm or XPRBaddqterm is used to add terms to the constraint. Range constraints can first be created with any type and then converted using the function XPRBsetrange. If the indicated name is already in use, BCL adds an index to it. If no constraint name is given, BCL generates a default name starting with CTR. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBsetdictionarysize.)

Related topics

XPRBaddterm, XPRBdelctr, XPRBdelterm, XPRBsetdictionarysize.

XPRBnewcut

Purpose

Create a new cut.

Synopsis

```
XPRBcut XPRBnewcut (XPRBprob prob, int qrtype, int mtype);
```

Arguments

Return value

Reference to the new cut of type xbcut if function executed successfully, NULL otherwise.

Example

The example shows how to create a new equality cut.

```
XPRBcut cut1;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
```

Further information

This function creates a new cut and returns the reference to this cut, *i.e.* the cut's model name. It has to be called before XPRBaddcutterm is used to add terms to the cut.

Related topics

XPRBaddcutterm, XPRBdelcut, XPRBaddcuts.

XPRBnewcutarrsum

Purpose

Create a sum cut with individual coefficients $(\sum_i c_i \cdot x_i)$.

Synopsis

Arguments

```
prob
          Reference to a problem.
          Reference to an array of variables.
av
          Array of constant coefficients for all elements of (at least size of av).
cof
qrtype Type of the cut:
                     \leq (inequality)
          XPRB_L
          XPRB_G
                      ≥ (inequality)
          XPRB_E
                     = (equation)
          RHS value of the cut.
rhs
          Cut classification or identification number.
mtype
```

Return value

Reference to the new cut if function executed successfully, NULL otherwise.

Example

The following creates the inequality constraint $\sum_{i=0}^{4} c_i \cdot ty1_i \ge 7$.

```
XPRBcut cut4;
XPRBarrvar ty1;
double c[] = {2.5, 4.0, 7.2, 3.0, 1.8};
ty1 = XPRBnewarrvar(5, XPRB_PL, "arry1", 0, 500);
cut4 = XPRBnewcutarrsum(ty1, c, XPRB_G, 7.0, 18);
```

Further information

This function creates a cut consisting of the sum over variables multiplied by the coefficients indicated by array cof. This function replaces XPRBnewcut and XPRBaddcutterm.

Note: all terms that are added to a cut must belong to the same problem as the cut itself.

Related topics

XPRBnewcut, XPRBaddcutterm.

XPRBnewcutprec

Purpose

Create a precedence cut $(v_1 + dur \le v_2)$.

Synopsis

Arguments

```
    prob Reference to a problem.
    v1, v2 References to two variables.
    dur Double or integer constant.
    mtype Cut classification or identification number.
```

Return value

Reference to the newly created cut if function executed successfully, NULL otherwise.

Example

The following creates the inequality constraint $ty1_2 + 5.4 \le ty1_4$.

```
XPRBcut cut5;
XPRBarrvar ty1;
ty1 = XPRBnewarrvar(5, XPRB_PL, "arry1", 0, 500);
cut5 = XPRBnewcutprec(ty1[2], 5.4, ty1[4], 5);
```

Further information

This function creates a so-called precedence constraint (where the variable plus constant is not larger than a second variable). This function replaces XPRBnewcut and XPRBaddcutterm.

Note: all terms that are added to a cut must belong to the same problem as the cut itself.

Related topics

XPRBnewcut, XPRBaddcutterm.

XPRBnewcutsum

Purpose

Create a sum cut $(\sum_i x_i)$.

Synopsis

Arguments

```
 \begin{array}{lll} \texttt{prob} & & \texttt{Reference to a problem.} \\ \texttt{av} & & \texttt{Reference to an array of variables.} \\ \texttt{qrtype} & & \texttt{Type of the cut:} \\ & & & \texttt{XPRB\_L} & \leq (\texttt{inequality}) \\ & & & & \texttt{XPRB\_G} & \geq (\texttt{inequality}) \\ & & & & \texttt{XPRB\_E} & = (\texttt{equation}) \\ \texttt{rhs} & & \texttt{RHS value of the cut.} \\ \texttt{mtype} & & \texttt{Cut classification or identification number.} \\ \end{array}
```

Return value

Reference to the new cut if function executed successfully, NULL otherwise.

Example

Create the equality constraint $\sum_{i=0}^{4} ty 1_i = 9$.

```
XPRBcut cut2;
XPRBarrvar ty1;
ty1 = XPRBnewarrvar(5, XPRB_PL, "arry1", 0, 500);
cut2 = XPRBnewcutsum(ty1, XPRB_E, 9, 3);
```

Further information

This function creates a simple sum constraint over all entries of an array of variables. It replaces calls to XPRBnewcut and XPRBaddcutterm.

Note: all terms that are added to a cut must belong to the same problem as the cut itself.

Related topics

XPRBnewcut, XPRBaddcutterm.

XPRBnewidxset

Purpose

Create a new index set.

Synopsis

```
XPRBidxset XPRBnewidxset(XPRBprob prob, const char *name, int maxsize);
```

Arguments

prob Reference to a problem.

name Name of the index set to be created. May be NULL if not required.

maxsize Maximum size of the index set.

Return value

Reference to the new index set if function executed successfully, NULL otherwise.

Example

The following defines an index set with space for 100 entries.

```
XPRBprob prob;
XPRBidxset iset;
...
iset = XPRBnewidxset(prob, "Set", 100);
```

Further information

This function creates a new index set. Note that the indicated size maxsize corresponds to the space allocated initially to the set, but it is increased dynamically if need be. If the indicated set name is already in use, BCL adds an index to it. If no name is given, BCL generates a default name starting with IDX. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBsetdictionarysize.)

Related topics

XPRBaddidxel, XPRBgetidxel, XPRBgetidxsetname, XPRBgetidxsetsize, XPRBsetdictionarysize.

XPRBnewname

Purpose

Compose a name string.

Synopsis

```
const char *XPRBnewname(const char *format, ...);
```

Arguments

String indicating the printing format using standard C conventions (see the documentation of printf in a C manual for a complete list of format options). Simple formating options are of the form %n where n may be, for instance, one of

- c single character;
- d integer;
- g double;
- s string of characters.

... items composing the name string according to the format specification in the format string; separated by commas.

Return value

String of characters.

Example

This example finds the variable with name xab15.

```
XPRBprob prob;
char a[] = "ab";
int i = 15;
XPRBvar x1;
...
x1 = XPRBgetbyname(prob, XPRBnewname("x%s%d",a,i), XPRB_VAR);
```

Further information

- 1. This function simplifies the composition of names for BCL objects. It is intended to be used as a parameter of other functions (wherever name strings are required). Unlike the standard C string functions, this function does not require any memory allocation by the user, and the string returned must not be freed by the user.
- 2. Names created with this function are limited to 128 characters. However, there is no restriction on the length of names for BCL objects in general.

Related topics

XPRBdelprob, XPRBgetprobname, XPRBnewprob.

XPRBnewprec

Purpose

Create a precedence constraint $v1 + dur \le v2$.

Synopsis

Arguments

```
prob Reference to a problem.

name The constraint name (of unlimited length). May be NULL if not required.

v1 Reference to a variable.

dur Double or integer constant.

v2 Reference to a variable.
```

Return value

Reference to the new constraint if function executed successfully, NULL otherwise.

Example

The following creates the inequality constraint $ty1_2 + 5.4 \le ty1_4$.

```
XPRBprob prob;
XPRBctr ctr5;
XPRBarrvar ty1;
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
ctr5 = XPRBnewprec(prob, "r5", ty1[2], 5.4, ty1[4]);
```

Further information

This function creates a so-called precedence constraint (where the first variable plus constant is not larger than a second variable). This function replaces XPRBnewctr and XPRBaddterm. If the indicated name is already in use, BCL adds an index to it. If no constraint name is given, BCL generates a default name starting with CTR. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBsetdictionarysize.)

Note: all terms that are added to a constraint must belong to the same problem as the constraint itself.

Related topics

XPRBnewarrsum, XPRBnewsum, XPRBsetdictionarysize.

XPRBnewprob

Purpose

Initialize a new problem.

Synopsis

```
XPRBprob XPRBnewprob(const char *probname);
```

Argument

probname The problem name. May be NULL if not required.

Return value

Reference to a problem definition in BCL if function executed successfully, \mathtt{NULL} otherwise.

Example

This example begins the definition of a new problem with the name example2.

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
```

Further information

- 1. This function needs to be called to create and initialize a new problem. This function initializes BCL and also Xpress Optimizer; it is *not* necessary to call XPRSinit from the user's program. If the initialization does not find a valid license, BCL does not initialize. It is possible to run BCL with a student license; this mode implies restrictions to the available functionality and to the accepted problem size.
- 2. The above remarks on initialization of BCL through this function apply when using BCL in C, initialization for other interfaces may differ—please refer to the specific interface documentation.
- 3. The name given to a problem determines the name and the location of the working files of Xpress Optimizer. At the creation of a problem any existing working files of the same name are deleted. When solving several instances of a problem simultaneously the user must make sure to assign a different name to every instance. If no problem name is indicated, BCL creates a unique name including the full path to the temporary directory (Xpress Optimizer creates its working files in the temporary directory).

Related topics

XPRBdelprob, XPRBgetprobname, XPRBinit.

XPRBnewsol

Purpose

Create a solution.

Synopsis

```
XPRBsol XPRBnewsol(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

Reference to the new solution if function executed successfully, NULL otherwise.

Example

The following creates a solution sol1.

```
XPRBprob prob;
XPRBsol sol1;
...
sol1 = XPRBnewsol(prob);
```

Further information

This function creates an XPRBsol solution. It returns the address of the solution that is taken as a parameter in the functions for adding variables, such as XPRBsetsolvar, deleting variables XPRBdelsolvar or the entire solution XPRBdelsol. Note that XPRBsol solutions represent user-defined solutions to be passed to the Optimizer, not solutions retrieved from the Optimizer.

Related topics

XPRBdelsol, XPRBdelsolvar, XPRBgetsolsize, XPRBgetsolvar, XPRBprintsol, XPRBsetsolarrvar, XPRBsetsolvar.

XPRBnewsos

Purpose

Create a SOS.

Synopsis

```
XPRBsos XPRBnewsos(XPRBprob prob, const char *name, int type);
```

Arguments

```
prob Reference to a problem.

name The name of the set.

type The set type, which must be one of:

XPRB_S1 Special Ordered Set of type 1;

XPRB_S2 Special Ordered Set of type 2.
```

Return value

Reference to the new SOS if function executed successfully, NULL otherwise.

Example

The following creates an SOS of type 1, called sos1.

```
XPRBprob prob;
XPRBsos set1;
...
set1 = XPRBnewsos(prob, "sos1", XPRB_S1);
```

Further information

This function creates a Special Ordered Set (SOS) of type 1 or 2 (abbreviated SOS1 and SOS2). It returns the address of the set that is taken as a parameter in the functions for adding set members, such as XPRBaddsose1, deleting single elements XPRBdelsose1 or the entire set XPRBdelsos. If the indicated name is already in use, BCL adds an index to it. If no name is given for the set, BCL generates a default name starting with SOS. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBsetdictionarysize.)

Related topics

XPRBdelsos, XPRBgetsosname, XPRBgetsostype, XPRBnewsosrc, XPRBnewsosw, XPRBsetdictionarysize.

XPRBnewsosrc

Purpose

Create a SOS, using a reference constraint.

Synopsis

Arguments

Return value

Reference to the new SOS if function executed successfully, NULL otherwise.

Example

The following creates an SOS of type 2 with variables from the array ty1, and their coefficients in the constraint ctr4.

```
XPRBprob prob;
XPRBsos set2;
XPRBctr ctr4;
XPRBarrvar ty1;
double c[] = {2.5, 4.0, 7.2, 3.0, 1.8};
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
ctr4 = XPRBnewarrsum(prob, "r4", ty1, c, XPRB_G, 7.0);
set2 = XPRBnewsosrc(prob, "sos2", XPRB_S2, ty1, ctr4);
```

Further information

This function can be used instead of a stepwise SOS definition if the variables are available in the form of a single array and the model contains a constraint with nonzero coefficients for all variables which can serve as a reference constraint. If no reference constraint is indicated all weights are initialized to 1. If the indicated name is already in use, BCL adds an index to it. If no name is given for the set, BCL generates a default name starting with SOS. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBsetdictionarysize.)

Note: all members that are added to a SOS must belong to the same problem as the SOS itself.

Related topics

XPRBdelsos, XPRBgetsosname, XPRBgetsostype, XPRBnewsos, XPRBnewsosw, XPRBsetdictionarysize.

XPRBnewsosw

Purpose

Create a SOS, using weights.

Synopsis

Arguments

```
prob Reference to a problem.

name The set name.

type The set type, which must be one of:

XPRB_S1 Special Ordered Set of type 1;

XPRB_S2 Special Ordered Set of type 2.

av An array of variables.

weight An array of weights. May be NULL if not required.
```

Return value

Reference to the new SOS if function executed successfully, NULL otherwise.

Example

The following creates an SOS of type 1, with the variables in array ty1 and weights, cr.

```
XPRBprob prob;
XPRBsos set1;
XPRBarrvar ty1;
double cr[] = {2.0, 13.0, 15.0, 6.0, 8.5};
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
set1 = XPRBnewsosw(prob, "sos1", XPRB_S1, ty1, cr);
```

Further information

This function can be used instead of a stepwise SOS definition using functions XPRBnewsos and XPRBaddsosarrel, that is if the variables and their weights are available in the form of two arrays. If no weights are defined, the reference values of the variables are set to 1. If the indicated name is already in use, BCL adds an index to it. If no name is given for the set, BCL generates a default name starting with SOS. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBsetdictionarysize.)

Note: all members that are added to a SOS must belong to the same problem as the SOS itself.

Related topics

XPRBdelsos, XPRBgetsosname, XPRBnewsos, XPRBnewsosrc, XPRBsetdictionarysize.

XPRBnewsum

Purpose

Create a sum constraint.

Synopsis

```
XPRBctr XPRBnewsum(XPRBprob prob, const char *name, XPRBarrvar av,
    int type, double rhs);
```

Arguments

```
Reference to a problem.
prob
        The constraint name (of unlimited length). May be NULL if not required.
name
        Reference to an array of variables.
av
        Type of the constraint, which must be one of:
type
        XPRB_L
                    'less than or equal to' constraint;
                    'greater than or equal to' constraint;
        XPRB_G
        XPRB_E
                    equality;
        XPRB N
                    a non-binding row (objective function).
        Right hand side value of the constraint.
rhs
```

Return value

Reference to the new constraint if function executed successfully, NULL otherwise.

Example

The following creates a new constraint, ctr2, given by $\sum_{i=0}^{4} ty1_i = 9$.

```
XPRBprob prob;
XPRBctr ctr2;
XPRBarrvar ty1;
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
ctr2 = XPRBnewsum(prob, "r2", ty1, XPRB_E, 9);
```

Further information

This function creates a simple sum constraint over all entries of an array of variables. It replaces calls to XPRBnewctr and XPRBaddterm. If the indicated name is already in use, BCL adds an index to it. If no constraint name is given, BCL generates a default name starting with CTR. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBsetdictionarysize.)

Note: all terms that are added to a constraint must belong to the same problem as the constraint itself.

Related topics

XPRBnewarrsum, XPRBnewctr, XPRBnewprec, XPRBsetdictionarysize.

XPRBnewvar

Purpose

Declare a single variable.

Synopsis

Arguments

```
Reference to a problem.
prob
       The variable type, which may be one of:
type
        XPRB PL continuous:
       XPRB_BV binary;
        XPRB_UI general integer;
        XPRB_PI partial integer;
       XPRB_SC semi-continuous:
        XPRB_SI semi-continuous integer.
        The variable name (of unlimited length). May be NULL if not required.
name
bdl
        The variable's lower bound.
bdu
        The variable's upper bound.
```

Return value

Reference to the new variable if function executed successfully, NULL otherwise.

Example

```
XPRBprob prob;
XPRBvar x1, x2;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 1, 100);
x2 = XPRBnewvar(prob, XPRB_SC, "klm2", 0, 20);
```

This defines an integer variable x1, taking values between 1 and 100, with the name abc3, and a semi-continuous variable x2, taking the value 0 or values between 1 and 20, with the name klm2.

Further information

- 1. The creation of a variable in BCL involves not only its name but also its type and bounds (which may be infinite, defined by the corresponding Xpress constants). The function returns the BCL reference to the variable (i.e. a model variable). If the indicated name is already in use, BCL adds an index to it. If no variable name is given, BCL generates a default name starting with VAR. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBsetdictionarysize.) If a partial integer, semi-continuous, or semi-continuous integer variable is being created, the integer or semi-continuous limit (i.e. the lower bound of the continuous part for partial integer and semi-continuous, and of the semi-continuous integer part for semi-continuous integer) is set to the maximum of 1 and bd1. This value can be subsequently modified with the function XPRBsetlim.
- 2. The lower and upper bounds may take values of <code>-XPRB_INFINITY</code> and <code>XPRB_INFINITY</code> for minus and plus infinity respectively.

Related topics

XPRBnewarrvar, XPRBsetvartype, XPRBstartarrvar, XPRBsetdictionarysize.

XPRBprintarrvar

Purpose

Print out an array of variables.

Synopsis

```
int XPRBprintarrvar(XPRBarrvar av);
```

Argument

av Reference to an array of variables.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBarrvar ty1;
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
XPRBprintarrvar(ty1);
```

The above prints names and bounds for all variables in the array ty1.

Further information

This function prints out all variables in the array (names and bounds or solution values). It is not available in the student version.

Related topics

XPRBexportprob, XPRBprintctr, XPRBprintprob, XPRBprintvar.

XPRBprintctr

Purpose

Print out a constraint.

Synopsis

```
int XPRBprintctr(XPRBctr ctr);
```

Argument

ctr Reference to a constraint.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following prints out the constraint ctr2.

```
XPRBprob prob;
XPRBctr ctr2;
XPRBarrvar ty1;
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
ctr2 = XPRBnewsum(prob, "r2", ty1, XPRB_E, 9);
XPRBprintctr(ctr2);
```

Further information

This function prints out a constraint in LP format. It is not available in the student version.

Related topics

XPRBexportprob, XPRBprintprob, XPRBprintarrvar, XPRBprintvar.

XPRBprintcut

Purpose

Print out a cut.

Synopsis

```
int XPRBprintcut(XPRBcut cut);
```

Argument

cut Reference to a cut.

Return value

0 if function executed successfully, 1 otherwise.

Example

Print out the cut cut2.

```
XPRBcut cut2;
XPRBarrvar ty1;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
ty1 = XPRBnewarrvar(epl1, 5, XPRB_PL, "arry1", 0, 500);
cut2 = XPRBnewcutsum(expl1, ty1, XPRB_E, 9, 3);
XPRBprintcut(cut2);
```

Further information

This function prints out a cut in LP-format. It is not available in the Student Edition.

Related topics

XPRBnewcut.

XPRBprintf

Purpose

Print text and other program output.

Synopsis

```
int XPRBprintf(XPRBprob prob, const *format, ...);
```

Arguments

```
prob Reference to a problem.
```

format String indicating the format of the text to be output. Format parameters are identical to those of the C function printf.

. . . Items to be printed according to the format specification in the format string, separated by commas.

Return value

Number of characters printed, or -1 if output truncated.

Example

Further information

This function prints out text, data etc. from the user's program. It behaves like the C function printf with the additional feature that whenever the printing callback XPRBdefcbmsg is defined, this callback is executed instead of printing to the standard output channel.

Related topics

XPRBprintprob, XPRBreadlinecb.

XPRBprintidxset

Purpose

Print out an index set.

Synopsis

```
int XPRBprintidxset(XPRBidxset idx);
```

Argument

idx Reference to an index set.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBidxset iset;
...
iset = XPRBnewidxset(prob, "Set", 100);
XPRBprintidxset(iset);
```

The above prints out the index set iset.

Further information

This function prints out an index set. It is not available in the student version.

Related topics

XPRBprintctr, XPRBprintf, XPRBprintsos, XPRBprintvar.

XPRBprintobj

Purpose

Print out the current objective function of a problem.

Synopsis

```
int XPRBprintobj(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following prints out the objective function defined for problem expl2.

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
...
XPRBprintobj(expl2);
```

Further information

This function prints out the objective function currently defined for the given problem. This function is not available in the student version.

Related topics

```
XPRBsetobj.
```

XPRBprintprob

Purpose

Print out the specified problem.

Synopsis

```
int XPRBprintprob(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following prints out the current problem definition.

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBprintprob(exp12);
```

Further information

This function prints out the complete problem definition currently held in BCL, that means, the list of constraints, any Special Ordered Sets that have been defined, and the objective function. This function is not available in the student version.

Related topics

XPRBexportprob, XPRBprintf.

XPRBprintsol

Purpose

Print out a solution.

Synopsis

```
int XPRBprintsol(XPRBsol sol);
```

Argument

sol Reference to a solution.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBsol sol1;
...
sol1 = XPRBnewsol(prob);
...
XPRBprintsol(sol1);
```

This prints out the solution sol1.

Further information

This function prints out an XPRBsol solution (note that XPRBsol solutions represent user-defined solutions to be passed to the Optimizer, not solutions coming from the Optimizer). A solution is printed as a sequence like "varname = value, ... ". If the solution doesn't contain any variable, only an empty line is printed. This function is not available in the student version.

Related topics

XPRBnewsol, XPRBprintctr, XPRBprintidxset, XPRBprintprob, XPRBprintvar.

XPRBprintsos

Purpose

Print out a Special Ordered Set.

Synopsis

```
int XPRBprintsos(XPRBsos sos);
```

Argument

sos Reference to a Special Ordered Set.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBsos set1;
...
set1 = XPRBnewsos(prob, "sos1", XPRB_S1);
XPRBprintsos(set1);
```

This prints out the SOS set1.

Further information

This function prints out a Special Ordered Set. It is not available in the student version.

Related topics

XPRBprintctr, XPRBprintidxset, XPRBprintprob, XPRBprintvar.

XPRBprintvar

Purpose

Print out a variable.

Synopsis

```
int XPRBprintvar(XPRBvar var);
```

Argument

var BCL reference for a variable.

Return value

Number of characters printed.

Example

The following code outputs abc3[1.000,100.000], followed by abc4[0.000,5.000,50.000].

```
XPRBprob prob;
XPRBvar x1, x3;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 1, 100);
XPRBprintvar(x1);
x3 = XPRBnewvar(prob, XPRB_SC, "abc4", 0, 50);
XPRBsetlim(x3, 5);
XPRBprintvar(x3);
```

Further information

This function prints out a variable: name and bounds for continuous, binary and integer variables; name, bounds and integer limit or lower semi-continuous limit for partial integer, semi-continuous, and semi-continuous integer variables; or, where a solution has been computed, name and solution value.

Related topics

XPRBprintctr, XPRBprintidxset, XPRBprintprob, XPRBprintsos.

XPRBreadarrlinech

Purpose

Read a line of an array from a data file.

Synopsis

```
int XPRBreadarrlinecb(char *(*fgs)(char *,int,void *), void *file,
    int length, const char *format, void *arrc, int size);
```

Arguments

fgs The system's fgets function (defined by XPRB_FGETS).

file Pointer to a data file.

length Maximum length of any text string to be read.

format String indicating the format of the data file to be read, consisting of one of the listed values followed by a separator sign:

t [num] text up to next separator sign or space (blank/tabulator/line break), optionally followed by the maximum string length to be read;

s [num] text marked by single quotes (' '), optionally followed by the maximum string length to be read;

S [num] text marked by double quotes (" "), optionally followed by the maximum string length to be read;

T [num] text, as for t, s, or S, depending on the first character read, optionally followed by the maximum string length to be read;

i integer value;

g real (float) value.

arrc Array of size at least size that receives the data that are read.

size Maximum number of data items to be read.

Return value

Number of data items read.

Example

```
double vlist[10];
FILE *datafile;
    ...
datafile=fopen("filename", "r");
XPRBreadlinecb(XPRB_FGETS, datafile, 120, "g ", vlist, 6);
fclose(datafile);
```

This opens a data file and reads a line of six double values separated by spaces, before closing the file.

Further information

This function reads tables from data files in a format compatible with the diskdata command of mp-model and Mosel. Data lines in the input file may be continued over several lines by using the line continuation sign &. The input file may also contain comments (preceded by !) and empty lines, both of which are skipped over. The data file is accessed with standard C functions (fopen, fclose). The function reads up to size data items of the type indicated by the format parameter. All string types in the format may (optionally) be followed by the maximum string length to be read. Otherwise the maximum length is assumed to be length. The type of separator signs (e.g. , ; :) used in the data file needs to be given after the format option(s). Array arrc is an array of the same type as the data to be read (int *, char *, or double *) and of size at least size. With function XPRBsetdecsign the decimal sign used in the data input may be changed, for instance to use a decimal comma.

Related topics

XPRBreadlinecb, XPRBsetdecsign.

XPRBreadbinsol

Purpose

Read a solution from a binary solution, loading it into the Optimizer.

Synopsis

```
int XPRBreadbinsol(XPRBprob prob, const char *fname, const char *flags);
```

Arguments

prob Reference to a problem.

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If omitted, the extension .sol will be appended.

Flags The Flags to control solution import. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSreadbinsol in the 'Xpress Optimizer Reference Manual' for details.

Return value

0 if function executed successfully, 1 otherwise.

Example

This example reads a solution from file example2.sol.

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBreadbinsol(exp12, "", "");
```

Related topics

XPRBreadslxsol, XPRBwritebinsol.

XPRBreadlinech

Purpose

Read a fixed-format line from a data file.

Synopsis

```
int XPRBreadlinecb(char *(*fgs) (char *,int,void *), void *file,
    int length, const char *format, ...);
```

Arguments

```
The system's fgets function (defined by XPRB_FGETS).
fqs
file
          Pointer to a data file.
length Maximum length of any text string to be read.
format
         String indicating the format of the data line to be read, which may be one of:
          t [num ] text up to next separator sign or space (blank / tab / line break), optionally
                  followed by the maximum string length to be read;
                  ] text marked by single quotes, ' ', optionally followed by the maximum string
                   length to be read;
          S[num] text marked by double quotes, " ", optionally followed by the maximum string
                   length to be read;
          T[num] text as for t, s, or S, depending on the first character read, optionally followed by
                  the maximum string length to be read;
                  integer value:
          i
```

The number of format parameters is arbitrary.

Addresses of items that are to be read, separated by commas.

real (float) value.

Return value

Number of data items read.

q

Example

The following opens a data file for reading, reads a line with text and a double value, separated by a semi-colon, and then reads a line with two integers and a string of up to ten characters marked by single quotes, all separated by blanks, before finally closing the file.

Further information

This function reads input data files in a format compatible with the diskdata command of mp-model and Mosel. Data lines in the input file may be continued over several lines by using the line continuation sign &. The input file may also contain comments (preceded by !) and empty lines, both of which are skipped over. The data file is accessed with standard C functions (fopen, fclose). The format string gives the type of data item to be read. Each string type may (optionally) be followed by the maximum length to be read. Otherwise, the maximum length is assumed to be length. The type of separator signs (e.g. , ; :) used in the data file needs to be indicated between each pair of format options. As with the C functions printf or scanf, the format string is followed by the addresses where the data are stored. With function XPRBsetdecsign the decimal sign used in the data input may be changed, for instance to use a decimal comma.

Related topics

XPRBreadarrlinecb, XPRBsetdecsign.

XPRBreadslxsol

Purpose

Read a solution from an ASCII solution file (.slx), loading it into the Optimizer.

Synopsis

```
int XPRBreadslxsol(XPRBprob prob, const char *fname, const char *flags);
```

Arguments

prob Reference to a problem.

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If omitted, the extension .slx will be appended.

Flags The Flags to control solution import. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSreadslxsol in the 'Xpress Optimizer Reference Manual' for details.

Return value

0 if function executed successfully, 1 otherwise.

Example

This example reads a solution from file example2.slx.

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBreadslxsol(exp12, "", "");
```

Related topics

XPRBreadbinsol, XPRBwriteslxsol.

XPRBresetprob

Purpose

Release system resources used for storing solution information.

Synopsis

```
int XPRBresetprob(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following resets and frees resources used by BCL and Xpress Optimizer for storing solution information:

```
XPRBprob expl2;
expl2 = XPRBnewprob(NULL):
...
XPRBlpoptimize(expl2, "");
...
XPRBresetprob(expl2);
```

Further information

This function deletes any solution information stored in BCL; it also deletes the corresponding Xpress Optimizer problem and removes any auxiliary files that may have been created by optimization runs. It also resets the Optimizer control parameters for spare matrix elements (EXTRACOLS, EXTRAROWS, and EXTRAELEMS) to their default values. The BCL problem definition itself remains. This function may be used to free up memory if the solution information is not required any longer but the problem definition is to be kept for later (re)use. To completely delete a problem the function XPRBdelprob needs to be used.

Related topics

XPRBdelprob, XPRBfinish.

XPRBsavebasis

Purpose

Save the current basis.

Synopsis

```
XPRBbasis XPRBsavebasis(XPRBprob prob);
```

Argument

prob Reference to a problem.

Return value

Reference to the saved basis.

Example

```
XPRBprob exp12;
XPRBbasis basis;
exp12 = XPRBnewprob("example2");
...
XPRBlpoptimize(exp12, "");
basis = XPRBsavebasis(exp12);
```

This saves the current basis.

Further information

This function saves the current basis of a problem. The basis may be reinput using function XPRBloadbasis. These two functions serve for storing bases in memory; for writing a basis to a file, the Optimizer library function XPRSwritebasis may be used. Note that there is no need to allocate space for the basis, but after its use, the basis should be deleted using function XPRBdelbasis. You may have to switch linear presolve and integer preprocessing off (Optimizer library controls PRESOLVE and MIPPRESOLVE) in order for the saving and reloading of bases to work correctly.

Related topics

XPRBdelbasis, XPRBloadbasis, XPRSreadbasis (see Optimizer Reference Manual), XPRSwritebasis (see Optimizer Reference Manual).

XPRBsetarrvarel

Purpose

Add an entry to a variable array in a given position.

Synopsis

```
int XPRBsetarrvarel(XPRBarrvar av, int ndx, XPRBvar var);
```

Arguments

```
av BCL reference to an array.ndx Index within the array.var Variable to be added to the array.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBarrvar av2;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
av2 = XPRBstartarrvar(prob, 5, "arr2");
XPRBsetarrvarel(av2, 3, x1);
```

This inserts variable x1 at the fourth position of the array av2 (which is numbered from 0).

Further information

This function puts a variable in specified position within the array. If there is already a variable at this position it is overwritten.

Note: all variables that are added to an array of variables must belong to the same problem as the array itself.

Related topics

XPRBapparrvarel, XPRBdelarrvar, XPRBendarrvar, XPRBnewarrvar, XPRBstartarrvar.

XPRBsetcolorder

Purpose

Set a column ordering criterion for matrix generation.

Synopsis

```
int XPRBsetcolorder(XPRBprob prob, int num);
```

Arguments

```
prob Reference to a problem.

num The ordering flag, which must be one of:

0 default ordering;

1 alphabetical order.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

Set a fixed ordering for a single problem:

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
XPRBsetcolorder(expl2, 1);
```

Further information

- 1. BCL runs reproduce always the same matrix for a problem. This function allows the user to choose a different ordering criterion than the default one. Note that this function only changes the order of columns in what is sent to Xpress Optimizer, you do not see any effect when exporting the matrix with BCL. However you can control the effect by exporting the matrix from the Optimizer.
- 2. This function can be used before any problem has been created (with first argument NULL). In this case the setting applies to all problems that are created subsequently.

Related topics

XPRBloadmat, XPRBnewprob.

XPRBsetctrtype

Purpose

Set the constraint type.

Synopsis

```
int XPRBsetctrtype(XPRBctr ctr, int qrtype);
```

Arguments

```
ctr Reference to a previously created constraint.

qrtype The constraint type, which must be one of:

XPRB_L 'less than or equal to' constraint;

XPRB_G 'greater than or equal to' constraint;

XPRB_E an equality;

XPRB_N a non-binding row (objective function).
```

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBsetctrtype(ctr1, XPRB_L);
```

This changes ctr1 to a 'less than or equal to' constraint.

Further information

This function changes the type of a previously defined constraint to inequality, equation or non-binding. Function XPRBsetrange has to be used for changing the constraint to a ranged constraint. If a ranged constraint is changed back to some other type with this function, its upper bound becomes the right hand side value.

Related topics

XPRBgetctrtype, XPRBnewctr, XPRBsetrange, XPRBsetterm.

XPRBsetcutid

Purpose

Set the classification or identification number of a cut.

Synopsis

```
int XPRBsetcutid(XPRBcut cut, int id);
```

Arguments

```
cut Reference to a previously created cut.

id Classification or identification number.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

Set the classification or identification number of the cut cut1 to 10.

```
XPRBcut cut1;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
XPRBsetcutid(cut1, 10);
```

Further information

This function changes the classification or identification number of a previously defined cut. This change does not have any effect on the cut definition in Xpress Optimizer if the cut has already been added to the matrix with the function XPRBaddcuts.

Related topics

XPRBnewcut, XPRBgetcutid, XPRBsetcuttype.

XPRBsetcutmode

Purpose

Set the cut mode.

Synopsis

```
int XPRBsetcutmode(XPRBprob prob, int mode);
```

Arguments

```
prob Reference to a problem.

mode Cut mode indicator:

0 switch cut mode off

1 switch cut mode on
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The example shows how to enable the cut mode.

```
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
XPRBsetcutmode(expl1, 1);
```

Further information

This function switches the cut mode on or off. It changes the settings of certain Optimizer controls. Switching the cut mode off resets these controls to their default values.

Related topics

XPRBaddcuts.

XPRBsetcutterm

Purpose

Set a cut term.

Synopsis

```
int XPRBsetcutterm(XPRBcut cut, XPRBvar var, double coeff);
```

Arguments

```
cut Reference to a previously created cut.

var Reference to a variable, may be NULL.

coeff Value of the coefficient of the variable var.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

Set the RHS of the cut cut1 to 7.0.

```
XPRBcut cut1;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
XPRBsetcutterm(cut1, NULL, 7.0);
```

Further information

This function sets the coefficient of a variable to the value coeff. If var is set to NULL, the right hand side of the cut is set to coeff.

Note: all terms that are added to a cut must belong to the same problem as the cut itself.

Related topics

XPRBnewcut, XPRBaddcutterm, XPRBdelcutterm.

XPRBsetcuttype

Purpose

Set the type of a cut.

Synopsis

```
int XPRBsetcuttype(XPRBcut cut, int type);
```

Arguments

Return value

0 if function executed successfully, 1 otherwise.

Example

```
Set the type of cut1 to ' \leq '.

XPRBcut cut1;

XPRBprob expl1;

expl1 = XPRBnewprob("cutexample");

cut1 = XPRBnewcut(expl1, XPRB_E, 1);

XPRBsetcuttype(cut1, XPRB_L);
```

Further information

This function changes the type of the given cut. This change does not have any effect on the cut definition in Xpress Optimizer if the cut has already been added to the matrix with the function XPRBaddcuts.

Related topics

XPRBnewcut, XPRBgetcuttype, XPRBgetcutid.

XPRBsetdecsign

Purpose

Select the decimal sign for data input.

Synopsis

```
int XPRBsetdecsign(char sign);
```

Argument

```
sign The decimal sign to be used. This is typically '.' (default), or ', '.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBsetdecsign(',');
```

This switches to using a comma as the decimal point.

Further information

By default, BCL uses the Anglo-American decimal point when reading and writing real numbers. With this function the decimal sign accepted by the data input functions XPRBreadlinecb and XPRBreadarrlinecb can be changed to a comma or any other non-numerical ASCII character. Note that all output still contains the decimal point.

Related topics

XPRBreadarrlinecb, XPRBreadlinecb.

XPRBsetdelayed

Purpose

Set the constraint type.

Synopsis

```
int XPRBsetdelayed(XPRBctr ctr, int dstat);
```

Arguments

Return value

0 if function executed successfully, 1 otherwise.

Example

The following turns the constraint ctr1 into a delayed costraint.

```
XPRBprob prob;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBsetdelayed(ctr1, 1);
```

Further information

- 1. This function changes the type of a previously defined constraint from ordinary constraint to delayed constraint and vice versa.
- 2. Delayed or 'lazy' constraints must be satisfied for any integer solution, but will not be loaded into the active set of constraints until required.
- 3. Constraint properties 'include vars', 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

Related topics

XPRBgetdelayed, XPRBnewctr, XPRBsetincvars, XPRBsetindicator, XPRBsetmodcut.

XPRBsetdictionarysize

Purpose

Set the size of a dictionary.

Synopsis

```
int XPRBsetdictionarysize (XPRBprob prob, int dict, int size)
```

Arguments

```
Prob Reference to a problem.

dict Choice of the dictionary. Possible values:

XPRB_DICT_NAMES names dictionary

XPRB_DICT_IDX indices dictionary

size Non-negative value, preferrably a prime number; 0 disables the dictionary (for names dictionary only).
```

Return value

0 if function executed successfully, 1 otherwise.

Example

Switch off the names dictionary:

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
XPRBsetdictionarysize(exp12, XPRB_DICT_NAMES, 0);
```

Further information

- 1. This function sets the size of the hash table of the names or indices dictionaries of the given problem. It can only be called immediately after the creation of the corresponding problem.
- 2. The names dictionary serves for storing and accessing the names of all modeling objects (variables, arrays of variables, constraints, SOS, index sets). Once it has been disabled it cannot be enabled any more. All methods relative to the names cannot be used if this dictionary has been disabled and BCL will not generate any unique names at the creation of model objects. If this dictionary is enabled (default setting) BCL automatically resizes this dictionary to a suitable size for your problem. If nevertheless you wish to set the size by yourself we recommend to choose a value close to the number of variables+constraints in your problem.
- 3. The *indices dictionary* serves for storing all index set elements. The indices dictionary cannot be disabled, it is created automatically once an index set element is defined.

Related topics

XPRBnewprob, XPRBgetbyname.

XPRBseterrctrl

Purpose

Select behavior in case of an error.

Synopsis

```
int XPRBseterrctrl(int flag)
```

Argument

flag Indicator value for error handling. May be one of:

- 0 no error handling by BCL;
- 1 program exit at error (default).

Return value

0 if function executed successfully, 1 otherwise.

Example

The following switches to error handling by the user's own program.

```
XPRBseterrctrl(0);
```

Further information

- 1. This function controls whether BCL performs error handling. By default, the execution is stopped whenever an error occurs. If the error handling by BCL is disabled, the user needs to perform the checking for errors in his program by testing the return values of all functions or using the callback function XPRBdefcberr. It may be preferable to disable the error handling by BCL if a BCL program is embedded into some larger application or executed under Windows. Callback function XPRBdefcberr can be defined to retrieve the error messages and implement user error handling.
- 2. This function can be used before BCL has been initialized.

Related topics

XPRBdefcberr, XPRBgetversion.

XPRBsetincvars

Purpose

Set the include vars constraint type.

Synopsis

```
int XPRBsetincvars(XPRBctr ctr, int ivstat);
```

Arguments

ctr Reference to a previously created constraint.

ivstat The constraint type, which must be one of:
0 normal constraint;
1 include vars special constraint.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following turns the constraint ctr1 into an include vars special constraint.

```
XPRBprob prob;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_N);
XPRBsetincvars(ctr1, 1);
```

Further information

- 1. This function changes the type of a previously defined constraint from ordinary constraint to an *include vars* special constraint. *Include vars* constraints are used to force the loading of all variables they contain into the Optimizer (even if they don't appear in any other constraint). Only constraints of type XPRB_N can be changed into *include vars* constraints; the constraints themselves are not loaded into the Optimizer (as all constraints of type XPRB_N), just the variables they contain are loaded. The coefficients of the variables are also ignored as long as they are non-zero.
- 2. Constraint properties 'include vars', 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

Related topics

XPRBgetincvars, XPRBnewctr, XPRBsetdelayed, XPRBsetindicator, XPRBsetmodcut.

XPRBsetindicator

Purpose

Set the indicator constraint type.

Synopsis

```
int XPRBsetindicator(XPRBctr ctr, int dir, XPRBvar b);
```

Arguments

```
ctr Reference to a previously created inequality or range constraint.

dstat The indicator type, which must be one of:

-1 indicator constraint with condition b = 0;

0 ordinary constraint;

1 indicator constraint with condition b = 1.

Be Reference to a previously created binary variable.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following turns the constraint ctr1 into the indicator constraint $b = 1 \Rightarrow ctr1$.

```
XPRBprob prob;
XPRBctr ctr1;
XPRBvar b;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_L);
b = XPRBnewvar(prob, XPRB_BV, "b", 0, 1);
XPRBsetindicator(ctr1, 1, b);
```

Further information

- 1. This function changes the type of a previously defined constraint from ordinary constraint to indicator constraint and vice versa.
- 2. Indicator constraints are defined by associating a binary variable and an implication sense with a linear inequality or range constraint.
- 3. Constraint properties 'include vars', 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

Related topics

XPRBgetindicator, XPRBgetindvar, XPRBnewctr, XPRBsetincvars, XPRBsetdelayed, XPRBsetmodcut.

XPRBsetlb

Purpose

Set a lower bound.

Synopsis

```
int XPRBsetlb(XPRBvar var, double bdl);
```

Arguments

```
var BCL reference to a variable.
bdl The variable's new lower bound.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following code changes the lower bound of x1 to 3.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 1, 100);
XPRBsetlb(x1, 3.0);
```

Further information

This function sets the lower bound on a variable.

Related topics

XPRBfixvar, XPRBgetbounds, XPRBgetlim, XPRBsetlim, XPRBsetub.

XPRBsetlim

Purpose

Set the integer limit for a partial integer, or the lower semi-continuous limit for a semi-continuous or semi-continuous integer variable.

Synopsis

```
int XPRBsetlim(XPRBvar var, double c);
```

Arguments

var BCL reference to a variable.
c Value of the integer limit.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBvar x3;
...
x3 = XPRBnewvar(prob, XPRB_SC, "abc4", 0, 50);
XPRBsetlim(x3, 5);
```

This sets the limit for variable x3 to 5. The possible values for x3 are thus reduced from x3 = 0 or 1 <= x3 <= 50 at the creation of this variable to x3 = 0 or 5 <= x3 <= 50.

Further information

This function sets the integer limit (*i.e.* the lower bound of the continuous part) of a partial integer variable or the semi-continuous limit of a semi-continuous or semi-continuous integer variable to the given value.

Related topics

XPRBfixvar, XPRBgetbounds, XPRBgetlim, XPRBsetlb, XPRBsetub.

XPRBsetmodcut

Purpose

Set the constraint type.

Synopsis

```
int XPRBsetmodcut(XPRBctr ctr, int mcstat);
```

Arguments

Return value

0 if function executed successfully, 1 otherwise.

Example

The following turns the constraint ctr1 into a model cut.

```
XPRBprob prob;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBsetmodcut(ctr1, 1);
```

Further information

- 1. This function changes the type of a previously defined constraint from ordinary constraint to model cut and vice versa.
- 2. Model cuts must be 'true' cuts, in the sense that they are redundant at the optimal MIP solution. The Optimizer does not guarantee to add all violated model cuts, so they must not be required to define the optimal MIP solution.
- 3. Constraint properties 'include vars', 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

Related topics

XPRBgetmodcut, XPRBnewctr, XPRBsetincvars, XPRBsetdelayed, XPRBsetindicator.

XPRBsetmsglevel

Purpose

Set the message print level.

Synopsis

```
int XPRBsetmsglevel(XPRBprob prob, int level);
```

Arguments

prob Reference to a problem.

level The message level, i.e. the type of messages printed by BCL. This may be one of:

- 0 no messages printed;
- 1 error messages only printed;
- 2 warnings and errors printed;
- 3 warnings, errors, and Optimizer log printed (default);
- 4 all messages printed.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following statement switches to printing error messages only.

```
XPRBprob prob;
...
XPRBsetmsglevel(prob, 1);
```

Further information

- BCL can produce different types of messages; status information, warnings and errors. This function
 controls which of these are output. For settings 1 or higher, the corresponding Optimizer output is also
 displayed. In addition to this setting, the amount of Optimizer output can be modified through several
 Optimizer printing control parameters (see the "Xpress Optimizer Reference Manual").
- 2. This function may be used before any problem has been created and even before BCL has been initialized (with first argument NULL). In this case the setting applies to all problems that are created subsequently.

Related topics

XPRBdefcbmsg.

XPRBsetobj

Purpose

Select the objective function.

Synopsis

```
int XPRBsetobj(XPRBprob prob, XPRBctr ctr);
```

Arguments

```
prob Reference to a problem.ctr Reference to a previously defined constraint.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBctr ctr3;
XPRBarrvar tobj;
...
tobj = XPRBnewarrvar(prob, 10, XPRB_PL, "tabo", 0, 800);
ctr3 = XPRBnewsum(prob, "r3", tobj, XPRB_N, 0);
XPRBsetobj(prob, ctr3);
```

This defines a non-binding constraint, ctr3, and then sets it as the objective function.

Further information

This functions sets the objective function by selecting a constraint the variable terms of which become the objective function. This must be done before any optimization task is carried out. Typically, the objective constraint will have the type $\mathtt{XPRB_N}$ (non-binding), but any other type of constraint may be chosen too. In the latter case, the equation or inequality expressed by the constraint also remains part of the problem.

Related topics

XPRBgetsense, XPRBsetsense.

XPRBsetprobname

Purpose

Set the name of the specified problem.

Synopsis

```
int XPRBsetprobname(XPRBprob prob, const char *name);
```

Arguments

```
prob Reference to a problem.name A string of up to 1024 characters containing the new problem name.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob expl2;
const char *pbname;
expl2 = XPRBnewprob("example2");
XPRBsetprobname(expl2, "example_two");
pbname = XPRBgetprobname(expl2);
printf("%s", pbname);
```

This creates a new problem, than changes its name and prints the new name example_two.

Related topics

XPRBdelprob, XPRBgetprobname, XPRBnewname, XPRBnewprob.

XPRBsetqterm

Purpose

Set a quadratic constraint term.

Synopsis

Arguments

ctr Reference to a previously defined constraint.

var1 Reference to a variable.

var2 Reference to a variable (not necessarily different from first variable).

coeff Value to be added to the coefficient of the term var1 * var2.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBvar x2;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_L);
x2 = XPRBnewvar(prob, XPRB_PL, "abc1", 0, XPRB_INFINITY);
XPRBaddqterm(ctr1, x2, x2, 1);
XPRBsetqterm(ctr1, x2, x2, 5.2);
```

This sets the coefficient of the term x2*x2 to 5.2.

Further information

This function sets the coefficient of a quadratic term in a constraint to the value coeff.

Note: all terms that are added to a constraint must belong to the same problem as the constraint itself.

Related topics

XPRBaddqterm, XPRBdelqterm.

XPRBsetrange

Purpose

Define a range constraint.

Synopsis

```
int XPRBsetrange(XPRBctr ctr, double bdl, double bdu);
```

Arguments

```
ctr Reference to the constraint.

bdl Lower bound on the range constraint.

bdu Upper bound on the range constraint.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

```
The following transforms the equality constraint ctr2 into the ranged constraint 4.0 <= sum(i=0:4) ty1[i] <= 15.5.

XPRBprob prob;
XPRBctr ctr2;
XPRBarrvar ty1;
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
ctr2 = XPRBnewsum(prob, "r2", ty1, XPRB_E, 9);
XPRBsetrange(ctr2, 4.0, 15.5);
```

Further information

This function changes the type of a previously defined constraint to a range constraint within the bounds specified by bdl and bdu. The constraint type and right hand side value of the constraint are replaced by the type XPRB_R (range) and the two bounds.

Related topics

XPRBgetctrtype, XPRBgetrange, XPRBsetctrtype.

XPRBsetrealfmt

Purpose

Set the format for printing real numbers.

Synopsis

```
int XPRBsetrealfmt(XPRBprob prob, const char *fmt);
```

Arguments

prob Reference to a problem.

Format string (as used by the C function printf). Simple format strings are of the form n where n may be, for instance, one of

default printing format (precision: 6 digits; exponential notation if the exponent resulting from the conversion is less than -4 or greater than or equal to the precision)

numf print real numbers in the style [-]d.d where the number of digits after the decimal

point is equal to the given precision num.

Return value

0 if function executed successfully, 1 otherwise.

Example

This example sets the number printing format to 10 digits after the decimal point:

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
XPRBsetrealfmt(exp12, "%.10f");
```

Further information

- In problems with very large or very small numbers it may become necessary to change the printing
 format to obtain a more exact output. In particular, by changing the precision it is possible to reduce
 the difference between matrices loaded in memory into Xpress Optimizer and the output produced by
 exporting them to a file.
- 2. This function can be used before any problem has been created (with first argument NULL). In this case the setting applies to all problems that are created subsequently.

Related topics

XPRBexportprob, XPRBloadmat, XPRBprintprob.

XPRBsetsense

Purpose

Set the sense of the objective function.

Synopsis

```
int XPRBsetsense(XPRBprob prob, int dir);
```

Arguments

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob expl2;
...
expl2 = XPRBnewprob("example2");
XPRBsetsense(expl2, XPRB_MAXIM);
```

This sets exp12 as a maximization problem.

Further information

This functions sets the objective sense to maximization or minimization. It is set to minimization by default.

Related topics

XPRBgetsense, XPRBsetobj.

XPRBsetsosdir

Purpose

Set a branching directive for a SOS.

Synopsis

```
int XPRBsetsosdir(XPRBsos sos, int type, double val);
```

Arguments

```
Reference to a previously created SOS.
sos
        The directive type, which must be one of:
type
       XPRB_PR priority;
        XPRB UP first branch upwards;
       XPRB_DN first branch downwards;
        XPRB_PU pseudo cost on branching upwards;
       XPRB_PD pseudo cost on branching downwards.
        An argument dependent on the type of the directive being defined. If type is:
val
        XPRB_PR val will be the priority value, an integer between 1 (highest) and 1000 (lowest),
                   the default;
        XPRB_UP no input is required — choose any value, e.g. 0;
        XPRB_DN no input is required — choose any value, e.g. 0;
        XPRB PU val will be the value of the pseudo cost for the upward branch;
        XPRB_PD val will be the value of the pseudo cost for the downward branch.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBsos set1;
...
set1 = XPRBnewsos(prob, "sos1", XPRB_S1);
XPRBsetsosdir(set1, 5);
XPRBsetsosdir(set1, XPRB_DN, 0);
```

This gives a priority of 5 to the SOS set1 and sets branching downwards as the preferred direction for set1.

Further information

This function sets any type of branching directive available in Xpress. This may be a priority for branching on a SOS (type XPRB_PR), the preferred branching direction (types XPRB_UP, XPRB_DN) or the estimated cost incurred when branching on a SOS (types XPRB_PU, XPRB_PD). Several directives of different types may be set for a single set. Function XPRBsetvardir may be used to set a directive for a variable.

Related topics

XPRBcleardir, XPRBsetvardir.

XPRBsetsolarrvar

Purpose

Set the values assigned to multiple variables in a solution.

Synopsis

```
int XPRBsetsolarrvar(XPRBsol sol, const XPRBarrvar av, const double val[]);
```

Arguments

- sol BCL reference to a previously created solution.
- av Reference to an array of variables.
- val Values to be assigned to the variables in the array (the number of coefficients must correspond to the size of the array of variables).

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBsol sol1;
XPRBarrvar ty1;
double cr[] = {2, 13, 15, 6, 8.5};
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
...
sol1 = XPRBnewsol(prob);
XPRBsetsolarrvar(sol1, ty1, cr);
```

Further information

This function sets multiple variables to the given values in a solution, the variables coming from array av and the corresponding values from val. If a variable was already assigned a value in that solution, the value is overwritten.

Note: all variables that are added to a solution must belong to the same problem as the solution itself.

Related topics

XPRBdelsolvar, XPRBnewsol, XPRBsetsolvar.

XPRBsetsolvar

Purpose

Set the value assigned to a variable in a solution.

Synopsis

```
int XPRBsetsolvar(XPRBsol sol, const XPRBvar var, double val);
```

Arguments

- sol BCL reference to a previously created solution.
- var BCL reference to a variable.
- val Value assigned to the variable var.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBsol sol1;
XPRBvar x1;
x1 = XPRBnewvar(expl1, XPRB_UI, "abc3", 0, 100);
    ...
sol1 = XPRBnewsol(prob);
XPRBsetsolvar(sol1, x1, 7.0);
```

This example sets variable x1 to value 7.0 in solution sol1.

Further information

This function sets a variable to the given value in a solution. If the variable was already assigned a value in that solution, the value is overwritten.

Note: all variables that are added to a solution must belong to the same problem as the solution itself.

Related topics

XPRBdelsolvar, XPRBnewsol, XPRBsetsolarrvar.

XPRBsetterm

Purpose

Set a linear constraint term.

Synopsis

```
int XPRBsetterm(XPRBctr ctr, XPRBvar var, double coeff);
```

Arguments

ctr BCL reference to a previously created constraint.

var BCL reference to a variable. May be NULL if not required.

coeff Value of the coefficient of the variable var.

Return value

0 if function executed successfully, 1 otherwise.

Example

```
XPRBprob prob;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBsetterm(ctr1, NULL, 7.0);
```

This sets the right hand side of the constraint ctrl to 7.0.

Further information

This function sets the coefficient of a variable to the value coeff. If var is set to NULL, the right hand side of the constraint is set to coeff.

Note: all terms that are added to a constraint must belong to the same problem as the constraint itself.

Related topics

XPRBaddterm, XPRBdelctr, XPRBnewctr.

XPRBsetub

Purpose

Set an upper bound.

Synopsis

```
int XPRBsetub(XPRBvar var, double bdu);
```

Arguments

```
var BCL reference to a variable.
bdu The variable's new upper bound.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following code changes the upper bound of x1 to 200.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 1, 100);
XPRBsetub(x1, 200.0);
```

Further information

This function sets the upper bound on a variable.

Related topics

XPRBfixvar, XPRBgetbounds, XPRBgetlim, XPRBsetlb, XPRBsetlim.

XPRBsetvardir

Purpose

Set a branching directive for a variable.

Synopsis

```
int XPRBsetvardir(XPRBvar var, int type, double c);
```

Arguments

```
BCL reference to a variable.
var
        Directive type, which must be one of:
type
       XPRB_PR priority;
        XPRB UP first branch upwards;
       XPRB_DN first branch downwards;
        XPRB_PU pseudo cost on branching upwards;
       XPRB_PD pseudo cost on branching downwards.
        An argument dependent on the type of directive to be defined. Must be one of:
С
        XPRB_PR priority value - an integer between 1 (highest) and 1000 (least priority), the
                   default;
                  no input required — set to any value, e.g. 0;
        XPRB_UP
        XPRB_DN no input required — set to any value, e.g. 0;
        XPRB PU value of the pseudo cost on branching upwards;
        XPRB_PD value of the pseudo cost on branching downwards.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following example gives a priority of 10 to variable x1 and sets the preferred branching direction to be upwards.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
XPRBsetvardir(x1, XPRB_PR, 10);
XPRBsetvardir(x1, XPRB_UP, 0);
```

Further information

- 1. This function sets any type of branching directive available in Xpress. This may be a priority for branching on a variable (type XPRB_PR), the preferred branching direction (types XPRB_UP, XPRB_DN) or the estimated cost incurred when branching on a variable (types XPRB_PU, XPRB_PD). Several directives of different types may be set for a single variable.
- 2. Note that it is only possibly to set branching directives for discrete variables (including semi-continuous and partial integer variables). Function XPRBsetsosdir may be used to set a directive for a SOS.

Related topics

XPRBcleardir, XPRBsetsosdir.

XPRBsetvarlink

Purpose

Set the interface pointer of a variable.

Synopsis

```
int XPRBsetvarlink(XPRBvar var, void *link);
```

Arguments

```
var Reference to a BCL variable
link Pointer to an interface object
```

Return value

0 if function executed successfully, 1 otherwise.

Example

Set the interface pointer of variable x1 to vlink:

```
XPRBprob prob;
XPRBvar x1;
myinterfacetype *vlink;
...
x1 = XPRBnewvar(prob, XB_UI, "abc3", 0, 100);
XPRBsetvarlink(x1, vlink);
```

Further information

This function sets the interface pointer of a variable to the indicated object. It may be used to establish a connection between a variable in BCL and some other external program.

Related topics

XPRBgetvarlink, XPRBdefcbdelvar.

XPRBsetvartype

Purpose

Set the variable type.

Synopsis

```
int XPRBsetvartype(XPRBvar var, int type);
```

Arguments

```
var BCL reference to a variable.

type The variable type, which is one of:

XPRB_PL continuous;

XPRB_BV binary;

XPRB_UI general integer;

XPRB_PI partial integer;

XPRB_SC semi-continuous;

XPRB_SI semi-continuous integer.
```

Return value

0 if function executed successfully, 1 otherwise.

Example

The following code changes the type of variable x1 from integer to binary, and consequently reducing the upper bound to 1.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
XPRBsetvartype(x1, XPRB_BV);
```

Further information

This function changes the type of a variable that has been created previously.

Related topics

XPRBgetvarname, XPRBgetvartype, XPRBnewvar.

XPRBstartarrvar

Purpose

Start the definition of a variable array.

Synopsis

```
XPRBarrvar XPRBstartarrvar(XPRBprob prob, int nbvar, const char *name);
```

Arguments

```
prob Reference to a problem.nbvar The maximum number of variables in the array.name Name of the array. May be NULL if not required.
```

Return value

Reference to the new array if function executed successfully, NULL otherwise.

Example

```
XPRBprob prob;
XPRBarrvar av2;
...
av2 = XPRBstartarrvar(prob, 5, "arr2");
```

This starts the definition of an array with five elements, named arr2.

Further information

This function starts the definition of a variable array. It returns a reference to an array of variables that may be used, for instance, in the definition of constraints. Variables belonging to an array created by this function may stem from any LP-variables previously defined. They may be of different types, and can be positioned in any order. A variable may belong to several arrays, but it is created only once (functions XPRBnewvar or XPRBnewarrvar). If the indicated name is already in use, BCL adds an index to it. If no array name is given, BCL generates a default name starting with AV.

Related topics

XPRBdelarrvar, XPRBendarrvar, XPRBnewarrvar.

XPRBsync

Purpose

Synchronize BCL with the Optimizer.

Synopsis

```
int XPRBsync(XPRBprob prob, int synctype);
```

Arguments

prob Reference to a problem.

synctype Type of the synchronization. Possible values:

XPRB_XPRS_SOL update the BCL solution information with the LP solution

currently held in the Optimizer;

XPRB_XPRS_SOLMIP update the BCL solution information with the last MIP solution

found by the Optimizer;

XPRB_XPRS_PROB force problem reloading.

Return value

0 if function executed successfully, 1 otherwise.

Example

The following forces BCL to reload the matrix into the Optimizer even if there has been no change other than bound changes to the problem definition in BCL since the preceding optimization:

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBmipoptimize(exp12, "");
...
XPRBsync(exp12, XPRB_XPRS_PROB);
XPRBmipoptimize(exp12, "");
```

Further information

- 1. This function resets the BCL problem status.
- 2. XPRB_XPRS_SOL: retrieves the current LP solution (through XPRSgetlpsol function and XPRS_LPOBJVAL attribute); correctly used also in *intsol* callbacks as, when an integer solution is found during a global search, it is always set up as an LP solution to the current node.
- 3. XPRB_XPRS_SOLMIP: retrieves the last MIP solution found (through XPRSgetmipsol function and XPRS_MIPOBJVAL attribute); if used from an *intsol* callback, it will not necessarily return the solution that caused the invocation of the callback (it is possible that another thread finds a new integer solution before that one is retrieved).
- XPRB_XPRS_SOL and XPRB_XPRS_SOLMIP: the solution information in BCL is updated with the solution held in the Optimizer at the next solution access (only the objective value is updated immediately).
- 5. XPRB_XPRS_PROB: at the next call to optimization or XPRBloadmat the problem is completely reloaded into the Optimizer; bound changes are not passed on to the problem loaded in the Optimizer any longer.

Related topics

XPRBgetsol, XPRBgetrcost, XPRBgetdual, XPRBgetslack, XPRBloadmat, XPRBlpoptimize, XPRBmipoptimize.

XPRBwritedir

Purpose

Write directives to a file.

Synopsis

```
int XPRBwritedir(XPRBprob prob, const char *fname);
```

Arguments

prob Reference to a problem.

fname Name of the directives files. May be NULL if the problem name is to be used.

Return value

0 if function executed successfully, 1 otherwise.

Example

This example writes all directives defined for the problem expl2 to the file example2.dir:

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBwritedir(exp12, NULL);
```

Further information

This function writes out to a file the directives defined for a problem. The extension .dir is appended to the given file name. When no file name is given, the name of the problem is used. If a file of the given name exists already it is replaced.

Related topics

XPRBexportprob, XPRBsetvardir, XPRBsetsosdir.

XPRBwritesol

Purpose

Write the current Optimizer solution to a CSV format ASCII file, problem_name.asc (and .hdr).

Synopsis

```
int XPRBwritesol(XPRBprob prob, const char *fname, const char *flags);
```

Arguments

prob Reference to a problem.

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If no file extension is specified, then extensions .hdr and .asc will be appended.

Flags to control output format. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSwritesol in the 'Xpress Optimizer Reference Manual' for details.

Return value

0 if function executed successfully, 1 otherwise.

Example

This example writes the current solution to the file example 2.asc (and .hdr).

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBwritesol(exp12, "", "");
```

Further information

This function writes out to a file the current Optimizer solution. If no file extension is specified, then two files will be written with extensions .asc and .hdr appended to the given file name. When no file name is given, the name of the problem is used. If a file of the given name exists already it is replaced.

Related topics

XPRBwritebinsol, XPRBwriteprtsol, XPRBwriteslxsol.

XPRBwritebinsol

Purpose

Write the current Optimizer solution to a binary solution file for later input into the Optimizer.

Synopsis

```
int XPRBwritebinsol(XPRBprob prob, const char *fname, const char *flags);
```

Arguments

prob Reference to a problem.

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If omitted, the extension .sol will be appended.

Flags to control output format. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSwritebinsol in the 'Xpress Optimizer Reference Manual' for details.

Return value

0 if function executed successfully, 1 otherwise.

Example

This example writes the current solution to the file example2.sol.

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBwritebinsol(exp12, "", "");
```

Further information

This function writes out to a file the current Optimizer solution. If no file extension is specified, then the extension .sol is appended to the given file name. When no file name is given, the name of the problem is used. If a file of the given name exists already it is replaced.

Related topics

XPRBreadbinsol, XPRBwritesol, XPRBwriteprtsol, XPRBwriteslxsol.

XPRBwriteprtsol

Purpose

Write the current Optimizer solution to a fixed format ASCII file, problem_name .prt.

Synopsis

```
int XPRBwriteprtsol(XPRBprob prob, const char *fname, const char *flags);
```

Arguments

prob Reference to a problem.

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If omitted, the extension .prt will be appended.

Flags to control output format. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSwriteprtsol in the 'Xpress Optimizer Reference Manual' for details.

Return value

0 if function executed successfully, 1 otherwise.

Example

This example writes the current solution to the file example2.prt.

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBwriteprtsol(exp12, "", "");
```

Further information

This function writes out to a file the current Optimizer solution. If no file extension is specified, then the extension .prt is appended to the given file name. When no file name is given, the name of the problem is used. If a file of the given name exists already it is replaced.

Related topics

XPRBwritesol, XPRBwritebinsol, XPRBwriteslxsol.

XPRBwriteslxsol

Purpose

Write the current Optimizer solution to an ASCII solution file (.slx) using a similar format to MPS files.

Synopsis

```
int XPRBwriteslxsol(XPRBprob prob, const char *fname, const char *flags);
```

Arguments

prob Reference to a problem.

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If omitted, the extension .slx will be appended.

Flags to control output format. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSwriteslxsol in the 'Xpress Optimizer Reference Manual' for details.

Return value

0 if function executed successfully, 1 otherwise.

Example

This example writes the current solution to the file example2.slx.

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBwriteslxsol(exp12, "", "");
```

Further information

This function writes out to a file the current Optimizer solution. If no file extension is specified, then the extension .slx is appended to the given file name. When no file name is given, the name of the problem is used. If a file of the given name exists already it is replaced.

Related topics

XPRBreadslxsol, XPRBwritesol, XPRBwritebinsol, XPRBwriteprtsol.

CHAPTER 5

BCL in C++

5.1 An overview of BCL in C++

The C++ interface of BCL provides the full functionality of the C version except for the data input, output and error handling for which the corresponding C functions may be used. The C modeling objects, such as variables, constraints and problems, are converted into classes, and their associated functions into methods of the corresponding class in C++.

To use the C++ version of BCL, the C++ header file must be included at the beginning of the program (and not the main BCL header file xprb.h).

```
#include "xprb_cpp.h"
```

Using C++, the termwise definition of constraints is even easier. This has been achieved by overloading the algebraic operators like '+', '-', '<=', or '=='. With these operators constraints may be written in a form that is close to an algebraic formulation.

It should be noted that the names of classes and methods have been adapted to C++ naming standards: All C++ classes that have a direct correspondence with modeling objects in BCL (namely XPRBprob, XPRBvar, XPRBctr, XPRBcut, XPRBsol, XPRBsos, XPRBindexSet, XPRBbasis) take the same names, with the exception of XPRBindexSet. In the names of the methods the prefix XPRB has been dropped, as have been references to the type of the object. For example, function XPRBgetvarname is turned into the method getName of class XPRBvar.

All C++ classes of BCL are part of the namespace dashoptimization. To use the (short) class names, it is recommended to add the line

```
using namespace ::dashoptimization;
```

at the beginning of every program that uses the C++ classes of BCL.

C++ functions can be used together with C functions, for instance when printing program output or using Xpress Optimizer functions. However, it is not possible to mix BCL C and C++ objects in a program.

5.1.1 Example

An example of use of BCL in C++ is the following, which constructs the scheduling example described in Chapter 2:

```
#include <iostream>
#include "xprb_cpp.h"
using namespace std;
using namespace ::dashoptimization;
```

```
#define NJ
                                // Number of jobs
#define NT 10
                                // Time limit
double DUR[] = \{3,4,2,2\};
                                // Durations of jobs
                                // Start times of jobs
XPRBvar start[NJ];
                                // Binaries for start times
XPRBvar delta[NJ][NT];
XPRBvar z;
                                // Max. completion time
XPRBprob p("Jobs");
                               // Initialize BCL & a new problem
void jobsModel()
 XPRBexpr le;
int j,t;
                                // Create start time variables
 for(j=0; j<NJ; j++) start[j] = p.newVar("start");</pre>
 z = p.newVar("z", XPRB_PL, 0, NT); // Makespan variable
 for(j=0;j<NJ;j++)
                                // Binaries for each job
  for (t=0; t < (NT-DUR[j]+1); t++)</pre>
   delta[j][t] =
          p.newVar(XPRBnewname("delta%d%d", j+1, t+1), XPRB_BV);
 for(j=0;j<NJ;j++)
                                // Calculate max. completion time
  p.newCtr("Makespan", start[j]+DUR[j] <= z);</pre>
                                // Precedence relation betw. jobs
 p.newCtr("Prec", start[0]+DUR[0] <= start[2]);</pre>
 for(j=0;j<NJ;j++)
                                // Linking start times & binaries
  for (t=0;t<(NT-DUR[j]+1);t++) le += (t+1)*delta[j][t];
  p.newCtr(XPRBnewname("Link_%d",j+1), le == start[j]);
                                // Unique start time for each job
 for(j=0; j<NJ; j++)
  le=0:
  for(t=0;t<(NT-DUR[j]+1);t++) le += delta[j][t];</pre>
  p.newCtr(XPRBnewname("One_%d", j+1), le == 1);
 p.setObj(z);
                               // Define and set objective
 for(j=0;j<NJ;j++) start[j].setUB(NT-DUR[j]+1);</pre>
                               // Upper bounds on "start" var.s
}
void jobsSolve()
 int j,t,statmip;
 for(j=0; j<NJ; j++)</pre>
  for (t=0; t<NT-DUR[j]+1; t++)
   delta[j][t].setDir(XPRB_PR, 10*(t+1));
     // Give highest priority to var.s for earlier start times
 p.setSense(XPRB_MINIM);
 p.mipOptimize();
                               // Solve the problem as MIP
 statmip = p.getMIPStat(); // Get the MIP problem status
 if((statmip == XPRB_MIP_SOLUTION) ||
    (statmip == XPRB_MIP_OPTIMAL))
                    // An integer solution has been found
 {
  cout << "Objective: " << p.getObjVal() << endl;</pre>
  for(j=0;j<NJ;j++)
                     // Print the solution for all start times
   cout << start[j].getName() << ": " << start[j].getSol();</pre>
   cout << endl;
```

The definition of SOS is similar to the definition of constraints.

Branching directives for the SOSs are added as follows.

Adding the following two lines during or after the problem definition will print the problem to the standard output and export the matrix to a file respectively.

Similarly to what has been shown for the problem formulation in C, we may read data from file and use index sets in the problem formulation. The following changes and additions to the basic model formulation are required for the creation of index sets based on data input from file. The function jobsSolve is left out in this listing since it remains unchanged from the previous one.

```
#include <iostream>
#include <cstdio>
#include <cstdlib>
#include "xprb_cpp.h"
using namespace std;
using namespace ::dashoptimization;
#define MAXNJ 4
                           // Max. number of jobs
                         // Time limit
#define NT 10
int NJ = 0;
                          // Number of jobs read in
double DUR[MAXNJ];
                           // Durations of jobs
XPRBindexSet Jobs;
                           // Names of Jobs
XPRBvar *start;
                           // Start times of jobs
```

```
XPRBvar **delta;
                             // Binaries for start times
XPRBvar z;
                             // Max. completion time
XPRBprob p("Jobs");
                            // Initialize BCL & a new problem
void readData()
char name[100]:
FILE *datafile;
                             // Create a new index set
 Jobs = p.newIndexSet("jobs", MAXNJ);
                             // Open data file for read access
 datafile=fopen("durations.dat", "r");
        // Read in all (non-empty) lines up to the end of the file
 while(NJ<MAXNJ &&
       XPRBreadlinecb(XPRB_FGETS, datafile, 99, "T,d", name, &DUR[NJ]))
 Jobs += name;
                            // Add job to the index set
 NJ++;
 fclose(datafile);
                            // Close the input file
 cout << "Number of jobs read: " << Jobs.getSize() << endl;</pre>
void jobsModel()
XPRBexpr le;
int j,t;
                             \ensuremath{//} Create start time variables with bounds
 start = new XPRBvar[NJ];
 if(start==NULL)
 { cout << "Not enough memory for 'start' variables." << endl;
  exit(0); }
 for(j=0;j<NJ;j++)
 start[j] = p.newVar("start", XPRB_PL, 0, NT-DUR[j]+1));
 z = p.newVar("z", XPRB_PL, 0, NT); // Makespan variable
 delta = new XPRBvar*[NJ];
 if(delta==NULL)
 { cout << "Not enough memory for 'delta' variables." << endl;
   exit(0); }
 for(j=0; j<NJ; j++)</pre>
                            // Binaries for each job
  delta[j] = new XPRBvar[NT];
  if(delta[j]==NULL)
  { cout <<"Not enough memory for 'delta_j' variables." << endl;
   exit(0); }
  for (t=0; t < (NT-DUR[j]+1); t++)
  delta[j][t] =
     p.newVar(XPRBnewname("delta%s_%d", Jobs[j], t+1), XPRB_BV);
 for(j=0; j<NJ; j++)
                             // Calculate max. completion time
  p.newCtr("Makespan", start[j]+DUR[j] <= z);</pre>
                             // Precedence relation betw. jobs
 p.newCtr("Prec", start[0]+DUR[0] <= start[2]);</pre>
 for(j=0; j<NJ; j++)</pre>
                            // Linking start times & binaries
 for(t=0;t<(NT-DUR[j]+1);t++) le += (t+1)*delta[j][t];
 p.newCtr(XPRBnewname("Link_%d", j+1), le == start[j]);
 for(j=0;j<NJ;j++)
                           // Unique start time for each job
 le=0;
  for (t=0;t<(NT-DUR[j]+1);t++) le += delta[j][t];
  p.newCtr(XPRBnewname("One_%d", j+1), le == 1);
```

5.1.2 QCQP Example

The following is an implementation with BCL C++ of the QCQP example described in Section 3.5.1:

```
#include <iostream>
#include "xprb_cpp.h"
using namespace std;
using namespace ::dashoptimization;
#define N 42
double CX[N], CY[N], R[N];
                                          // Initialize the data arrays
int main(int argc, char **argv)
int i, j;
XPRBvar x[N],y[N];
XPRBexpr qe;
 XPRBctr cobj, c;
XPRBprob prob("airport");  // Initialize a new problem in BCL
/**** VARIABLES ****/
 for(i=0;i<N;i++)
  x[i] = prob.newVar(XPRBnewname("x(%d)",i+1), XPRB_PL, -10, 10);
 for(i=0;i<N;i++)
 y[i] = prob.newVar(XPRBnewname("y(%d)",i+1), XPRB_PL, -10, 10);
/****OBJECTIVE****/
\//\ Minimize the total distance between all points
 for(i=0;i<N-1;i++)
 for(j=i+1; j<N; j++) qe+= sqr(x[i]-x[j])+sqr(y[i]-y[j]);
 cobj = prob.newCtr("TotDist", qe);
prob.setObj(cobj);
                                         // Set objective function
/**** CONSTRAINTS ****/
// All points within given distance of their target location
 for(i=0;i<N;i++)
  \label{eq:constraint} c = \texttt{prob.newCtr("LimDist", sqr(x[i]-CX[i])+sqr(y[i]-CY[i]) <= R[i]);}
/****SOLVING + OUTPUT****/
prob.setSense(XPRB_MINIM);
                                         // Choose sense of optimization
 prob.lpOptimize();
                                         // Solve the problem
 cout << "Solution: " << prob.getObjVal() << endl;</pre>
 for(i=0;i<N;i++)
 {
  cout << x[i].getName() << ": " << x[i].getSol() << ", ";</pre>
 cout << y[i].getName() << ": " << y[i].getSol() << endl;</pre>
```

```
return 0;
```

5.1.3 Error handling

The default behavior of BCL in the case of an error is to output a message and terminate the program. However, in C++ applications it may be more convenient to raise exceptions instead of simply exiting from the program. With the BCL C++ interface the user has the possibility to disable the standard 'exit on error' behavior replacing it, for instance, by C++ exceptions.

The C++ program below implements the example of user error handling from Section 3.6. The default error handling of BCL is disabled (function XPRBseterrctrl) and the error handling callback is defined to raise C++ exceptions in the case of an error—the BCL C++ interface uses the callback functions of the BCL C library. When using the BCL C functions with BCL C++ objects we need to employ their C representation (obtained with method getCRef).

Besides the user error handling this example also shows how to work with the user message printing callback to redirect the BCL output to a user-defined callback function (this includes output from BCL and anything printed through XPRBprintf). By setting the BCL message printing level (method setMsgLevel) you can control the amount of information output by BCL.

```
#include <iostream>
#include <string>
#include "xprb_cpp.h"
using namespace std;
using namespace :: dashoptimization;
class bcl_exception
{
public:
  string msg;
  int code;
  bcl exception(int c,const char *m)
   code=c:
   msg=string(m);
   cout << "EXCP:" << msg << "\n";
   }
};
/**** User error handling function ****/
void XPRB_CC usererror(xbprob* prob, void *vp, int num, int type,
                     const char *t)
 throw bcl_exception(num, t);
/**** User printing function ****/
void XPRB_CC userprint(xbprob* prob, void *vp, const char *msg)
 static int rtsbefore=1;
    /* Print 'BCL output' whenever a new output line starts,
      otherwise continue to print the current line. */
 if (rtsbefore)
 cout << "BCL output: " << msg;</pre>
 cout << msq;
 rtsbefore= (msg[strlen(msg)-1]==' \n');
void modexpl3(XPRBprob &p)
```

```
XPRBvar x[3];
XPRBlinExp le;
int i;
for(i=0;i<2;i++) \ x[i]=p.newVar(XPRBnewname("x_%d",i), XPRB_UI, 0, 100);
               /* Create the constraints:
                  C1: 2x0 + 3x1 >= 41
                  C2: x0 + 2x1 = 13 */
p.newCtr("C1", 2*x[0] + 3*x[1] >= 41);
p.newCtr("C2", x[0] + 2*x[1] == 13);
// Uncomment the following line to cause an error in the model that
// triggers the user error handling:
// x[2]=p.newVar("x_2", XPRB_UI, 10,1);
le=0;
for(i=0; i<2; i++) le += x[i];
                                // Objective: minimize x0+x1
p.setObj(le);
                                // Select objective function
p.setSense(XPRB_MINIM);
                                // Set objective sense to minimization
                                // Solve the LP
p.lpOptimize();
XPRBprintf(p.getCRef(), "problem status: %d LP status: %d MIP status: %d\n",
   p.getProbStat(), p.getLPStat(), p.getMIPStat());
// This problem is infeasible, that means the following command will fail.
// It prints a warning if the message level is at least 2
XPRBprintf(p.getCRef(), "Objective: %g\n", p.getObjVal());
for(i=0;i<2;i++)
                                // Print solution values
 XPRBprintf(p.getCRef(), "%s:%g, ", x[i].getName(), x[i].getSol());
XPRBprintf(p.getCRef(), "\n");
int main()
XPRBprob *p;
                       // Switch to error handling by the user's program
XPRBseterrctrl(0);
                            // Set the printing flag. Try other values: // 0 - no printed output, 1 - only errors,
XPRB::setMsqLevel(2);
                            // 2 - errors and warnings, 3 - all messages
                       // Define the callback functions:
XPRBdefcbmsg(NULL, userprint, NULL);
XPRBdefcberr(NULL, usererror, NULL);
trv
 p=new XPRBprob("Expl3"); // Initialize a new problem in BCL
}
catch(bcl_exception &e)
 cout << e.code << ":" << e.msg;
 return 1:
try
                            // Formulate and solve the problem
 modexpl3(*p);
catch(bcl_exception &e)
 cout << e.code << ":" << e.msg << "\n";
 return 2;
```

```
catch(const char *m)
{
  cout << m << "\n";
  return 3;
}
catch(...)
{
  cout << "other exception\n";
  return 4;
}
return 0;
}</pre>
```

5.2 C++ class reference

The complete set of classes of the BCL C++ interface is summarized in the following list:

XPRB	Initialization and general settings.	p. 212
XPRBbasis	Methods for accessing bases.	p. 216
XPRBctr	Methods for modifying and accessing constraints and operators for constructing them. Note that all terms in a constraint must belong to same problem as the constraint itself.	
XPRBcut	Methods for modifying and accessing cuts and operators for const them. Note that all terms in a cut must belong to the same problem cut itself.	•
XPRBexpr	Methods and operators for constructing linear and quadratic expression has all variables in an expression must belong to the same prop. 241	
XPRBindexSet	Methods for accessing index sets and operators for adding and retiset elements.	rieving p. 247
XPRBprob	Problem definition, including methods for creating and deleting the modeling objects, problem solving, changing settings, and retrieving solution information.	g p. 251
XPRBrelation	Methods and operators for constructing linear or quadratic relations expressions.	s from p. <mark>282</mark>
XPRBsol	Methods for defining, modifying and accessing solutions. Note that variables in a solution must belong to the same problem as the solutiself.	
XPRBsos	Methods for modifying and accessing Special Ordered Sets and ope for constructing them. Note that all members in a SOS must belong same problem as the SOS itself.	
XPRBvar	Methods for modifying and accessing variables.	p. 293

The method isValid may require some explanation: it should be used in combination with methods getVarByName, getCtrByName etc. These methods always return an object of the desired type, unlike the corresponding functions in standard BCL which return a NULL pointer if the object was not found. Only with method isValid it is possible to test whether the object is a valid object, that is, whether it is contained in a problem definition.

All C++ classes that have a direct correspondence with modeling objects in BCL (namely XPRBprob, XPRBvar, XPRBctr, XPRBcut, XPRBsol, XPRBsos, XPRBindexSet, XPRBbasis) take the same names, with the exception of XPRBindexSet. The corresponding BCL modeling object in C can be obtained from each of these classes, with the method getCRef. It is also possible to obtain the Xpress Optimizer problem corresponding to a BCL C++ problem by using method XPRBprob.getXPRSprob. Please see Section B.6 for further detail on using BCL C++ with the Optimizer library.

Most of the methods of the classes with direct correspondence to C modeling objects call standard BCL C functions, as indicated, and return their result.

The major difference between the C and C++ interfaces is in the way linear and quadratic expressions and constraints are created. In C++, the algebraic operators like + or == are overloaded so that constraints may be written in a form that is close to an algebraic formulation.

Some additional classes have been introduced to aid the termwise definition of constraints with overloaded arithmetic operators. Linear and quadratic expressions (class XPRBexpr) are required in the definition of constraints and Special Ordered Sets. Linear and quadratic relations (class XPRBrelation), may be used as an intermediary in the definition of constraints.

Another class that does not correspond to any standard BCL modeling object is the class XPRB that contains methods relating to the initialization of BCL and the general status of the software.

XPRB

Description

Initialization and general settings.

Methods

```
int getTime();
    Get the running time.

const char *getVersion();
    Get the version number of BCL.

int init();
    Initialize BCL.

int setColOrder(int num);
    Set a column ordering criterion for matrix generation.

int setMsgLevel(int lev);
    Set the message print level.

int setRealFmt(String fmt);
    Set the format for printing real numbers.
```

Method detail

getTime

Synopsis

int getTime();

Return value

System time measure in milliseconds.

Description

This methods returns the system time measure in milliseconds. The absolute value is system-dependent. To measure the execution time of a program, this methods can be used to calculate the difference between the start time and the time at the desired point in the program.

Example

This example shows how to measure the elapsed time in a BCL program:

```
int starttime;
XPRB::init();
starttime = XPRB::getTime();
...
cout << "Time: " << (XPRB::getTime()-starttime)/1000;
cout << " sec" << endl;</pre>
```

Related topics

Calls XPRBgettime

getVersion

Synopsis

```
const char *getVersion();
```

Return value BCL version number if function executed successfully, NULL otherwise.

Description The version number returned by this method is required if the user is reporting a problem.

Example The following example retrieves and prints out the BCL version number:

```
const char *version;
XPRB::init();
version = XPRB::getVersion();
cout << "Xpress BCL version " << version << endl;</pre>
```

Related topics Calls XPRBgetversion

init

Synopsis

int init();

Return value

0 if initialization executed successfully, 1 otherwise.

Description

This method explicitly initializes BCL, that is it tests whether a license for running this software is available. Without this explicit initialization the initialization will be performed at the creation of the first problem (see XPRBprob). There is no need to call this explicit initialization unless you wish to separate the license check from problem creation or perform some general settings before creating any problem. This method also initializes Xpress Optimizer. In applications that create a large number of problems it is recommended to use the explicit initialization—once only per process for highest efficiency.

Example

This example shows how to initialize BCL explicitly before creating a problem.

```
XPRBprob *prob;
if (XPRB::init())
{ cout << "Initialization failed" << endl; return 1; }
prob = new XPRBprob("myprob");</pre>
```

Related topics

Calls XPRBinit

setColOrder

Synopsis

int setColOrder(int num);

Argument

num The ordering flag, which must be one of:

0 default ordering;1 alphabetical order.

Return value

0 if method executed successfully, 1 otherwise.

Description

- BCL runs reproduce always the same matrix for a problem. This method allows the user to choose a different ordering criterion than the default one. Note that this method only changes the order of columns in what is sent to Xpress Optimizer, you do not see any effect when exporting the matrix with BCL. However you can control the effect by exporting the matrix from the Optimizer.
- 2. The setting applies to all problems that are created subsequently. It is also possible to change the setting for a particular problem (see XPRBprob).

Related topics

Calls XPRBsetcolorder

setMsgLevel

Synopsis

int setMsgLevel(int lev);

Argument

level The message level, i.e. the type of messages printed by BCL. This may be one of:

- 0 no messages printed;
- 1 error messages only printed;
- 2 warnings and errors printed;
- 3 warnings, errors, and Optimizer log printed (default);
- 4 all messages printed.

Return value

0 if method executed successfully, 1 otherwise.

Description

- BCL can produce different types of messages; status information, warnings and errors. This
 function controls which of these are output. For settings 1 or higher, the corresponding
 Optimizer output is also displayed. In addition to this setting, the amount of Optimizer output
 can be modified through several Optimizer printing control parameters (see the 'Xpress
 Optimizer Reference Manual').
- 2. The setting applies to all problems that are created subsequently. It is also possible to change the setting for a particular problem (see XPRBprob).

Example

See XPRBprob.setMsqLevel.

Related topics

Calls XPRBsetmsqlevel

setRealFmt

Synopsis

int setRealFmt(String fmt);

Argument

Format string (as used by the C function printf). Simple format strings are of the form %n where n may be, for instance, one of

g default printing format (precision: 6 digits; exponential notation if the exponent resulting from the conversion is less than -4 or greater than or equal to the precision)

. numf print real numbers in the style [-]d.d where the number of digits after the decimal point is equal to the given precision num.

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. In problems with very large or very small numbers it may become necessary to change the printing format to obtain a more exact output. In particular, by changing the precision it is possible to reduce the difference between matrices loaded in memory into Xpress Optimizer and the output produced by exporting them to a file.
- 2. The setting applies to all problems that are created subsequently. It is also possible to change the setting for a particular problem (see XPRBprob).

Example

This example sets the BCL number printing format to 8 digits after the decimal point. It then creates a problem and changes the number printing format for this problem back to the default:

```
XPRBprob *prob;

XPRB::init();

XPRB::setRealFmt("%.10f");

prob = new XPRBprob("myprob");
prob->setRealFmt("%g");
```

Related topics

Calls XPRBsetrealfmt

XPRBbasis

Description

Methods for accessing bases.

```
Constructors
```

```
XPRBbasis();
XPRBbasis(xbbasis *bs);

Methods
     xbbasis *getCRef();
          Get the C modeling object.
     bool isValid();
          Test the validity of the basis object.
```

void reset();
 Reset the basis object.

Constructor detail

XPRBbasis

Synopsis

XPRBbasis();

XPRBbasis(xbbasis *bs);

Argument bs A basis in BCL C.

Description Create a new basis object.

Method detail

getCRef

Synopsis

xbbasis *getCRef();

Return value The underlying modeling object in BCL C.

Description This method returns the basis object in BCL C that belongs to the C++ basis object.

isValid

Synopsis

bool isValid();

Return value true if object is valid, false otherwise.

Description This method checks whether the basis object is correctly defined.

reset

Synopsis

void reset();

Description Clear the definition of the basis object; includes deletion of the underlying C object.

Example See XPRBprob.saveBasis.

Related topics Calls XPRBdelbasis

XPRBctr

Description

Methods for modifying and accessing constraints and operators for constructing them. Note that all terms in a constraint must belong to the same problem as the constraint itself.

```
Constructors
        XPRBctr();
        XPRBctr(xbctr *c);
        XPRBctr(xbctr *c, XPRBrelation& r);
Methods
        int add(XPRBexpr& e);
               Add an expression to a constraint.
        int addTerm(XPRBvar& var, double val);
        int addTerm(double val, XPRBvar& var);
        int addTerm(XPRBvar& var);
        int addTerm(double val);
        int addTerm(XPRBvar& var, XPRBvar& var2, double val);
        int addTerm(double val, XPRBvar& var, XPRBvar& var2);
        int addTerm(XPRBvar& var, XPRBvar& var2);
               Add a term to a constraint.
        int delTerm(XPRBvar& var);
        int delTerm(XPRBvar& var, XPRBvar& var2);
               Delete a term from a constraint.
        double getAct();
               Get activity value for a constraint.
        double getCoefficient(XPRBvar& var);
        double getCoefficient(XPRBvar& var, XPRBvar& var2);
               Get the coefficient of a constraint term.
        xbctr *getCRef();
               Get the C modeling object.
        double getDual();
               Get dual value.
        int getIndicator();
               Get the indicator type of a constraint.
        XPRBvar getIndVar();
               Get the indicator variable of a constraint.
        const char *getName();
               Get the name of a constraint.
        int getRange(double *lw, double *up);
               Get the range values for a range constraint.
        double getRangeL();
               Get the lower range bound for a range constraint.
        double getRangeU();
               Get the upper range bound for a range constraint.
        double getRHS();
               Get the right hand side value of a constraint.
        double getRNG(int rngtype);
```

Get ranging information for a constraint.

```
int getRowNum();
       Get the row number for a constraint.
int getSize();
       Get the size of a constraint.
double getSlack();
       Get slack value for a constraint.
int getType();
       Get the row type of a constraint.
bool isDelayed();
       Check the type of a constraint.
bool isIncludeVars();
       Check the type of a constraint.
bool isIndicator();
       Check the type of a constraint.
bool isModCut();
       Check the type of a constraint.
bool isValid();
       Test the validity of the constraint object.
const void *nextTerm(const void *ref, XPRBvar& var, double *coeff);
const void *nextTerm(const void *ref, XPRBvar& var, XPRBvar& v2, double *coeff);
       Enumerate the terms of a constraint.
int print();
       Print out a constraint.
void reset();
       Reset the constraint object.
int setDelayed(bool dstat);
       Set the constraint type.
int setIncludeVars(bool ivstat);
       Set the constraint type.
int setIndicator(ind dir, XPRBvar );
       Set the indicator constraint type.
int setModCut(bool mstat);
       Set the constraint type.
int setRange(double lw, double up);
       Define a range constraint.
int setTerm(XPRBvar& var, double val);
int setTerm(double val, XPRBvar& var);
int setTerm(double val);
int setTerm(XPRBvar& var, XPRBvar& var2, double val);
int setTerm(double val, XPRBvar& var, XPRBvar& var2);
       Set a constraint term.
int setType(int type);
       Set the constraint type.
Assigning constraints and adding (linear or quadratic) expressions:
```

Operators

```
ctr = rel
ctr += expr
ctr -= expr
```

Constructor detail

XPRBctr

Synopsis

XPRBctr();

XPRBctr(xbctr *c);

XPRBctr(xbctr *c, XPRBrelation& r);

Arguments c A constraint in BCL C.

r Relation defining the constraint.

Description Create a new constraint object.

Method detail

add

Synopsis

int add(XPRBexpr& e);

Argument e A linear or quadratic expression (may be just a single variable or a constant).

Return value 0 if method executed successfully, 1 otherwise.

Description This method adds a linear or quadratic expression to the left hand side of a constraint. That

means, if the expression contains a constant, this value is subtracted from the constant

representing the right hand side of the constraint.

Example See XPRBctr.setTerm.

addTerm

Synopsis

Arguments

```
int addTerm(XPRBvar& var, double val);
int addTerm(double val, XPRBvar& var);
```

int addTerm(XPRBvar& var);
int addTerm(double val);

int addTerm(XPRBvar& var, XPRBvar& var2, double val);
int addTerm(double val, XPRBvar& var, XPRBvar& var2);
int addTerm(XPRBvar& var, XPRBvar& var2);

var A BCL variable.

var2 A second BCL variable (may be the same as var).

val Value of the coefficient of the variable var.

Return value 0 if method executed successfully, 1 otherwise.

Description This method adds a new term to a constraint, comprising the variable var (or the product of

variables var and var2) with coefficient val. If the constraint already has a term with variable var (respectively variables var and var2), val is added to its coefficient. If no variable is specified, the value val is added to the right hand side of the constraint.

Constraint terms can also be added with method XPRBctr.add.

Example See XPRBctr.setTerm.

Related topics Calls XPRBaddterm or XPRBaddqterm

delTerm

Synopsis

int delTerm(XPRBvar& var);

int delTerm(XPRBvar& var, XPRBvar& var2);

Arguments var A BCL variable.

var2 A second BCL variable (may be the same as var).

Return value 0 if method executed successfully, 1 otherwise.

Description This function deletes a variable term from the given constraint. The constant term (right hand

side value) is changed/reset with method XPRBctr.setTerm.

Related topics Calls XPRBdelterm

getAct

Synopsis

double getAct();

Return value

Activity value for the constraint, 0 in case of an error.

Description

This method returns the activity value for a constraint. It may be used with constraints that are not part of the problem (in particular, constraints without relational operators, that is, constraints of type XPRB_N). In this case the function returns the evaluation of the constraint terms involving variables that are in the problem. Otherwise, the constraint activity is

calculated as activity = RHS - slack.

If this method is called after completion of a global search and an integer solution has been found (that is, if method XPRBprob.getMIPStat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), it returns the value corresponding to the best integer solution. If no solution is available this function outputs a warning and returns 0. In all other cases it returns the activity value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBprob.sync with the flag XPRB_XPRS_SOL.

Example

The following example shows how to retrieve solution values and some other information for

a constraint.

```
XPRBvar x,y;
XPRBctr Ctr1;
XPRBprob prob("myprob");

x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
Ctr1 = prob.newCtr("C1", 3*x + 2*y <= 400);

... // Solve an LP problem

if (Ctr1.getRowNum() >= 0 && prob.getLPStat() == XPRB_LP_OPTIMAL)
{
   cout << Ctr1.getName() << ": activity: " << Ctr1.getAct();
   cout << " = " << Ctr1.getRHS() << " - " << Ctr1.getSlack();
   cout << ", dual: " << Ctr1.getDual() << endl;
}
else
   cout << "No solution information available." << endl;</pre>
```

Related topics

Calls XPRBgetact

getCoefficient

Synopsis

double getCoefficient(XPRBvar& var);

double getCoefficient(XPRBvar& var, XPRBvar& var2);

Arguments var A BCL variable.

var2 A second BCL variable (may be the same as var).

Return value The coefficient of the given variable or pair of variables, 0 if the constraint does not contain

the term.

Description This function returns the coefficient of a given variable var or of the quadratic term

var*var2 in the constraint ctr. Return value 0 indicates that the term is not contained in the constraint. If var is set to NULL, this method returns the right hand side (constant term) of

the constraint.

Example See XPRBctr.setTerm.

Related topics Calls XPRBgetcoeff or XPRBgetqcoeff

getCRef

Synopsis

xbctr *getCRef();

Return value The underlying modeling object in BCL C.

Description This method returns the constraint object in BCL C that belongs to the C++ constraint object.

getDual

Synopsis

double getDual();

Return value

Dual value for the constraint, 0 in case of an error.

Description

This function returns the dual value for a constraint. The user may wish to test first whether this constraint is part of the problem, for instance by checking that the row number is non-negative.

Dual information is available only after LP solving. To obtain dual values for a MIP solution (that is, if function XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), you need to fix the discrete variables to their solution values with a call to XPRBgetdual.

Otherwise, if this function is called when a MIP solution is available it returns 0. If no solution information is available this function outputs a warning and returns 0. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBprob.sync with the flag XPRB_XPRS_SOL. In this case it returns the dual value in the last LP that has

been solved.

Example

See XPRBctr.getAct.

Related topics

Calls XPRBgetdual

getIndicator

Synopsis

int getIndicator();

Return value

o an ordinary constraint;

an indicator constraint with condition b = 1; an indicator constraint with condition b = 0;

-2 an error has occurred.

Description

This method returns the indicator status of the given constraint.

Example

See XPRBctr.setIndicator.

Related topics

Calls XPRBgetindicator

getIndVar

Synopsis

XPRBvar getIndVar();

Return value

A BCL variable.

Description This method returns the indicator variable associated with the given constraint. This method

always returns a BCL variable the validity of which needs to be checked with

XPRBvar.isValid.

Example See XPRBctr.setIndicator.

Related topics Calls XPRBgetindvar

getName

Synopsis

const char *getName();

Return value Name of the constraint if function executed successfully, NULL otherwise

Description This method returns the name of a constraint. If the user has not defined a name the default

name generated by BCL is returned.

Example See XPRBctr.getAct.

Related topics Calls XPRBgetctrname

getRange

Synopsis

int getRange(double *lw, double *up);

Arguments 1w Lower bound on the range constraint.

up Upper bound on the range constraint.

Return value 0 if method executed successfully, 1 otherwise.

Description This method returns the range values of the given constraint.

Related topics Calls XPRBgetrange

getRangeL

Synopsis

double getRangeL();

Return value Lower bound on the range constraint.

Description This method returns the lower bound on the range defined for the given constraint.

Example See XPRBctr.setRange.

Related topics Calls XPRBgetrange

getRangeU

Synopsis

double getRangeU();

Return value Upper bound on the range constraint.

Description This method returns the upper bound on the range defined for the given constraint.

Example See XPRBctr.setRange.

Related topics Calls XPRBgetrange

getRHS

Synopsis

double getRHS();

Return value Right hand side value of the constraint, 0 in case of an error.

Description This method returns the right hand side value (i.e. the constant term) of a previously defined

constraint. The default right hand side value is 0. If the given constraint is a ranged constraint

this function returns its upper bound.

Example See XPRBctr.getAct.

Related topics Calls XPRBgetrhs

getRNG

Synopsis

double getRNG(int rngtype);

Argument rngtype The type of ranging information sought. This is one of:

XPRB_UPACT upper activity (= the level to which the constraint activity may

be increased at a cost per unit of increase given by the XPRB_UUP value, ignoring the upper bound on the constraint

as specified by its RHS);

XPRB_LOACT lower activity (= the level to which the constraint activity may

be decreased at a cost per unit of decrease given by the XPRB_UDN value, ignoring the lower bound on the constraint

as specified by its RHS);

XPRB_UUP upper unit cost; XPRB_UDN lower unit cost.

Return value Ranging information of the required type.

Description This method can only be used after solving an LP problem. Ranging information for MIP

problems can be obtained by fixing all discrete variables to their solution values and

re-solving the resulting LP problem.

Example

The following example displays the constraint activity and the activity range.

```
XPRBvar x,y;
XPRBctr Ctr1;
XPRBprob prob("myprob");

x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
Ctr1 = prob.newCtr("C1", 3*x + 2*y <= 400);
... // Solve the problem

cout << "C1: " << Ctr1.getAct() << " (activity range: ";
cout << Ctr1.getRNG(XPRB_LOACT) << ", ";
cout << Ctr1.getRNG(XPRB_UPACT) << ")" << endl;</pre>
```

Related topics

Calls XPRBgetctrrng

getRowNum

Synopsis

int getRowNum();

Return value

Row number (non-negative value), or a negative value.

Description

This method returns the matrix row number of a constraint. If the matrix has not yet been generated or the constraint is not part of the matrix (constraint type XPRB_N or no non-zero terms) then the return value is negative. To check whether the matrix has been generated, use method XPRBprob.getProbStat. The counting of row numbers starts with 0.

Example

See XPRBctr.getAct.

Related topics

Calls XPRBgetrownum

getSize

Synopsis

int getSize();

Return value

Size (= number of linear or quadratic terms with a non-zero coefficient) of the constraint, or -1 in case of an error.

Description

This method returns the size of a constraint (or -1 in case of an error).

Example

See XPRBctr.setRange.

Related topics

Calls XPRBgetctrsize

getSlack

Synopsis

double getSlack();

Return value

Slack value for the constraint, 0 in case of an error.

Description

This method returns the slack value for a constraint. The user may wish to test first whether this constraint is part of the problem, for instance by checking that the row number is

non-negative.

If this function is called after completion of a global search and an integer solution has been found (that is, if method XPRBprob.getMIPStat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), it returns the value in the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the slack value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBprob.sync with the flag XPRB_XPRS_SOL.

Example See XPRBctr.getAct.

getType

Related topics

Synopsis

int getType();

Calls XPRBgetslack

Return value

 ${\tt XPRB_L}$ 'less than or equal to' inequality;

XPRB_G 'greater than or equal to' inequality;

XPRB_E equality;

XPRB_N a non-binding row (objective function);

XPRB_R a range constraint;-1 an error has occurred.

Description

This method returns the constraint type if successful, and -1 in case of an error.

Example

See XPRBctr.setRange.

Related topics

Calls XPRBgetctrtype

isDelayed

Synopsis

bool isDelayed();

Return value

true if constraint is delayed constraint, false otherwise.

Description

This method indicates whether the given constraint is a delayed or an ordinary constraint.

Related topics

Calls XPRBgetdelayed

isIncludeVars

Synopsis

bool isIncludeVars();

Return value true if constraint is an include vars special constraint, false otherwise.

Description This method indicates whether the given constraint is an *include vars* special constraint or an

ordinary constraint.

Related topics Calls XPRBgetincvars

isIndicator

Synopsis

bool isIndicator();

Return value true if constraint is an indicator constraint, false otherwise.

Description This method indicates whether the given constraint is an indicator or an ordinary constraint.

Related topics Calls XPRBgetindicator

isModCut

Synopsis

bool isModCut();

Return value true if constraint is a model cut, false otherwise.

Description This method indicates whether the given constraint is a model cut or an ordinary constraint.

Related topics Calls XPRBgetmodcut

isValid

Synopsis

bool isValid();

Return value true if object is valid, false otherwise.

Description This method checks whether the constraint object is correctly defined. It should always be

used to test the result returned by XPRBprob.getCtrByName.

Example See XPRBprob.getCtrByName.

nextTerm

Synopsis

Arguments

ref Reference pointer or NULL.

var A BCL variable.

v2 A second BCL variable (for enumeration of quadratic terms).

coeff Coefficient associated to current term.

Return value

Reference pointer for the next call to nextTerm or NULL if there are no more terms.

Description

These methods are used to enumerate the linear or quadratic terms of a constraint. The first parameter ref serves to keep track of the current location in the enumeration; if this parameter is NULL, the first term is returned. This function returns NULL if it is called with the reference to the last element. Otherwise, the returned value can be used as the input parameter ref to retrieve the following term of the same type.

Example

The following example shows how to enumerate and display the linear terms of a constraint.

```
XPRBprob prob("myprob");
XPRBctr Ctr1;
...
XPRBvar var;
double coeff;
const void *ref = NULL;
while ((ref = Ctr1.nextTerm(ref, var, &coeff)) != NULL) {
   cout << " var " << var.getName() << " has coeff " << coeff << endl;
}</pre>
```

Related topics

Calls XPRBgetnextterm or XPRBgetnextqterm

print

Synopsis

int print();

Return value

0 if function executed successfully, 1 otherwise.

Description

This method prints out a constraint in LP format. It is not available in the student version.

Example

See XPRBctr.setRange.

Related topics

Calls XPRBprintctr

reset

Synopsis

void reset();

Description

Clear the definition of the constraint object.

setDelayed

Synopsis

int setDelayed(bool dstat);

Argument

dstat The constraint type, which must be one of:

false ordinary constraint; true delayed constraint.

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. This method changes the type of a previously defined constraint from ordinary constraint to delayed constraint and vice versa. Delayed or 'lazy' constraints must be satisfied for any integer solution, but will not be loaded into the active set of constraints until required.
- Constraint properties 'include vars', 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

Example

The following example turns the constraint Ctr3 into a delayed constraint.

```
XPRBvar y,b;
XPRBctr Ctr3;
XPRBprob prob("myprob");

y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);

Ctr3 = prob.newCtr("C3", y >= 50*b);
Ctr3.setDelayed(true);
```

Related topics

Calls XPRBsetdelayed

setIncludeVars

Synopsis

int setIncludeVars(bool ivstat);

Argument

ivstat The constraint type, which must be one of:

false ordinary constraint;

true include vars special constraint.

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. This method changes the type of a previously defined constraint from ordinary constraint to an *include vars* special constraint and vice versa. *Include vars* constraints are used to force the loading of all variables they contain into the Optimizer (even if they don't appear in any other constraint). Only constraints of type XPRB_N can be changed into *include vars* constraints; the constraints themselves are not loaded into the Optimizer (as all constraints of type XPRB_N), just the variables they contain are loaded. The coefficients of the variables are also ignored as long as they are non-zero.
- 2. Constraint properties 'include vars', 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

Example

The following example turns the constraint CtrIV into an include vars special constraint.

```
XPRBvar y,b;
XPRBctr CtrIV;
XPRBprob prob("myprob");

y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);

CtrIV = prob.newCtr("IncVars", b+y);
CtrIV.setIncludeVars(true);
```

Related topics

Calls XPRBsetincvars

setIndicator

Synopsis

int setIndicator(ind dir, XPRBvar);

Arguments

dir The indicator type, which must be one of:

- ordinary constraint;
- -1 indicator constraint with condition b = 0;
- indicator constraint with condition b = 1.
- b previously created binary variable.

Return value

0 if method executed successfully, 1 otherwise.

Description

- This method changes the type of a previously defined constraint from ordinary constraint to indicator constraint and vice versa. Indicator constraints are defined by associating a binary variable and an implication sense with a linear inequality or range constraint.
- 2. Constraint properties 'include vars', 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

Example

The following example turns the constraint Ctr3 into the indicator constraint $b = 1 \Rightarrow Ctr3$.

```
XPRBvar y,b;
XPRBctr Ctr3;
XPRBprob prob("myprob");

y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);
```

```
Ctr3 = prob.newCtr("C3", y >= 50);
Ctr3.setIndicator(1, b);
if (Ctr3.isIndicator())
  cout << Ctr3.getIndVar().getName() << "->" << Ctr3.getName() << endl;</pre>
```

Related topics

Calls XPRBsetindicator

setModCut

Synopsis

int setModCut(bool mstat);

Argument

The constraint type, which must be one of: mstat

constraint: false model cut. true

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. This method changes the type of a previously defined constraint from ordinary constraint to model cut and vice versa.
- 2. Model cuts must be 'true' cuts, in the sense that they are redundant at the optimal MIP solution. The Optimizer does not guarantee to add all violated model cuts, so they must not be required to define the optimal MIP solution.
- 3. Constraint properties 'include vars', 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

Example

The following example turns the constraint Ctr3 into a model cut.

```
XPRBvar y,b;
XPRBctr Ctr3;
XPRBprob prob("myprob");
y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);
Ctr3 = prob.newCtr("C3", y \ge 50*b);
Ctr3.setModCut(true);
```

Related topics

Calls XPRBsetmodcut

setRange

Synopsis

int setRange(double lw, double up);

Arguments

Lower bound on the range constraint. lw Upper bound on the range constraint.

Return value

0 if method executed successfully, 1 otherwise.

up

Description

This method changes the type of a constraint to a range constraint within the bounds specified by lw and up. The constraint type and right hand side value of the constraint are replaced by the type $XPRB_R$ (range) and the two bounds.

Example

The following example defines a constraint with the range bounds 100 and 500, adds 5 to the range bounds and prints them out. The constraint is then changed to an inequality constraint whereby the upper range bound is transformed into the right hand side. The output printed by this example is displayed in the commentaries.

```
XPRBvar x, y;
XPRBctr Ctr1;
XPRBprob prob("myprob");
x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
Ctr1 = prob.newCtr("C1", 3*x + 2*y \le 400);
Ctrl.setRange(100,500);
Ctrl.addTerm(5);
if (Ctr1.getType() == XPRB_R)
cout << "C1 in [" << Ctr1.getRangeL() << ",";</pre>
cout << "C1 size: " << Ctrl.getSize() << endl;</pre>
                                            // C1 size: 2
Ctr1.setType(XPRB_G);
Ctr1.print();
                                   // C1: 3*x + 2*y >= 505
}
```

Related topics

Calls XPRBsetrange

setTerm

Synopsis

```
int setTerm(XPRBvar& var, double val);
int setTerm(double val, XPRBvar& var);
int setTerm(double val);
int setTerm(XPRBvar& var, XPRBvar& var2, double val);
int setTerm(double val, XPRBvar& var, XPRBvar& var2);
```

Arguments

var A BCL variable.

var2 A second BCL variable (may be the same as var).

val Value of the coefficient of the variable var.

Return value

0 if method executed successfully, 1 otherwise.

Description

This method sets the coefficient of a variable (or of the product of the two given variables) to the value val. If no variable is specified, the right hand side of the constraint is set to val.

Example

This example sets the coefficient of variable y in constraint Ctrl to 5 and then adds a linear expression and a constant term. The commentaries show the constraint definitions resulting from the modifications. Please notice in particular the different behavior of add and addTerm for the addition of constants.

```
XPRBvar x,y;
XPRBctr Ctrl;
```

Related topics

Calls XPRBsetterm or XPRBsetgterm

setType

Synopsis

int setType(int type);

Argument

type The constraint type, which must be one of:

XPRB_L 'less than or equal to' constraint;

XPRB_G 'greater than or equal to' constraint;

XPRB_E an equality;

XPRB_N a non-binding row (objective function).

Return value

0 if method executed successfully, 1 otherwise.

Description

This method changes the type of a previously defined constraint to inequality, equation or non-binding. Method XPRBctr.setRange has to be used for changing the constraint to a ranged constraint. If a ranged constraint is changed back to some other type with this method, its upper bound becomes the right hand side value.

Example

See XPRBctr.setRange.

Related topics

Calls XPRBsetctrtype

XPRBcut

Description

Methods for modifying and accessing cuts and operators for constructing them. Note that all terms in a cut must belong to the same problem as the cut itself.

```
Constructors
        XPRBcut();
        XPRBcut (xbcut *c);
        XPRBcut(xbcut *c, XPRBrelation& r);
Methods
        int add(XPRBexpr& le);
               Add a linear expression to a cut.
        int addTerm(XPRBvar& var, double val);
        int addTerm(double val, XPRBvar& var);
        int addTerm(XPRBvar& var);
        int addTerm(double val);
               Add a term to a cut.
        int delTerm(XPRBvar& var);
               Delete a term from a cut.
        xbcut *getCRef();
                Get the C modeling object.
        int getID();
               Get the classification or identification number of a cut.
        double getRHS();
                Get the RHS value of a cut.
        int getType();
               Get the type of a cut.
        bool isValid();
               Test the validity of the cut object.
        int print();
               Print out a cut.
        void reset();
               Reset the cut object.
        int setID(int id);
                Set the classification or identification number of a cut.
        int setTerm(XPRBvar& var, double val);
        int setTerm(double val, XPRBvar& var);
        int setTerm(XPRBvar& var);
        int setTerm(double val);
                Set a cut term.
        int setType(int type);
                Set the type of a cut.
Operators
        Assigning cuts and adding linear expressions:
        cut = linrel
        cut += linexp
```

```
cut -= linexp
```

Constructor detail

XPRBcut

Synopsis

XPRBcut();

XPRBcut (xbcut *c);

XPRBcut(xbcut *c, XPRBrelation& r);

Arguments A cut in BCL C.

Linear relation defining the cut.

Description Create a new cut object.

Method detail

add

Synopsis

int add(XPRBexpr& le);

Argument

A linear expression (may be a single variable or a constant). le

Return value

0 if method executed successfully, 1 otherwise.

Description

This method adds a linear expression to a cut. That means, if the linear expression contains a constant, this value is subtracted from the constant representing the right hand side of the

cut.

Example

This example defines a cut and then modifies its definition by adding a terms and changing the coefficient of a variable. The resulting cut definitions (as displayed by XPRBcut.print) are shown as comments. Please notice in particular the different behavior of add and addTerm for the addition of constants.

```
XPRBvar x, y, b;
XPRBcut Cut2;
XPRBprob prob("myprob");
x = prob.newVar("y", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);
Cut2 = prob.newCut(y \le 100*b, 1);
Cut2.add(x+2);
                              // x + y - 100*b <= -2
                                   y - 100*b <= -2
                              //
Cut2.delTerm(x);
                                    y - 100*b <= 0
Cut2.setTerm(0);
                              //
                              // x + y - 100*b <= -2
Cut2 += x+2;
Cut2.addTerm(2);
                              // x + y - 100*b <= 0
Cut2.setTerm(y, -5);
                              // x - 5*y - 100*b <= 0
```

addTerm

Synopsis

int addTerm(XPRBvar& var, double val);
int addTerm(double val, XPRBvar& var);

int addTerm(XPRBvar& var);
int addTerm(double val);

Arguments var A BCL variable.

val Value of the coefficient of the variable var.

Return value 0 if method executed successfully, 1 otherwise.

Description This method adds a new term to a cut, comprising the variable var with coefficient val. If

the cut already has a term with variable var, val is added to its coefficient. If no variable is specified, the value val is added to the right hand side of the cut. Cut terms can also be

added with method XPRBcut.add.

Example See XPRBcut.add.

Related topics Calls XPRBaddcutterm

delTerm

Synopsis

int delTerm(XPRBvar& var);

Argument var A BCL variable.

Return value 0 if method executed successfully, 1 otherwise.

Description This method removes a variable term from a cut. The constant term (right hand side value) is

changed/reset with method XPRBcut.setTerm.

Example See XPRBcut.add.

Related topics Calls XPRBdelcutterm

getCRef

Synopsis

xbcut *getCRef();

Return value The underlying modeling object in BCL C.

Description This method returns the cut object in BCL C that belongs to the C++ cut object.

getID

Synopsis

int getID();

Return value Classification or identification number.

Description This method returns the classification or identification number of a cut.

Example See XPRBcut.setID.

Related topics Calls XPRBgetcutid

getRHS

Synopsis

double getRHS();

Return value Right hand side (RHS) value (default 0).

Description This method returns the RHS value (= constant term) of a previously defined cut. The default

RHS value is 0.

Related topics Calls XPRBgetcutrhs

getType

Synopsis

int getType();

Return value XPRB_L ≤ (inequality)

XPRB_G \geq (inequality)
XPRB_E = (equation)

An error has occurred,

Description This method returns the type of the given cut.

Related topics Calls XPRBgetcuttype

isValid

Synopsis

bool isValid();

Return value true if object is valid, false otherwise.

Description This method checks whether the cut object is correctly defined.

print

Synopsis

int print();

Return value 0 if function executed successfully, 1 otherwise.

Description This function prints out a cut in LP format. It is not available in the student version.

Example See XPRBcut.setID.

Related topics Calls XPRBprintcut

reset

Synopsis

void reset();

Description Clear the definition of the cut object.

setID

Synopsis

int setID(int id);

Argument id Classification or identification number.

Return value 0 if method executed successfully, 1 otherwise.

Description This function changes the classification or identification number of a previously defined cut.

This change does not have any effect on the cut definition in Xpress Optimizer if the cut has

already been added to the matrix with XPRBprob.addCuts.

Example This example defines a cut and then modifies its ID and relation type. The resulting output is

shown in the comment.

```
XPRBvar y,b;
XPRBcut Cut1;
XPRBprob prob("myprob");

y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);

Cut1 = prob.newCut(y == 100*b);
Cut1.setID(1);
if (Cut1.getID()>0) Cut1.setType(XPRB_G);
Cut1.print();  // CUT(1): y - 100*b >= 0
```

Related topics Calls XPRBsetcutid

setTerm

Synopsis

int setTerm(XPRBvar& var, double val);
int setTerm(double val, XPRBvar& var);
int setTerm(XPRBvar& var);

int setTerm(double val);

Arguments var A BCL variable.

val Value of the coefficient of the variable var.

Return value 0 if method executed successfully, 1 otherwise.

Description This function sets the coefficient of a variable to the value val. If no variable is specified, the

right hand side of the cut is set to val.

Example See XPRBcut.add.

Related topics Calls XPRBsetcutterm

setType

Synopsis

int setType(int type);

Argument type Type of the cut:

 $XPRB_L \leq (inequality)$ $XPRB_G \geq (inequality)$ $XPRB_E = (equation)$

Return value 0 if method executed successfully, 1 otherwise.

Description This function changes the type of the given cut. This change does not have any effect on the

cut definition in Xpress Optimizer if the cut has already been added to the matrix with the

method XPRBprob.addCuts.

Example See XPRBcut.setID.

Related topics Calls XPRBsetcuttype

XPRBexpr

Description

Constructors

XPRBexpr (double d);

Methods and operators for constructing linear and quadratic expressions. Note that all variables in an expression must belong to the same problem.

```
XPRBexpr(int i);
       XPRBexpr(double d, XPRBvar& v);
       XPRBexpr(double d, XPRBvar& v, XPRBvar& v2);
       XPRBexpr(XPRBvar& v);
       XPRBexpr(XPRBexpr& e);
Methods
       XPRBexpr& add(XPRBexpr& e);
       XPRBexpr& add(XPRBvar& v);
              Addition to an expression
       int addTerm(XPRBvar& var, XPRBvar& var2, double val);
       int addTerm(double val, XPRBvar& var, XPRBvar& var2);
       int addTerm(XPRBvar& var, double val);
       int addTerm(double val, XPRBvar& var);
       int addTerm(XPRBvar& var);
       int addTerm(double val);
              Add a term to an expression.
       XPRBexpr& assign(XPRBexpr& e);
              Copy an expression.
       int delTerm(XPRBvar& var);
       int delTerm(XPRBvar& var, XPRBvar& var2);
              Delete a term from an expression.
```

double getSol();
 Get evaluation of an expression.

XPRBexpr& mul(double d);
XPRBexpr& mul(XPRBexpr& e);

Multiply an expression by a constant factor or an expression.

XPRBexpr& neq();

Negation of an expression.

```
int setTerm(XPRBvar& var, XPRBvar& var2, double val);
int setTerm(double val, XPRBvar& var, XPRBvar& var2);
int setTerm(XPRBvar& var, double val);
int setTerm(double val, XPRBvar& var);
int setTerm(double val);
```

Set a term in an expression.

Operators

Assigning (elements to) expressions:

```
expr1 += expr2
expr1 -= expr2
expr1 = expr2
```

Composing expressions from other quadratic and linear expressions (expr), variables (var) and

double values (val). The following operators are defined:

```
- var
- expr
expr1 + expr2
expr1 - expr2
expr * val
val * expr
var * val
val * var
var * val
var * expr
```

Throws exception 'Non-quadratic expression' if the result of the operation is not quadratic

expr * var

Throws exception 'Non-quadratic expression' if the result of the operation is not quadratic

expr1 * expr2

Throws exception 'Non-quadratic expression' if the result of the operation is not quadratic

Functions outside any class definition that generate quadratic expressions:

```
XPRBexpr sqr(XPRBexpr& e);
XPRBexpr sqr(XPRBvar& var);
```

Square of an expression or variable.

Constructor detail

XPRBexpr

Synopsis

```
XPRBexpr(double d);
XPRBexpr(int i);
XPRBexpr(double d, XPRBvar& v);
XPRBexpr(double d, XPRBvar& v, XPRBvar& v2);
XPRBexpr(XPRBvar& v);
XPRBexpr(XPRBexpr& e);
      A real value.
```

Arguments

An integer value.

BCL variables (may be the same). v, v2

A linear or quadratic expression.

Description Create a new expression.

d

Method detail

add

Synopsis

XPRBexpr& add(XPRBexpr& e);
XPRBexpr& add(XPRBvar& v);

Arguments

A linear or quadratic expression (may be just a constant).

v A BCL variable.

Return value

The modified expression.

Description

This method adds an expression / constant / variable to the linear or quadratic expression it

is applied to.

Example

See XPRBexpr.setTerm.

addTerm

Synopsis

int addTerm(XPRBvar& var, XPRBvar& var2, double val);
int addTerm(double val, XPRBvar& var, XPRBvar& var2);
int addTerm(XPRBvar& var, double val);
int addTerm(double val, XPRBvar& var);
int addTerm(XPRBvar& var);
int addTerm(double val);

Arguments

var, var2 BCL decision variables (may be the same).

val A real value (coefficient).

Return value

The modified expression.

Description

This method adds a new term to an expression comprising the variable var (or the product of variables var and var2) with coefficient val. If the expression already has a term with variable var (respectively variables var and var2), val is added to its coefficient. If no variable is specified, the value val is added to the constant term of the expression. Terms

can also be added with method XPRBexpr.add.

Example

See XPRBexpr.setTerm.

assign

Synopsis

XPRBexpr& assign(XPRBexpr& e);

Argument

Expression to be copied.

Return value

Copy of the expression in the argument.

Description

This method copies the given expression.

delTerm

Synopsis

int delTerm(XPRBvar& var);

int delTerm(XPRBvar& var, XPRBvar& var2);

Argument var, var2 BCL decision variables (may be the same).

Return value The modified expression.

Description This function deletes a variable term from an expression. The constant term is changed or

reset with method XPRBexpr.setTerm.

Example See XPRBexpr.setTerm.

getSol

Synopsis

double getSol();

Return value

Evaluation of the expression with the last solution.

Description

This method returns the evaluation of an expression with the solution values from the last solution found. If this method is called after completion of a global search and an integer solution has been found (that is, if method XPRBprob.getMIPStat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), it returns the value corresponding to the best integer solution. If no integer solution is available after a global search this method outputs a warning and returns 0. In all other cases it returns the evaluation corresponding to the last LP that has been solved. If this method is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBprob.sync with the flag XPRB_XPRS_SOL.

mul

Synopsis

XPRBexpr& mul(double d);
XPRBexpr& mul(XPRBexpr& e);

Arguments

d A constant.

An expression (may be just a constant or a single decision variable).

Return value

The modified expression.

Error handling

ArithmeticException 'Non-quadratic expression' if the result of the operation is not quadratic.

Description

This method multiplies an expression by a constant factor or another expression. This operation succeeds if one of the expressions is just a constant or if both expressions have

only linear terms.

Example

See XPRBexpr.setTerm.

neg

Synopsis

XPRBexpr& neg();

Return value

Negation of the expression.

Description

This method multiplies an expression with -1.

Example

See XPRBexpr.setTerm.

setTerm

Synopsis

```
int setTerm(XPRBvar& var, XPRBvar& var2, double val);
int setTerm(double val, XPRBvar& var, XPRBvar& var2);
int setTerm(XPRBvar& var, double val);
int setTerm(double val, XPRBvar& var);
int setTerm(double val);
```

Arguments

BCL decision variables (may be the same). var, var2

val A real value (coefficient).

Return value

The modified expression.

Description

This method sets the coefficient of a variable or of the product of the two specified variables to the value val. If no variable is specified, the constant term of the expression is set to val.

Example

This example shows different ways of defining and modifying a quadratic expression and finally sets the resulting expression as objective function. The comments display the definition of qe after each modification.

```
XPRBvar x, y;
XPRBexpr qe;
XPRBprob prob("myprob");
x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
                        // x
qe = x;
                        // 3*x^2
qe.mul(3*x);
                        // 3*x^2 + 2*x*y
qe += x*2*y;
qe.add(1);
                        // 1 + 3*x^2 + 2*x*y
qe.setTerm(3, x);
                       // 1 + 3*x + 3*x^2 + 2*x*y
qe.setTerm(0, x, y);
                       // 1 + 3*x + 3*x^2
                        // 1 + 3*x
qe.delTerm(x, x);
qe.setTerm(-1);
                       // - 1 + 3*x
                       // - 1 + 5 * x
qe.addTerm(2, x);
qe -= 3*sqr(3*y);
                       // - 1 + 5*x - 27*y^2
qe.neg();
                        // 1 - 5*x + 27*y^2
prob.setObj(qe);
```

sqr

Synopsis

XPRBexpr sqr(XPRBexpr& e);
XPRBexpr sqr(XPRBvar& var);

Arguments e An expression.

var A BCL decision variable.

Return value The square of the variable or expression in the argument.

Description This function returns the square of the variable or expression passed in the argument if the

result is at most quadratic.

Example See XPRBexpr.setTerm.

XPRBindexSet

Description

Methods for accessing index sets and operators for adding and retrieving set elements.

```
Constructors
        XPRBindexSet();
        XPRBindexSet(xbidxset *iset);
Methods
        int addElement(const char *text);
               Add an index to an index set.
        xbidxset *getCRef();
               Get the C modeling object.
        int getIndex(const char *text);
                Get the index number of an index.
        const char *getIndexName(int i);
                Get the name of an index.
        const char *getName();
                Get the name of an index set.
        int getSize();
                Get the size of an index set.
        bool isValid();
               Test the validity of the index set object.
        int print();
               Print out an index set
        void reset();
```

Reset the index set object.

Operators

```
Adding an element to an index set:

iset += text

Accessing index set elements by their name or index number:

int iset[text]

const char *iset[val]
```

Constructor detail

XPRBindexSet

Synopsis

XPRBindexSet();

XPRBindexSet(xbidxset *iset);

Argument iset An index set in BCL C.

Description Create a new index set object.

Method detail

addElement

Synopsis

int addElement(const char *text);

Argument

text. Name of the index to be added to the set.

Return value

Sequence number of the index within the set, -1 in case of an error.

Description

This method adds an index entry to an index set. The new element is only added to the set if no identical index already exists. Both in the case of a new index entry and an existing one, the method returns the sequence number of the index in the index set. Note that the numbering of index elements starts with 0.

Example

The following example shows how to add an element to an index set and then retrieve its index and its name, (a) using the corresponding functions and (b) using the overloaded operators of this class.

Related topics

Calls XPRBaddidxel

getCRef

Synopsis

xbidxset *getCRef();

Return value

The underlying modeling object in BCL C.

Description

This method returns the index set object in BCL C that belongs to the C++ index set object.

getIndex

Synopsis

int getIndex(const char *text);

Argument

text Name of an index in the set.

Return value

Sequence number of the index in the set, or -1 if not contained.

Description An index element can be accessed either by its name or by its sequence number. This

method returns the sequence number of an index given its name.

Example See XPRBindexSet.addElement.

Related topics Calls XPRBgetidxel

getIndexName

Synopsis

const char *getIndexName(int i);

Argument i Index number.

Return value Name of the ith element in the set if function executed successfully, NULL otherwise.

Description An index element can be accessed either by its name or by its sequence number. This

method returns the name of an index set element given its sequence number.

Example See XPRBindexSet.addElement.

Related topics Calls XPRBgetidxelname

getName

Synopsis

const char *getName();

Return value Name of the index set if function executed successfully, NULL otherwise.

Description This function returns the name of an index set.

Example See XPRBindexSet.getSize.

Related topics Calls XPRBgetidxsetname

getSize

Synopsis

int getSize();

Return value Size (= number of elements) of the set, -1 in case of an error.

Description This function returns the current number of elements in an index set. This value does not

necessarily correspond to the size specified at the creation of the set. The returned value may be smaller if fewer elements than the originally reserved number have been added, or larger if more elements have been added. (In the latter case, the size of the set is automatically

increased.)

Example This example displays the name, size, and complete contents of an index set.

```
XPRBprob prob("myprob");
XPRBindexSet ISet;

ISet = prob.newIndexSet("IS");
cout << ISet.getName() << " size: " << ISet.getSize() << endl;
ISet.print();</pre>
```

Related topics

Calls XPRBgetidxsetsize

isValid

Synopsis

bool isValid();

Return value true if object is valid, false otherwise.

Description This method checks whether the index set object is correctly defined. It should always be

used to test the result returned by XPRBprob.getIndexSetByName.

Example See XPRBprob.getIndexSetByName.

print

Synopsis

int print();

Return value 0 if function executed successfully, 1 otherwise.

Description This method prints out an index set. It is not available in the student version.

Example See XPRBindexSet.getSize.

Related topics Calls XPRBprintidxset

reset

Synopsis

void reset();

Description Clear the definition of the index set object.

XPRBprob

Description

Problem definition, including methods for creating and deleting the modeling objects, problem solving, changing settings, and retrieving solution information.

```
Constructors
        XPRBprob();
        XPRBprob(const char *name);
Methods
        int addCuts(XPRBcut *cuts, int num);
                Add cuts to a problem.
        int addMIPSol(XPRBsol& sol, const char *name);
        int addMIPSol(XPRBsol& sol);
                Add a new feasible, infeasible or partial MIP solution to the Optimizer.
        int beginCB(XPRSprob oprob);
                Start using the local optimizer problem with BCL in a callback.
        void clearDir();
                Delete all directives.
        void delCtr(XPRBctr& ctr);
                Delete a constraint.
        void delCut(XPRBcut& cut);
                Delete a cut definition.
        void delSos(XPRBsos& sos);
                Delete a SOS.
        int endCB();
                Reset BCL to the original optimizer problem in a callback.
        int exportProb(int format, const char *filename);
        int exportProb(int format);
                Print problem matrix to a file.
        int fixGlobals(int ifround = 1);
                Fixes all the global entities to the values of the last found MIP solution.
        xbprob *getCRef();
                Get the C modeling object.
        XPRBctr getCtrByName(const char *name);
                Retrieve a constraint by its name.
        XPRBindexSet getIndexSetByName(const char *name);
                Retrieve an index set by its name.
        int getLPStat();
                Get the LP status.
        int getMIPStat();
                Get the MIP status.
        const char *getName();
                Get the name of the problem.
        int getNumIIS();
                Get the number of independent IIS in an infeasible LP problem.
        double getObjVal();
                Get the objective function value.
        int getProbStat();
                Get the problem status.
```

```
int getSense();
       Get the sense of the optimization.
XPRBsos getSosByName(const char *name);
       Retrieve a SOS by its name.
XPRBvar getVarByName(const char *name);
       Retrieve a variable by its name.
XPRSprob getXPRSprob();
       Returns an XPRSprob problem reference for a problem defined in BCL.
int loadBasis(const XPRBbasis& bas);
      Load a previously saved basis.
int loadMat();
       Load the problem into the optimizer.
int loadMIPSol(double *sol, int ncol, bool ifopt);
int loadMIPSol(double *sol, int ncol);
       Load an integer solution into BCL or the Optimizer.
int lpOptimize(const char *alg);
int lpOptimize();
       Solve as a continuous problem.
int mipOptimize(const char *alg);
int mipOptimize();
       Solve as a discrete problem.
bool nextCtr(XPRBctr& ref);
       Enumerate constraints.
XPRBctr newCtr(const char *name, XPRBrelation& ac);
XPRBctr newCtr(const char *name);
XPRBctr newCtr(XPRBrelation& ac);
XPRBctr newCtr();
       Create a new constraint.
XPRBcut newCut(int id);
XPRBcut newCut(XPRBrelation& ac);
XPRBcut newCut(XPRBrelation& ac, int id);
XPRBcut newCut();
       Create a new cut.
XPRBindexSet newIndexSet();
XPRBindexSet newIndexSet(const char *name);
XPRBindexSet newIndexSet(const char *name, int maxsize);
       Create a new index set.
XPRBsol newSol();
       Create a solution.
XPRBsos newSos(int type);
XPRBsos newSos(const char *name, int type);
XPRBsos newSos(int type, XPRBexpr& le);
XPRBsos newSos(const char *name, int type, XPRBexpr& le);
       Create a SOS.
XPRBvar newVar(const char *name, int type, double lob, double upb);
XPRBvar newVar(const char *name, int type);
XPRBvar newVar(const char *name);
```

```
XPRBvar newVar():
       Create a decision variable.
int print();
       Print out the problem.
int printObj();
       Print out the objective function of a problem.
int readBinSol(const char *filename = NULL, const char *flags = "");
       >Read a solution from a binary solution file (.sol), loading it into the Optimizer.
int readSlxSol(const char *filename = NULL, const char *flags = "");
       >Read a solution from an ASCII solution file (.slx), loading it into the Optimizer.
int reset();
       Release system resources used for storing solution information.
XPRBbasis saveBasis();
       Save the current basis.
int setColOrder(int num);
       Set a column ordering criterion for matrix generation.
int setCutMode(int mode);
       Set the cut mode.
int setDictionarySize(int dict, int size);
       Set the size of a dictionary.
int setMsqLevel(int lev);
       Set the message print level.
int setObj(XPRBctr ctr);
int setObj(XPRBexpr e);
int setObj(XPRBvar v);
       Select the objective function.
int setName(const char *name);
       Set the name of the problem.
int setRealFmt(const char *fmt);
       Set the format for printing real numbers.
int setSense(int dir);
       Set the sense of the optimization.
int sync(int synctype);
       Synchronize BCL with the Optimizer.
int writeDir();
int writeDir(const char *filename);
       Write directives to a file.
int writeSol(const char *filename = NULL, const char *flags = "");
       >Write the current Optimizer solution to a CSV format ASCII file, problem_name.asc (and .hdr).
int writeBinSol(const char *filename = NULL, const char *flags = "");
       >Write the current Optimizer solution to a binary solution file for later input into the Optimizer.
int writePrtSol(const char *filename = NULL, const char *flags = "");
       >Write the current Optimizer solution to a fixed format ASCII file, problem_name .prt.
int writeSlxSol(const char *filename = NULL, const char *flags = "");
       >Write the current Optimizer solution to an ASCII solution file (.slx) using a similar format to
       MPS files.
```

Constructor detail

XPRBprob

Synopsis

```
XPRBprob();
```

XPRBprob(const char *name);

Argument

name The problem name. If none specified, BCL creates a unique name.

Description

- 1. This method needs to be called to create and initialize a new problem. If BCL has not been initialized previously this method also initializes BCL and Xpress Optimizer. The initialization / problem creation fails if no valid license is found.
- 2. When solving several instances of a problem simultaneously the user must make sure to assign a different name to every instance.

Related topics

Calls XPRBnewprob

Method detail

addCuts

Synopsis

int addCuts(XPRBcut *cuts, int num);

Arguments

cuts Array of previously defined cuts.

num Number of cuts in cuts.

Return value

0 if method executed successfully, 1 otherwise.

Description

This function adds previously defined cuts to the problem in Xpress Optimizer. It may only be called from within the Xpress Optimizer cut manager callback functions. BCL does not check for doubles, that is, if the user defines the same cut twice it will be added twice to the matrix. Cuts added at a node during the branch and bound search remain valid for all child nodes but are removed at all other nodes.

Example

This example shows how to define the cut manager callback and add a cut to the Optimizer problem. The function call adding the cut is surrounded by the pair XPRBprob.beginCB and XPRBprob.endCB to coordinate BCL with the local Optimizer subproblem in the case of a multi-threaded MIP search.

Related topics

Calls XPRBaddcuts

addMIPSol

Synopsis

```
int addMIPSol(XPRBsol& sol, const char *name);
int addMIPSol(XPRBsol& sol);
```

Arguments

sol A BCL solution.

name An optional name to associate with the solution. Can be NULL.

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem definition, it is regenerated automatically before adding the solution.
- 2. The XPRBprob.mipOptimize method by default resets problem status including eventual loaded solutions; to avoid that, flag "c" should be specified for the alg argument of XPRBprob.mipOptimize when called after XPRBprob.addMIPSol.
- 3. The function returns immediately after passing the solution to the Optimizer. The solution is placed in a pool until the Optimizer is able to analyze the solution during a MIP solve.
- 4. If the provided solution is partial or found to be infeasible, a limited local search heuristic will be run in an attempt to find a close feasible integer solution. Values provided for continuous columns in partial solutions are currently ignored.
- 5. The *usersolnotify* callback can be used to discover the outcome of a loaded solution. The optional name provided as name will be returned in the callback.

Example

Add a MIP solution for problem prob to the Optimizer.

Related topics

Calls XPRBaddmipsol

beginCB

Synopsis

int beginCB(XPRSprob oprob);

Argument

oprob Reference to an Xpress Optimizer problem.

Return value

0 if method executed successfully, 1 otherwise.

Description

This function switches from the original problem to the specified (local) optimizer problem for all BCL accesses to Xpress Optimizer (in particular, for solution updates and the definition of cuts). A call to this function must precede any call to such BCL functions in optimizer MIP callbacks when the default multi-threaded MIP search is used for solving a problem. A call to XPRBprob.beginCB must always be matched by a call to XPRBprob.endCB to reset the optimizer problem within BCL and to release the BCL problem (access to the BCL problem is locked to the particular thread in between the two function calls).

Example

The example shows how to set up the integer solution callback of Xpress Optimizer to use BCL to display the results.

```
void XPRS_CC printSol(XPRSprob oprob, void *my_object)
{
 int num;
 XPRBprob *bprob = (XPRBprob*)bp;
XPRBvar x;
 XPRSgetintattrib(oprob, XPRS_MIPSOLS, &num);
                          // Get number of the solution
                          // Work with local optimizer problem
bprob->beginCB(oprob);
                              // Update BCL solution values
bprob->sync(XPRB_XPRS_SOL);
 cout << "Solution " << num << ": Objective value: ";</pre>
 cout << bprob->getObjVal() << endl;</pre>
 x = bcl_prob->getVarByName("x_1");
 cout << x.getName() << ": " << x.getSol() << endl;</pre>
bprob->endCB();
                         // Reset BCL to orig. optimizer problem
}
int main(int argc, char **argv)
XPRBprob prob("myprob");
                       // Define the problem
XPRSsetcbintsol(prob.getXPRSprob(), printSol, &prob);
prob.setSense(XPRB_MAXIM);
prob.mipOptimize();
```

Related topics

Calls XPRBbegincb

clearDir

Synopsis

```
void clearDir();
```

Description

This method deletes all directives on decision variables and SOS defined for a problem.

Example

This example defines directives for a binary variable and a SOS, writes out the directives to the file directout.dir and then deletes all directives.

```
XPRBvar b;
XPRBsos SO2;
XPRBprob prob("myprob");
b = prob.newVar("b", XPRB_BV);

b.setDir(XPRB_UP);  // Branch upwards first
SO2.setDir(XPRB_PR, 1);  // Highest branching priority
prob.writeDir("directout");
prob.clearDir();
```

Related topics

Calls XPRBcleardir

delCtr

Synopsis

void delCtr(XPRBctr& ctr);

Argument

ctr A BCL constraint.

Description

Delete a constraint from the given problem. If this constraint has previously been selected as the objective function (using function XPRBprob.setObj), the objective will be set to NULL. If the constraint occurs in a previously saved basis that is to be (re)loaded later on you should change its type to XPRB_N using XPRBctr.setType instead of entirely deleting the

constraint.

Related topics

Calls XPRBdelctr

delCut

Synopsis

void delCut(XPRBcut& cut);

Argument

cut A BCL cut.

Description

This method deletes the definition of a cut in BCL, but *not* the cut itself if it has already been added to the problem held in Xpress Optimizer (using XPRBprob.addCuts).

Example See XPRBprob.newCut.

Related topics Calls XPRBdelcut

•

delSos

Synopsis

void delSos(XPRBsos& sos);

Argument sos A previously defined SOS of type 1 or 2.

Description This method deletes a SOS without deleting the variables it consists of.

Example See XPRBprob.newSos.

Related topics Calls XPRBdelsos

endCB

Synopsis

int endCB();

Return value 0 if method executed successfully, 1 otherwise.

Description This function switches back to the original optimizer problem for all BCL accesses to Xpress

Optimizer. A call to this function terminates a block of calls to BCL functions in an optimizer callback that is preceded by XPRBprob.beginCB. The call to XPRBprob.endCB releases the BCL problem (access to the BCL problem is locked to the particular thread between the

two function calls).

Example See XPRBprob.beginCB.

Related topics Calls XPRBendcb

exportProb

Synopsis

int exportProb(int format, const char *filename);
int exportProb(int format);

Arguments

format The matrix output file format, which must be one of:

XPRB_LP LP file format (default); XPRB_MPS MPS file format.

filename Name of the output file, without extension.

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. This method prints the matrix to a file with an extended LP or extended MPS format. LP files receive the extension .1p and MPS files receive the extension .mps. This function is not available in the student version.
- 2. When exporting matrices semi-continuous and semi-continuous integer variables are preprocessed: if a lower bound value greater than 0 is given, then the variable is treated like a continuous (resp. integer) variable.
- 3. The precision used by BCL for printing real numbers can be changed with XPRB.setRealFmt to obtain more accurate output for very large or very small numbers. For full precision matrix output the user is advised to switch to the Optimizer function XPRSwriteprob, preceded by a call to XPRBprob.loadMat (see Appendix B for further detail).

Example

The following sets the sense of the optimization to maximization before exporting the problem matrix in LP format.

```
XPRBprob prob("myprob");
prob.setSense(XPRB_MAXIM);
prob.exportProb(XPRB_LP);
```

Related topics

Calls XPRBexportprob

fixGlobals

Synopsis

int fixGlobals(int ifround = 1);

Argument

ifround If all global entities should be rounded to the nearest discrete value in the solution before being fixed.

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. This is useful e.g. for finding the reduced costs for the continuous variables after the global variables have been fixed to their optimal values. The global variables are fixed to the value of the MIP solution only in the Optimizer (not in BCL).
- 2. In order to eventually resync the bounds of global variables to their original values defined in BCL (i.e. unfix them), a call to XPRBsync with the flag XPRB_XPRS_PROB can be used.

Example

Performs a global search on problem expl2 and then uses XPRBfixglobals before solving the remaining linear problem:

Related topics

Calls XPRBfixglobals

getCRef

Synopsis

xbprob *getCRef();

Return value

The underlying modeling object in BCL C.

Description

This method returns the problem object in BCL C that belongs to the C++ problem object.

getCtrByName

Synopsis

XPRBctr getCtrByName(const char *name);

Argument

name The name of the constraint to find.

Return value

A BCL constraint.

Description This method always returns a BCL constraint the validity of which needs to be checked with

XPRBctr.isValid. This method cannot be used if the names dictionary has been disabled

(see XPRBprob.setDictionarySize).

Example The following retrieves a constraint by its name and if it has been found prints it out.

XPRBprob prob("myprob");
XPRBctr C2;

C2 = prob.getCtrByName("C2");
if (C2.isValid()) C2.print();

Related topics Calls XPRBgetbyname

getIndexSetByName

Synopsis

XPRBindexSet getIndexSetByName(const char *name);

Argument name The name of the index set to find.

Return value A BCL index set.

Description This method always returns a BCL index set the validity of which needs to be checked with

XPRBindexSet.isValid. This method cannot be used if the names dictionary has been

disabled (see XPRBprob.setDictionarySize).

Example The following retrieves an index by its name and if a set has been found prints it out.

Related topics Calls XPRBgetbyname

getLPStat

Synopsis

int getLPStat();

Return value 0 the problem has not been loaded, or error;

XPRB_LP_OPTIMAL LP optimal;
XPRB_LP_INFEAS LP infeasible;

XPRB_LP_CUTOFF the objective value is worse than the cutoff;

XPRB_LP_UNFINISHED LP unfinished;
XPRB_LP_UNBOUNDED LP unbounded;
XPRB_LP_CUTOFF_IN_DUAL LP cutoff in dual.

XPRB_LP_UNSOLVED LP problem is not solved.

XPRB_LP_NONCONVEX QP problem is nonconvex.

Description The return value of this method provides LP status information from the Xpress Optimizer.

Example See XPRBprob.mipOptimize, XPRBctr.getAct.

Related topics Calls XPRBgetlpstat

getMIPStat

Synopsis

int getMIPStat();

Return value XPRB_MIP_NOT_LOADED problem has not been loaded, or error;

XPRB_MIP_LP_NOT_OPTIMAL LP has not been optimized; XPRB_MIP_LP_OPTIMAL LP has been optimized;

XPRB_MIP_NO_SOL_FOUND global search incomplete — no integer solution found;
XPRB_MIP_SOLUTION global search incomplete, although an integer solution has

been found;

XPRB_MIP_INFEAS global search complete, but no integer solution found;
XPRB_MIP_OPTIMAL global search complete and an integer solution has been

found.

XPRB_MIP_UNBOUNDED LP unbounded;

Description This methods returns the global (MIP) status information from the Xpress Optimizer.

Example See XPRBprob.mipOptimize.

Related topics Calls XPRBgetmipstat

getName

Synopsis

const char *getName();

Return value Name of the problem if function executed successfully, NULL otherwise.

Description This method returns the problem name. If none was specified at the creation of the problem,

this is a unique name created by BCL.

Related topics Calls XPRBgetprobname

getNumIIS

Synopsis

int getNumIIS();

Return value Number of independent IIS found by Xpress Optimizer, or a negative value in case of error.

Description This function returns the number of independent IIS (irreducible infeasible sets) of an

infeasible LP problem.

Related topics Calls XPRBgetnumiis

getObjVal

Synopsis

double getObjVal();

Return value The current objective function value; default and error return value: 0.

Description This method returns the current objective function value from the Xpress Optimizer. If it is

called after completion of a global search and an integer solution has been found (that is, if XPRB_MIPStat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), it returns the value of the best integer solution. In all other cases, including during a global search, it returns the solution value of the last LP that has been solved. If this function is used during the execution of an optimization process (for instance in Optimizer library callback).

functions) it needs to be preceded by a call to XPRBprob.sync with the flag

XPRB_XPRS_SOL.

Example See XPRBprob.mipOptimize.

Related topics Calls XPRBgetobjval

getProbStat

Synopsis

int getProbStat();

Return valueBit-encoded BCL status information: XPRB_GEN the matrix has been generated;

XPRB_DIR directives have been added;
XPRB_MOD the problem has been modified;
XPRB_SOL the problem has been solved.

Description This method returns the current BCL problem status. Note that the problem status uses

bit-encoding contrary to the LP and MIP status information, because several states may apply

at the same time.

Example See XPRBprob.getXPRSprob.

Related topics Calls XPRBgetprobstat

getSense

Synopsis

int getSense();

Return value XPRB_MAXIM the objective function is to be maximized;

XPRB_MINIM the objective function is to be minimized;

-1 an error has occurred.

Description This method returns the objective sense (maximization or minimization). The sense is set to

minimization by default and may be changed with XPRBprob.setSense,

XPRBprob.lpOptimize, and XPRBprob.mipOptimize.

Related topics Calls XPRBgetsense

getSosByName

Synopsis

XPRBsos getSosByName(const char *name);

Argument name The name of the SOS to find.

Return value A BCL SOS.

Description This method always returns a BCL SOS the validity of which needs to be checked with

XPRBsos.isValid. This method cannot be used if the names dictionary has been disabled

(see XPRBprob.setDictionarySize).

Example The following retrieves a SOS by its name and if it has been found prints it out.

XPRBprob prob("myprob");
XPRBsos S2;
S2 = prob.getSosByName("SO2");
if (S2.isValid()) S2.print();

Related topics Calls XPRBgetbyname

getVarByName

Synopsis

XPRBvar getVarByName(const char *name);

Argument name The name of the variable to find.

Return value A BCL variable.

Description This method always returns a BCL variable the validity of which needs to be checked with

XPRBvar.isValid. This method cannot be used if the names dictionary has been disabled

(see XPRBprob.setDictionarySize).

Example The following retrieves a variable by its name and if it has been found prints it out.

XPRBprob prob("myprob");
XPRBvar b2;
b2 = prob.getVarByName("b");
if (b2.isValid())
{ b2.print(); cout << endl; }</pre>

Related topics Calls XPRBgetbyname

getXPRSprob

Synopsis

XPRSprob getXPRSprob();

Return value

Reference to a problem in Xpress Optimizer if executed successfully, NULL otherwise

Description

This method returns an XPRSprob problem reference for a problem defined in BCL and subsequently loaded into the Xpress Optimizer. The optimizer problem may be different from the problem loaded in BCL if the solution algorithms have not been called (and the problem has not been loaded explicitly) after the last modifications to the problem in BCL, or if any modifications have been carried out directly on the problem in the optimizer. See Section B.6 for further detail.

Example

The following example shows how to change the setting of a control parameter of Xpress Optimizer.

```
XPRBprob bclProb("myprob");
XPRSprob optProb;
... // Define the BCL problem
if ((prob.getProbStat()&XPRB_MOD) == XPRB_MOD) prob.loadMat();
optProb = bclProb.getXPRSprob();
XPRSsetintcontrol(optProb, XPRS_PRESOLVE, 0);
```

Related topics

Calls XPRBgetXPRSprob

loadBasis

Synopsis

int loadBasis(const XPRBbasis& bas);

Argument

bas A previously saved basis.

Return value

0 if method executed successfully, 1 otherwise.

Description

This method loads a basis for the current problem. The basis must have been saved using XPRBprob.saveBasis. It is not possible to load a basis saved for any other problem than the current one, even if the problems are similar. This function takes into account that the problem may have been modified since the basis has been stored (addition of variables and constraints is handled—deletion of constraints is not handled: instead of entirely deleting a constraint, change its type to XPRB_N using XPRBctr.setType if you wish to load the basis later on). For reading a basis from a file, the Optimizer library function XPRSreadbasis may be used. Note that the problem has to be loaded explicitly (method XPRBprob.loadMat) before the basis is re-input with XPRBprob.loadBasis. Furthermore, if the reference to a basis is not used any more it should be deleted using XPRBbasis.reset.

Example

See XPRBprob.saveBasis.

Related topics

Calls XPRBloadbasis

loadMat

Synopsis

int loadMat();

Return value

0 if method executed successfully, 1 otherwise.

Description

This method calls the Optimizer library functions XPRSloadlp, XPRSloadqp, XPRSloadqp, XPRSloadqlobal, or XPRSloadqglobal to transform the current BCL problem definition into a matrix in the Xpress Optimizer. Empty rows and columns are deleted before generating the matrix. Semi-continuous (integer) variables are preprocessed: if a lower bound value greater than 0 is given, then the variable is treated like a continuous (resp. integer) variable. Variables that belong to the problem but do not appear in the matrix receive negative column numbers. Usually, it is *not* necessary to call this function explicitly because BCL automatically does this conversion whenever it is required. To force matrix reloading, a call to this function needs to be preceded by a call to XPRBprob.sync with the flag XPRB_XPRS_PROB.

Example

See XPRBprob.getXPRSprob.

Related topics

Calls XPRBloadmat

loadMIPSol

Synopsis

int loadMIPSol(double *sol, int ncol, bool ifopt);
int loadMIPSol(double *sol, int ncol);

Arguments

sol Array of size ncol holding the solution values.

ncol Number of variables (continuous+discrete) in the problem.

ifopt Whether to load the solution into the Optimizer:

false load into BCL only (default); true load solution into the Optimizer.

Return value

- 0 Solution accepted,
- Solution rejected because it is infeasible,
- 2 Solution rejected because it is cut off,
- 3 Solution rejected because the LP reoptimization was interrupted,
- −1 Solution rejected because an error occurred,
- -2 The given solution array does not have the expected size,
- -3 Error loading solution into BCL.

Description

- 1. This method loads a MIP solution from an external source (e.g., the Xpress MIP Solution Pool) into BCL or the Optimizer. The solution is given in the form of an array, indexed by the column numbers of the decision variables. The size ncol of the array must correspond to the number of columns in the matrix (generated by a call to XPRBprob.loadMat or by starting an optimization run from BCL). If the solution is loaded into BCL the values are accepted as is, if the solution is loaded into the Optimizer (ifopt = true), the Optimizer will check whether the solution is acceptable and recalculates the values for the continuous variables in the solution. In the latter case the solution is loaded into BCL only once it has been successfully loaded and validated by the Optimizer.
- 2. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem definition, it is regenerated automatically before loading the solution.

Example

Load a MIP solution for problem prob into BCL, but not into the Optimizer. We know that the problem has 5 variables.

Related topics

Calls XPRBloadmipsol

IpOptimize

Synopsis

```
int lpOptimize(const char *alg);
int lpOptimize();
```

Argument

alg Choice of the solution algorithm and options, as a string of flags. If no flag is specified, solve the problem using the default LP/QP algorithm; otherwise, if the argument includes:

"d" solve the problem using the dual simplex algorithm;

"p" solve the problem using the primal simplex algorithm;

"b" solve the problem using the Newton barrier algorithm;

"n" use the network solver (LP only);

"c" continue a previously interrupted optimization run.

Return value

0 if method executed successfully, 1 otherwise.

Description

This method selects and starts the Xpress Optimizer LP/QP solution algorithm. The characters indicating the algorithm choice may be combined where it makes sense, e.g. "pn. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem definition it is regenerated automatically prior to the start of the algorithm. Matrix reloading can also be forced by calling XPRBprob.sync before the optimization. The sense of the optimization (default: minimization) can be changed with function XPRBprob.setSense. Before solving a problem, the objective function must be selected with XPRBprob.setObj.

Example

See XPRBprob.saveBasis, XPRBprob.mipOptimize.

Related topics

Calls XPRBlpoptimize

mipOptimize

Synopsis

int mipOptimize(const char *alg);
int mipOptimize();

Argument

Choice of the solution algorithm and options, as a string of flags. If no flag is specified, solve the problem using the default MIP/MIQP algorithm; otherwise, if the argument includes:

"d" solve the problem using the dual simplex algorithm;

"p" solve the problem using the primal simplex algorithm;

"b" solve the problem using the Newton barrier algorithm;

"n" use the network solver (for the initial LP);

"1" stop after solving the initial continuous relaxation (using MIP information in presolve);

"c" continue a previously interrupted optimization run.

Return value

0 if method executed successfully, 1 otherwise.

Description

This method selects and starts the Xpress Optimizer MIP/MIQP solution algorithm. The characters indicating the algorithm choice may be combined where it makes sense, e.g. "pn. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem definition it is regenerated automatically prior to the start of the algorithm. Matrix reloading can also be forced by calling XPRBprob.sync before the optimization. The sense of the optimization (default: minimization) can be changed with function XPRBprob.setSense. Before solving a problem, the objective function must be selected with XPRBprob.setObj.

Example

The following example first maximizes the LP relaxation of a problem and then solves the problem as a MIP. After each optimization run the objective function value is displayed.

Related topics

Calls XPRBmipoptimize

nextCtr

Synopsis

bool nextCtr(XPRBctr& ref);

Argument

ref Reference constraint or NULL.

Return value

true if more constraints can be retrieved, false if the end of the enumeration has been reached.

Description

This method is used to enumerate the constraints of a problem. The argument ref serves to keep track of the current location in the enumeration; if this parameter is NULL, the first constraint is returned, otherwise the constraint that follows the reference constraint is returned.

Example

This code extract prints all constraints of the problem prob.

Related topics

Calls XPRBgetnextctr

newCtr

Synopsis

```
XPRBctr newCtr(const char *name, XPRBrelation& ac);
XPRBctr newCtr(const char *name);
XPRBctr newCtr(XPRBrelation& ac);
XPRBctr newCtr();
```

Arguments

 ${\tt name} \qquad {\tt The \ constraint \ name \ (of \ unlimited \ length)}. \ May \ be \ {\tt NULL} \ if \ not \ required.$

ac A linear or quadratic relation.

Return value

A new BCL constraint.

Description

This method creates a new constraint and returns the reference to this constraint, *i.e.*, the constraint's model name. If the indicated name is already in use, BCL adds an index to it. If no constraint name is given, BCL generates a default name starting with CTR. (The generation of unique names will only take place if the names dictionary is enabled, see

XPRBprob.setDictionarySize.)

Example

These are a few examples of constraint creation.

```
XPRBvar x,y;
XPRBctr Ctr1, Ctr2, Ctr4, Profit;
XPRBexpr le;
XPRBprob prob("myprob");

x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);

Ctr1 = prob.newCtr("C1", 3*x + 2*y >= 40);
Ctr2 = prob.newCtr("C2", 3*x*y + sqr(y) <= 500);
Profit = prob.newCtr("Profit", x+2*y);
prob.setObj(Profit);

le = x-5*y;
Ctr4 = prob.newCtr(le == 10);</pre>
```

Related topics

Calls XPRBnewctr

newCut

Synopsis

XPRBcut newCut(int id);
XPRBcut newCut(XPRBrelation& ac);

XPRBcut newCut(XPRBrelation& ac, int id);

XPRBcut newCut();

Arguments ac A linear relation defining the cut (default: equality constraint).

id Cut classification or identification number (default 0).

Return value A new BCL cut.

Description This method creates a new cut. Cuts are loaded into the Optimizer by calling

XPRBprob.addCuts from the Optimizer cutmanager callback.

Example The following example shows different possibilities of how to define cuts.

```
XPRBprob prob("myprob");
XPRBvar y,b;
XPRBcut Cut1, Cut2, Cut3;

y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);

Cut1 = prob.newCut(y == 100*b);
Cut1.setID(1);

Cut2 = prob.newCut(y <= 100*b, 2);

Cut3 = prob.newCut(3);
Cut3.setType(XPRB_L);
Cut3.add(y+2);
prob.delCut(Cut3);</pre>
```

Related topics

Calls XPRBnewcut

newIndexSet

Synopsis

XPRBindexSet newIndexSet();

XPRBindexSet newIndexSet(const char *name);

XPRBindexSet newIndexSet(const char *name, int maxsize);

Arguments name Name of the index set to be created. May be NULL if not required.

maxsize Maximum size of the index set.

Return value A new BCL index set.

Description This method creates a new index set. Note that the indicated size maxsize corresponds to

the space allocated initially to the set, but it is increased dynamically if need be. If the indicated set name is already in use, BCL adds an index to it. If no name is given, BCL

generates a default name starting with IDX. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBprob.setDictionarySize.)

Example

The following example defines an index set of size 10 and then adds two elemnts to the set.

```
XPRBindexSet ISet;
XPRBprob prob("myprob");
int ind;

ISet = prob.newIndexSet("IS", 10);
ind = ISet.addElement("a"); ISet += "b";
```

Related topics

Calls XPRBnewidxset

newSol

Synopsis

XPRBsol newSol();

Return value

A new BCL solution.

Description

This method creates a new solution.

Example

See XPRBsol.setVar.

Related topics

Calls XPRBnewsol

newSos

Synopsis

XPRBsos newSos(int type);
XPRBsos newSos(const char *name, int type);
XPRBsos newSos(int type, XPRBexpr& le);
XPRBsos newSos(const char *name, int type, XPRBexpr& le);

Arguments

name The name of the set.

type The set type, which must be one of:

XPRB_S1 Special Ordered Set of type 1 (default);

XPRB_S2 Special Ordered Set of type 2.

1e A linear expression.

Return value

A new BCL SOS.

Description

This method creates a Special Ordered Set (SOS) of type 1 or 2 (abbreviated SOS1 and SOS2). If the indicated name is already in use, BCL adds an index to it. If no name is given for the set, BCL generates a default name starting with SOS. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBprob.setDictionarySize.)

Example

The following example defines the SOS-1 SO1, prints is out (output displayed as comment)

and then deletes it. After this it defines an SOS-2 named SO2.

Related topics

Calls XPRBnewsos

newVar

Synopsis

```
XPRBvar newVar(const char *name, int type, double lob, double upb);
XPRBvar newVar(const char *name, int type);
XPRBvar newVar(const char *name);
XPRBvar newVar();
```

Arguments

name The variable name (of unlimited length). May be NULL if not required.

type The variable type, which may be one of:

XPRB_PL continuous (default);

XPRB_BV binary;

XPRB_UI general integer;

XPRB_PI partial integer;

XPRB_SC semi-continuous;

XPRB_SI semi-continuous integer.

10b The variable's lower bound (default value: 0)

upb The variable's upper bound (default value: XPRB INFINITY)

Return value

A new BCL decision variable.

Description

- 1. The creation of a variable in BCL involves not only its name but also its type and bounds. The method returns the BCL reference to the variable (i.e., a model variable). If the indicated name is already in use, BCL adds an index to it. If no variable name is given, BCL generates a default name starting with VAR. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBprob.setDictionarySize.) If a partial integer, semi-continuous, or semi-continuous integer variable is being created, the integer or semi-continuous limit (i.e. the lower bound of the continuous part for partial integer and semi-continuous, and of the semi-continuous integer part for semi-continuous integer) is set to the maximum of 1 and bdl. This value can be subsequently modified with the method XPRBvar.setLim.
- 2. The lower and upper bounds may take values of -XPRB_INFINITY and XPRB_INFINITY for minus and plus infinity respectively.

Example

This example shows how to define different types of variables.

Related topics

Calls XPRBnewvar

print

Synopsis

int print();

Return value

0 if function executed successfully, 1 otherwise.

Description

This method prints out the complete problem definition currently held in BCL, that means, the

list of constraints, any Special Ordered Sets that have been defined, and the objective

function. This method is not available in the student version.

Related topics

Calls XPRBprintprob

printObj

Synopsis

int printObj();

Return value

0 if function executed successfully, 1 otherwise.

Description

This method prints out the objective function currently defined for a problem. This method is

not available in the student version.

Related topics

Calls XPRBprintobj

readBinSol

Synopsis

int readBinSol(const char *filename = NULL, const char *flags = "");

Arguments

 ${\tt fname} \quad {\tt Name of the solution file. May be {\tt NULL} or the empty string if the problem name is to}$

be used. If omitted, the extension .bin will be appended.

flags Flags to control solution import. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSreadbinsol in the 'Xpress Optimizer

Reference Manual' for details.

Return value

0 if method executed successfully, 1 otherwise.

Description

This function reads a solution from a binary solution file (.sol), loading it into the Optimizer.

Example This example the reads a solution from file example2.sol

Related topics

Calls XPRBreadbinsol

readSlxSol

Synopsis

int readSlxSol(const char *filename = NULL, const char *flags = "");

Arguments

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If omitted, the extension .slx will be appended.

flags Flags to control solution import. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSreadslxsol in the 'Xpress Optimizer

Reference Manual' for details.

Return value

0 if method executed successfully, 1 otherwise.

Description

This function reads a solution from an ASCII solution file (.slx), loading it into the Optimizer.

Example

This example the reads a solution from file example2.slx

Related topics

Calls XPRBreadslxsol

reset

Synopsis

int reset();

Return value

0 if method executed successfully, 1 otherwise.

Description

This method deletes any solution information stored in BCL; it also deletes the corresponding Xpress Optimizer problem and removes any auxiliary files that may have been created by optimization runs. It also resets the Optimizer control parameters for spare matrix elements (EXTRACOLS, EXTRAROWS, and EXTRAELEMS) to their default values. The BCL problem definition itself remains. This method may be used to free up memory if the solution information is not required any longer but the problem definition is to be kept for later (re)use.

Related topics

Calls XPRBresetprob

saveBasis

Synopsis

XPRBbasis saveBasis();

Return value

A BCL basis.

Description

This method saves the current basis of a problem. The basis may be reinput using XPRBprob.loadBasis. These two methods serve for storing bases in memory; for writing a basis to a file, the Optimizer library function XPRSwritebasis may be used. Note that there is no need to allocate space for the basis, but after its use, the basis should be deleted using XPRBbasis.reset. You may have to switch linear presolve and integer preprocessing off (Optimizer library controls PRESOLVE and MIPPRESOLVE) in order for the saving and reloading of bases to work correctly.

Example

The following saves a basis and after some modifications to the problem reloads the problem and the saved basis into the Optimizer before re-solving the problem.

Related topics

Calls XPRBsavebasis

setColOrder

Synopsis

int setColOrder(int num);

Argument

num The ordering flag, which must be one of:

- 0 default ordering;
- 1 alphabetical order.

Return value

0 if method executed successfully, 1 otherwise.

Description

- BCL runs reproduce always the same matrix for a problem. This method allows the user to choose a different ordering criterion than the default one. Note that this method only changes the order of columns in what is sent to Xpress Optimizer, you do not see any effect when exporting the matrix with BCL. However you can control the effect by exporting the matrix from the Optimizer.
- 2. To change this setting for all problems that are created subsequently use the corresponding method of class XPRB.

Related topics

Calls XPRBsetcolorder

setCutMode

Synopsis

int setCutMode(int mode);

Argument

mode Cut mode indicator:

0 switch cut mode off1 switch cut mode on

Return value

0 if method executed successfully, 1 otherwise.

Description

This function switches the cut mode on or off. It changes the settings of certain Optimizer controls. Switching the cut mode off resets these controls to their default values.

Example

See XPRBprob.addCuts.

Related topics

Calls XPRBsetcutmode

setDictionarySize

Synopsis

int setDictionarySize(int dict, int size);

Arguments

dict Choice of the dictionary. Possible values: XPRB_DICT_NAMES names dictionary

XPRB_DICT_IDX indices dictionary

Size Non-negative value, preferrably a prime number; 0 disables the dictionary (for names

dictionary only).

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. This function sets the size of the hash table of the names or indices dictionaries (defaults: names 2999, indices 1009) of the given problem. It can only be called immediately after the creation of the corresponding problem.
- 2. The names dictionary serves for storing and accessing the names of all modeling objects (variables, arrays of variables, constraints, SOS, index sets). Once it has been disabled it cannot be enabled any more. All methods relative to the names cannot be used if this dictionary has been disabled and BCL will not generate any unique names at the creation of model objects. If this dictionary is enabled (default setting) BCL automatically resizes this dictionary to a suitable size for your problem. If nevertheless you wish to set the size by yourself we recommend to choose a value close to the number of variables+constraints in your problem.
- 3. The *indices dictionary* serves for storing all index set elements. The indices dictionary cannot be disabled, it is created automatically once an index set element is defined.

Related topics

Calls XPRBsetdictionarysize

setMsgLevel

Synopsis

int setMsqLevel(int lev);

Argument

level The message level, i.e. the type of messages printed by BCL. This may be one of:

- 0 no messages printed;
- 1 error messages only printed;
- 2 warnings and errors printed;
- 3 warnings, errors, and Optimizer log printed (default);
- 4 all messages printed.

Return value

0 if method executed successfully, 1 otherwise.

Description

- BCL can produce different types of messages; status information, warnings and errors. This
 function controls which of these are output. For settings 1 or higher, the corresponding
 Optimizer output is also displayed. In addition to this setting, the amount of Optimizer output
 can be modified through several Optimizer printing control parameters (see the 'Xpress
 Optimizer Reference Manual').
- 2. To change this setting for all problems that are created subsequently use the corresponding method of class XPRB.

Example

The following example changes the global BCL message printing level to 'errors' only and sets the printing level for problem prob back to the default. It also modifies the values of the Optimizer printing controls for simplex and MIP logging.

```
XPRBprob prob("myprob");
XPRB::setMsgLevel(1);
prob.setMsgLevel(3);
XPRSsetintcontrol(prob.getXPRSprob(), XPRS_LPLOG, 0);
XPRSsetintcontrol(prob.getXPRSprob(), XPRS_MIPLOG, -500);
```

Related topics

Calls XPRBsetmsqlevel

set0bj

Synopsis

```
int setObj(XPRBctr ctr);
int setObj(XPRBexpr e);
int setObj(XPRBvar v);
```

Arguments

ctr A BCL constraint.

e A linear or quadratic expression.

v A BCL decision variable.

Return value

0 if method executed successfully, 1 otherwise.

Description

This functions sets the objective function by selecting a constraint the variable terms of which become the objective function. This must be done before any optimization task is carried out. Typically, the objective constraint will have the type XPRB_N (non-binding), but any other type of constraint may be chosen too. In the latter case, the equation or inequality expressed by the constraint also remains part of the problem.

Example

See XPRBprob.newCtr.

Related topics Calls XPRBsetobj

setName

Synopsis

int setName(const char *name);

Argument name A string of up to 1024 characters containing the new problem name.

Return value 0 if method executed successfully, 1 otherwise.

Description This method sets the problem name.

Related topics Calls XPRBsetprobname

fmt

setRealFmt

Synopsis

int setRealFmt(const char *fmt);

Argument

Format string (as used by the C function printf). Simple format strings are of the

form %n where n may be, for instance, one of

g default printing format (precision: 6 digits; exponential notation if the

exponent resulting from the conversion is less than -4 or greater than or

equal to the precision)

. numf print real numbers in the style [-]d.d where the number of digits after the

decimal point is equal to the given precision num.

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. In problems with very large or very small numbers it may become necessary to change the printing format to obtain a more exact output. In particular, by changing the precision it is possible to reduce the difference between matrices loaded in memory into Xpress Optimizer and the output produced by exporting them to a file.
- 2. To change this setting for all problems that are created subsequently use the corresponding method of class XPRB.

Example

See XPRB.setRealFmt.

Related topics

Calls XPRBsetrealfmt

setSense

Synopsis

int setSense(int dir);

Argument

dir Sense of the objective function, which must be one of:

XPRB_MAXIM maximize the objective; XPRB_MINIM minimize the objective.

Return value 0 if method executed successfully, 1 otherwise.

Description This method sets the optimization sense to maximization or minimization. It is set to

minimization by default.

Example See XPRBprob.exportProb.

Related topics Calls XPRBsetsense

sync

Synopsis

int sync(int synctype);

Argument

synctype Type of the synchronization. Possible values:

XPRB_XPRS_SOL update the BCL solution information with the LP

solution currently held in the Optimizer;

XPRB_XPRS_SOLMIP update the BCL solution information with the last MIP

solution found by the Optimizer;

XPRB_XPRS_PROB force problem reloading.

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. This method resets the BCL problem status.
- XPRB_XPRS_SOL: retrieves the current LP solution (through XPRSgetlpsol function and XPRS_LPOBJVAL attribute); correctly used also in *intsol* callbacks as, when an integer solution is found during a global search, it is always set up as an LP solution to the current node.
- 3. XPRB_XPRS_SOLMIP: retrieves the last MIP solution found (through XPRSgetmipsol function and XPRS_MIPOBJVAL attribute); if used from an *intsol* callback, it will not necessarily return the solution that caused the invocation of the callback (it is possible that another thread finds a new integer solution before that one is retrieved).
- 4. XPRB_XPRS_SOL and XPRB_XPRS_SOLMIP: the solution information in BCL is updated with the solution held in the Optimizer at the next solution access (only the objective value is updated immediately).
- 5. XPRB_XPRS_PROB: at the next call to optimization or XPRBloadmat the problem is completely reloaded into the Optimizer; bound changes are not passed on to the problem loaded in the Optimizer any longer.

Example

The following forces BCL to reload the matrix into the Optimizer even if there has been no change other than bound changes to the problem definition in BCL since the preceding optimization / matrix loading.

Related topics

Calls XPRBsync

writeDir

Synopsis

int writeDir();

int writeDir(const char *filename);

Argument filename Name of the directives files.

Return value 0 if method executed successfully, 1 otherwise.

Description This method writes out to a file the directives defined for a problem. If the given file name

does not include an extension the extension .dir is appended to it. When no file name is given,

the name of the problem is used. If a file of the given name exists already it is replaced.

Example See XPRBprob.clearDir.

Related topics Calls XPRBwritedir

writeSol

Synopsis

int writeSol(const char *filename = NULL, const char *flags = "");

Arguments

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If no file extension is specified, then extensions .hdr and .asc will be

appended.

Flags Flags to control output format. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSwritesol in the 'Xpress Optimizer Reference

Manual' for details.

Return value

0 if method executed successfully, 1 otherwise.

Description

This function writes out, to a CSV format ASCII file, the current Optimizer solution. If no file extension is specified, then two files will be written with extensions .asc and .hdr appended to the given file name. When no file name is given, the name of the problem is used. If a file of

the given name exists already it is replaced.

Example

This example the writes current solution to the file example2.asc (and .hdr).

Related topics

Calls XPRBwritesol

writeBinSol

Synopsis

int writeBinSol(const char *filename = NULL, const char *flags = "");

Arguments

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If omitted, the extension .sol will be appended.

flags Flags to control output format. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSwritebinsol in the 'Xpress Optimizer Reference Manual' for details.

Return value

0 if method executed successfully, 1 otherwise.

Description

This function writes out, to a binary file, the current Optimizer solution. If no file extension is specified, then the extension .sol is appended to the given file name. When no file name is given, the name of the problem is used. If a file of the given name exists already it is replaced.

Example

This example the writes current solution to the file example2.sol.

Related topics

Calls XPRBwritebinsol

writePrtSol

Synopsis

int writePrtSol(const char *filename = NULL, const char *flags = "");

Arguments

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If omitted, the extension .prt will be appended.

Flags to control output format. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSwriteprtsol in the 'Xpress Optimizer Reference Manual' for details.

Return value

0 if method executed successfully, 1 otherwise.

Description

This function writes out, to a fixed format ASCII file, the current Optimizer solution. If no file extension is specified, then the extension .prt is appended to the given file name. When no file name is given, the name of the problem is used. If a file of the given name exists already it is replaced.

Example

This example the writes current solution to the file example 2.prt.

Related topics

Calls XPRBwriteprtsol

writeSlxSol

Synopsis

int writeSlxSol(const char *filename = NULL, const char *flags = "");

Arguments

fname Name of the solution file. May be NULL or the empty string if the problem name is to be used. If omitted, the extension .slx will be appended.

flags Flags to control output format. If no flags need to be specified, use either NULL or the empty string. Refer to function XPRSwritesIxsol in the 'Xpress Optimizer

Reference Manual' for details.

Return value

0 if method executed successfully, 1 otherwise.

Description

This function writes out, to an ASCII solution file (using a similar format to MPS files) the current Optimizer solution. If no file extension is specified, then the extension .slx is appended to the given file name. When no file name is given, the name of the problem is used. If a file of the given name exists already it is replaced.

Example

This example the writes current solution to the file example2.slx.

Related topics

Calls XPRBwriteslxsol

(extends XPRBexpr) **XPRBrelation**

Description

Methods and operators for constructing linear or quadratic relations from expressions.

Constructors

```
XPRBrelation(const XPRBexpr& e, int type);
XPRBrelation(const XPRBexpr& e);
XPRBrelation(const XPRBvar& v);
```

Methods

```
int getType();
        Get the relation type.
```

Operators

Creating relations by establishing relations between linear or quadratic expressions. The following operators are defined outside any class definition:

```
expr1 <= expr2
expr1 >= expr2
expr1 == expr2
```

Constructor detail

XPRBrelation

Synopsis

```
XPRBrelation(const XPRBexpr& e, int type);
XPRBrelation(const XPRBexpr& e);
XPRBrelation(const XPRBvar& v);
```

Arguments

A linear or quadratic expression.

The relation type, which must be one of: type XPRB_L 'less than or equal to' constraint; 'greater than or equal to' constraint; XPRB_G an equality; XPRB_E

a non-binding row (default). XPRB_N

A BCL variable.

Description

Create a new linear or quadratic relation.

Method detail

getType

Synopsis

```
int getType();
```

Return value XPRB_L 'less than or equal to' inequality; XPRB_G 'greater than or equal to' inequality;

XPRB_E equality;

XPRB_N a non-binding row (objective function);

-1 an error has occurred.

Description

This method returns the relation type if successful, and -1 in case of an error.

XPRBsol

Description

Methods for defining, modifying and accessing solutions. Note that all variables in a solution must belong to the same problem as the solution itself.

```
Constructors
        XPRBsol();
        XPRBsos(xbsol *s);
Methods
        int delVar(XPRBvar& var);
                Delete a variable from a solution.
        int getSize();
                Get the size of a solution.
        int getVar(XPRBvar& var, double *val);
                Get the value assigned to a variable in a solution.
        bool isValid();
                Test the validity of the solution object.
        int print();
                Print out a solution
        void reset();
                Reset the solution object.
        int setVar(XPRBvar& var, double val);
```

Set a variable to the given value in a solution.

Constructor detail

XPRBsol

Synopsis

XPRBsol();

XPRBsos(xbsol *s);

Argument s A solution in BCL C.

Description Create a new solution object.

Method detail

delVar

Synopsis

int delVar(XPRBvar& var);

Argument var A BCL variable.

Return value 0 if method executed successfully, 1 otherwise.

Description This function deletes a variable (assigned to a value) from the given solution.

Example See XPRBsol.setVar.

Related topics Calls XPRBdelsolvar

getSize

Synopsis

int getSize();

Return value Size (= number of variables assigned to a value) of the solution, or -1 in case of an error.

Description This method returns the size of a solution (or -1 in case of an error).

Example See XPRBsol.setVar.

Related topics Calls XPRBgetsolsize

getVar

Synopsis

int getVar(XPRBvar& var, double *val);

Arguments var A BCL variable.

val Pointer to a double where the value will be returned.

Return value 0 variable var is assigned a value in the solution and the value is returned in val;

-1 variable var is not assigned any value in the solution (val is left unmodified);

1 an error has occurred.

Description This method retrieves the value assigned to the given variable in a solution.

Example See XPRBsol.setVar.

Related topics Calls XPRBgetsolvar

isValid

Synopsis

bool isValid();

Return value true if object is valid, false otherwise.

Description This method checks whether the solution object is correctly defined.

print

Synopsis

int print();

Return value 0 if function executed successfully, 1 otherwise.

Description This method prints out a solution (note that XPRBsol solutions represent user-defined

solutions to be passed to the Optimizer, not solutions coming from the Optimizer). A solution is printed as a sequence like "*varname* = *value*, ... ". If the solution doesn't contain any variable,

only an empty line is printed.. It is not available in the student version.

Example See XPRBsol.setVar.

Related topics Calls XPRBprintsol

reset

Synopsis

void reset();

Description This method clears the definition of the solution object; includes deletion of the underlying C

object. This may be useful to free the memory used for storing the solution (note that this

would be freed in any case when the problem is destroyed).

Example See XPRBsol.setVar.

Related topics Calls XPRBdelsol

setVar

Synopsis

int setVar(XPRBvar& var, double val);

Arguments

var A BCL variable.

val Value assigned to variable var in this solution.

Return value

0 if method executed successfully, 1 otherwise.

Description

This function sets a variable to the given value in a solution. If the variable was already

assigned a value, the value is overwritten.

Example

This example sets variable x and y in solution sol1 and then changes them.

```
XPRBvar x, y;
XPRBsol sol1;
XPRBprob prob("myprob");
double d;
x = prob.newVar("x", XPRB_PL, 0, 200);
```

Related topics

Calls XPRBsetsolvar

XPRBsos

Description

Methods for modifying and accessing Special Ordered Sets and operators for constructing them. Note that all members in a SOS must belong to the same problem as the SOS itself.

```
Constructors
```

```
XPRBsos();
        XPRBsos(xbsos *s);
        XPRBsos(xbsos *s, XPRBexpr& 1);
Methods
        int add(const XPRBexpr& le);
               Add a linear expression to a SOS.
        int addElement(XPRBvar& var, double val);
        int addElement(double val, XPRBvar& var);
               Add an element to a SOS.
        int delElement(XPRBvar& var);
               Delete an element from a SOS.
        xbsos *getCRef();
               Get the C modeling object.
        const char *getName();
               Get the name of a SOS.
        int getType();
               Get the type of a SOS.
        bool isValid();
               Test the validity of the SOS object.
        int print();
               Print out a SOS
        int setDir(int type, double val);
        int setDir(int type);
               Set a branching directive for a SOS.
```

Operators

Assigning and adding linear expressions to Special Ordered Sets:

```
set = linexp
set += linexp
```

Constructor detail

XPRBsos

Synopsis

Arguments

```
XPRBsos();
XPRBsos(xbsos *s);
XPRBsos(xbsos *s, XPRBexpr& 1);
s A SOS in BCL C.
```

Linear expression defining the SOS.

1

Description Create a new SOS object.

Method detail

add

Synopsis

int add(const XPRBexpr& le);

Argument

1e A linear expression.

Return value

0 if method executed successfully, 1 otherwise.

Description

This method adds the variables of a linear expression to a SOS, using their coefficients in the linear expression as weights.

Example

This example shows different ways of defining SOS and modifying their contents. The resulting SOS definitions (as obtained with XPRBsos.print) and the output printed by the program are displayed as comments.

```
XPRBvar x, y, z;
XPRBsos SO1, SO2;
XPRBprob prob("myprob");
x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
z = prob.newVar("z", XPRB_PL, 0, 200);
SO1 = prob.newSos("SO1", XPRB_S1);
SO1.add(x+2*y+3*z);
                          // SO1(1): x(+1) y(+2) z(+3)
                          // SO1(1): y(+2) z(+5)
SO1 += 2*z-x;
cout << SO1.getName() << " type: ";</pre>
cout << (SO1.getType() == XPRB_S1?1:2) << endl;</pre>
                          // SO1 type: 1
SO2 = prob.newSos("SO2", XPRB_S2, 10*x+20*y);
SO2.addElement(z, 5); // SO2(2): x(+10) y(+20) z(+5)
SO2.delElement(x);
                          // SO2(2): y(+20) z(+5)
```

addElement

Synopsis

int addElement(XPRBvar& var, double val);
int addElement(double val, XPRBvar& var);

Arguments

var Reference to a variable.

val The corresponding weight or reference value.

Return value

0 if function executed successfully, 1 otherwise

Description This method adds a single variable and its weight coefficient to a Special Ordered Set. If the

variable is already contained in the set, the indicated value is added to its weight. Note that

weight coefficients must be different from 0.

Example See XPRBsos.add.

Related topics Calls XPRBaddsosel

delElement

Synopsis

int delElement(XPRBvar& var);

Argument var A BCL variable.

Return value 0 if method executed successfully, 1 otherwise.

Description This function removes a variable from a Special Ordered Set.

Example See XPRBsos.add.

Related topics Calls XPRBdelsosel

getCRef

Synopsis

xbsos *getCRef();

Return value The underlying modeling object in BCL C.

Description This method returns the SOS object in BCL C that belongs to the C++ SOS object.

getName

Synopsis

const char *getName();

Return value Name of the SOS if executed successfully, NULL otherwise.

Description This method returns the name of a SOS. If the user has not defined a name the default name

generated by BCL is returned.

Example See XPRBsos.add.

Related topics Calls XPRBgetsosname

getType

Synopsis

int getType();

Return value XPRB_S1 a Special Ordered Set of type 1;

XPRB_S2 a Special Ordered Set of type 2;

-1 an error has occurred.

Description This method returns the type of a SOS.

Example See XPRBsos.add.

Related topics Calls XPRBgetsostype

isValid

Synopsis

bool isValid();

Return value true if object is valid, false otherwise.

Description This method checks whether the SOS object is correctly defined. It should always be used to

test the result returned by XPRBprob.getSosByName.

Example See XPRBprob.getSosByName.

print

Synopsis

int print();

Return value 0 if function executed successfully, 1 otherwise.

Description This method prints out a SOS. It is not available in the student version.

Example See XPRBprob.getSosByName.

Related topics Calls XPRBprintsos

setDir

Synopsis

int setDir(int type, double val);
int setDir(int type);

Arguments type The directive type, which must be one of:

XPRB_PR priority;

XPRB_UP first branch upwards;
XPRB_DN first branch downwards;

XPRB_PU pseudo cost on branching upwards; XPRB_PD pseudo cost on branching downwards.

val An argument dependent on the type of the directive being defined. If type is:

XPRB_PR val will be the priority value, an integer between 1 (highest) and 1000

(lowest), the default;

XPRB_UP no input is required; XPRB_DN no input is required;

XPRB_PU val will be the value of the pseudo cost for the upward branch;
XPRB_PD val will be the value of the pseudo cost for the downward branch.

Return value 0 if method executed successfully, 1 otherwise.

Description This method sets any type of branching directive available in Xpress. This may be a priority

for branching on a SOS (type XPRB_PR), the preferred branching direction (types XPRB_UP, XPRB_DN) or the estimated cost incurred when branching on a SOS (types XPRB_PU, XPRB_PD). Several directives of different types may be set for a single set. Method

XPRBvar.setDir may be used to set a directive for a variable.

Example See XPRBprob.clearDir.

Related topics Calls XPRBsetsosdir

XPRBvar

Description

Methods for modifying and accessing variables.

```
Constructors
        XPRBvar();
        XPRBvar(xbvar *v);
Methods
        int fix(double val);
                Fix a variable.
        int getColNum();
                Get the column number for a variable.
        xbvar *getCRef();
                Get the C modeling object.
        double getLB();
                Get the lower bound on a variable.
        double getLim();
                Get the integer limit for a partial integer or the semi-continuous limit for a semi-continuous or
                semi-continuous integer variable.
        const char *getName();
                Get the name of a variable.
        double getRCost();
                Get the reduced cost value.
        double getRNG(int rngtype);
                Get ranging information.
        double getSol();
                Get the solution value.
        int getType();
                Get the type of a variable.
        double getUB();
                Get the upper bound on a variable.
        bool isValid();
                Test the validity of the variable object.
        int print();
                Print out a variable.
        int setDir(int type, double val);
        int setDir(int type);
                Set a branching directive for a variable.
        int setLB(double val);
                Set a lower bound.
        int setLim(double val);
                Set the integer limit for a partial integer, or the lower semi-continuous limit for a
                semi-continuous or semi-continuous integer variable.
        int setType(int type);
                Set the variable type.
        int setUB(double val);
                Set an upper bound.
```

Constructor detail

XPRBvar

Synopsis

XPRBvar();

XPRBvar(xbvar *v);

Argument v A variable in BCL C.

Description Create a new variable object.

Method detail

fix

Synopsis

int fix(double val);

Argument val The value to which the variable is to be fixed.

Return value 0 if method executed successfully, 1 otherwise.

Description This method fixes a variable to the given value. It replaces calls to XPRBvar.setLB and

XPRBvar.setUB. The value val may lie outside the original bounds of the variable. If the problem is loaded in the Optimizer, the bound change is passed on immediately without any

need to reload the problem.

Related topics Calls XPRBfixvar

getColNum

Synopsis

int getColNum();

Return value Column number (non-negative value), or a negative value.

Description This method returns the column number of a variable in the matrix currently loaded in the

Xpress Optimizer. If the variable is not part of the matrix, or if the matrix has not yet been generated, the function returns a negative value. To check whether the matrix has been generated, use function XPRBprob.getProbStat. The counting of column numbers starts

with 0.

Example See XPRBvar.getSol.

Related topics Calls XPRBgetcolnum

getCRef

Synopsis

xbvar *getCRef();

Return value

The underlying modeling object in BCL C.

Description

This method returns the variable object in BCL C that belongs to the C++ variable object.

getLB

Synopsis

double getLB();

Return value

Lower bound on the variable (default 0).

Description

This method returns the currently defined lower bound on a variable.

Example

See XPRBvar.getName.

Related topics

Calls XPRBgetbounds

getLim

Synopsis

double getLim();

Return value

Limit value (default 1):

Description

This method returns the currently defined integer limit for a partial integer variable or the lower semi-continuous limit for a semi-continuous or semi-continuous integer variable.

Example

See XPRBvar.getName.

Related topics

Calls XPRBgetlim

getName

Synopsis

const char *getName();

Return value

Name of the variable if executed successfully, NULL otherwise.

Description

This method returns the name of a variable. If the user has not defined a name the default

name generated by BCL is returned.

Example

The following example displays information about a semi-continuous variable. The output

printed by this program extract is shown in the comment.

```
XPRBvar s;
XPRBprob prob("myprob");
s = prob.newVar("s", XPRB_SC, 0, 200);
s.setLim(10);
if (s.getType() == XPRB_SC || s.getType() == XPRB_SI)
{
  cout << s.getName() << " in {" << s.getLB() << "}+[";
  cout << s.getLim() << "," << s.getUB() << "]" << endl;
}
  // s in {0}+[10,200]</pre>
```

Related topics

Calls XPRBgetvarname

getRCost

Synopsis

double getRCost();

Return value

Reduced cost value for the variable, 0 in case of an error.

Description

This method returns the reduced cost value for a variable. The user may wish to test first whether this variable is part of the problem, for instance by checking that the column number is non-negative.

Reduced cost information is available only after LP solving. To obtain reduced cost values for a MIP solution (that is, if function XPRBprob.getMIPStat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), you need to fix the discrete variables to their solution values with a call to XPRSfixglobals, followed by a call to XPRBlpoptimize before calling XPRBgetrcost. Otherwise, if this function is called when a MIP solution is

available it returns 0.

If no solution information is available this function outputs a warning and returns 0. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBprob.sync with the flag XPRB_XPRS_SOL. In this case it returns the reduced cost value in the last LP that has been solved.

Example

See XPRBvar.getSol.

Related topics

Calls XPRBgetrcost

getRNG

Synopsis

double getRNG(int rngtype);

Argument	rngtype	The type of ranging information sought. This is one of
Aiguillelit	rngcypc	The type of fariging information sought. This is one of

upper activity (= the activity level [solution value] that would XPRB_UPACT result from a cost coefficient increase from the input cost to the upper cost XPRB_UCOST—assuming a minimization problem—ignoring the upper bound on this variable); lower activity (= the activity level [solution value] that would XPRB_LOACT result from a cost coefficient decrease from the input cost to the lower cost XPRB_LCOST—assuming a minimization problem—ignoring the upper bound on this variable); XPRB_UUP upper unit cost (= the change in the objective function per unit of change in the activity up to the upper activity XPRB_UPACT); lower unit cost (= the change in the objective function per unit XPRB_UDN of change in the activity down to the lower activity XPRB_LOACT) XPRB_UCOST upper cost;

lower cost. XPRB_LCOST

Return value

Ranging information of the required type.

Description

- 1. This method can only be used after solving an LP problem. Ranging information for MIP problems can be obtained by fixing all discrete variables to their solution values and re-solving the resulting LP problem.
- 2. For non-basic variables, the unit costs are always the (absolute) values of the reduced costs.

Example

This example retrieves ranging information (lower and upper activity) for a variable.

```
XPRBvar x;
XPRBprob prob("myprob");
x = prob.newVar("x", XPRB_PL, 0, 200);
    // Define and solve an LP problem
cout << "x: " << x.getSol();
cout << " (act. range: " << x.getRNG(XPRB_LOACT) << ", ";</pre>
cout << x.getRNG(XPRB_UPACT) << ")" << endl;</pre>
```

Related topics

Calls XPRBgetvarrng

getSol

Synopsis

double getSol();

Return value

Primal solution value for the variable, 0 in case of an error.

Description

This function returns the current solution value for a variable. The user may wish to test first whether this variable is part of the problem, for instance by checking that the column number is non-negative.

If this function is called after completion of a global search and an integer solution has been found (that is, if function XPRBprob.getMIPStat returns values XPRB_MIP_SOLUTION or XPRB_MIP_OPTIMAL), it returns the value of the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the solution value in the last LP that has been solved. If this function is used during

the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBprob.sync with the flag XPRB_XPRS_SOL.

Example

This example retrieves the solution information for the variable x after solving an LP problem.

```
XPRBprob prob("myprob");
XPRBvar x;
...
x = prob.newVar("x", XPRB_PL, 0, 200);
prob.lpOptimize();
if (x.getColNum() >= 0 && prob.getLPStat() == XPRB_LP_OPTIMAL)
{
  cout << x.getName() << ": solution: " << x.getSol();
  cout << " reduced cost: " << x.getRCost() << endl;
}
else
  cout << "No solution information available." << endl;</pre>
```

Related topics

Calls XPRBgetsol

getType

Synopsis

int getType();

Return value XPRB_PL continuous;

XPRB_BV binary;

XPRB_UI general integer; XPRB_PI partial integer; XPRB_SC semi-continuous;

XPRB_SI semi-continuous integer;
-1 an error has occurred.

Description If the function exits successfully, the variable type is returned.

Example See XPRBvar.getName.

Related topics Calls XPRBgetvartype

getUB

Synopsis

double getUB();

Return value Upper bound on the variable (default XPRB_INFINITY).

Description This method returns the currently defined upper bound on a variable.

Example See XPRBvar.getName.

Related topics Calls XPRBgetbounds

isValid

Synopsis

bool isValid();

Return value true if object is valid, false otherwise.

Description This method checks whether the variable object is correctly defined. It should always be used

to test the result returned by XPRBprob.getVarByName.

Example See XPRBprob.getVarByName.

print

Synopsis

int print();

Return value The number of characters printed.

Description This method prints out a variable. It is not available in the student version.

Example See XPRBprob.getVarByName.

Related topics Calls XPRBprintvar

setDir

Synopsis

int setDir(int type, double val);

int setDir(int type);

Arguments type Directive type, which must be one of:

XPRB_PR priority;

XPRB_UP first branch upwards; XPRB_DN first branch downwards;

XPRB_PU pseudo cost on branching upwards; XPRB_PD pseudo cost on branching downwards.

val An argument dependent on the type of directive to be defined. Must be one of:

XPRB_PR priority value — an integer between 1 (highest) and 1000 (least priority),

the default;

XPRB_UP no input required; XPRB_DN no input required;

XPRB_PU value of the pseudo cost on branching upwards; XPRB_PD value of the pseudo cost on branching downwards.

Return value 0 if method executed successfully, 1 otherwise.

Description

- This method sets any type of branching directive available in Xpress. This may be a priority
 for branching on a variable (type XPRB_PR), the preferred branching direction (types
 XPRB_UP, XPRB_DN) or the estimated cost incurred when branching on a variable (types
 XPRB_PU, XPRB_PD). Several directives of different types may be set for a single variable.
- 2. Note that it is only possibly to set branching directives for discrete variables (including semi-continuous and partial integer variables). Method XPRBsos.setDir may be used to set a directive for a SOS.

Example See XPRBprob.clearDir.

Related topics Calls XPRBsetvardir

setLB

Synopsis

int setLB(double val);

Argument val The variable's new lower bound.

Return value 0 if method executed successfully, 1 otherwise.

Description This method sets the lower bound on a variable. If the problem is loaded in the Optimizer, the

bound change is passed on immediately without any need to reload the problem.

Related topics Calls XPRBset1b

setLim

Synopsis

int setLim(double val);

Argument val Value of the integer limit.

Return value 0 if method executed successfully, 1 otherwise.

Description This method sets the integer limit (*i.e.* the lower bound of the continuous part) of a partial

integer variable or the semi-continuous limit of a semi-continuous or semi-continuous integer

variable to the given value.

Example See XPRBvar.getName, XPRBprob.newVar.

Related topics Calls XPRBsetlim

setType

Synopsis

int setType(int type);

Argument type The variable type, which is one of:

XPRB_PL continuous;
XPRB_BV binary;

XPRB_UI general integer; XPRB_PI partial integer; XPRB_SC semi-continuous;

XPRB_SI semi-continuous integer.

Return value 0 if method executed successfully, 1 otherwise.

Description This method changes the type of a variable that has been created previously.

Related topics Calls XPRBsetvartype

setUB

Synopsis

int setUB(double val);

Argument val The variable's new upper bound.

Return value 0 if method executed successfully, 1 otherwise.

Description This method sets the upper bound on a variable. If the problem is loaded in the Optimizer, the

bound change is passed on immediately without any need to reload the problem.

Related topics Calls XPRBsetub

CHAPTER 6

BCL in Java

6.1 An overview of BCL in Java

Much as for the C++ interface, the Java interface of BCL provides the full functionality of the C version except for the data input, output and error handling for which the standard Java system functions can be used. The C modeling objects, such as variables, constraints and problems, are again converted into classes, and their associated functions into methods of the corresponding class in Java.

Whereas in C++ it is possible to use C functions, such as printf or XPRBprintf for printing output, all code in Java programs must be written in Java itself. In addition, in Java it is not possible to overload the algebraic operators as has been done for the definition of constraints in C++. Instead, the Java interface provides a set of simple methods like add or eql that have been overloaded to accept various types and numbers of parameters.

The names for classes and methods in Java have been formed in the same way as those of their counterparts in C++: All Java classes that have a direct correspondence with modeling objects in BCL (namely XPRBprob, XPRBvar, XPRBctr, XPRBcut, XPRBsol, XPRBsos, XPRBindexSet, XPRBbasis) take the same names, with the exception of XPRBindexSet. In the names of the methods the prefix XPRB has been dropped, as have references to the type of the object. For example, function XPRBgetvarname is turned into the method getName of class XPRBvar.

All Java BCL classes are contained in the package com.dashoptimization. To use the (short) class names, it is recommended to add the line

```
import com.dashoptimization.*;
```

at the beginning of every program that uses the Java classes of BCL.

The C++ classes and their methods documented in section 5.2 correspond to a large extend to the classes defined by the Java interface, with some additional classes in the Java version. A comprehensive documentation of the BCL Java interface is available as a separate 'Java on-line documentation' located in subdirectory docs/bcl/dhtml/javadoc of the Xpress installation directory.

6.1.1 Example

An example of use of BCL in Java is the following, which again constructs the example described in Chapter 2. Contrary to the C and C++ versions, BCL Java needs to be initialized explicitly by creating an instance of XPRB.

If a BCL Java model is embedded into an application we recommend to use explicit finalization on the XPRBprob object once it is no longer needed to free up the memory used by it (particularly, the memory used by the underlying C structures that are not taken into account by the automated garbage collection in Java). Alternatively, a problem can be reset to free up the memory used by the optimization and solution data without removing the problem definition itself.

```
import com.dashoptimization.*;
public class xbexpl1
{
                                  /* Number of jobs */
 static final int NJ = 4;
 static final int NT = 10;
                                  /* Time limit */
static final double[] DUR = {3,4,2,2}; /* Durations of jobs */
 static XPRBvar[] start;
                                   /* Start times of jobs */
 static XPRBvar[][] delta;
                                  /* Binaries for start times */
 static XPRBvar z;
                                  /* Max. completion time */
 static XPRB bcl;
 static XPRBprob p;
 static void jobsModel()
  XPRBexpr le;
  int j,t;
  start = new XPRBvar[NJ];
                                 /* Start time variables */
  for(j=0; j<NJ; j++) start[j] = p.newVar("start");</pre>
  z = p.newVar("z", XPRB.PL, 0, NT); /* Makespan variable */
  delta = new XPRBvar[NJ][NT];
  for(j=0;j<NJ;j++)
                                   /* Binaries for each job */
   for(t=0;t<(NT-DUR[j]+1);t++)</pre>
   delta[j][t] = p.newVar("delta"+(j+1)+(t+1), XPRB.BV);
  for(j=0;j<NJ;j++)
                                   /* Calculate max. completion time */
  p.newCtr("Makespan", start[j].add(DUR[j]).lEql(z) );
  p.newCtr("Prec", start[0].add(DUR[0]).lEql(start[2]) );
                                   /* Precedence rel. between jobs */
  for (j=0; j<NJ; j++)
                                   /* Linking start times & binaries */
  le = new XPRBexpr();
   for(t=0;t<(NT-DUR[j]+1);t++)
   le.add(delta[j][t].mul((t+1)));
   p.newCtr("Link_"+(j+1), le.eql(start[j]) );
  for(j=0; j<NJ; j++)</pre>
                                   /* Unique start time for each job */
   le = new XPRBexpr();
   for(t=0;t<(NT-DUR[j]+1);t++) le.add(delta[j][t]);</pre>
  p.newCtr("One_"+(j+1), le.eql(1));
  p.setObj(z);
                                   /* Define and set objective */
  for(j=0;j<NJ;j++) start[j].setUB(NT-DUR[j]+1);</pre>
                                   /* Upper bounds on "start" var.s */
 static void jobsSolve()
  int j,t,statmip;
  for(j=0;j<NJ;j++)
   for(t=0;t<NT-DUR[j]+1;t++)
    delta[j][t].setDir(XPRB.PR, 10*(t+1));
     /* Give highest priority to var.s for earlier start times */
  p.setSense(XPRB.MINIM);
  p.mipOptimize();
                                  /* Solve the problem as MIP */
  statmip = p.getMIPStat();
                                  /* Get the MIP problem status */
```

```
if((statmip == XPRB.MIP_SOLUTION) ||
     (statmip == XPRB.MIP_OPTIMAL))
                                /* An integer solution has been found */
  System.out.println("Objective: "+ p.getObjVal());
                                /* Print solution for all start times */
  for(j=0;j<NJ;j++)
  System.out.println(start[j].getName() + ": "+
                      start[j].getSol());
public static void main(String[] args)
 bcl = new XPRB();
                                /* Initialize BCL */
 p = bcl.newProb("Jobs");
                                /* Create a new problem */
 jobsModel();
                                /* Problem definition */
 jobsSolve();
                                /* Solve and print solution */
 p.finalize();
                                /* Delete the problem (optional) */
 p=null;
}
```

The definition of SOS is similar to the definition of constraints.

```
static XPRBsos[] set;
static XPRBprob p;
static void jobsModel()
{
delta = new XPRBvar[NJ][NT];
for(j=0;j<NJ;j++)
                                /* Variables for each job */
 for(t=0;t<(NT-DUR[j]+1);t++)
  delta[j][t] = p.newVar("delta"+(j+1)+(t+1), XPRB.PL, 0, 1);
set = new XPRBsos[NJ];
for(j=0;j<NJ;j++)
                                /* SOS definition */
 le = new XPRBexpr();
 for(t=0;t<(NT-DUR[j]+1);t++)
  le.add(delta[j][t].mul((t+1)));
 set[j] = p.newSos("sosj", XPRB.S1, le);
}
```

Branching directives for the SOSs are added as follows.

Adding the following two lines during or after the problem definition will print the problem to the standard output and export the matrix to a file respectively.

Similarly to what has been shown for the problem formulation in C and C++, we may read data from file and use index sets in the problem formulation. Only a few changes and additions to the basic model formulation are required for the creation and use of index sets. However, if we want to read in a data file in the format accepted by the C functions XPRBreadlinecb and XPRBreadarrlinecb (that is, using '!' as commentary sign, and ',' as separators, and skip blanks and empty lines), we need to configure the

data file access in Java.

In the following program listing we leave out the method jobsSolve because it remains unchanged from the previous.

```
import java.io.*;
import com.dashoptimization.*;
public class xbexpl1i
static final int MAXNJ = 4;
                                   /* Max. number of jobs */
 static final int NT = 10;
                                   /* Time limit */
 static int NJ = 0;
                                    /* Number of jobs read in */
                                    /* Durations of jobs */
 static final double[] DUR;
 static XPRBindexSet Jobs;
                                    /* Job names */
 static XPRBvar[] start;
                                    /* Start times of jobs */
 static XPRBvar[][] delta;
                                    /* Binaries for start times */
                                   /* Max. completion time */
 static XPRBvar z;
 static XPRB bcl;
 static XPRBprob p;
    /**** Initialize the stream tokenizer ****/
 static StreamTokenizer initST(FileReader file)
  StreamTokenizer st=null;
  st= new StreamTokenizer(file);
                                  /* Use character '!' for comments */
/* Return end-of-line character */
/* Use ',' as separator */
  st.commentChar('!');
  st.eolIsSignificant(true);
  st.ordinaryChar(',');
                                   /* Read numbers as numbers (not strings)*/
  st.parseNumbers();
  return st;
 }
    /**** Read data from files ****/
 static void readData() throws IOException
  FileReader datafile=null;
  StreamTokenizer st;
  int i;
                                    /* Create a new index set */
  Jobs = p.newIndexSet("Jobs", MAXNJ);
  DUR = new double[MAXNJ];
  datafile = new FileReader("durations.dat");
  st = initST(datafile);
  do
  {
   do
   st.nextToken();
   } while(st.ttype==st.TT_EOL); /* Skip empty lines */
   if(st.ttype != st.TT_WORD) break;
   i=Jobs.addElement(st.sval);
   if(st.nextToken() != ',') break;
   if(st.nextToken() != st.TT_NUMBER) break;
   DUR[i] = st.nval;
  NJ+=1;
  } while( st.nextToken() == st.TT_EOL && NJ<MAXNJ);</pre>
  datafile.close();
  System.out.println("Number of jobs read: " + Jobs.getSize());
static void jobsModel()
  XPRBexpr le;
```

```
int j,t;
 start = new XPRBvar[NJ];
 for(j=0;j<NJ;j++)
                                  /* Start time variables with bounds */
  start[j] = p.newVar("start", XPRB.PL, 0, NT-DUR[j]+1);
 z = p.newVar("z", XPRB.PL, 0, NT); /* Makespan variable */
 delta = new XPRBvar[NJ][NT];
 for(j=0;j<NJ;j++)
                                  /* Binaries for each job */
  for(t=0;t<(NT-DUR[j]+1);t++)
   delta[j][t] =
          p.newVar("delta"+Jobs.getIndexName(j)+"_"+(t+1),
                  XPRB.BV);
 for(j=0;j<NJ;j++)
                                   /\star Calculate max. completion time \star/
  p.newCtr("Makespan", start[j].add(DUR[j]).lEql(z) );
 p.newCtr("Prec", start[0].add(DUR[0]).lEql(start[2]) );
                                  /* Precedence rel. between jobs */
 for(j=0;j<NJ;j++)</pre>
                                  /* Linking start times & binaries */
  le = new XPRBexpr();
  for(t=0;t<(NT-DUR[j]+1);t++)
   le.add(delta[j][t].mul((t+1)));
  p.newCtr("Link_"+(j+1), le.eql(start[j]) );
 for(j=0;j<NJ;j++)
                                  /* Unique start time for each job */
  le = new XPRBexpr();
  for(t=0;t<(NT-DUR[j]+1);t++) le.add(delta[j][t]);</pre>
  p.newCtr("One_"+(j+1), le.eql(1));
                                  /* Define and set objective */
 p.setObj(z);
public static void main(String[] args)
                                  /* Initialize BCL */
 bcl = new XPRB();
 p = bcl.newProb("Jobs");
                                  /* Create a new problem */
 try
                                  /* Data input from file */
  readData();
 catch(IOException e)
  System.err.println(e.getMessage());
  System.exit(1);
  jobsModel();
                                  /* Problem definition */
  jobsSolve();
                                  /* Solve and print solution */
 p.finalize();
                                  /* Delete the problem (optional) */
 p=null;
}
```

6.1.2 QCQP Example

The following is an implementation with BCL Java of the QCQP example described in Section 3.5.1:

```
import java.io.*;
import com.dashoptimization.*;
public class xbairport
```

```
static final int N = 42;
/* Initialize the data tables:
static final double CX[] = ...
static final double CY[] = ...
static final double R[] = ...
*/
public static void main (String[] args) throws IOException
 XPRB bcl;
 XPRBprob prob;
 int i,j;
 XPRBvar[] x,y;
                                 /* x-/y-coordinates to determine */
 XPRBexpr qe;
 XPRBctr cobj, c;
                                  /* Initialize BCL */
 bcl = new XPRB();
 prob = bcl.newProb("airport");    /* Create a new problem in BCL */
/**** VARIABLES ****/
 x = new XPRBvar[N];
 for(i=0:i<N:i++)
  x[i] = prob.newVar("x(" + (i+1) + ")", XPRB.PL, -10, 10);
 y = new XPRBvar[N];
 for(i=0;i<N;i++)
  y[i] = prob.newVar("y(" + (i+1) + ")", XPRB.PL, -10, 10);
/****OBJECTIVE****/
/* Minimize the total distance between all points */
 qe = new XPRBexpr();
 for(i=0;i<N-1;i++)
  for(j=i+1; j<N; j++) qe .add((x[i].add(x[j].mul(-1))).sqr())
                         .add((y[i].add(y[j].mul(-1))).sqr());
 cobj = prob.newCtr("TotDist", qe);
 prob.setObj(cobj);
                                     /* Set objective function */
/**** CONSTRAINTS ****/
/* All points within given distance of their target location */
 for(i=0;i<N;i++)
  c = prob.newCtr("LimDist", (x[i].add(-CX[i])).sqr()
                   .add( (y[i].add(-CY[i])).sqr()) .lEql(R[i]) );
/****SOLVING + OUTPUT****/
 prob.setSense(XPRB.MINIM);
                                    /* Sense of optimization */
 prob.lpOptimize();
                                     /* Solve the problem */
 System.out.println("Solution: " + prob.getObjVal());
 for(i=0;i<N;i++)
  System.out.println(x[i].getName() + ": " + x[i].getSol() +
               ", " + y[i].getName() + ": " + y[i].getSol());
 p.finalize();
                                     /* Delete the problem */
 p=null;
}
}
```

6.1.3 Error handling

If an error occurs, BCL Java raises exceptions. A large majority of these execeptions are of class XPRBerror, during initialization of class XPRBlicenseError, and if file access is involved (such as in method exportProb) of class IOException. For simplicity's sake most of the Java program examples in this manual omit the error handling. Below we show a Java implementation of the example of user error handling with BCL from Section 3.6. Other features demonstrated by this example include

- redirection of the BCL output stream for the whole program and for an individual problem;
- setting the BCL message printing level;

- forcing garbage collection for a problem after explicitly finalizing it to free up memory;
- finalization of BCL to release the license.

```
import java.io.*;
import com.dashoptimization.*;
public class xbexpl3
static XPRB bcl;
/******************************
 public static void modexpl3(XPRBprob prob) throws XPRBerror
 XPRBvar[] x;
 XPRBexpr cobj;
  int i;
 x = new XPRBvar[3];
                                      /* Create the variables */
 for (i=0; i<2; i++) x[i] = prob.newVar("x_"+i, XPRB.UI, 0, 100);
                /* Create the constraints:
                   C1: 2x0 + 3x1 >= 41
                  C2: x0 + 2x1 = 13 */
 \label{eq:condition} \verb|prob.newCtr("C1", x[0].mul(2).add(x[1].mul(3)) .gEql(41));\\
 prob.newCtr("C2", x[0].add(x[1].mul(2)) .eql(13));
/* Uncomment the following line to cause an error in the model that
  triggers the error handling: */
// x[2] = prob.newVar("x_2", XPRB.UI, 10, 1);
                /* Objective: minimize x0+x1 */
 cobj = new XPRBexpr();
  for (i=0; i<2; i++) cobj.add(x[i]);
                               /* Select objective function */
/* Set objective sense to minimization */
 prob.setObj(cobj);
 prob.setSense(XPRB.MINIM);
 prob.print();
                                  /* Print current problem definition */
 prob.lpOptimize();
                                  /* Solve the LP */
 System.out.println("Problem status: " + prob.getProbStat() +
                     " LP status: " + prob.getLPStat() +
                     " MIP status: " + prob.getMIPStat());
/\star This problem is infeasible, that means the following command will fail.
  It prints a warning if the message level is at least 2 \star/
  System.out.println("Objective: " + prob.getObjVal());
  for(i=0;i<2;i++)
                                  /* Print solution values */
  System.out.print(x[i].getName() + ":" + x[i].getSol() + ", ");
  System.out.println();
}
public static void main(String[] args)
 FileWriter f;
 XPRBprob prob;
 try
                                /* Initialize BCL */
  bcl = new XPRB();
 catch(XPRBlicenseError e)
```

```
System.err.println("BCL error "+ e.getErrorCode() + ": " + e.getMessage());
System.exit(1);
bcl.setMsqLevel(2);
                               /* Set the printing flag. Try other values:
                                  0 - no printed output,
                                  2 - print warnings, 3 - all messages */
try
 f=new FileWriter("expl3out.txt");
bcl.setOutputStream(f);
                           /* Redirect all output from BCL to a file */
prob = bcl.newProb("Expl3"); /* Create a new problem */
prob.setOutputStream();
                             /* Output for this prob. on standard output */
                              /* Formulate and solve the problem */
modexpl3(prob);
prob.setOutputStream(f);
                              /* Redirect problem output to file */
prob.print();
                              /* Write to the output file */
prob.setOutputStream();
                              /* Re-establish standard output for prob */
bcl.setOutputStream();
                              /* Re-establish standard output for BCL */
 f.close();
prob.finalize();
                              /* Delete the problem */
prob=null;
                              /* Release license */
bcl.finalize();
bcl=null;
                              /* Force garbage collection */
 System.ac();
 System.runFinalization();
System.err.flush();
}
catch(IOException e)
 System.err.println(e.getMessage());
System.exit(1);
}
catch(XPRBerror e)
System.err.println("BCL error "+ e.getErrorCode() + ": " + e.getMessage());
System.exit(1);
}
```

6.2 Java class reference

The complete set of classes of the BCL Java interface is summarized in the following list. For a detailed documentation of the Java interface the reader is referred to the BCL Javadoc that is part of the Xpress distribution (located in subdirectory docs/bcl/dhtml/javadoc of the Xpress installation directory).

XPRB	Initialization and general settings, definition of all parameters.
XPRBprob	Problem definition, including methods for creating and deleting the modeling objects, problem solving, changing settings, and retrieving solution information.
XPRBvar	Methods for modifying and accessing variables.
XPRBctr	Methods for constructing, modifying and accessing constraints.
XPRBcut	Methods for constructing, modifying and accessing cuts.
XPRBsol	Methods for constructing, modifying and accessing solutions.

XPRBsos Methods for constructing, modifying and accessing Special Ordered Sets.

XPRBindexSet Methods for constructing and accessing index sets and accessing set

elements.

XPRBbasis Methods for accessing bases.

XPRBexpr Methods for constructing linear and quadratic expressions.

XPRBrelation Methods for constructing linear or quadratic relations from expressions

(extends XPRBexpr).

XPRBerror Exception raised by BCL errors (extends Error).

XPRBlicenseError Exception raised by BCL licensing errors (extends XPRBerror).

XPRBlicense For OEM licensing.

All Java classes that have a direct correspondence with modeling objects in BCL (namely XPRBprob, XPRBvar, XPRBctr, XPRBcut, XPRBsol, XPRBsos, XPRBindexSet, XPRBbasis) take the same names, with the exception of XPRBindexSet. It is possible to obtain the Xpress Optimizer problem corresponding to a BCL Java problem by using method getXPRSprob of class XPRBprob, please see Section B.7 for further detail on using BCL with the Optimizer library.

Most of the methods of the classes with direct correspondence with C modeling objects call standard BCL C functions and return their result. Where the C functions return 0 or 1 to indicate success or failure of the execution of a function the Java methods have return type void, raising an exception if an error occurs.

An important class that does not correspond to any standard BCL modeling object is class XPRB that contains methods relating to the initialization and the general status of the software and also the definition of all parameters. This means, any parameter with the prefix XPRB_ in standard BCL is referred to as a constant of the Java class XPRB. For example, XPRB_BV in standard BCL becomes XPRB . BV in Java.

In Java, it is not possible to overload operators as this is the case in the C++ interface; instead, a set of simple methods is provided, for example, add or eql that have been overloaded to accept various types and numbers of parameters. Some additional classes have been introduced to aid the termwise definition of constraints. Linear and quadratic expressions (class XPRBexpr) are required in the definition of constraints and Special Ordered Sets. Linear or quadratic relations (class XPRBrelation), may be used as an intermediary in the definition of constraints.

A few other additional classes are related to error handling and licensing, namely XPRBerror, XPRBlicense, and XPRBlicenseError (overloads XPRBerror). License errors are raised by the initialization of BCL, all other BCL errors are handled by exceptions of the type XPRBerror. Output functions involving file access (in particular matrix output with exportProb) may also generate exceptions of type IOException. The class XPRBlicense only serves for OEM licensing; for further detail please see the Xpress OEM licensing documentation.

CHAPTER 7

BCL in .NET

7.1 An overview of BCL in .NET

The .NET interface of BCL provides the full functionality of the C version, targeting .NET framework version 2.0 or higher. The C modeling objects, such as variables, constraints and problems, are again converted into classes, and their associated functions into methods of the corresponding class in .NET.

In .NET, the termwise definition of constraints is simplified by the overloading of the algebraic operators like '+', '-', '<=', or '==' as in the C++ interface. With these operators constraints may be written in a form that is close to an algebraic formulation. Also, for printing output, it is possible to use both .NET native IO functions or the XPRBprob.printf BCL function (which corresponds to the BCL C XPRBprintf function).

The names of classes and methods have been adapted to .NET naming standards: all .NET classes that have a direct correspondence with modeling objects in BCL (namely XPRBprob, XPRBvar, XPRBctr, XPRBctr, XPRBcut, XPRBsol, XPRBsos, XPRBbasis) take the same names, with the exception of XPRBidxset which becomes XPRBindexSetin .NET. The names of the methods are also changed by dropping the prefix XPRB and references to the type of the object, and each word is capitalized. For example, function XPRBgetvarname is turned into the method getName of class XPRBvar. Two exceptions are XPRBreadlinecb and XPRBreadarrlinecb which maintain these names as methods of the XPRBprob class and thus become XPRBprob .XPRBreadline and XPRBprob .XPRBreadarrline. The auto-completion feature in Visual Studio .NET can be used to obtain a full list of class methods and properties and prototypes of each method.

The BCL functionality is exposed through the XPRB and XPRBprob classes, which reside in the BCL namespace, which resides in the xprbdn.dll assembly.

Each source file that uses BCL should import the BCL namespace and should be compiled with a reference to xprbdn.dll. To add a reference to a Visual Studio .NET project, select **Add Reference** from the **Project** menu. Click the Browse button and locate xprbdn.dll in the XpressMP/bin folder.

Users of the .NET command line compilers, for example, csc for C#, or vbc for Visual Basic, can add a reference with the /reference option:

csc /reference:<path to xprbdn.dll> <your source file>

The C++ classes and their methods documented in section 5.2 correspond to a large extend to the classes defined by the .NET interface, with some additional classes in the .NET version. A comprehensive documentation of the BCL .NET interface is available as a separate 'HTML on-line documentation' located in subdirectory docs/bcl/bcl.net/HTML of the Xpress installation directory.

7.1.1 Example

An example of the use of BCL in .NET is the following, which again constructs the example described in Chapter 2. Contrary to the C and C++ versions, BCL .NET needs to be initialized explicitly by calling the static method XPRB.init().

BCL models can take up large amounts of memory therefore, if a BCL .NET model is embedded into an application, we recommend to explicitly release the resources used by the XPRBprob object, once it is no longer needed, by calling XPRB.Dispose() (particularly, the memory used by the underlying C structures that are not taken into account by the automated garbage collection in .NET). Alternatively, a problem can be reset to free up the memory used by the optimization and solution data without removing the problem definition itself.

```
using BCL;
namespace Examples
 public class xbexpl1
  {
     const int NJ = 4;
                                    /* Number of jobs */
     const int NT = 10;
                                      /* Time limit */
     static double[] DUR = {3,4,2,2}; /* Durations of jobs
     static XPRBvar[] start = new XPRBvar[NJ];
                                                         /* Start times of jobs */
      static XPRBvar[,] delta = new XPRBvar[NJ,NT]; /* Binaries for start times */
      static XPRBvar z;
                                         /* Maximum completion time (makespan) */
     static XPRBprob p;
      static void jobsModel()
          XPRBexpr le;
          int j,t;
          /****VARIABLES****/
          /* Create start time variables */
          for(j=0;j<NJ;j++) start[j] = p.newVar("start");</pre>
          z = p.newVar("z", BCLconstant.XPRB_PL, 0, NT); /* Declare the makespan variable */
          for(j=0;j<NJ;j++)
                                         /* Declare binaries for each job */
              for(t=0;t<(NT-DUR[j]+1);t++)
                  delta[j,t] = p.newVar("delta" + (j+1) + (t+1), BCLconstant.XPRB_BV);
          /****CONSTRAINTS****/
                                          /* Calculate maximal completion time */
          for(j=0;j<NJ;j++)
              p.newCtr("Makespan", start[j]+DUR[j] <= z);</pre>
          p.newCtr("Prec", start[0]+DUR[0] <= start[2]);</pre>
          /* Precedence relation between jobs */
          for(j=0;j<NJ;j++)
                                         /* Linking start times and binaries */
              le = new XPRBexpr(0);
              for (t=0;t<(NT-DUR[j]+1);t++) le += (t+1)*delta[j,t];
              p.newCtr("Link_" + (j+1), le == start[j]);
          }
          for(j=0; j<NJ; j++)</pre>
                                         /* One unique start time for each job */
              le = new XPRBexpr(0);
              for (t=0;t<(NT-DUR[j]+1);t++) le += delta[j,t];
              p.newCtr("One_" + (j+1), le == 1);
          /****OBJECTIVE****/
          /* Define and set objective function */
```

```
p.setObj(p.newCtr("OBJ", new XPRBrelation(z)));
          /***BOUNDS****/
          for(j=0;j<NJ;j++) start[j].setUB(NT-DUR[j]+1);</pre>
          /* Upper bounds on start time variables */
     static void jobsSolve()
          int j,t,statmip;
          for(j=0;j<NJ;j++)
              for(t=0;t<NT-DUR[j]+1;t++)</pre>
                  delta[j,t].setDir(BCLconstant.XPRB_PR,10*(t+1));
                  /* Give highest priority to variables for earlier start times */
          p.setSense(BCLconstant.XPRB_MINIM);
          p.mipOptimize();
                                              /\star Solve the problem as MIP \star/
          statmip = p.getMIPStat();
                                           /* Get the MIP problem status */
          if((statmip == BCLconstant.XPRB_MIP_SOLUTION) ||
             (statmip == BCLconstant.XPRB_MIP_OPTIMAL))
          { /* An integer solution has been found */
              Console.WriteLine("Objective: {0}", p.getObjVal());
              for(j=0;j<NJ;j++)
              { /* Print the solution for all start times */
                System.Console.WriteLine("{0}: {1}", start[j].getName(), start[j].getSol());
                for (t=0; t<NT-DUR[j]+1; t++)</pre>
                  System.Console.Write("{0}: {1} ",delta[j,t].getName(),delta[j,t].getSol());
                System.Console.WriteLine();
              }
          }
      }
     public static void Main()
        XPRB.init();
                                        /* Initialize BCL */
        p = new XPRBprob("Jobs");
                                       /* Create a new problem */
                                        /* Basic problem definition */
         jobsModel();
         jobsSolve();
                                        /* Solve and print solution */
         return;
 }
}
```

The definition of SOS is similar to the definition of constraints.

Branching directives for the SOSs are added as follows.

```
for(j=0;j<NJ;j++)
    set[j].setDir(BCLconstant.XPRB_DN); /* First branch downwards on sets */</pre>
```

Adding the following two lines during or after the problem definition will print the problem to the standard output and export the matrix to a file respectively.

Similarly to what has been shown for the problem formulation in C and C++, we may read data from file and use index sets in the problem formulation. Only a few changes and additions to the basic model formulation are required for the creation and use of index sets. However, if we want to read in a data file in the format accepted by the C functions XPRBreadlinecb and XPRBreadarrlinecb (that is, using '!' as separators, and skip blanks and empty lines), we need to configure the data file access in .NET.

In the following program listing we leave out the method jobsSolve because it remains unchanged from the previous.

```
using System.IO:
using BCL;
namespace Examples
 public class xbexpl1i
      const int MAXNJ = 4;
                                      /* Max. number of jobs */
      const int NT = 10;
                                      /* Time limit */
      //Define XPRBDATAPATH to whatever folder you wish.
      const string XPRBDATAPATH = "../../data";
      const string DATAFILE = XPRBDATAPATH + "/jobs/durations.dat";
      /**** DATA ****/
      static int NJ = 0;
                                           /* Number of jobs read in */
      static double[] DUR = new double[MAXNJ]; /* Durations of jobs
      static XPRBindexSet Jobs;
                                  /* Job names */
      static XPRBvar[] start;
                                          /* Start times of jobs */
                                          /* Binaries for start times */
      static XPRBvar[,] delta;
                                          /\star Maximum completion time (makespan) \star/
      static XPRBvar z;
      XPRBprob p;
                                          /* BCL problem */
      static void readData()
          string name;
          FileStream file;
          StreamReader fileStreamIn;
           /* Create a new index set */
          Jobs = p.newIndexSet("jobs", MAXNJ);
          file = new FileStream(DATAFILE, FileMode.Open, FileAccess.Read);
          fileStreamIn = new StreamReader(file);
          object[] tempobj = new object[2];
          while((NJ<MAXNJ) &&
           (p.XPRBreadarrline(fileStreamIn, 99, "{t}, {g}", out tempobj, 1) == 2))
              int dummy;
              name = (string)tempobj[0];
              DUR[NJ] = (double)tempobj[1];
              dummy = Jobs + name;
              NJ++;
```

```
fileStreamIn.Close();
          file.Close();
          System.Console.WriteLine("Number of jobs read: " + Jobs.getSize());
      static void jobsModel()
          XPRBexpr le;
          int j,t;
          /****VARIABLES***/
              /* Create start time variables (incl. bounds) */
          start = new XPRBvar[NJ];
          if(start==null)
              System.Console.WriteLine("Not enough memory for 'start' variables.");
          for (j = 0; j < NJ; j++)
            start[j] = p.newVar("start", BCLconstant.XPRB_PL, 0, NT - DUR[j] + 1);
          z = p.newVar("z",BCLconstant.XPRB_PL,0,NT); /* Declare the makespan variable */
          delta = new XPRBvar[NJ, NT];
          for(j=0;j<NJ;j++)
                                          /* Declare binaries for each job */
              for(t=0;t<(NT-DUR[j]+1);t++)
                  delta[j,t] = p.newVar("delta"+Jobs.getIndexName(j)+"_"+(t+1),
                    BCLconstant.XPRB_BV);
          /****CONSTRAINTS****/
          for(j=0;j<NJ;j++)
                                          /* Calculate maximal completion time */
              p.newCtr("Makespan", start[j]+DUR[j] <= z);</pre>
          p.newCtr("Prec", start[0]+DUR[0] <= start[2]);</pre>
              /* Precedence relation between jobs */
          for(j=0;j<NJ;j++)
                                          /* Linking start times and binaries */
              le = new XPRBexpr(0);
              for(t=0;t<(NT-DUR[j]+1);t++) le += (t+1)*delta[j,t];</pre>
              p.newCtr("Link_" + (j+1), le == start[j]);
          }
          for(j=0;j<NJ;j++)</pre>
                                         /* One unique start time for each job */
              le = new XPRBexpr(0);
              for(t=0;t<(NT-DUR[j]+1);t++) le += delta[j,t];</pre>
              p.newCtr("One_" + (j+1), le == 1);
          /****OBJECTIVE****/
          p.setObj(p.newCtr(z));
                                                    /* Define and set objective function */
          jobsSolve();
                                         /* Solve the problem */
      }
     public static void Main()
         XPRB.init();
        p = new XPRBprob("Jobs");
                                       /* Create a new problem */
                                        /* Read in the data */
        readData();
         jobsModel();
                                        /* Basic problem definition */
 }
}
```

7.1.2 QCQP Example

The following is an implementation with BCL .Net of the QCQP example described in Section 3.5.1:

```
using BCL;
namespace Examples
 public class xbexpl1i
  {
      const int MAXNJ = 4;
                                       /* Max. number of jobs */
     const int NT = 10;
                                      /* Time limit */
     //Define XPRBDATAPATH to whatever folder you wish.
      const string XPRBDATAPATH = "../../data";
      const string DATAFILE = XPRBDATAPATH + "/jobs/durations.dat";
      /**** DATA ****/
      static int NJ = 0;
                                           /* Number of jobs read in */
      static double[] DUR = new double[MAXNJ]; /* Durations of jobs */
      static XPRBindexSet Jobs;
                                  /* Job names */
      static XPRBvar[] start;
                                          /* Start times of jobs */
     static XPRBvar[,] delta;
                                          /* Binaries for start times */
      static XPRBvar z;
                                          /* Maximum completion time (makespan) */
     XPRBprob p;
                                          /* BCL problem */
      static void readData()
          string name;
          FileStream file;
          StreamReader fileStreamIn;
          /* Create a new index set */
          Jobs = p.newIndexSet("jobs", MAXNJ);
          file = new FileStream(DATAFILE, FileMode.Open, FileAccess.Read);
          fileStreamIn = new StreamReader(file);
          object[] tempobj = new object[2];
          while((NJ<MAXNJ) &&
           (p.XPRBreadarrline(fileStreamIn, 99, "{t}, {g}", out tempobj, 1) == 2))
          {
              int dummy;
              name = (string)tempobj[0];
              DUR[NJ] = (double)tempobj[1];
              dummy = Jobs + name;
              NJ++;
          }
          fileStreamIn.Close();
          file.Close();
          System.Console.WriteLine("Number of jobs read: " + Jobs.getSize());
      static void jobsModel()
          XPRBexpr le;
          int j,t;
          /****VARIABLES****/
              /* Create start time variables (incl. bounds) */
          start = new XPRBvar[NJ];
          if(start==null)
          {
```

```
System.Console.WriteLine("Not enough memory for 'start' variables.");
        return;
    for (j = 0; j < NJ; j++)
       start[j] = p.newVar("start", BCLconstant.XPRB_PL, 0, NT - DUR[j] + 1);
    z = p.newVar("z", BCLconstant.XPRB_PL, 0, NT); /* Declare the makespan variable */
    delta = new XPRBvar[NJ, NT];
    for(j=0;j<NJ;j++)
                                    /* Declare binaries for each job */
        for (t=0; t < (NT-DUR[j]+1); t++)
            delta[j,t] = p.newVar("delta" + Jobs.getIndexName(j) + "_" + (t+1),
              BCLconstant.XPRB_BV);
    /****CONSTRAINTS****/
    for(j=0;j<NJ;j++)
                                    /\star Calculate maximal completion time \star/
        p.newCtr("Makespan", start[j]+DUR[j] <= z);</pre>
    p.newCtr("Prec", start[0]+DUR[0] <= start[2]);</pre>
        /* Precedence relation between jobs */
    for(j=0; j<NJ; j++)</pre>
                                    /* Linking start times and binaries */
        le = new XPRBexpr(0);
        for (t=0;t<(NT-DUR[j]+1);t++) le += (t+1)*delta[j,t];
        p.newCtr("Link_" + (j+1), le == start[j]);
    }
    for(j=0; j<NJ; j++)</pre>
                                    /* One unique start time for each job */
        le = new XPRBexpr(0);
        for (t=0;t<(NT-DUR[j]+1);t++) le += delta[j,t];
        p.newCtr("One_" + (j+1), le == 1);
    /****OBJECTIVE****/
                                               /\star Define and set objective function \star/
    p.setObj(p.newCtr(z));
    jobsSolve();
                                    /* Solve the problem */
}
void jobsSolve()
    int j,t,statmip;
    for(j=0;j<NJ;j++)
        for (t=0; t<NT-DUR[j]+1; t++)
            delta[j,t].setDir(BCLconstant.XPRB_PR,10*(t+1));
            /* Give highest priority to variables for earlier start times */
    p.setSense(BCLconstant.XPRB_MINIM);
                                         /* Solve the problem as MIP */
    p.mipOptimize();
    statmip = p.getMIPStat();
                                     /* Get the MIP problem status */
    if((statmip == BCLconstant.XPRB_MIP_SOLUTION) ||
       (statmip == BCLconstant.XPRB_MIP_OPTIMAL))
       /* An integer solution has been found */
      System.Console.WriteLine("Objective: " + p.getObjVal());
      for(j=0;j<NJ;j++)
                                      /* Print the solution for all start times */
        System.Console.WriteLine(start[j].getName() + ": " + start[j].getSol());
        for(t=0;t<NT-DUR[j]+1;t++)
          System.Console.Write(delta[j,t].getName()+ ": "+delta[j,t].getSol()+" ");
        System.Console.WriteLine();
      }
    }
}
public static void Main()
```

7.1.3 Error handling

If an error occurs, BCL .NET behaves like the C interface, that is, it prints an error message and terminates the program. Alternatively, if BCL error handling is disabled by calling XPRBprob.setErrCtrl(0), then all error messages are sent to the user-defined error callback without terminating the program; the user can both check these error messages and the return codes of each method to verify if it has completed correctly. The only case where a BCLExceptions is raised is when an error occurs while constructing a BCLexpr object. Below we show a .NET implementation of the example of user error handling with BCL from Section 3.6. Other features demonstrated by this example include

- redirection of the BCL output stream for the whole program and for an individual problem;
- setting the BCL message printing level;

```
using System;
using BCL;
namespace Examples
  public class UGExpl3
      public static int rtsbefore = 1;
      public void modexpl3(ref XPRBprob prob)
          XPRBvar[] x = new XPRBvar[3];
          XPRBctr[] ctr = new XPRBctr[2];
          XPRBexpr cobj;
          int i;
          for(i=0;i<2;i++)
              x[i] = prob.newVar("x_"+i, BCLconstant.XPRB_UI, 0, 100);
          /* Create the constraints:
          C1: 2x0 + 3x1 >= 41
          C2: x0 + 2x1 = 13 */
          XPRBexpr C1linexp = new XPRBexpr();
          XPRBexpr C2linexp = new XPRBexpr();
          C1linexp = 2 * x[0] + 3 * x[1];
          C2linexp = x[0] + 2 * x[1];
          prob.newCtr("C1", C1linexp >= 41);
          prob.newCtr("C2", C2linexp == 13);
          /* Uncomment the following line to cause an error in the model that
          triggers the user error handling: */
          // x[3] = prob.newVar("x_2", BCLconstant.XPRB_UI, 10, 1);
          /* Objective: minimize x0+x1 */
          cobj = new XPRBexpr(0);
          for (i=0; i<2; i++) cobj += x[i];
          prob.setObj(prob.newCtr("OBJ", cobj));
          \verb|prob.setSense(BCLconstant.XPRB_MINIM)|; /* Set objective sense to minimization */
                                                  /* Print current problem definition */
          prob.print();
```

```
prob.lpOptimize();
                                         /* Solve the LP */
    prob.printF("Problem status: " + prob.getProbStat() +
        LP status: " + prob.getLPStat() + " MIP status: " +
       prob.getMIPStat() + "\n");
    /\star This problem is infeasible, that means the following command will fail.
    \star It prints a warning if the message level is at least 2 \star/
    prob.printF("Objective: " + prob.getObjVal() + "\n");
    /* Print solution values */
    for (i=0; i<2; i++)
       prob.printF(x[i].getName() + ":" + x[i].getSol() + ", ");
    prob.printF("\n");
}
/**** User error handling function ****/
public static void usererror(IntPtr prob, object vp, int num, int type, string t)
    Exception eBCL = new Exception("Error in usererror().");
    System.Console.WriteLine("BCL error " +num+ ": " + t);
   if(type==BCLconstant.XPRB_ERR) throw eBCL;
/**** User printing function ****/
public static void userprint(IntPtr prob, object vp, string msg)
    /* Print 'BCL output' whenever a new output line starts,
   otherwise continue to print the current line. */
   if(rtsbefore==1) System.Console.Write("BCL output: " + msq);
   else System.Console.Write(msg);
   rtsbefore = (msg.Length>0 \&\& msg[msg.Length-1] == ' \n') ? 1 : 0;
// This is where one might add custom logging
static void DoSomeErrorLogging(string msg)
    Console.WriteLine("Here's an error message! {0}", msg);
public static int Main()
    try
       /* Switch to error handling by the user's program */
       XPRB.setErrCtrl(0); // no auto quit on error
       int initCode = XPRB.init();
       if (initCode != 0 && initCode != 32) // both values are valid
           DoSomeErrorLogging(Optimizer.XPRS.GetLicErrMsg());
           return initCode;
       UGExpl3 TestInstance = new UGExpl3();
       XPRBprob prob = new XPRBprob("EXPL3");
       if (!prob.isValid())
           DoSomeErrorLogging("Unable to create XPRBprob \"EXPL3\"");
           return 1;
       /* Set the printing flag. Try other values:
               0 - no printed output, 1 - only errors,
               2 - errors and warnings, 3 - all messages \star/
       prob.setMsgLevel(2);
```

```
/* Define the printing callback function */
             prob.MessageCallbacks += new XPRBMessageCallback(userprint);
             try
              {
                  prob.ErrorCallbacks += new XPRBErrorCallback(usererror);
                  TestInstance.modexpl3(ref prob); /* Formulate and solve the problem */
                  System.Console.WriteLine("I'm about to exit cleanly");
                  return 0;
             catch
              {
                  System.Console.WriteLine("I cannot build the problem");
                  return 1;
         }
         catch
              System.Console.WriteLine("I cannot create the problem");
              return 1;
         }
     }
 }
}
```

7.2 .NET class reference

The complete set of classes of the BCL .NET interface is summarized in the following list. For a detailed documentation of the .NET interface the reader is referred to the BCL .NET HTML NDoc that is part of the Xpress distribution (located in subdirectory docs/bcl/bcl.net/HTML of the Xpress installation directory).

XPRB	Initialization and general settings, definition of all parameters.
XPRBprob	Problem definition, including methods for creating and deleting the modeling objects, problem solving, changing settings, and retrieving solution information.
XPRBvar	Methods for modifying and accessing variables.
XPRBctr	Methods for constructing, modifying and accessing constraints.
XPRBcut	Methods for constructing, modifying and accessing cuts.
XPRBsol	Methods for constructing, modifying and accessing solutions.
XPRBsos	Methods for constructing, modifying and accessing Special Ordered Sets.
XPRBindexSet	Methods for constructing and accessing index sets and accessing set elements.
XPRBbasis	Methods for accessing bases.
XPRBexpr	Methods for constructing linear and quadratic expressions.
XPRBrelation	Methods for constructing linear or quadratic relations from expressions (extends $\mathtt{XPRBexpr}$).
XPRBterm	Methods for initialisation and handling of XPRBterm objects.

Version number in its encoded form.

XPRBVersion

BCLconstant All BCL related constants.

BCLExceptions Methods for BCL Exceptions.

Scanner Class for reading file data in to objects in a similar manner to scanf().

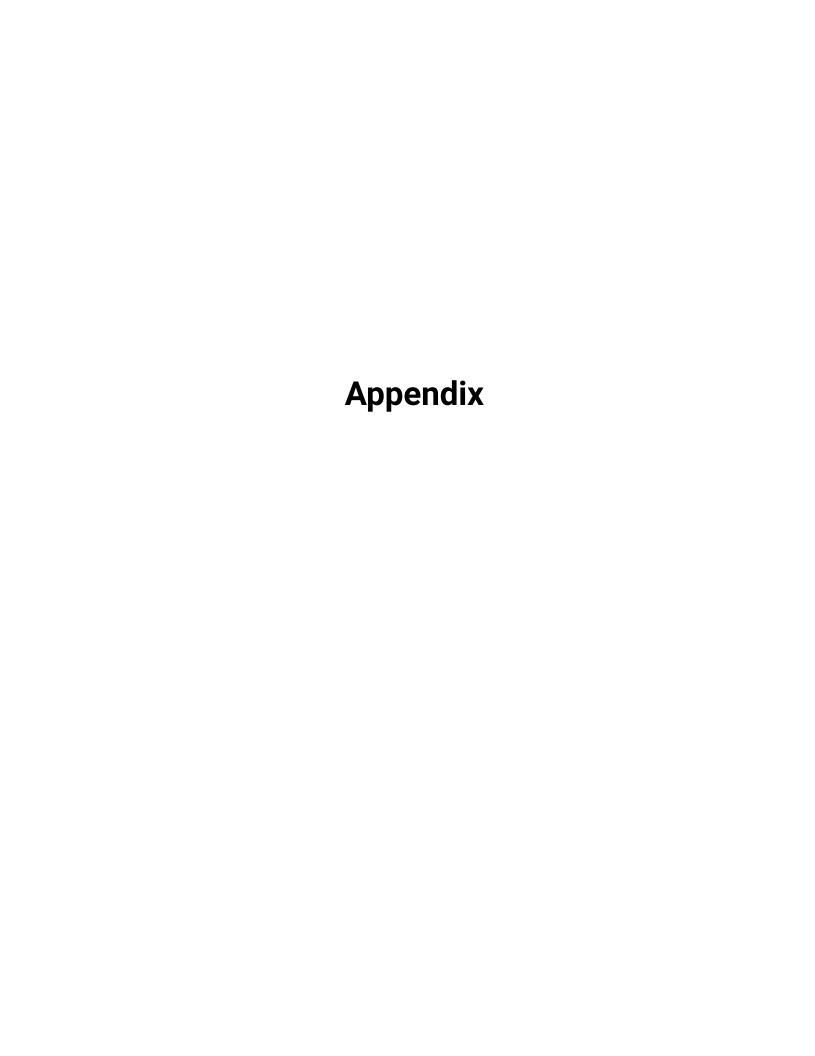
All .NET classes that have a direct correspondence with modeling objects in BCL (namely XPRBprob, XPRBvar, XPRBctr, XPRBcut, XPRBsol, XPRBsos, XPRBindexSet, XPRBbasis) take the same names, with the exception of XPRBindexSet. It is possible to obtain the Xpress Optimizer problem corresponding to a BCL .NET problem by using method getXPRSprob of class XPRBprob, please see Section B.8 for further detail on using BCL with the Optimizer library.

Most of the methods of the classes with direct correspondence with C modeling objects call standard BCL C functions and return the same result codes.

Two important classes that do not correspond to any standard BCL modeling object is class XPRB that contains methods relating to the initialization and the general status of the software and class BCLconstant that contains the definition of all constant parameters. This means, any parameter with the prefix XPRB_ in standard BCL is referred to as a constant member of the .NET class BCLconstant. For example, XPRB_BV in standard BCL becomes BCLconstant . XPRB_BV in .NET.

In .NET, some additional classes have been introduced to aid the termwise definition of constraints. Linear and quadratic expressions (class XPRBexpr) are required in the definition of constraints and Special Ordered Sets. Linear or quadratic relations (class XPRBrelation), may be used as an intermediary in the definition of constraints.

A couple of other additional classes are related to error handling and data input, namely BCLExceptions which represent exceptions raised when errors occur while building constraints; and Scanner which is used internally to implement the XPRBprob.XPRBreadline and XPRBprob.XPRBreadarrline methods.



APPENDIX A

BCL error messages

There are two types of error messages displayed by BCL. Those marked 'E' (for Error) in the following list stop the execution of the program. Those marked 'W' (for Warning) do not interrupt the program. The marker 'fct' indicates that the name of the function where the error occurred will be printed out.

E-1501 (fct) No active problem.

Function fct has been called with an invalid problem argument. Check whether the problem has been created (function XPRBnewprob).

E-1502 Not enough memory.

It is not possible to allocate the required amount of memory needed for BCL objects.

E-1504 Dictionary cannot be re-initialized.

Dictionary sizes can only be set immediately after the creation of a problem.

E-1505 (fct) No variable given.

Function fct requires a variable of type XPRBvar as an input parameter. Check whether the variable has been created (functions XPRBnewvar or XPRBnewarrvar).

E-1506 (fct) No array of variables given.

Function fct requires an array of variables of type XPRBarrvar as an input parameter. Check whether the array has been created (function XPRBnewarrvar or alternatively functions XPRBstartarrvar and XPRBendarrvar).

E-1507 (fct) No constraint given.

Function fct requires a constraint of type XPRBctr as an input parameter. Check whether the constraint has been created (functions XPRBnewctr, XPRBnewsum, XPRBnewarrsum, or XPRBnewprec).

E-1508 (fct) No SOS given.

Function fct requires a SOS of type XPRBsos as an input parameter. Check whether the set has been created (functions XPRBnewsos, XPRBnewsosrc, or XPRBnewsosw).

E-1509 (fct) No cut given.

Function fct requires a cut of type XPRBcut as an input parameter. Check whether the cut has been created (functions XPRBnewcut, XPRBnewcutsum, XPRBnewcutarrsum, or XPRBnewcutprec).

E-1510 (fct) No basis given.

Function fct requires a basis of type XPRBbasis as an input parameter. Check whether the basisi has been saved (function XPRBsavebasis).

E-1512 (fct) No array of constants given.

Function fct requires an array of constants as an input parameter.

W-1513 (fct) No variable given.

Function fct requires a variable of type XPRBvar as an input parameter. The command is being ignored.

W-1514 (fct) No constraint given.

Function fct requires a constraint of type XPRBctr as an input parameter. The command is being ignored.

E-1515 (fct) Problem has no 'name'.

The problem definition is incomplete (at least one variable and one constraint or one non-zero objective coefficient must be defined).

W-1516 (fct) Problem has no 'name'.

The problem definition may be incomplete (at least one variable and one constraint or one non-zero objective coefficient must be defined).

W-1518 (fct) No SOS given.

Function fct requires a Special Ordered Set of type XPRBsos as an input parameter. The command is being ignored.

W-1519 (fct) No cut given.

Function fct requires a cut of type XPRBcut as an input parameter. The command is being ignored.

W-1520 (fct) No solution available or problem modified since last solved.

Function fct is trying to access solution information which is not available for the current problem.

E-1521 Xpress Optimizer error getting objective function value.

The objective function value cannot be obtained from Xpress Optimizer.

E-1522 Xpress Optimizer error getting 'name' status.

Xpress Optimizer solution status information cannot be obtained.

E-1523 Unknown solution option 'char'.

Possible options for XPRBlpoptimize or XPRBmipoptimize include 'b', 'd', 'g', 'l', 'n', 'p', 'c'. Refer to the reference manual for details.

E-1524 (fct) Xpress Optimizer error num during 'name'. Return value: val.

An Xpress Optimizer error has occurred while executing the Optimizer function *name*. Refer to the Optimizer Reference Manual for details on the error number *num* and return value *val*.

W-1525 (fct) Different problem loaded in Xpress Optimizer.

(Solution) information is being sought from the Xpress Optimizer on a problem that is not the active problem in Xpress Optimizer. It may be necessary to (re)solve the problem to access this information, or at least, reload the matrix.

E-1526 (fct) Empty problem or problem not loaded in Xpress Optimizer.

(Solution) information is being sought on a problem that has not yet been loaded into Xpress Optimizer. It may be necessary to solve the problem to access this information, or at least, load the matrix into Xpress Optimizer.

W-1527 Loading MIP solution failed. Return value: val.

The specified MIP solution has not been loaded into BCL. Please see the documentation of function XPRBloadmipsol for an explanation of the return values.

E-1530 (fct) Inconsistent bounds for variable 'name' (bdl,bdu).

The lower bound is greater than the upper bound for the given variable.

E-1531 (fct) Incorrect type for variable 'name'.

No type, or an incorrect type, has been specified for a variable. See the list of possible values in the reference manual (function XPRBsetvartype).

E-1535 (fct) Incorrect type for constraint 'name'.

No type, or an incorrect type, has been specified for a constraint. See the list of possible values in the reference manual (function XPRBsetctrtype).

E-1536 (fct) Inconsistent range for constraint 'name' (bdl,bdu).

The lower range bound is greater than the upper bound for the given constraint.

E-1538 (fct) Setting 'descr' can only be applied to standard constraints.

'Model cut', 'delayed constraint', 'include vars' and 'indicator constraint' are mutually exclusive flags. A constraint for which one of these flags is set cannot be turned into one of the other types without previously resetting the corresponding flag (using the appropriate function XPRBsetincvars, XPRBsetmodcut, XPRBsetdelayed, or XPRBsetindicator with argument value 0).

E-1539 (fct) Incorrect constraint type for indicator constraint 'name'.

Indicator constraints must be inequalities or range constraints.

E-1540 (fct) Trying to modify a closed array of variables ('name').

It is not possible to make changes to an array of variables after its definition has been terminated with XPRBendarrvar.

E-1541 (fct) Index num1 out of range for an array of variables ('name' max = num2).

Trying to store too many elements in an array of variables or addressing an index beyond its size.

E-1542 (fct) Trying to add an entry ('name') to a complete array of variables ('name').

If the number of elements of the array of variables corresponds to its size, it is not possible to add any further variables.

E-1543 (fct) Trying to close an incomplete array of variables ('name').

Not all elements of an array of variables that is being closed with XPRBendarrvar have been defined.

E-1545 (fct) Wrong type for SOS 'name'.

No type, or an incorrect type, has been specified for a SOS. See the list of possible values in the reference manual (function XPRBgetsostype).

E-1546 (fct) Name too long (max = num 'name').

A user-defined name exceeds the maximum length (see documentation of function XPRBnewname).

E-1547 (fct) Wrong directive type.

No type, or an incorrect type, has been specified for a directive. See the list of possible values in the reference manual (functions XPRBsetvardir or XPRBsetsosdir).

E-1550 (fct) No index set given.

Function fct requires an index set of type XPRBidxset as an input parameter. Check whether the index set has been created (function XPRBnewidxset).

W-1551 (fct) No name given for an element of an index set.

Function fct requires an index name as input parameter. The command is being ignored.

W-1552 (fct) No index set given.

Function fct requires an index set of type XPRBidxset as an input parameter. The command is being ignored.

W-1555 Incorrect IIS index given (num).

The specified index value *num* does not correspond to an IIS set (IIS set indices are positive numbers). The command is being ignored.

E-1560 No Xpress BCL license found. Please contact Xpress Support to obtain a license

No valid BCL license has been found. If you did install a license, check whether you have copied it to the right place and that all environment variables and paths for BCL and the Xpress Optimizer are set correctly.

E-1561 (fct) Initialization failed (value: num).

Xpress Optimizer could not be initialized (error code num).

W-1562 (fct) Working with Student License.

BCL is running in Student mode; this mode implies restrictions to the available functionality and to the accepted problem size.

E-1563 (fct) Inconsistency during matrix generation.

Internal error during the matrix generation.

E-1565 (fct) Internal error.

Internal error during the matrix generation.

E-1566 Name too long: 'name'.

A user-defined or BCL composed name exceeds the maximum length. (Remember that BCL adds indices to names if they already exist.)

E-1567 (fct) Size limits of the Student License exceeded.

The specified model is too large to be run with the Student License.

W-1568 Operation fct not allowed in Student License.

You are not authorized to execute function fct with the Student License of BCL.

W-1570 XPRS: text

Refer to the Optimizer Reference Manual for the indicated error.

E-1571 text

The initialization has not found a valid license.

E-1572 (fct) No Xpress Optimizer problem given.

The function fct requires an argument of type XPRSprob.

W-1573 'fct1' without matching 'fct2'.

The indicated functions (e.g., XPRBbegincb / XPRBendcb) must always be used as a pair.

E-1575 (fct) Unexpected argument value val.

The value val lies outside the accepted range of values for the indicated function.

W-1580 Unknown output file format format.

Refer to the documentation of function XPRBexportprob for admissible output format options.

E-1582 Internal error writing MPS file.

Please contact Xpress Support.

W-1587 Switch to cut mode.

The cut mode probably needs to be enabled (function XPRBsetcutmode) before this function is called.

E-1591 (fct) Non-quadratic term.

A term of the objective function has a power higher than 2.

W-1592 (fct) Setting limit for variable 'name' of wrong type.

Cannot set the integer limit because the given variable is not a partial integer, semi-continuous or semi-continuous integer variable.

W-1593 (fct) Setting limit lim for variable 'name' outside bounds (bdl,bdu).

The new integer limit is outside the bounds for the given variable or is negative.

E-1594 (fct) Setting 'descr' can only be applied to non-binding (type N) constraints.

Only a non-binding (type XPRB_N) constraint can be set to be an 'Include vars' special constraint.

E-1595 (fct) Incorrect constraint type for include vars constraint 'name'.

Include vars constraints must be non-binding constraints (constraints of type XPRB_N).

W-1596 Adding MIP solution failed. Error loading matrix (val).

The specified MIP solution has not been added because the current problem definition could not be loaded into the Optimizer.

E-1597 (fct) No solution given.

Function fct requires a solution of type XPRBsol as an input parameter. Check whether the solution has been created (function XPRBnewsol).

W-1598 (fct) No solution given.

Function fct requires a solution of type XPRBsol as an input parameter. Check whether the solution has been created (function XPRBnewsol).

W-1599 (fct) Removing var name, set to a NaN value, from solution.

Variables cannot be assigned NaN values (not a number) in a solution. Therefore variable name is removed from the solution (if present) to avoid ambiguities with its previously assigned value.

APPENDIX B

Using BCL with the Optimizer library

BCL provides both modeling and basic optimization functions, which correspond to the functionality of Xpress Mosel, or of the functions of the Xpress Optimizer library in 'Console Mode', respectively. However, if the user wishes to access the more advanced features of the Optimizer, obtain additional information, or change algorithm settings, the relevant Optimizer library functions have to be used directly.

The following sections explain in more detail how to use Optimizer library functions within a BCL program. The first section lists those functions which are compatible with BCL. It is followed by some general remarks about initialization, loading the matrix and the use of indices. The last section contains some typical examples for the use of BCL-compatible Optimizer functions in BCL programs.

Important: If a program uses Optimizer library functions the Optimizer header file has to be included in addition to the BCL header file. That is, the first lines of the program should contain the following:

```
#include "xprb.h"
#include "xprs.h"
```

B.1 Switching between libraries

Generally speaking, there are two types of Optimizer library functions: those that access information about a problem or change settings for the search algorithms, and those that make changes to the problem definition. The first group of functions may be used in a BCL program without any problem. The second group requires the user to switch completely to the Optimizer library, for instance after a problem has been defined in BCL and the matrix has been loaded into the Optimizer.

B.1.1 BCL-compatible Optimizer functions

The following Optimizer library functions may be used *with BCL* (however, some caution is required with all functions that take column or row indices as input parameters, see Section B.4 below. Furthermore, the solution information in BCL is only updated automatically at the end of the search, in the global callbacks—not for parallelized MIP—it needs to be updated by calling XPRBSYNC with the parameter XPRB_XPRS_SOL or XPRB_XPRS_SOLMIP):

- setting and accessing problem and control parameters: functions XPRSsetintcontrol, XPRSgetintcontrol, XPRSgetintattrib etc.;
- output and saving: functions XPRSsave, XPRSwritebasis, XPRSrange, XPRSiis, XPRSwriteprtsol, XPRSwritesol, XPRSwriteprtrange, XPRSwriterange, XPRSgetlpsol, XPRSgetmipsol, XPRSwriteomni, XPRSwriteprob, all logging and solution callbacks with the exception of XPRSsetcbmessage that is used by BCL and must not be re-defined by the user;

- accessing information: all functions XPRSget...;
- settings for algorithms: XPRSreaddirs, XPRSloaddirs, XPRSreadbasis, XPRSloadbasis, XPRSloadsecurevecs, XPRSscale, XPRSftran, XPRSbtran, all global callbacks;
- cut manager.

B.1.2 Incompatible Optimizer functions

The following Optimizer library functions may be used only after or in place of BCL:

- changing, adding, and deleting matrix elements: all functions XPRSadd..., XPRSchg..., XPRSdel...;
- solution algorithms: XPRSlpoptimize, XPRSmipoptimize;
- input of data or problem(s): XPRSreadprob, XPRSloadlp, XPRSloadglobal, XPRSloadqglobal, XPRSloadqp, XPRSalter, XPRSsetprobname;
- manipulation of the matrix: XPRSrestore;
- callback: XPRSsetcbmessage

Once any of the functions in the preceding list have been called for a given problem, the information held in BCL may be different from the problem in the Optimizer and it is not possible to update BCL accordingly. The program must therefore continue using only Optimizer library functions on that problem, that is, switch completely to the Optimizer library. The 'switching' from BCL to the Optimizer library always refers to a single problem. If other problems are being worked on in parallel, for which none of the above incompatible function have been called, users can continue to work with them using BCL functions.

B.2 Initialization and termination

The Optimizer library is initialized at the same time as BCL and so there is no need to call the Optimizer library initialization function, XPRSinit, from a user program. In standard use of BCL the function XPRBnewprob calls the BCL initialization function XPRBinit that automatically initializes the Optimizer if this is the first call to XPRBinit. In very large applications or integration with other systems it may be preferrable to call XPRBinit explicitly to separate the initialization from the definition of the problem(s).

At the end of the program, the normal BCL termination routine should be applied, first releasing any memory associated to problems using XPRBdelprob and subsequently calling XPRBfree to tidy up. These routines also free memory associated with the Optimizer library and hence neither of the XPRSdestroyprob or XPRSfree functions must be used. However, if one wishes to continue working with the Optimizer after terminating BCL, the Optimizer needs to be initialized (possibly before initializing BCL) and terminated separately.

Thus, the standard use of BCL is as follows:

Integration of a BCL problem into some larger application:

B.3 Loading the matrix

BCL loads the matrix into the Optimizer library whenever (through BCL) an action is required from the Optimizer and the matrix in the Optimizer does not correspond to the one in BCL. This means, if a user wishes to switch to using Optimizer library commands, for instance for performing the optimization, he should explicitly load the current BCL problem into the Optimizer (function XPRBloadmat).

Since both BCL and the Optimizer require separate problem pointers to specify the problem being worked on, there is an issue about how to obtain the Optimizer problem pointer referring to a problem just loaded by BCL. Such issues are handled using the function XPRBgetXPRSprob, which returns the required Optimizer pointer. It should be noted that no call to XPRScreateprob is necessary in this instance, as the problem is created by BCL at the point that it is first passed to the Optimizer.

Standard use of BCL:

Switch to using the Optimizer library after problem input with BCL:

```
XPRBprob bcl_prob;
XPRSprob opt_prob;
XPRBarrvar x;
int i, cols, len, offset;
double *sol;
char *names;
bcl_prob = XPRBnewprob("Example1"); /* Initialize BCL (and the Optimizer
                                   library) and create a new problem */
x = XPRBnewarrvar(bcl_prob, 10, XPRB_PL, "x", 0, 100);
                            /\star Define the rest of the problem \star/
                               /\star Load matrix into the Optimizer \star/
XPRBloadmat(bcl_prob);
opt_prob = XPRBgetXPRSprob(bcl_prob);
                               /* Get the Optimizer problem */
{\tt XPRSchgobjsense} \ ({\tt opt\_prob}, {\tt XPRS\_OBJ\_MAXIMIZE}) \ ; \quad / \star \ {\tt Select} \ {\tt maximization} \ \star / \\
XPRSlpoptimize(opt_prob,""); /* Maximize the LP problem */
XPRSgetintattrib(opt_prob, XPRS_ORIGINALCOLS, &cols);
                               /* Get the number of columns */
sol = malloc(cols * sizeof(double));
XPRSgetlpsol(opt_prob, sol, NULL, NULL, NULL);
                               /* Get entire primal solution */
XPRSgetnamelist(opt_prob, 2, NULL, 0, &len, 0, cols-1);
                               /* Get number of bytes required for
         retrieving names */
names = (char *)malloc(len*sizeof(char));
XPRSgetnamelist(opt_prob, 2, names, len, NULL, 0, ncol-1);
                               /* Get the variable names */
offset=0;
for(i=0; i<cols; i++) {
                              /* Print all solution values */
  printf("%s: %g, ", names+offset, sol[i]);
  offset += strlen(names+offset)+1;
}
```

B.4 Indices of matrix elements

The row and column indices that are returned by the BCL functions XPRBgetrownum and XPRBgetcolnum correspond to the position of variables and constraints in the unpresolved matrix with empty rows or columns removed. The position of matrix elements may be modified by the presolve/preprocessing algorithms. That means, if these algorithms are not switched off (control parameters XPRS_PRESOLVE and XPRS_MIPPRESOLVE), the indices for variables and constraints held by BCL should not be used with any Optimizer library functions. The same rule applies to any other variable or constraint-specific information, such as solution and dual values. This problem does not occur within BCL (that is, if only BCL functions are used) since the solution information is accessible only after the optimization run has finished and the postsolve has been performed by the Optimizer.

An exception from the rule stated above are the Optimizer library functions XPRSgetlpsol / XPRSgetmipsol: XPRSgetlpsol may be used, for instance, in Optimizer library callback functions during the global search to access the current solution values, and in combination with the indices for variables and constraints held by BCL. This is possible because XPRSgetlpsol / XPRSgetmipsol return the postsolved solution.

B.5 Using BCL-compatible functions

The Optimizer library functions that are most likely to be used in a BCL program are those for setting and accessing control and problem parameters, as shown in the following examples. The control parameters can be set and accessed at any time after the software has been initialized (see Section B.2). The problem attributes only return the problem-specific values once the problem has been loaded into the Optimizer. Note that all the parameters take their default values at the beginning of a BCL program but they are *not* reset if several problems are solved in a single program and changes are made to the parameter values along the way.

Setting control parameters:

Accessing problem parameters:

```
XPRBlpoptimize(bcl_prob, ""); /* Load matrix and solve as LP problem */
```

Another likely set of functions are the Optimizer library callbacks for solution printout and possibly for directing the branch and bound search (see the remarks about indices in Section B.4):

```
void XPRS_CC printsol(XPRSprob opt_prob, void *my_object)
{
 XPRBprob bcl_prob
 XPRBvar x;
 int num;
 bcl_prob = (XPRBprob) my_object;
 XPRBbegincb(bcl_prob, opt_prob);
                               /* Use local Optimizer problem in BCL */
 XPRSgetintattrib(opt_prob, XPRS_MIPSOLS, &num);
                               /* Get number of the solution */
 XPRBsync(bcl_prob, XPRB_XPRS_SOL);
                               /* Update BCL solution values */
 XPRBprintf(bcl_prob, "Solution %d: Objective value: %g\n",
              num, XPRBgetobjval(bcl_prob));
 x = XPRBgetbyname(bcl_prob, "x_1", XPRB_VAR);
 if(XPRBgetcolnum(x)>-1) /* Test whether variable is in the
                                  matrix */
   \label{eq:conditional} \mbox{XPRBprintf(bcl\_prob, "%s: %g\n", XPRBgetvarname(x), XPRBgetsol(x));}
 XPRBendcb(bcl_prob);
                             /* Reset BCL to main problem */
}
int main(int argc, char **argv)
 XPRBprob bcl_prob;
 XPRSprob opt_prob;
 XPRBvar x;
 bcl_prob = XPRBnewprob("Example1"); /* Initialize BCL (and the Optimizer
                                  library) and create a new problem */
 x = XPRBnewvar(bcl_prob, XPRB_BV, "x_1", 0, 1); /* Define a variable */
                               /* Define the rest of the problem */
 opt_prob = (XPRSprob) XPRBqetXPRSprob(bcl_prob);
 XPRSsetcbintsol(opt_prob, printsol, bcl_prob);
                               /* Define an integer solution callback */
 XPRBsetsense(bcl_prob, XPRB_MAXIM); /* Select maximization */
 XPRBmipoptimize(bcl_prob,""); /* Solve as MIP problem */
}
```

The synchronization between BCL and the Optimizer during the MIP search requires some special care. The code extract above shows how to use the functions XPRBbegincb and XPRBendcb to coordinate the BCL solution information with the Optimizer subproblem in a default multi-threaded MIP search. Alternatively, you may choose to disable parallelism by setting the XPRS_MIPTHREADS control to 1.

MIP solution information can also be accessed through the Optimizer library functions whereby it is possible to use the column or row indices saved for BCL modeling objects as shown below. In this case there is no need for synchronizing the BCL solution information.

```
void XPRS_CC printsol(XPRSprob opt_prob,void *my_object)
{
  int num,ncol;
  XPRBprob bprob;
  XPRBvar x;
  double *sol, objval;
```

B.6 Using the Optimizer with BCL C++

Everything that has been said above about the combination of BCL and Xpress Optimizer functions remains true if the BCL program is written in C++.

The examples of BCL-compatible Optimizer functions in the previous section become:

Setting and accessing parameters:

```
int rows:
XPRSprob opt_prob;
XPRBprob bcl_prob("Example1"); // Initialize BCL (and the Optimizer
                               // library) and create a new problem
                               // Define the problem
bcl_prob.loadMat();
opt_prob = bcl_prob.getXPRSprob();
XPRSsetintcontrol(opt_prob, XPRS_MAXTIME, 60);
                               // Set a time limit of 60 seconds
XPRSsetdblcontrol(opt_prob, XPRS_MIPADDCUTOFF, 0.999);
                               // Set an ADDCUTTOFF value
XPRSgetintattrib(opt_prob, XPRS_ORIGINALROWS, &rows);
                               // Get number of rows
bcl_prob.setSense(XPRB_MAXIM); // Select maximization
                               // Maximize the LP problem
bcl_prob.lpOptimize();
```

Using Xpress Optimizer callbacks (multi-threaded MIP):

```
void XPRS_CC printsol(XPRSprob opt_prob, void *my_object)
 XPRBprob *bcl prob
 XPRBvar x;
 int num;
 bcl_prob = (XPRBprob*)my_object;
 bcl_prob->beginCB(opt_prob); // Use local Optimizer problem in BCL
 XPRSgetintattrib(opt_prob, XPRS_MIPSOLS, &num);
                                // Get number of the solution
 bcl_prob->sync(XPRB_XPRS_SOL);
                                // Update BCL solution values
 cout << "Solution " << num << ": Objective value: ";</pre>
 cout << bprob->getObjVal() << endl;</pre>
 x = bcl_prob->getVarByName("x_1");
 if(x.getColNum()>-1)
                               // Test whether variable is in the
                               // matrix
    cout << x.getName() << ": " << x.getSol() << endl;</pre>
 bcl_prob->endCB();
                               // Reset BCL to main problem
}
int main(int argc, char **argv)
{
```

The code extract below shows how to access MIP solution information directly through the Optimizer library functions using the column or row indices saved for BCL modeling objects. In this case there is no need for synchronization of BCL with the local solution information.

```
void XPRS_CC printsol(XPRSprob opt_prob,void *my_object)
 XPRBprob *bcl_prob
 XPRBvar x;
 int num, ncol;
 double *sol, objval;
 bcl_prob = (XPRBprob*)my_object;
 XPRSgetintattrib(opt_prob, XPRS_ORIGINALCOLS, &ncol);
 // Get the number of columns sol = new double[ncol]; // Create the solution array
 XPRSgetintattrib(opt_prob, XPRS_MIPSOLS, &num);
                            // Get number of the solution
 XPRSgetlpsol(opt_prob, sol, NULL, NULL); // Get the solution
 XPRSgetdblattrib(opt_prob, XPRS_LPOBJVAL, &objval);
 cout << "Solution " << num << ": Objective value: " << objval << endl;</pre>
 x = bcl_prob->getVarByName("x_1");
 // matrix
   cout << x.getName() << ": " << sol[x.getColNum()] << endl;</pre>
 delete [] sol;
```

As in the C case, it is possible within a BCL program written in C++ to switch entirely to Xpress Optimizer (see Section B.3).

B.7 Using the Optimizer with BCL Java

Starting with Release 3.0 of BCL it is possible to combine BCL Java problem definition with direct access to the Optimizer problem in Java. All that is said in the previous sections about BCL-compatible functions remains true. The only noticeable difference is that the Optimizer Java needs to be initialized explicitly (by calling XPRSinit) before the Optimizer problem is accessed.

The following are Java implementations of the code extracts showing the use of BCL-compatible functions:

Setting and accessing parameters (this code throws the exceptions XPRSprobException and XPRSexception):

```
int rows;
XPRB bcl;
XPRSprob opt_prob;
XPRBprob bcl_prob;
```

```
bcl = new XPRB();
                                     /* Initialize BCL */
     bcl_prob = bcl.newProb("Example1"); /* Create a new problem in BCL */
     XPRS.init();
                                     /* Initialize Xpress Optimizer */
                                     /* Define the problem */
        . . .
     bcl_prob.loadMat();
     opt_prob = bcl_prob.getXPRSprob();
     opt_prob.setIntControl(XPRS.MAXTIME, 60);
                                     /* Set a time limit of 60 seconds */
     opt_prob.setDblControl(XPRS.MIPADDCUTOFF, 0.999);
                                     /* Set an ADDCUTTOFF value */
      rows = opt_prob.getIntAttrib(XPRS.ORIGINALROWS);
                                     /* Get number of rows */
     bcl_prob.setSense(XPRB.MAXIM); // Select maximization
     bcl_prob.lpOptimize();
                                     // Maximize the LP problem
Using Xpress Optimizer callbacks (multi-threaded MIP):
      static class IntSolCallback implements XPRSintSolListener
       public void XPRSintSolEvent(XPRSprob opt_prob, Object my_object)
          XPRBprob bcl_prob
          XPRBvar x;
          int num;
          bcl_prob = (XPRBprob) my_object;
          try {
           bcl_prob.beginCB(opt_prob);
                                      /* Use local Optimizer problem in BCL */
           num = opt_prob.getIntAttrib(XPRS.MIPSOLS);
                                     /* Get number of the solution */
           bcl_prob.sync(XPRB.XPRS_SOL);
                                     /* Update BCL solution values */
            System.out.println("Solution " + num + ": Objective value: " +
                               bcl_prob.getObjVal());
            x = bcl_prob.getVarByName("x_1");
            if(x.qetColNum()>-1)
                                     /* Test whether variable is in the
                                        matrix */
              System.out.println(x.getName() + ": " + x.getSol());
                                    /* Reset BCL to main problem */
           bcl_prob.endCB();
          catch(XPRSprobException e) {
            System.out.println("Error " + e.getCode() + ": " + e.getMessage());
       }
     public static void main(String[] args) throws XPRSexception
       XPRB bcl;
       XPRBprob bcl_prob;
       XPRSprob opt_prob;
        IntSolCallback cb;
       XPRBvar x:
       bcl = new XPRB();
                                              /* Initialize BCL */
       bcl_prob = bcl.newProb("Example1"); /* Create a new problem in BCL */
       XPRS.init();
                                              /* Initialize Xpress Optimizer */
       x = bcl_prob.newVar("x_1", XPRB_BV); /* Define a variable */
                                     /* Define the rest of the problem */
       opt_prob = bcl_prob.getXPRSprob();
        cb = new IntSolCallback();
       opt_prob.addIntSolListener(cb, bcl_prob);
                                     /* Define an integer solution callback */
       bcl\_prob.setSense\,(\texttt{XPRB.MAXIM})\,; \qquad \quad /* \,\, Select \,\, maximization \,\, */
                                           /* Maximize the MIP problem */
       bcl_prob.mipOptimize();
      }
```

The code extract below shows how to access MIP solution information directly through the Optimizer library functions using the column or row indices saved for BCL modeling objects. In this case there is no need for synchronization of BCL with the local solution information.

```
static class IntSolCallback implements XPRSintSolListener
 public void XPRSintSolEvent(XPRSprob opt_prob, Object my_object)
   XPRBprob bcl_prob
   XPRBvar x;
   int num:
   double [] sol;
   bcl_prob = (XPRBprob)my_object;
     ncol = opt_prob.getIntAttrib(XPRS.ORIGINALCOLS);
                               /* Get the number of columns */
     sol = new double[ncol];
     opt_prob.getSol(sol, null, null, null);
                                               /* Get the solution */
     num = opt_prob.getIntAttrib(XPRS.MIPSOLS);
                             /* Get number of the solution */
     System.out.println("Solution " + num + ": Objective value: " +
                        opt_prob.getDblAttrib(XPRS.LPOBJVAL));
     x = bcl_prob.getVarByName("x_1");
     if(x.getColNum()>-1) /* Test whether variable is in the
                                 matrix */
       System.out.println(x.getName() + ": " + sol[x.getColNum()]);
     sol = null;
   catch(XPRSprobException e) {
     System.out.println("Error " + e.getCode() + ": " + e.getMessage());
 }
}
```

B.8 Using the Optimizer with BCL .NET

Using the Optimizer with BCL .NET is very similar to the other interfaces already seen and the same considerations regarding BCL-compatible functions remain true. The BCL .NET interface also requires an explicit intialization of the Optimizer .NET interface (by calling XPRS.Init()) before the Optimizer problem is accessed.

The following are .NET implementations of the code extracts showing the use of BCL-compatible functions:

Setting and accessing parameters:

```
int rows;
XPRB.init();
                           // Initialize BCL
XPRS.Init();
                           // Initialize Xpress Optimizer
XPRSprob opt_prob;
XPRBprob bcl_prob;
bcl_prob = new XPRBprob("Example1"); // Create a new problem in BCL
                          // Define the problem
bcl_prob.loadMat();
opt_prob = bcl_prob.getXPRSprob();
opt_prob.MIPAddCutoff = 0.999; // Set an ADDCUTTOFF value
rows = opt_prob.OriginalRows; // Get number of rows
bcl_prob.setSense(BCLconstant.XPRB_MAXIM); // Select maximization
bcl_prob.lpOptimize();
                         // Maximize the LP problem
```

Using Xpress Optimizer callbacks (multi-threaded MIP):

```
public class IntSolExample
 public static void PrintSolution(XPRSprob opt_prob, object my_object)
   XPRBprob bcl_prob = (XPRBprob)my_object;
   bcl_prob.beginCB(opt_prob);
   int num = opt_prob.MIPSols;
   bcl_prob.sync(BCLconstant.XPRB_XPRS_SOL); // Update BCL solution values
   System.Console.WriteLine("Solution "+num+": Objective value: "+bcl_prob.getObjVal());
   XPRBvar x = bcl_prob.getVarByName("x_1");
   if( x.getColNum() > -1 ) // Test whether variable is in the matrix
     System.Console.WriteLine(x.getName() + ": " + x.getSol());
   bcl prob.endCB();
 public static void Main()
   XPRB.init();
   XPRS.Init();
   XPRBprob bcl_prob = new XPRBprob("Example1");
   // Define the rest of the problem
   XPRSprob opt_prob = bcl_prob.getXPRSprob();
   // Define an integer solution callback
   IntsolCallback printsol = new IntsolCallback(PrintSolution);
   opt_prob.AddIntsolCallback(printsol, (object)bcl_prob);
   bcl_prob.setSense(BCLconstant.XPRB_MAXIM);
   bcl_prob.mipOptimize();
                                             // Maximize the MIP problem
}
```

The code extract below shows how to access MIP solution information directly through the Optimizer library functions using the column or row indices saved for BCL modeling objects. In this case there is no need for synchronization of BCL with the local solution information.

```
public class IntSolExample2
  public static void XPRSIntSolEvent (XPRSprob opt_prob, object my_object)
{
    XPRBprob bcl_prob = (XPRBprob)my_object;
    int ncol = opt_prob.OriginalCols; // Get the number of columns
    double[] sol = new double[ncol];
    opt_prob.GetLpSol(sol); // Get the solution
    int num = opt_prob.MIPSols; // Get number of the solution
    System.Console.WriteLine("Solution {0}: Objective value: {1}", num, opt_prob.LPObjVal);
    XPRBvar x = bcl_prob.getVarByName("x_1");
    if( x.getColNum() >= 0 ) // Test whether variable is in the matrix
        System.Console.WriteLine(x.getName() + ": " + sol[x.getColNum()]);
    }
}
```

APPENDIX C

Working with cuts in BCL

This chapter describes an extension to BCL that enables the user to define cuts in a similar way to constraints. Although cuts are just additional constraints, they are treated differently by BCL. To start with, they are defined as a separate type (XPRBcut instead of XPRBctr). Besides the type, the following differences between the representation and use of constraints and cuts in BCL may be observed:

- Cuts cannot be non-binding or ranged.
- Cuts are not stored with the problem, this is up to the user.
- Cuts have no names, but they have got an integer indicating their classification or identification number.
- Function XPRBdelcut deletes the cut definition in BCL, but does not influence the problem in Xpress Optimizer if the cut has already been added to it.
- Cuts are added to the problem while it is being solved without having to regenerate the matrix; they can only be added to the matrix (using function XPRBaddcuts) in one of the callback functions of the Xpress Optimizer cut manager (see the 'Xpress Optimizer Reference Manual'). Furthermore, they can only be defined on variables that are already contained in the matrix.

The following functions are available in BCL for handling cuts:

XPRBaddcutarrterm	Add multiple linear terms to a cut.	p. 34
XPRBaddcuts	Add cuts to a problem.	p. 35
XPRBaddcutterm	Add a term to a cut.	p. <mark>36</mark>
XPRBdelcut	Delete a cut definition.	p. 5 3
XPRBdelcutterm	Delete a term from a cut.	p. 54
XPRBgetcutid	Get the classification or identification number of a cut.	p. 7 9
XPRBgetcutrhs	Get the RHS value of a cut.	p. <mark>80</mark>
XPRBgetcuttype	Get the type of a cut.	p. 81
XPRBnewcut	Create a new cut.	p. 134
XPRBnewcutarrsum	Create a sum cut with individual coefficients (i ci xi).	p. 135
XPRBnewcutprec	Create a precedence cut (v1+dur v2).	p. 136
XPRBnewcutsum	Create a sum cut (i xi).	p. 137

XPRBp	rintcut	Print out a cut.	p. 150
XPRBs	etcutid	Set the classification or identification number of a cut.	p. 168
XPRBs	etcutmode	Set the cut mode.	p. 169
XPRBs	etcutterm	Set a cut term.	p. 170
XPRBs	etcuttype	Set the type of a cut.	p. 171

C.1 Example

The following example shows how the Xpress Optimizer node cut manager callback may be defined to add cuts during the branch and bound search. Function XPRBaddcuts that adds the cuts to the problem in Xpress Optimizer may only be called from one of the cut manager callback functions. Nevertheless, cuts may be defined at any place in the program after BCL has been initialized and the relevant variables have been defined. In order to keep the present example simple, we only create and add cuts at a single node, they are therefore created in the cut manager callback immediately before they are added to the problem. More realistically, cuts may be generated subject to a certain search tree depth or depending on the solution values of certain variables in the current LP-relaxation.

```
#include <stdio.h>
#include "xprb.h"
#include "xprs.h"
XPRBvar start[4];
int XPRS_CC usrcme(XPRSprob oprob, void* vd)
XPRBcut ca[2];
 int num;
 int i=0;
 XPRBprob bprob;
 bprob = (XPRBprob) vd;
                                         /* Get the BCL problem */
                                         /* Coordinate BCL and Optimizer */
 XPRBbegincb(bprob, oprob);
 XPRSgetintattrib(oprob, XPRS_NODES, &num);
                                        /* Only generate cuts at node 2 */
 if(num == 2)
                                                    /* ca0: s_1+2 <= s_0 */
  ca[0] = XPRBnewcutprec(bprob, start[1], 2, start[0], 2);
  ca[1] = XPRBnewcut (bprob, XPRB_L, 2); /* ca1: 4*s_2 - 5.3*s_3 <= -17 */
  XPRBaddcutterm(ca[1], start[2], 4);
  XPRBaddcutterm(ca[1], start[3], -5.3);
  XPRBaddcutterm(ca[1], NULL, -17);
  printf("Adding constraints:\n");
  for(i=0;i<2;i++) XPRBprintcut(ca[i]);</pre>
  if(XPRBaddcuts(bprob, ca, 2)) printf("Problem with adding cuts.\n");
 XPRBendcb (bprob);
                                         /* Reset BCL to main problem */
 return 0;
                                         /* Call this func. once per node */
int main(int argc, char **argv)
 XPRBprob prob;
 XPRSprob oprob;
 prob=XPRBnewprob("CutExpl");
                                         /* Initialization */
 for(j=0;j<4;j++) start[j] = XPRBnewvar(prob, XPRB_PL, "start", 0, 500);
                         /* Define constraints and an objective function */
                                 /* Enable the cut mode */
 XPRBsetcutmode(prob, 1);
 oprob = XPRBgetXPRSprob(prob);
                                        /* Get the Optimizer problem */
 XPRSsetcbcutmgr(oprob, usrcme, prob); /* Def. the cut manager callback */
```

When using the default multi-threaded MIP search it is important to coordinate BCL with the local Optimizer subproblem by surrounding the calls to BCL functions in the cut manager callback by calls to XPRBbegincb and XPRBendcb. Alternatively, you may choose to disable parallelism by setting the XPRS_MIPTHREADS control to 1.

C.2 C++ version of the example

With BCL C++, the implementation of the cut example is similar to what we have seen in the previous section since the same Xpress Optimizer functions are used.

```
#include <iostream>
#include "xprb_cpp.h"
#include "xprs.h"
using namespace std;
using namespace ::dashoptimization;
XPRBvar start[NJ];
XPRBprob p("Jobs");
                                       // Initialize BCL and a new problem
int XPRS_CC usrcme(XPRSprob oprob, void* vd)
XPRBcut ca[2];
int num;
 int i=0;
 XPRBprob *bprob;
 bprob = (XPRBprob*) vd;
                                       // Get the BCL problem
 bprob->beginCB(oprob);
                                       // Coordinate BCL and Optimizer
 XPRSgetintattrib(oprob, XPRS_NODES, &num);
 if(num == 2)
                                       // Only generate cuts at node 2
  ca[0] = bprob->newCut(start[1]+2 <= start[0], 2);</pre>
  ca[1] = bprob->newCut(4*start[2] - 5.3*start[3] <= -17, 2);</pre>
  cout << "Adding constraints:" << endl;</pre>
  for(i=0;i<2;i++) ca[i].print();
  if(bprob->addCuts(ca,2)) cout << "Problem with adding cuts." << endl;</pre>
                                       // Reset BCL to main problem
bprob->endCB();
                                        // Call this function once per node
 return 0;
int main(int argc, char **argv)
XPRSprob oprob;
 for(j=0; j<4; j++) start[j] = p.newVar("start");
                   // Define constraints and an objective function
                             // Get Optimizer problem
 oprob = p.getXPRSprob();
 p.setCutMode(1);
                                       // Enable the cut mode
 XPRSsetcbcutmgr(oprob,usrcme,&p);
                                      // Def. the cut manager callback
                                      // Solve the problem as MIP
p.mipOptimize();
                                       // Solution output
 return 0;
```

C.3 Java version of the example

As is explained in Section B.7, before accessing directly the problem held in Xpress Optimizer we need to initialize explicitly the Optimizer Java. The cut manager callback is implemented in Java by the class 'cutMgrListener'.

```
import java.io.*;
import com.dashoptimization.*;
public class xbcutex
 static XPRBvar[] start;
static XPRB bcl;
 static class CutMgrCallback implements XPRScutMgrListener
 public int XPRScutMgrEvent(XPRSprob oprob, Object data)
  XPRBprob bprob;
  XPRBcut[] ca;
  int num, i;
  bprob = (XPRBprob) data;
                                      /* Get the BCL problem */
   try
    bprob.beginCB(oprob);
                                       /\star Coordinate BCL and Optimizer \star/
   num = oprob.getIntAttrib(XPRS.NODES);
    if(num == 2)
                                       /* Only generate cuts at node 2 */
    ca = new XPRBcut[2];
    ca[0] = bprob.newCut(start[1].add(2) .1Eql(start[0]), 2);
    ca[1] = bprob.newCut(start[2].mul(4) .add(start[3].mul(-5.3)) .1Eq1(-17), 2);
    System.out.println("Adding constraints:");
    for(i=0;i<2;i++) ca[i].print();
    bprob.addCuts(ca);
    }
   bprob.endCB();
                                       /* Reset BCL to main problem */
   catch(XPRSprobException e)
   System.out.println("Error " + e.getCode() + ": " + e.getMessage());
   }
   return 0;
                                       /* Call this method once per node */
 public static void main(String[] args) throws XPRSexception
 XPRBprob p;
 XPRSprob oprob;
 CutMgrCallback cb;
                                       /* Initialize BCL */
 bcl = new XPRB();
 p = bcl.newProb("Jobs");
                                       /* Create a new problem */
 XPRS.init();
                                       /* Initialize Xpress Optimizer */
  start = new XPRBvar[4];
                                       /* Create 'start' variables */
  for(j=0; j<4; j++) start[j] = p.newVar("start");
                       /* Define constraints and an objective function */
 oprob = p.getXPRSprob();
                                       /* Get Optimizer problem */
 p.setCutMode(1);
                                       /* Enable the cut mode */
 cb = new CutMgrCallback();
 oprob.addCutMgrListener(cb, p);
                                       /* Def. the cut manager callback */
 p.mipOptimize();
                                       /* Solve the problem as MIP */
```

```
... /* Solution output */
}
```

C.4 .NET version of the example

As is explained in Section B.8, before accessing directly the problem held in Xpress Optimizer we need to initialize explicitly the Optimizer .NET. The cut manager callback is implemented in this .NET example by the method usrcme.

```
using Optimizer;
using BCL;
namespace Examples
  public class xbcutex
      static XPRBvar[] start = new XPRBvar[4]; // Start times of jobs
      public static int usrcme (XPRSprob xprsp, object vd)
          XPRBcut[] ca = new XPRBcut[2];
          XPRBprob xprbp = (XPRBprob) vd;
                                                // Get the BCL problem
          xprbp.beginCB(xprsp);
                                                // Coordinate BCL and Optimizer
          int num = xprsp.Nodes;
          if(num == 2)
                                                // Only generate cuts at node 2
              ca[0] = xprbp.newCut(start[1]+2 \le start[0], 2);
              ca[1] = xprbp.newCut((4*start[2]) - (5.3*start[3]) <= -17, 2);
              System.Console.WriteLine("Adding constraints:");
              for(int i=0;i<2;i++) ca[i].print();</pre>
              if(xprbp.addCuts(ca,2) != 0)
                System.Console.WriteLine("Problem with adding cuts.");
          xprbp.endCB();
                                                \ensuremath{//} Reset BCL to main problem
          return 0;
                                                // Call this function once per node
      }
      public static void Main()
         XPRB.init();
                                                // Initialize BCL
         XPRS.Init();
                                                // Initialize Optimizer
         XPRBprob xprbp = new XPRBprob("Jobs");// Create a new problem
                                                // Create 'start' variables
         for(int j=0; j<4; j++)
          start[j] = xprbp.newVar("start");
         \dots // Define constraints and an objective function
         XPRSprob xprsp = p.getXPRSprob();
                                                // Get Optimizer problem
         xprbp.setCutMode(1);
                                                // Enable the cut mode
         CutmgrCallback del = new CutmgrCallback(usrcme);
         xprsp.AddCutmgrCallback(del, (object)xprbp); // Define the cut manager callback
         xprbp.mipOptimize();
                                                // Solve the problem as MIP
      }
  }
}
```

APPENDIX D

Contacting FICO

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