# **Installation of IPOPT for Windows OS**

## 32/64 bit, incl. MATLAB Interface

Document created by Dino Hüllmann on March 11<sup>th</sup> 2013, last update on March 13<sup>th</sup> 2013. Special thanks go to Tony Kelman who supported me greatly and advised me of a malicious bug.

#### Step 1: MinGW installation

In case a (outdated) version of MinGW is already installed on your system you may

- replace it by the most (or a more) recent release (just delete the directory MinGW is installed to before installing the new version),
- keep the old one and install the newer release at a different location OR
- try to build Ipopt using the existing installation

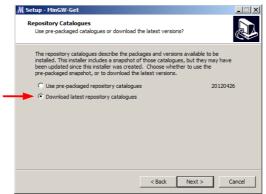
It is recommended to download the latest version of the MinGW installer from:

http://sourceforge.net/projects/mingw/files/Installer/mingw-get-inst/

(for example: mingw-get-inst-20120426.exe)

#### Run the installer.

You are asked whether you want to use the pre-packaged repository catalogues or to download the latest ones. Select the latter option.



Next you have to state where MinGW should be installed. It is important that the path you choose does not contain any space or special characters. In the scope of this document it is assumed that MinGW is installed to C:\MinGW. If your installation location differs from this you have to adapt all paths stated below accordingly.



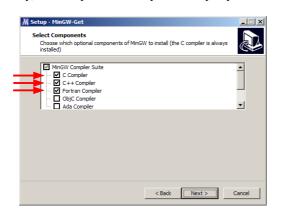
I recommend to create shortcuts in the start menu, so you may just use the default setting.

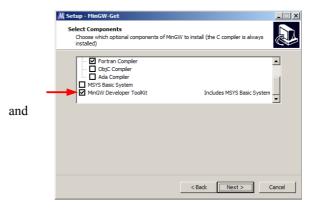


Select at least the following from the list of optional components:

C Compiler, C++ Compiler, Fortran Compiler, MinGW Developer ToolKit

(Actually, the compilers are only necessary if you intend to create a 32 bit build, but it would not hurt to have them.)





Concluding, you should see an overview of your installation settings similar to that one:



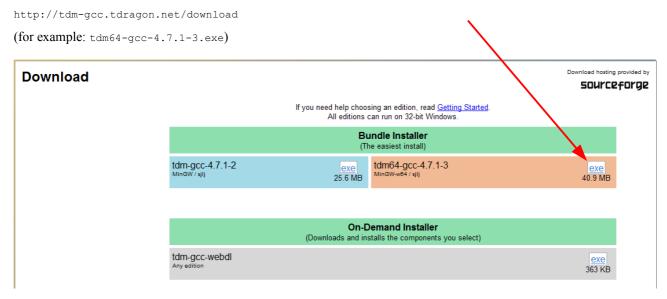
After clicking "Install" some command line windows pop up in which the file downloads are processed. Depending on the speed of your internet connection this may take a few minutes.

## Step 2: MinGW-w64 installation

#### For 32 bit proceed with step 3.

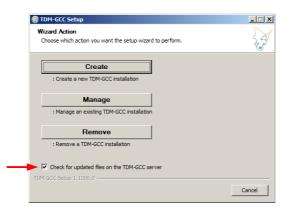
The general remarks about previous installed versions given for MinGW apply to MinGW-w64 likewise.

#### Download the latest TDM64-GCC bundle installer from:

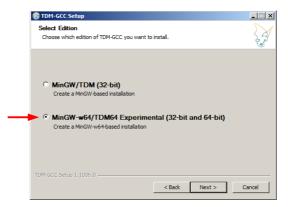


#### Run the installer.

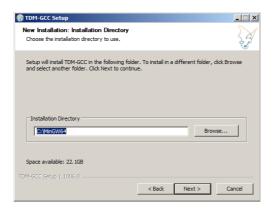
Make sure the option "Check for updated files on the TDM-GCC server" is ticked, then click "Create".



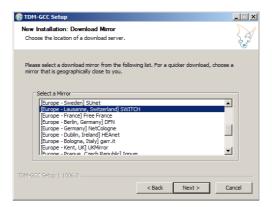
We want to create a MinGW-w64-based installation:



As the installation directory choose one that is different to that of MinGW. It is important that the path you choose does not contain any space or special characters. In the scope of this document it is assumed that TDM-GCC is installed to C:\MinGW64. If your installation location differs from this you have to adapt all paths stated below accordingly.

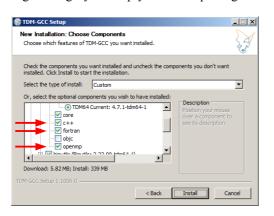


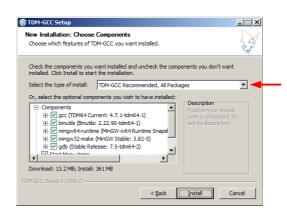
Select an appropriate download mirror from the given list:



Finally, you have to choose the components that should be installed. Either select c++, fortran and openmp manually from the gcc category or simply install all packages.

or





#### Step 3: SVN installation

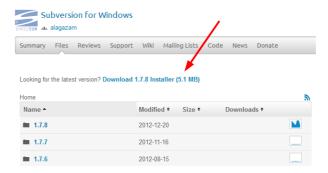
If you have SVN already installed, you can use your installation, of course.

Otherwise, I recommend to install the latest Subversion for Windows. You can get the installer from:

http://sourceforge.net/projects/win32svn/files/

(for example: Setup-Subversion-1.7.8.msi)

There should be a hyperlink at the top of the page:



## Step 4: Set up MSYS

Open a MinGW Shell (either using the shortcut in the start menu or run C:\MinGW\msys\1.0\msys.bat, but do not use the MinGW Command Prompt from MinGW64). You can insert text from the clipboard by pressing the insert key.

Execute the following command:

mingw-get install msys-wget msys-unzip

## Step 5: Tell MSYS to use MinGW64

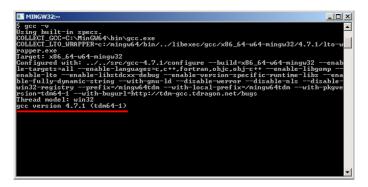
For 32 bit continue with step 6.

Open C:\MinGW\msys\1.0\etc\fstab for editing, modify its content to

C:\MinGW64\ /mingw

and restart the MinGW Shell.

You can type gcc -v to check whether you are using the correct compiler. The output should be similar to:



It is important that you are using the tdm64 version of gcc.

#### Step 6: Download Ipopt

When this document was written the most recent Ipopt release was 3.10.3. Some important modifications for 64 bit support are not included in that version, thus one should use the trunk revision until a new version is released. You can check this by looking at https://projects.coin-or.org/svn/Ipopt/releases/.

If there is a new stable release use (replace x.y.z by the version number, e.g. 3.11.0):

svn co https://projects.coin-or.org/svn/Ipopt/releases/x.y.z CoinIpopt

Otherwise execute the following command:

svn co https://projects.coin-or.org/svn/Ipopt/trunk CoinIpopt

It may take a few minutes until everything has been downloaded.

Change into the root directory of the Ipopt distribution:

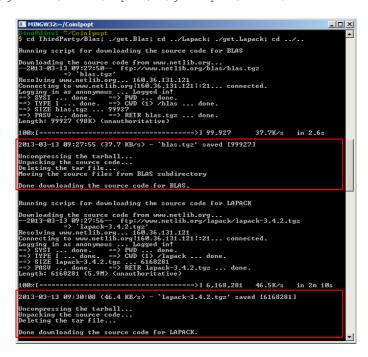
cd CoinIpopt

#### Step 7: Get external components

The next steps perform downloads which may take a few minutes.

Execute the following command:

cd ThirdParty/Blas; ./get.Blas; cd ../Lapack; ./get.Lapack; cd ../..



If you want to use Ipopt from AMPL type (not necessary for the MATLAB interface):

```
cd ThirdParty/ASL/; ./get.ASL; cd ../..
```

#### Proceed with obtaining MUMPS and METIS (or get another solver):

cd ThirdParty/Mumps; ./get.Mumps; cd ../Metis; ./get.Metis; cd ../..

#### Finally, get Gnumex:

cd Ipopt/contrib/MatlabInterface; ./get.Gnumex; cd ../../..

#### Step 8: Get MATLAB's short path name

We need MATLAB's short path name. I assume MATLAB is installed at C:\Program Files\MATLAB\R2012b.

Open a Windows command line, for example by pressing Windows key + R and open cmd or use the shortcut in the start menu. Change to the drive's root by typing:

cd \

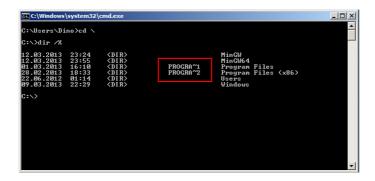
You can change to another drive by entering its letter followed by a colon, e.g.:

Ε:

Enter

dir /X

to list all directories with their short names:



So, the wanted short path name is C:\PROGRA~1\MATLAB\R2012b. Depending on the location where you have MATLAB installed you have to adapt this method accordingly. In case MATLAB is located in a sub-folder that contains space characters as well, e.g. C:\Program Files (x86)\The Mathworks\MATLAB\R2012b, you have to get the short path name for each of them. You can navigate into a directory by entering:

```
cd "Program Files (x86)"
```

For the last example you should end up with something like C:\PROGRA~2\THEMAT~1\MATLAB\R2012b.

Now close the Windows command line and convert the path to UNIX style:

/c/Progra~1/MATLAB/R2012b

If you caught the right path, the output of

ls /c/Progra~1/MATLAB/R2012b

in the MinGW Shell should look like this:



## Step 9: Build Ipopt

Execute the following commands (replace the MATLAB path with yours):

mkdir build
cd build
../configure --with-matlab-home=/c/Progra~1/MATLAB/R2012b ADD\_FFLAGS="-static-libgcc" CDEFS="DWITHOUT\_PTHREAD=1"

```
### MINGW32~/Cointpopt/build

pinoedino1 ~/Cointpopt
$ skdir build

pinoedino1 ~/Cointpopt
$ cd build

pinoedino1 ~/Cointpopt/build
$ ../configure --uipth-natlab-hone=/c/Progra~1/MATLAB/R2012b ADD_FFLAGS="-static-libgce" CDEPS="-DWITHOUT_PTHREAD=1"
```

The configuration takes a couple of minutes and should end up with:

configure: Main configuration of Ipopt successful

```
MINGW32~/(coinIpopt/build

config.status: creating ipopt.pc
config.status: creating ipopt-uninstalled.pc
config.status: creating ipopt-uninstalled.pc
config.status: creating ipopt-uninstalled.pc
config.status: creating ipopt-uninstalled.pc
config.status: creating sex-Conmon/config.h
config.status: creating sex-Conmon/config.hppt.h
config.status: creating examples/ScalableProblems/config.h
config.status: creating examples/ScalableProblems/config.h
config.status: linking ./../lpopt/examples/hs071_cpp/hs071_nlp.cpp to test/hs07
l.mln.cpp
config.status: linking ./../lpopt/examples/hs071_cpp/hs071_nlp.cpp to test/hs07
l.nlp.hpp
config.status: linking ./../lpopt/examples/hs071_cpp/hs071_nlp.hpp to test/hs07
l.nlp.hpp
config.status: linking ./../lpopt/examples/hs071_cp/hs071_cc to test/hs071_c.c
config.status: linking ./../lpopt/examples/hs071_chs071_cc to test/hs071_c.c
configure: Creating UPRIH links for data files
configure: Creating UPRIH links for data files
configure: Creating to configure in case of trouble, first consult the troubleshooting page at https://projects.co.in-or.org/Buildfools/wiki/user-troubleshooting
configure: In case of trouble first consult the troubleshooting page at https://projects.coin-or-org/Buildfools/wiki/user-troubleshooting
configure: Main configuration of Ipopt successful

Dineddinel "/CoinIpopt/build
§
```

#### Now enter

make

and go for a coffee. The last output should be:

make[1]: Leaving directory '/home/.../CoinIpopt/build'

### In order to test Ipopt enter

make test

At the end, it should say that the tests have been passed (without ASL the AMPL test cannot be performed):

### Finally, type

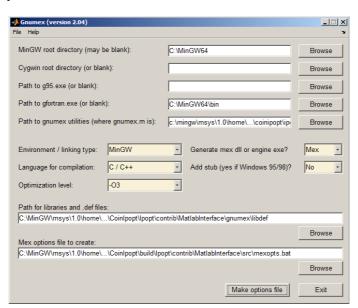
make install

## Step 8: Build the MATLAB interface

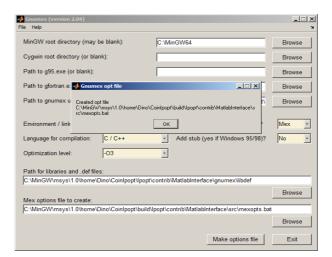
You should be in the ~/CoinIpopt/build directory. Type:

cd Ipopt/contrib/MatlabInterface/src/
make gnumex

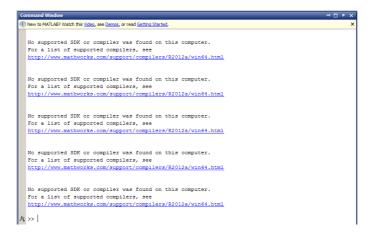
Wait until MATLAB is ready and the Gnumex window is shown:



Click "Make options file" and wait until it says that the file has been created:



During that process MATLAB may show some warnings/errors but anyway, we can build the mex file:



Click "Exit" and close MATLAB.

#### Type

make mexopts

and open C:  $\mbox{\mbox{MinGW}msys}\1.0\mbox{\mbox{home}\...}\CoinIpopt\build\Ipopt\contrib\MatlabInterface\src\mexopts.bat}$  for editing. Add -static to line 38:

set GM ADD LIBS=-static -llibmx -llibmex -llibmat -LC:/MinGW/...

```
rem C:\MinGW\msys\1.0\home\Dino\CoinIpopt\build\Ipopt\contrib\MatlabInterface\src\mexopts.bat
     rem Generated by gnumex.m script in c:\mingw\msys\1.0\home\dino\COINIF~1\ipopt\contrib\MATLAB~1\gnumex rem gnumex version: 2.04
     rem Compile and link options used for building MEX etc files with rem the Mingw/Cygwin tools. Options here are:
     rem Gnumex, version 2.04 rem MinGW linking
     rem Mex (*.dll) creation
    rem Libraries regenerated now
rem Language: C / C++
     rem Optimization level: -03 (full optimization)
    rem Matlab version 7.14
    rem
     set MATLAB=c:\PROGRA~1\MATLAB\R2012A~1
     set GM PERLPATH=c:\PROGRA~1\MATLAB\R2012A~1\sys\perl\win32\bin\perl.exe
     set GM_UTIL_PATH=c:\mingw\msys\1.0\home\dino\COINIP~1\ipopt\contrib\MATLAB~1\gnumex set PAH=C:\MinGW64\bin; %PATH%
     set PATH=*PATH*;C:\Cygwin\usr\local\gfortran\libexec\gcc\i686-pc-cygwin\4.3.0 set LIBRARY_PATH=C:\MinGW64\lib
    set G95_LIBRARY_PATH=C:\MinGW64\lik
    rem precompiled library directory and library files
     set GM_QLIB_NAME=C:\MinGW\msys\1.0\home\Dino\COINIP~1\Ipopt\contrib\MATLAB~1\gnumex\libdef
    rem directory for .def-files
     set GM_DEF_PATH=C:\MinGW\msys\1.0\home\Dino\COINIP~1\Ipopt\contrib\MATLAB~1\gnumex\libdef
28 rem
     rem Type of file to compile (mex or engine)
     set GM_MEXTYPE=mex
     set GM MEXLANG=cxx
     rem File for exporting mexFunction symbol
     set GM_MEXDEF=C:\MinGW\msys\1.0\home\Dino\COINIP~1\Ipopt\contrib\MATLAB~1\gnumex\libdef\mex.def
     set GM_ADD_LIBS=-static -llibmx -llibmex -llibmat -LC:/MinGW/msys/1.0/home/Dino/CoinIpopt/build/lib -lipopt
-LC:/MinGW/msys/1.0/home/Dino/CoinIpopt/build/lib -lcoinnumps -lpthread
-Lc:/mingw64/bin/../lib/gcc/x86_64-w64-mingw32/4.7.1 - Lc:/mingw64/bin/../lib/gcc/x86_64-w64-mingw32/4.7.1/..../.x86_64-w64-mingw32/lib/../lib
```

#### To finish, enter

make install

Now you should have a file named ipopt.mexw32 or ipopt.mexw64, respectively, in the src folder.

## Step 9: Test the MATLAB interface

Copy the mex file from the src directory into the ...\MatlabInterface\examples folder: cp ipopt.mexw64 ../examples/

Open a new MATLAB instance, change into that path and run one of the included m-files:

```
| Section | Sect
```

### Sources

http://www.coin-or.org/Ipopt/documentation/

https://projects.coin-or.org/Ipopt/wiki/MatlabInterface

http://list.coin-or.org/pipermail/ipopt/2013-March/003276.html