An Interface to QSopt exact LP solver

1.0

03/28/2016

Jayant Apte

Jayant Apte

Email: jayant91089@gmail.com

Homepage: https://sites.google.com/site/jayantapteshomepage/

Address: Department of Electrical and Computer Engineering

Drexel University Philadelphia, PA 19104

Contents

| 1 | Introduction | 3 |
|----|-------------------------------|------------|
| 2 | Installation | 4 |
| 3 | Usage 3.1 Available functions | 5 5 |
| Re | eferences | 9 |
| In | ndex | 10 |

Chapter 1

Introduction

qsopt_ex-interface is a GAP package that provides an interface to *QSopt* exact rational linear program solver [ACDE09] by Applegate, Cook, Dash and Espinoza. This is a minimalist package exposing parts of qsopt to GAP. The particular version of QSopt-exact solver this package currently follows is 2.5.10-patch 3 of a fork of the original software maintained by Jon Lund Steffenson [Ste15], which removes certain dependencies and makes the software easier to build. qsopt_ex-interface provides a C wrapper qsinterface.c to the solver. It is currently available for Unix/Linux systems running GAP 4.5+.

Chapter 2

Installation

Assuming you already have GAP 4.5+ installed, you can follow the steps below to install the package:

• To get the newest version of qsopt_ex-interface, download the .zip archive from https://github.com/jayant91089/qsopt_ex-interface and unpack it using unzip qsopt_ex-interface-x.zip in the terminal. Do this preferably inside the *pkg* subdirectory of your GAP 4 installation. It creates a subdirectory called qsopt_ex-interface. If you do not know the whereabouts of the *pkg* subdirectory, invoke the following in GAP:

```
GAPInfo.("RootPaths");
```

Look for pkg directory inside any of the paths returned.

- Once unpacked, go to qsopt_ex-interface directory and run the install script unix-install.sh from the terminal as sh unix-install.sh. This locally installs qsopt exact and its dependencies (GMP [GtGdt15],libz and libbz2) in lib and include folders. Alternatively, if you have qsopt-exact and GMP already installed on your system, you can edit the Makefile inside qsopt_ex-interface directory so that gcc finds the .so libraries. In latter case, you must manually '\texttt{make all}' from the terminal inside qsopt_ex-interface directory.
- Above step creates an executable \texttt{qsi} inside the qsopt_ex-interface directory, which serves as the interface. Note that before using the package in GAP, one must edit either the environment variable LD_LIBRARY_PATH or the so that \texttt{qsi} finds the locally installed libraries.
- One can now start using qsopt_ex-interface by invoking

```
LoadPackage( "qsopt_ex-interface");
```

from within GAP.

Chapter 3

Usage

3.1 Available functions

In this section we shall look at the functions provided by qsopt_ex-interface. qsopt_ex-interface allows GAP to communicate with external LP solver process via a stream object of category IsIn-putOutputStream(). This steam serves as a handle via which one can load/solve/modify linear programs. Note that it is possible to maintain several such steams (and hence LPs) at any given time. However, the gap commands to solve/modify these LPs that currently available in this package are blocking functions.

3.1.1 LoadQSLP

This function loads an LP by invoking external qsopt-exact LP solver process. It accepts following arguments:

- obj Objective function coefficients, provided as a list
- A A list of lists corresponding to constraints
- b Right hand side of constraints
- *linrows* A list of indices of members of A that are equalities
- qs_exec A string describing complete path to 'qsi' executable (including 'qsi')

Returns a list [s, rval] where 's' is a gap object of category IsInputOutputStream() and 'rval' = 1/-1 indicates success/failure. If 'rval=1', 's' is ready to be used to solve linear programs.

3.1.2 LoadQSLPobj

 \triangleright LoadQSLPobj(s, obj) (function)

Returns: An integer

This function loads a new objective. It accepts following arguments:

• s - gap object of category IsInputOutputStream(), handle to an already loaded LP

• obj - Objective function coefficients, provided as a list

Returns an integer 'rval' = 1/-1 that indicate success/failure. If 'rval=1', the LP associated with 's' is successfully modified.

3.1.3 SolveQSLP

▷ SolveQSLP(s, optargs)

(function)

Returns: An integer

This function loads an LP by invoking external qsopt-exact LP solver process. It accepts following arguments:

- s gap object of category IsInputOutputStream(), handle to an already loaded LP
- optargs A list of optional arguments. Currently supports only one optional argument, which is an integer specifying simplex variant to use: optargs = [1] for primal simplex, optargs = [2] for dual simplex and optargs = [3] for either

Returns an integer *status* that is the integer returned by mpq_QSget_status() function.

3.1.4 FlushQSLP

 \triangleright FlushQSLP(s) (function)

Returns:

This function terminates the external processes associated with given LP handle. It accepts following arguments:

• s - gap object of category IsInputOutputStream(), handle to an already loaded LP

Returns Nothing

3.1.5 GetQSLPsol primal

▷ GetQSLPsol_primal(s)

(function)

Returns: A list

This function obtains the primal solution along with the associated vertex vertex, for the most recently solved LP. It accepts following arguments:

• s - gap object of category IsInputOutputStream(), handle to an already loaded LP

Returns A list $[status, val_rval, val, x_rval, x]$ if optimal solution exists and a list [status] otherwise. If status = 1, val_rval and x_rval indicate validity of val and x (valid if 1 and invalid if -1) which are optimal solution and (primal) vertex achieving optimal solution respectively. Other status values correspond to the integer returned by $mpq_QSget_status()$ function.

3.1.6 GetQSLPsol_dual

▷ GetQSLPsol_dual(s)

(function)

Returns: A list

This function obtains the primal solution along with the associated vertex vertex, for the most recently solved LP. It accepts following arguments:

• s - gap object of category IsInputOutputStream(), handle to an already loaded LP

Returns A list $[status, val_rval, val, y_rval, y]$ if optimal solution exists and a list [status] otherwise. If status = 1, val_rval and x_rval indicate validity of val and x (valid if 1 and invalid if -1) which are optimal solution and (dual) vertex achieving optimal solution respectively. Other status values correspond to the integer returned by $mpq_QSget_status()$ function.

3.1.7 ChangeQSrhs

▷ ChangeQSrhs(s, row, coef)

(function)

Returns: An integer

This function changes the value of single rhs coefficient in specified row. It accepts following arguments:

- s gap object of category IsInputOutputStream(), handle to an already loaded LP
- row row index of the inequility whose rhs is to be changed
- coef new rhs coefficient

Returns A an integer which is itself returned by QSopt_ex function mpq_QSchange_rhscoef

3.1.8 DelQSrow

▷ DelQSrow(s, row)

(function)

Returns: An integer

This function deletes the specified row. (Note that for repeated use, one must relabel rows as QSopt_ex would treat eg. the second row as first row if we delete the first row) It accepts following arguments:

- s gap object of category IsInputOutputStream(), handle to an already loaded LP
- row row index of the inequility whose rhs is to be changed

Returns A an integer which is itself returned by QSopt_ex function mpq_QSchange_rhscoef

3.1.9 ChangeQSsense

▷ ChangeQSsense(s, row, coef)

(function)

Returns: An integer

This function changes the sense (equality or inequality) of a particular row. It accepts following arguments:

- s gap object of category IsInputOutputStream(), handle to an already loaded LP
- row row index of the inequility whose sense is to be changed
- newsense A single character string describing the new sense, "L" for \leq and "E" for =

Returns A an integer which is itself returned by QSopt_ex function mpq_QSchange_sense

3.1.10 ChangeQScoef

▷ ChangeQScoef(s, row, coef)

(function)

Returns: An integer

This function changes a particular coefficient in the constraint matrix. It accepts following arguments:

- s gap object of category IsInputOutputStream(), handle to an already loaded LP
- row row index of the inequility to which the coefficient to be changed belongs
- col column index of the inequility whose sense is to be changed
- coef A rational number or an integer

Returns A an integer which is itself returned by QSopt_ex function mpq_QSchange_sense

3.1.11 DisplayLPQS

 \triangleright DisplayLPQS(s) (function)

Returns: Nothing

This function displays an already loaded LP. It accepts following arguments:

• s - gap object of category IsInputOutputStream(), handle to an already loaded LP

Returns Nothing

References

- [ACDE09] David Applegate, William Cook, Sanjeeb Dash, and Daniel Espinoza. QSopt-ex 2.6 A computer algebra system for polynomial computations, 2009. 3
- [GtGdt15] Torbörn Granlund and the GMP development team. GNU MP: The GNU Multiple Precision Arithmetic Library 6.0.0, 2015. 4
- [Ste15] Jon Lund Steffensen. QSopt-ex 2.5.10 patch 3 a fork adding improvements to the build system, library and a python interface, 2015. 3

Index

```
qsopt_ex-interface, 3

ChangeQScoef, 8
ChangeQSrhs, 7
ChangeQSsense, 7

DelQSrow, 7
DisplayLPQS, 8

FlushQSLP, 6

GetQSLPsol_dual, 6
GetQSLPsol_primal, 6

LoadQSLP, 5
LoadQSLP, 5
SolveQSLP, 6
```