

COIN OR Project (Computational Infrastructure for Operations Research)

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Overview

CLP for Linear Programming

Installation

Overview

Usage

Background

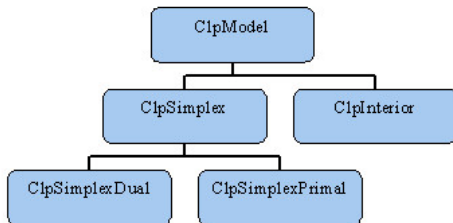
Clp is written in C++ and is released as open source code under the Eclipse Public License (EPL). It is available from the COIN-OR initiative. The code is written primarily by John J. Forrest, now retired from IBM Research. The project is currently managed by John Forrest, Julian Hall, and the rest of the Clp team. The latest stable version is 1.16.

Installation

1. `svn co https://projects.coin-or.org/svn/Clp/stable/1.16`
 `coin-Clp`
2. `cd coin-Clp`
3. `./configure -C`
4. `make`
5. `make test`
6. `make install`
7. `make doxydoc`

Basic model classes

The top three levels of the hierarchy are depicted in the figure below. The first two levels (i.e. ClpModel, ClpSimplex, ClpInterior) contain all the problem data which define a model (that is, a problem instance). The third level contains most of the algorithmic aspects of CLP.



```
#include "ClpSimplex.hpp"

int main (int argc, const char *argv[])
{
    ClpSimplex model;
    int status;
    if (argc < 2)
        status=model.readMps("dovetail.mps");
    else
        status=model.readMps(argv[1]);
    if (!status) {
        model.primal();
    }
    return 0;
}
```

MPS format

NAME		DOVETAIL			
ROWS					
N	obj				
L	c1				
L	c2				
L	c3				
L	c4				
COLUMNS					
	MARK0000	'MARKER '		'INTORG '	
x1	obj		3	c1	1
x1	c2		3	c3	1
x2	obj		2	c1	1
x2	c2		1	c4	1
	MARK0001	'MARKER '		'INTEND '	
RHS					
RHS	c1		9	c2	18
RHS	c3		7	c4	6
BOUNDS					
LO BND	x1		0		
LO BND	x2		0		
ENDATA					

Solution inspection

- ▶ `double *` `model.primalColumnSolution();`
- ▶ `double *` `model.primalRowSolution();`
- ▶ `bool` `model.isProvenOptimal();`
- ▶ `bool` `model.isProvenPrimalInfeasible();`
- ▶ `bool` `model.isProvenDualInfeasible();`
- ▶ `bool` `model.isIterationLimitReached();`

Other useful methods

Set methods

- ▶ `model.setMaximumIterations(int value);`
- ▶ `model.setMaximumSeconds(double value);`
- ▶ `model.setDualBound(double value);`
- ▶ `model.setOptimizationDirection(double value);`

Get methods

- ▶ `model.numberRows();`
- ▶ `model.numberColumns();`
- ▶ `model.objectiveValue();`
- ▶ `model.objective();`

Bullet Points