Package 'rLindo'

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Type Package

Title R Interface to LINDO API

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Author Zhe Liu
Maintainer Zhe Liu <zliu@lindo.com></zliu@lindo.com>
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Description An interface to LINDO API. Supports Linear, Integer, Quadratic, Conic, General Nonlinear, Global, and Stochastic Programming models. To download the trial version LINDO API, please visit www.lindo.com/rlindo.
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rLSsetEnvStocParameterInt
rLSsetEnvstocFarameter
rLSsetModelIntParameter
rLSsetModelStocDouParameter
rLSsetModelStocIntParameter
rLSsetModelStocParameterChar
rLSsetModelStocParameterDou
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rLSsetNumStages
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rLSsetProbAllocSizes
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Description

R interface to LINDO API functions. For more information, please refer to LINDO API User Manual.

Details

In R interface all function names use the convention of 'r' + LINDO API function name. E.g, function rLScreateEnv in R corresponds to LScreateEnv in LINDO API.

References

LINDO SYSTEMS home page at www.lindo.com

Examples

```
#solve an LP
#load the package
library(rLindo)

#create LINDO enviroment object
rEnv <- rLScreateEnv()

#create LINDO model object
rModel <- rLScreateModel(rEnv)

#load LP data
nVars = 4
nCons = 4
nDir = 1
dObjConst = 0.</pre>
```

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```
adC = c(1., 1., 1., 1.)
adB = c(20., 20., 40., 10.)
acConTypes = "EGEG"
nNZ = 9
anBegCol = c(0, 2, 5, 7, 9)
adA = c(3.0, 4.0, 6.0, 5.0, 7.0, 8.0, 1.0, 2.0, 9.0)
anRowX = c(0, 2, 1, 2, 3, 2, 3, 0, 1)
pdLower = c(2, 1, -1.0E+30, -1.0E+30)
pdUpper = c(5, 1.0E+30, 10, 1.0E+30)
rLSloadLPData(rModel , nCons, nVars, nDir, dObjConst, adC, adB, acConTypes,
              nNZ, anBegCol, NULL, adA, anRowX, pdLower, pdUpper)
#solve the model
rLSoptimize(rModel,0)
#get primal solution
{\tt rLSgetPrimalSolution(rModel)}
#get dual solution
rLSgetDualSolution(rModel)
#retrieve information
rLSgetDInfo(rModel,LS_DINFO_POBJ)
rLSgetIInfo(rModel,LS_IINFO_MODEL_STATUS)
#get basis
rLSgetBasis(rModel)
#delete enviroment and model objects
#free memory
rLSdeleteModel(rModel)
rLSdeleteEnv(rEnv)
```

rLSaddChanceConstraint

Add a new chance-constraint to the SP model.

Description

R interface function for LINDO API function ${\tt LSaddChanceConstraint}.$ For more information, please refer to LINDO API User Manual.

Usage

rLSaddChanceConstraint(model,iSense,nCons,paiCons,dPrLevel,dObjWeight)

Arguments

model	A LINDO API model object, returned by rLScreateModel.
iSense	The sense of the chance-constraint. Possible values are LS_CONTYPE_LE and LS_CONTYPE_GE.
nCons	Number of rows in this chance constraint.
paiCons	An integer array containing row indices in the chanceconstraint.

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dPrLevel Probability level of this chance constraint.

dObjWeight The constraint's weight in the probabilistic objective relative to the original ob-

jective function.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSaddCones Add cones to a given model.

Description

R interface function for LINDO API function LSaddCones. For more information, please refer to LINDO API User Manual.

Usage

rLSaddCones(model,nCone,pszConeTypes,paszConenames = NULL,paiConebegcol,paiConecols)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nCone Number of cones to append to the model.

pszConeTypes A character array containing the type of each cone to be added to the model.

paszConenames A string array containing the names of each new cone.

paiConebegcol An integer vector containing the index of the first variable in each new cone.

paiConecols An integer array containing the indices of the variables in the new cones.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadConeData

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Description

R interface function for LINDO API function ${\sf LSaddConstraints}.$ For more information, please refer to LINDO API User Manual.

Usage

Arguments

model	A LINDO API model object, returned by rLScreateModel.
nNumaddcons	Number of constraints to append.
pszConTypes	A character array containing the type of each constraint to be added to the model.
paszConNames	A string array containing the names of each new constraint.
paiArows	An integer array containing the index of the first nonzero element in each new constraint.
padAcoef	A double array containing the nonzero coefficients of the new constraints.
paiAcols	An integer array containing the column indices of the nonzeros in the new constraints.
padB	A double array containing the right-hand side coefficients for each new con-

Value

An R list object with components:

straint.

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadLPData rLSaddVariables

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rLSaddDiscreteBlocks Add a new discrete stochastic block to the SP model.

Description

R interface function for LINDO API function LSaddDiscreteBlocks. For more information, please refer to LINDO API User Manual.

Usage

```
rLSaddDiscreteBlocks(model,iStage,nRealzBlock,padProb, pakStart,paiRows,paiCols,paiStvs,padVals,nModifyRule)
```

Arguments

model	A LINDO API model object, returned by rLScreateModel.
iStage	The stage of the stochastic block.
nRealzBlock	Number of discrete events in the block.
padProb	An double array containing the event probabilities.
pakStart	An integer array containing the starting positions of events in the sparse matrix or instruction list.
paiRows	An integer array containing row indices of stochastic parameters.
paiCols	An integer array containing column indices of stochastic parameters.
paiStvs	An integer array containing stochastic parameters in the instruction list.
padVals	A double array containing stochastic values associated with the stochastic parameters listed in paiStvs or (paiArows,paiAcols).
nModifyRule	A flag indicating whether stochastic parameters update the core model by adding or replacing.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSaddDiscreteIndep Add a new discrete independent stochastic parameter to the SP model.

Description

R interface function for LINDO API function LSaddDiscreteIndep. For more information, please refer to LINDO API User Manual.

Usage

```
rLSaddDiscreteIndep(model,iRow,jCol,iStv,nRealizations,padProbs,padVals,nModifyRule)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

iRow Row index of the stochastic parameter. jCol Column index of the stochastic parameter.

iStv Index of stochastic parameter in the instruction list.

nRealizations
Number of all possible realizations for the specified stochastic parameter.

padProbs A double array containing probabilities associated with the realizations of the

stochastic parameter.

padVals A double array containing values associated with the probabilities.

nModifyRule A flag indicating whether stochastic parameters update the core model by adding

or replacing.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSaddEmptySpacesAcolumns}$

Add empty space A, this can make inserting constraints more efficient.

Description

R interface function for LINDO API function LSaddEmptySpacesAcolumns. For more information, please refer to LINDO API User Manual.

Usage

rLSaddEmptySpacesAcolumns(model,paiColnnz)

Arguments

model A LINDO API model object, returned by rLScreateModel.

paiColnnz An integer array containing number of spaces to be inserted into each column.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSaddEmptySpacesNLPAcolumns}$

Add empty space A, this can make inserting constraints more efficient.

Description

R interface function for LINDO API function LSaddEmptySpacesNLPAcolumns. For more information, please refer to LINDO API User Manual.

Usage

 $rLS add {\tt EmptySpacesNLPAcolumns(model,paiColnnz)}$

Arguments

model A LINDO API model object, returned by rLScreateModel.

paiColnnz An integer array containing number of spaces to be inserted into each column.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSaddInstruct

rLSaddInstruct	Add instruction lists into a model structure.

Description

R interface function for LINDO API function LSaddInstruct. For more information, please refer to LINDO API User Manual.

Usage

Arguments

model	A LINDO API model object, returned by rLScreateModel.
nCons	Number of constraints in the model.
nObjs	Number of objectives in the model.
nVars	Number of variables in the model.
nNumbers	Number of real numbers in the model.
panObjSense	An integer array containing the indicator stating whether the objective is to be maximized or minimized. Valid values are LS_MAX or LS_MIN, respectively.
pszConType	A character array containing the type of each constraint. Each constraint is represented by a single byte in the array. Valid values for each constraint are 'L', 'E', 'G', or 'N' for less-than-or-equal-to, equal to, great-than-or-equal-to, or neutral, respectively.
pszVarType	A character array containing the type of each variable. Valid values for each variable are 'C', 'B', or 'I', for continuous, binary, or general integer, respectively.
panInstruct	An integer array containing the instruction list.
nInstruct	Number of items in the instruction list.
paiCons	An integer array containing the variable index.
padNumVal	A double array containing the value of each real number in the model.
padVarVal	A double array containing starting values for each variable in the given model.
paiObjBeg	An integer array containing the beginning positions on the instruction list for each objective row.
panObjLen	An integer array containing the length of instruction code (i.e., the number of individual instruction items) for each objective row.
paiConBeg	An integer array containing the beginning positions on the instruction list for each constraint row.
panConLen	An integer array containing the length of instruction code (i.e., the number of individual instruction items) for each constraint row.
padLB	A double array containing the lower bound of each variable.
padUB	A double array containing the upper bound of each variable.

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Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadInstruct

rLSaddNLPAj

Add NLP elements to the specified column for the given model.

Description

R interface function for LINDO API function LSaddNLPAj. For more information, please refer to LINDO API User Manual.

Usage

```
rLSaddNLPAj(model,iVar1,nRows,paiRows,padAj)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

iVar1 The index of the variable to which NLP elements will be added.

Number of constraints for which NLP elements will be added.

paiRows An integer array containing row indices of the nonlinear elements.

padAj A double array containing the initial nonzero coefficients of the NLP elements

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadNLPData

rLSaddNLPobj	Add NLP elements to the objective function for the given model.

Description

R interface function for LINDO API function LSaddNLPobj. For more information, please refer to LINDO API User Manual.

Usage

```
rLSaddNLPobj(model,nCols,paiCols,padColj)
```

Arguments

model	A LINDO API model object, returned by rLScreateModel.
nCols	Number of variables for which NLP elements will be added.
paiCols	An integer array containing the variable indices of the nonlinear elements.
padColj	A double array containing the initial nonzero coefficients of the NLP elements.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadNLPData

 ${\tt rLSaddParamDistIndep} \quad \textit{Add a new independent stochastic parameter with a parametric distribution to the SP model}.$

Description

R interface function for LINDO API function LSaddParamDistIndep. For more information, please refer to LINDO API User Manual.

Usage

rLS add Param DistIndep (model, iRow, jCol, iStv, nDistType, nParams, padParams, iModifyRule)

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Arguments

model A LINDO API model object, returned by rLScreateModel.

iRow Row index of the stochastic parameter. jCol Column index of the stochastic parameter.

iStv Index of stochastic parameter in the instruction list.

nDistType The parametric distribution type.

nParams Length of padParams.

padParams A double array containing the parameters of given distribution.

iModifyRule A flag indicating whether stochastic parameters update the core model by adding

or replacing.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSaddQCShift $Shift diag(Q_i) by lambda.$

Description

R interface function for LINDO API function LSaddQCShift. For more information, please refer to LINDO API User Manual.

Usage

rLSaddQCShift(model,iRow,dShift)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iRow An integer specifying the index of the QC row.

dShift A double specifying the shift parameter.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

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Description

R interface function for LINDO API function LSaddQCterms. For more information, please refer to LINDO API User Manual.

Usage

rLSaddQCterms(model,nQCnonzeros,paiQCconndx,paiQCvarndx1,paiQCvarndx2,padQCcoef)

Arguments

model	A LINDO API model object, returned by rLScreateModel.
nQCnonzeros	Total number of nonzeros in quadratic coefficient matrices to be added.
paiQCconndx	An integer array containing the index of the constraint associated with each nonzero quadratic term.
paiQCvarndx1	An integer array containing the first variable defining each quadratic term.
paiQCvarndx2	An integer array containing the second variable defining each quadratic term.
padQCcoef	A double array containing the nonzero coefficients in the quadratic matrix.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadQCData

rLSaddScenario	Add a new scenario block to the SP model.	

Description

R interface function for LINDO API function LSaddScenario. For more information, please refer to LINDO API User Manual.

Usage

```
rLSaddScenario(model,jScenario,iParentScen,iStage,dProb,nElems,paiRows,paiCols,paiStvs,padVals,nModifyRule)
```

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Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario Index of the new scenario to be added.

iParentScen Index of the parent scenario.

iStage Index of the stage the new scenario branches from its parent.

dProb The scenario probability.

nElems Number of stochastic parameters realized at stage iStage in the new scenario.

paiRows An integer array containing the row indices of stochastic parameters.

paiCols An integer array containing the column indices of stochastic parameters.

paiStvs A double array containing indices of stochastic parameters in instruction list.

padVals A double array containing values of stochastic parameters.

nModifyRule A flag indicating whether stochastic parameters update the core model by adding

or replacing.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSaddSETS	Add sets to a given model.

Description

R interface function for LINDO API function LSaddSETS. For more information, please refer to LINDO API User Manual.

Usage

rLS add SETS (model, nSETS, pszSETS type, pai CARD num, pai SETS begcol, pai SETS cols)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nSETS Number of sets to append to the model.

pszSETStype A character array containing the type of each set to be added to the model.

paiCARDnum An integer array containing the cardinalities of the sets to be added.

paiSETSbegcol An integer array containing the index of the first variable in each new set.

paiSETScols An integer array containing the indices of the variables in the new sets.

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Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadSETSData

rLSaddVariables Add variables to a given model.

Description

R interface function for LINDO API function LSaddVariables. For more information, please refer to LINDO API User Manual.

Usage

Arguments

model A LINDO API model object, returned by rLScreateModel.

nNumaddvars Number of variables to append to the model.

pszVarTypes A character array containing the types of each variable to be added to the model.

paszVarNames A string array containing the names of each new variable.

paiAcols An integer array containing the index of the first nonzero element in each new

column.

panAcols An integer array containing the length of each column.

padAcoef A double array containing the nonzero coefficients of the new columns.

paiArows An integer array containing the row indices of the nonzeros in the new columns.

padC A double array containing the objective coefficients for each new variable.

padL A double array containing the lower bound of each new variable.

A double array containing the upper bound of each new variable.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

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References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadLPData rLSaddConstraints

 ${\tt rLSaggregateStages}$

Load stage aggregation scheme for the SP model.

Description

R interface function for LINDO API function LSaggregateStages. For more information, please refer to LINDO API User Manual.

Usage

rLSaggregateStages(model,panScheme,nLength)

Arguments

model A LINDO API model object, returned by rLScreateModel.

panScheme An integer array containing the stage aggregation scheme.

nLength Length of panScheme.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLScalinfeasMIPsolution

Calculate the feasibility of a MIP solution.

Description

R interface function for LINDO API function LScalinfeasMIPsolution. For more information, please refer to LINDO API User Manual.

Usage

```
rLScalinfeasMIPsolution(model,padPrimalMipsol = NULL)
```

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Arguments

model A LINDO API model object, returned by rLScreateModel.

padPrimalMipsol

The primal solution. If it is NULL, the procedure returns the infeasibility of the

internal solution if any.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdIntPfeas Infeasibility of int variables. pbConsPfeas Infeasibility of constraints.

References

LINDO SYSTEMS home page at www.lindo.com

rLScheckConvexity

Optimize a quadratic model with the best suitable solver.

Description

R interface function for LINDO API function LScheckConvexity. For more information, please refer to LINDO API User Manual.

Usage

rLScheckConvexity(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLScopyParam 23

rLScopyParam	Copy model parameters to another model.	

Description

R interface function for LINDO API function LScopyParam. For more information, please refer to LINDO API User Manual.

Usage

```
rLScopyParam(smodel,tmodel,nSolverType)
```

Arguments

smodel A LINDO API model object to copy the parameters from.

tmodel A LINDO API model object to copy the parameters to.

nSolverType An integer specifying the solver type to copy the parameters for.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLScreateModel

rLScreateEnv Create a new instance of LINDO API environment object.	
---	--

Description

R interface function for LINDO API function LScreateEnv. For more information, please refer to LINDO API User Manual.

Usage

```
rLScreateEnv()
```

Details

There is no argument for this function. It goes to folder "LINDOAPI_HOME/license" to locate the license key file and create the LINDO API environment object.

24 rLScreateModel

Value

If successful, rLScreateEnv returns a LINDO API evriorment object; Otherwise, it returns NULL.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSdeleteEnv

rLScreateModel

Create a new instance of LINDO API model object.

Description

R interface function for LINDO API function LScreateModel. For more information, please refer to LINDO API User Manual.

Usage

rLScreateModel(env)

Arguments

env

A LINDO API environment object, returned by rLScreateEnv.

Details

Before this function is called, rLScreateEnv must be called to get a valid LINDO API environment object.

Value

If successful, rLScreateModel returns a LINDO API model object; Otherwise, it returns NULL.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSdeleteModel

rLScreateRG 25

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Create a new instance of LINDO API random generator object.

Description

R interface function for LINDO API function LScreateRG. For more information, please refer to LINDO API User Manual.

Usage

rLScreateRG(env,nMethod)

Arguments

env

A LINDO API environment object, returned by rLScreateEnv.

nMethod

An integer specifying the random number generator to use. Possible values are:

- LS_RANDGEN_FREE
- LS_RANDGEN_SYSTEM
- LS_RANDGEN_LINDO1
- LS_RANDGEN_LINDO2
- LS_RANDGEN_LIN1
- LS_RANDGEN_MULT1
- LS_RANDGEN_MERSENNE

Details

Before this function is called, rLScreateEnv must be called to get a valid LINDO API environment object.

Value

If successful, rLScreateRG returns a LINDO API random generator object; Otherwise, it returns NULL.

References

LINDO SYSTEMS home page at www.lindo.com

rLScreateRGMT

Create a new instance of LINDO API random generator object (multithread thread).

Description

R interface function for LINDO API function LScreateRGMT. For more information, please refer to LINDO API User Manual.

26 rLSdeduceStages

Usage

rLScreateRGMT(env,nMethod)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

nMethod An integer specifying the random number generator to use. Possible values are:

LS_RANDGEN_FREELS_RANDGEN_SYSTEMLS_RANDGEN_LINDO1

LS_RANDGEN_LINDO2LS_RANDGEN_LIN1

• LS_RANDGEN_MULT1

• LS_RANDGEN_MERSENNE

Details

Before this function is called, rLScreateEnv must be called to get a valid LINDO API environment object.

Value

If successful, rLScreateRG returns a LINDO API random generator object; Otherwise, it returns NULL.

References

LINDO SYSTEMS home page at www.lindo.com

rLSdeduceStages Deduce constraints and variables stage info.

Description

R interface function for LINDO API function LSdeduceStages. For more information, please refer to LINDO API User Manual.

Usage

 $\verb|rLS| deduceStages(model, nMaxStage, panRowStagesIn, panColStagesIn, panSparStage)| \\$

Arguments

model A LINDO API model object, returned by rLScreateModel.

nMaxStage Maximum number of stages

panRowStagesIn An integer array containing constraint stage information.

panColStagesIn An integer array containing variable stage information.

panSparStage An integer array containing random parameter stage information.

rLSdeleteAj 27

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

panRowStagseOut

An integer array containing constraint stage information.

panColStagesOut

An integer array containing variable stage information.

References

LINDO SYSTEMS home page at www.lindo.com

rLSdeleteAj	Delete the elements at specified rows for the specified column for the
	given model.

Description

R interface function for LINDO API function LSdeleteAj. For more information, please refer to LINDO API User Manual.

Usage

```
rLSdeleteAj(model,iVar1,nRows,paiRows)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

iVar1 The index of the variable whose elements will be deleted.

Number of constraints at which elements will be deleted.

paiRows An integer array containing the row indices of the elements to be deleted.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

28 rLSdeleteConstraints

rLSdeleteCones Delete a set of cones in the given model.

Description

R interface function for LINDO API function LSdeleteCones. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteCones(model,nCones,paiCones)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nCones Number of cones to be deleted.

paiCones An integer array containing the indices of the cones to be deleted.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSdeleteConstraints Delete a set of constraints in the given model.

Description

R interface function for LINDO API function LSdeleteConstraints. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteConstraints(model,nCons,paiCons)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nCons Number of constraints to be deleted.

paiCons An integer array containing the indices of the constraints to be deleted.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

rLSdeleteEnv 29

References

LINDO SYSTEMS home page at www.lindo.com

rLSdeleteEnv

Delete LINDO API environment object.

Description

R interface function for LINDO API function LSdeleteEnv. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteEnv(env)

Arguments

env

A LINDO API environment object, returned by rLScreateEnv.

Details

The memory used by the environment object is freed.

Value

An R list object with components:

ErrorCode

Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLScreateEnv

rLSdeleteModel

Delete LINDO API model object.

Description

R interface function for LINDO API function LSdeleteModel. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteModel(model)

30 rLSdeleteNLPobj

Arguments

model A LINDO API model object, returned by rLScreateModel.

Details

The memory used by the model object is freed.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLScreateModel

rLSdeleteNLPobj

Delete NLP elements from the objective function for the given model.

Description

R interface function for LINDO API function LSdeleteNLPobj. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteNLPobj(model,nCols,paiCols)

Arguments

paiCols

model A LINDO API model object, returned by rLScreateModel.

nCols Number of variables for which NLP elements will be deleted..

An integer array containing the indices of the variables whose NLP elements are

to be deleted.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSdeleteQCterms 31

rLSdeleteQCterms Delete the quadratic terms from a set of constraints in the given mode

Description

R interface function for LINDO API function LSdeleteQCterms. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteQCterms(model,nCons,paiCons)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nCons Number of constraints in the model whose quadratic terms will be deleted.

paiCons An integer array containing the indices of the constraints whose quadratic terms

will be deleted.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSdeleteSemiContVars Delete a set of semi-continuous variables in the given model.

Description

R interface function for LINDO API function LSdeleteSemiContVars. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteSemiContVars(model,nSCVars,paiSCVars)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nSCVars Number of semi-continuous variables to be deleted.

paiSCVars An integer array containing the indices of the semi-continuous variables to be

deleted.

32 rLSdeleteSETS

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSdeleteSETS

Delete the sets in the given model.

Description

R interface function for LINDO API function LSdeleteSETS. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteSETS(model,nSETS,paiSETS)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nSETS Number of sets to be deleted.

paiSETS An integer array containing the indices of the sets to be deleted.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSdeleteString 33

rLSdeleteString

Delete the complete string data, including the string vector and values.

Description

R interface function for LINDO API function LSdeleteString. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteString(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSdeleteStringData

Delete the string values data.

Description

R interface function for LINDO API function LSdeleteStringData. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteStringData(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

34 rLSdisposeRG

rLSdeleteVariables	Delete a set of variables in the given model.
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Description

R interface function for LINDO API function LSdeleteVariables. For more information, please refer to LINDO API User Manual.

Usage

rLSdeleteVariables(model,nVars,paiVars)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nVars Number of variables to be deleted.

paiVars An integer array containing the indices of the ariables to be deleted.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSdisposeRG Delete the specified random generator object.
--

Description

R interface function for LINDO API function LSdisposeRG. For more information, please refer to LINDO API User Manual.

Usage

rLSdisposeRG(rg)

Arguments

rg A LINDO API random generator object, returned by rLScreateRG.

Value

ErrorCode Zero if successful, nonzero otherwise.

References

rLSfillRGBuffer 35

rLSfillRGBuffer	Generate next batch of random numbers into random number buffer.
-----------------	--

Description

R interface function for LINDO API function LSfillRGBuffer. For more information, please refer to LINDO API User Manual.

Usage

```
rLSfillRGBuffer(rg)
```

Arguments

A LINDO API random generator object, returned by rLScreateRG. rg

Value

Zero if successful, nonzero otherwise. ErrorCode

References

LINDO SYSTEMS home page at www.lindo.com

rLSfindBlockStructure Examine the nonzero structure of the constraint matrix and tries to identify block structures in the model.

Description

R interface function for LINDO API function LSfindBlockStructure. For more information, please refer to LINDO API User Manual.

Usage

rLSfindBlockStructure(model,nBlock,nType)

Arguments

model A LINDO API model object, returned by rLScreateModel. nBlock Number of blocks to decompose the coefficient matrix into. Type of decomposition requested. The possible values are identified with the nType

following macros:

- LS_LINK_BLOCKS_NONETry total decomposition (no linking rows or columns).
- LS_LINK_BLOCKS_COLSThe decomposed model will have dual angular structure (linking columns).
- LS_LINK_BLOCKS_ROWSThe decomposed model will have block angular structure (linking rows).

36 rLSfindIIS

• LS_LINK_BLOCKS_BOTHThe decomposed model will have both dual and block angular structure (linking rows and columns).

• LS_LINK_BLOCKS_FREESolver decides which type of decomposition to use

Details

If neither linking rows nor linking columns exist, then the model is called 'totally decomposable'. Unless total decomposition is requested, the user should specify as an input the number of blocks to decompose the matrix into.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSfindIIS Find an irreducibly inconsistent set (IIS) of constraints for an infeasible model.

Description

R interface function for LINDO API function LSfindIIS. For more information, please refer to LINDO API User Manual.

Usage

rLSfindIIS(model,nLevel)

Arguments

 ${\sf model}$

A LINDO API model object, returned by rLScreateModel.

nLevel

The level of analysis in finding the IIS. Bit mask values are:

- LS_NECESSARY_ROWS = 1
- LS_NECESSARY_COLS = 2
- LS_SUFFICIENT_ROWS = 4
- LS_SUFFICIENT_COLS = 8

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSfindIUS 37

rLSfindIUS

Find an irreducibly unbounded set (IUS) of columns for an unbounded linear program.

Description

R interface function for LINDO API function LSfindIUS. For more information, please refer to LINDO API User Manual.

Usage

```
rLSfindIUS(model,nLevel)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

nLevel The level of analysis in finding the IUS. Bit mask values are:

• LS_NECESSARY_COLS = 2

• LS_SUFFICIENT_COLS = 8

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSfreeGOPSolutionMemory

Free up the arrays associated with the GOP solution of a given model.

Description

R interface function for LINDO API function LSfreeGOPSolutionMemory. For more information, please refer to LINDO API User Manual.

Usage

rLSfreeGOPSolutionMemory(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Details

After freeing the memory, you will lose all access to the information associated to GOP solutions.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSfreeHashMemory

Free up work arrays associated with a given model's variable name hashing.

Description

R interface function for LINDO API function LSfreeHashMemory. For more information, please refer to LINDO API User Manual.

Usage

rLSfreeHashMemory(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Details

This will release memory to the system pool, but will cause any subsequent variable name lookup to pause to regenerate these tables.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSfreeMIPSolutionMemory

Free up the arrays associated with the MIP solution of a given model.

Description

R interface function for LINDO API function LSfreeMIPSolutionMemory. For more information, please refer to LINDO API User Manual.

Usage

rLSfreeMIPSolutionMemory(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Details

After freeing the memory, you will lose all access to the information associated to MIP solutions.

Value

An R list object with components:

ErrorCode

Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSfreeSolutionMemory Free up the arrays associated with the solution of a given model.

Description

R interface function for LINDO API function LSfreeSolutionMemory. For more information, please refer to LINDO API User Manual.

Usage

rLSfreeSolutionMemory(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Details

This will release the associated memory blocks to the system, but will not cause the solver to loose any warm start capability for the model on its next run. However, you will lose all access to the model's solution information.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSfreeSolverMemory

Free up solver work arrays associated with a given model.

Description

R interface function for LINDO API function LSfreeSolverMemory. For more information, please refer to LINDO API User Manual.

Usage

rLSfreeSolverMemory(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Details

This will release the associated memory to the system, but will cause any subsequent reoptimization of the model to take more time. In other words, the solver will lose its warm start capability for the model on its next run. Note that by freeing solver memory, you will not lose access to the model's solution information.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSfreeStocHashMemory Free up Stoch Hashtable memory used in the model for fast name lookup.

Description

R interface function for LINDO API function LSfreeStocHashMemory. For more information, please refer to LINDO API User Manual.

Usage

rLSfreeStocHashMemory(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode

Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSfreeStocMemory

Free up stochastic memory.

Description

R interface function for LINDO API function LSfreeStocMemory. For more information, please refer to LINDO API User Manual.

Usage

rLSfreeStocMemory(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode

Zero if successful, nonzero otherwise.

References

rLSgetBestBounds

rLSgetBasis	Get information about the basis that was found after optimizing the given model.
-------------	--

Description

R interface function for LINDO API function LSgetBasis. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetBasis(model)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

panCstatus An integer array containing information about the status of the variables.

An integer array containing information about the status of the constraints.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadBasis

rLSgetBestBounds	Finds the best implied variable bounds for the specified model by im- proving the original bounds using extensive preprocessing and prob-
	ing.

Description

R interface function for LINDO API function LSgetBestBounds. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetBestBounds(model)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

rLSgetBlockStructure 43

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padBestL Best implied lower bounds if different from NULL.
padBestU Best implied upper bounds if different from NULL.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetBlockStructure Retrieve the block structure information.

Description

R interface function for LINDO API function LSgetBlockStructure. For more information, please refer to LINDO API User Manual.

Usage

rLSgetBlockStructure(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Details

Following a call to LSfindBlockStructure().

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnBlock Number of blocks to decompose the model matrix into.

panRblock An integer array containing information about the block membership of the con-

straints.

panCblock An integer array containing information about the block membership of the vari-

ables.

pnType Type of the decomposition.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSfindBlockStructure

rLSgetBoundRanges Retrieves the maximum allowable decrease and increase in the primal

variables for which the optimal basis remains unchanged.

Description

R interface function for LINDO API function LSgetBoundRanges. For more information, please refer to LINDO API User Manual.

Usage

rLSgetBoundRanges(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padDec Maximum allowable decrease in the lower and upper bounds.

padInc Maximum allowable increase in the lower and upper bounds.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetChanceConstraint

Get the stochastic data for the specified chance constraint.

Description

R interface function for LINDO API function LSgetChanceConstraint. For more information, please refer to LINDO API User Manual.

Usage

rLSgetChanceConstraint(model,iChance)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iChance Index of the chance constraint.

rLSgetConeDatai 45

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

piSense Sense of the chance constraint.

pnCons Number of constraints in the chance-constraint.

paiCons An integer array containing the indices of the constraints in the constraints in

the chance-constraint pnCons or more.

pdProb Probability level required.

pdObjWeight Weight of the chance constraint in the probabilistic objective.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetConeDatai Retrieve data for cone i.

Description

R interface function for LINDO API function LSgetConeDatai. For more information, please refer to LINDO API User Manual.

Usage

rLSgetConeDatai(model,iCone)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iCone Index of the cone you wish to receive information on.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pchConeType Type of the cone.

piNnz Number of variables characterizing the cone.

paiCols An integer array containing indices of variables characterizing the cone.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetConstraintDatai

46 rLSgetConeNamei

rLSgetConeIndex Retrieve

Retrieve the name of a cone, given its index.

Description

R interface function for LINDO API function LSgetConeIndex. For more information, please refer to LINDO API User Manual.

Usage

rLSgetConeIndex(model,pszConeName)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszConeName Name of the cone whose index you wish to retrieve.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

piCone Index of the cone.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetConstraintIndex

rLSgetConeNamei Get the name of a cone with a specified index.

Description

R interface function for LINDO API function LSgetConeNamei. For more information, please refer to LINDO API User Manual.

Usage

rLSgetConeNamei(model,iCone)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iCone Index of the cone whose name you wish to retrieve.

rLSgetConstraintDatai 47

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachConeName Name of the cone.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetConstraintNamei

rLSgetConstraintDatai Get data on a specified constraint.

Description

R interface function for LINDO API function LSgetConstraintDatai. For more information, please refer to LINDO API User Manual.

Usage

rLSgetConstraintDatai(model,iCon)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iCon Index of the constraint you wish to receive information on.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pchConType Type of the constraint.

 ${\tt pchIsNlp} \qquad \qquad 0 \text{ if the constraint is linear and 1 if it is nonlinear.}$

pdB Right-hand side value of the constraint.

References

rLSgetConstraintIndex Retrieve the index of a constraint, given its name.

Description

R interface function for LINDO API function LSgetConstraintIndex. For more information, please refer to LINDO API User Manual.

Usage

rLSgetConstraintIndex(model,pszConName)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszConName Name of the constraint whose index you wish to retrieve.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

piCon Index of the constraint.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetVariableIndex

 ${\tt rLSgetConstraintNamei} \ \ \textit{Retrieve the name of a constraint, given its index number.}$

Description

R interface function for LINDO API function LSgetConstraintNamei. For more information, please refer to LINDO API User Manual.

Usage

rLSgetConstraintNamei(model,iCon)

Arguments

model A LINDO API model object, returned by rLScreateModel. iCon Index of the constraint whose name you wish to retrieve.

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Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachConName Name of the constraint.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetVariableNamej

rLSgetConstraintProperty

Return the property of the specified constraint of the given model.

Description

R interface function for LINDO API function ${\sf LSgetConstraintProperty}$. For more information, please refer to LINDO API User Manual.

Usage

rLSgetConstraintProperty(model,ndxCons)

Arguments

model A LINDO API model object, returned by rLScreateModel.

ndxCons The index of the constraint for which the property is requested.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnConptype The constraint property.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSsetConstraintProperty

rLSgetConstraintRanges

Retrieves the maximum allowable decrease and increase in the righthand side values of constraints for which the optimal basis remains unchanged.

Description

R interface function for LINDO API function LSgetConstraintRanges. For more information, please refer to LINDO API User Manual.

Usage

rLSgetConstraintRanges(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padDec Maximum allowable decrease in the right-hand sides of constraints.

padInc Maximum allowable increase in the right-hand sides of constraints.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetConstraintStages

Retrieve the stage indices of constraints.

Description

R interface function for LINDO API function LSgetConstraintStages. For more information, please refer to LINDO API User Manual.

Usage

rLSgetConstraintStages(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

panStage An integer array containing the stage indices of constraints in the core model.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetCorrelationMatrix

Get the correlation structure between variables.

Description

R interface function for LINDO API function LSgetCorrelationMatrix. For more information, please refer to LINDO API User Manual.

Usage

rLSgetCorrelationMatrix(model,iFlag,nCorrType)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iFlag An integer specifying the sample (original or corr-induced). Possible values are:

• 0: Use independent sample

• 1: Use dependent (correlation induced) sample

nCorrType Correlation type. Possible values are:

• LS_CORR_PEARSON

• LS_CORR_SPEARMAN

• LS_CORR_KENDALL

LS_CORR_TARGET

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnQCnnz Number of nonzero correlation coefficients.

paiQCcols1 An integer array containing the first index of variable the correlation term be-

longs to.

paiQCcols2 An integer array containing the second index of variable the correlation term

belongs to.

padQCcoef A double array containing the correlation terms.

References

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rLSgetDeteqModel	Get the deterministic equivalent (DEQ) of the SP model.
------------------	---

Description

R interface function for LINDO API function LSgetDeteqModel. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetDeteqModel(model,iDeqType)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

iDeqType An integer specifying the DEQ type (implicit or explicit). Possible values are:

LS_DETEQ_FREELS_DETEQ_IMPLICIT

LS_DETEQ_EXPLICIT

Value

If successful, rLSgetDeteqModel returns a LINDO API model object referring to the DEQ model; Otherwise, it returns NULL.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetDInfo	Return model or solution double information about the current state
	of the LINDO API solver after model optimization is completed.

Description

R interface function for LINDO API function LSgetDInfo. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetDInfo(model,nQuery)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery Number of stages/blocks in the dual angular model.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdResult A double value for requested information.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetIInfo

rLSgetDiscreteBlockOutcomes

Get the outcomes for the specified block-event at specified block-realization index.

Description

R interface function for LINDO API function LSgetDiscreteBlockOutcomes. For more information, please refer to LINDO API User Manual.

Usage

rLSgetDiscreteBlockOutcomes(model, iEvent, iRealz)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iEvent Index of the discrete block event.

iRealz Index of a block realization in the specified block event.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

nRealz Number of individual stochastic parameters consitituting the block realization

iRealz.

paiArows An integer array containing the row indices of stochastic parameters.

An integer array containing the column indices of stochastic parameters.

paiStvs An integer array containing indices of stochastic parameters.

padVals A double array containing the values associated with the stochastic parameters

listed in paiStvs or (paiArows,paiAcols).

References

rLSgetDiscreteBlocks Get the stochastic data for the discrete block event at specified index.

Description

R interface function for LINDO API function LSgetDiscreteBlocks. For more information, please refer to LINDO API User Manual.

Usage

rLSgetDiscreteBlocks(model,iEvent)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iEvent Index of the discrete block event.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

nDistType Distribution type of the event.
iStage Stage index of the block event.

nRealzBlock Number of block realizations in the event.

padProbs A double array containing the event probabilities.

iModifyRule A flag indicating whether stochastic parameters update the core model by adding

or replacing.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetDiscreteIndep Get the stochastic data for the (independent) discrete stochastic parameter at the specified event index.

Description

R interface function for LINDO API function LSgetDiscreteIndep. For more information, please refer to LINDO API User Manual.

Usage

rLSgetDiscreteIndep(model,iEvent)

rLSgetDistrRV 55

Arguments

model A LINDO API model object, returned by rLScreateModel.

iEvent Index of the discrete independent event.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

nDistType Distribution type of the event.

iStage Stage index of the discrete-independent event.

iRow Row index of the stochastic parameter. jCol Column index of the stochastic parameter.

iStv Index of stochastic parameter in the instruction list.

nRealizations Number of all possible realizations for the stochastic parameter.

padProbs A double array containing the probabilities associated with the realizations of

the stochastic parameter.

padVals A double array containing the values associated with the realizations of the

stochastic parameter.

iModifyRule A flag indicating whether stochastic parameters update the core model by adding

or replacing.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetDistrRV Get the next double random variate of underlying distribution.

Description

R interface function for LINDO API function LSgetDistrRV. For more information, please refer to LINDO API User Manual.

Usage

rLSgetDistrRV(rg)

Arguments

rg A LINDO API random generator object, returned by rLScreateRG.

Value

ErrorCode Zero if successful, nonzero otherwise.

pdResult The next random value from underlying distribution.

References

rLSgetDoubleRV Get the next standard uniform random variate in the stream.

Description

R interface function for LINDO API function LSgetDoubleRV. For more information, please refer to LINDO API User Manual.

Usage

rLSgetDoubleRV(rg)

Arguments

rg A LINDO API random generator object, returned by rLScreateRG.

Value

ErrorCode Zero if successful, nonzero otherwise.

pdResult The result.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetDouParameterRange

Retrieve the range of a parameter of type double.

Description

R interface function for LINDO API function LSgetDouParameterRange. For more information, please refer to LINDO API User Manual.

Usage

rLSgetDouParameterRange(model,nParameter)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nParameter An integer parameter identifier.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdValMIN The minimum value of parameter.

pdValMAX The maximum value of parameter.

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References

LINDO SYSTEMS home page at www.lindo.com

rLSgetDualModel

Construct the explicit dual from a primal problem.

Description

R interface function for LINDO API function LSgetDualModel. For more information, please refer to LINDO API User Manual.

Usage

rLSgetDualModel(model,dualmodel)

Arguments

model Primal model. A LINDO API model object, returned by rLScreateModel. dualmodel Dual model. A LINDO API model object, returned by rLScreateModel.

Details

The dual has its own memory blocks and does not share any with the primal.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetDualSolution

Return the dual solution values for a given model.

Description

R interface function for LINDO API function LSgetDualSolution. For more information, please refer to LINDO API User Manual.

Usage

rLSgetDualSolution(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padDual A double array containing the dual solution.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetPrimalSolution

 ${\tt rLSgetEnvDouParameter} \ \ \textit{Retrieves a double precision parameter for a specified environment}.$

Description

R interface function for LINDO API function LSgetEnvDouParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetEnvDouParameter(env,nParameter)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

nParameter An integer referring to a double precision parameter.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdValue The parameter's value.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetModelDouParameter

rLSgetEnvIntParameter Retrieves a integer precision parameter for a specified environment.

Description

R interface function for LINDO API function LSgetEnvIntParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetEnvIntParameter(env,nParameter)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

nParameter An integer referring to an integer precision parameter.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnValue The parameter's value.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetModelIntParameter

rLSgetEnvStocParameterChar

Get a stochastic parameter value of type characters from the given env.

Description

R interface function for LINDO API function LSgetEnvStocParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetEnvStocParameterChar(env,nQuery)

Arguments

env A LINDO API env object, returned by rLScreateEnv.

nQuery A valid query macro.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachResult The result of type characters.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetEnvStocParameterDou

Get a stochastic parameter value of type double from the given env.

Description

R interface function for LINDO API function LSgetEnvStocParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetEnvStocParameterDou(env,nQuery)

Arguments

env A LINDO API env object, returned by rLScreateEnv.

nQuery A valid query macro.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdResult The result of type double.

References

 ${\tt rLSgetEnvStocParameterInt}$

Get a stochastic parameter value of type integer from the given env.

Description

R interface function for LINDO API function LSgetEnvStocParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetEnvStocParameterInt(env,nQuery)

Arguments

env A LINDO API env object, returned by rLScreateEnv.

nQuery A valid query macro.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnResult The result of type integer.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetErrorMessage Retrieves the error message associated with the given error code.

Description

R interface function for LINDO API function LSgetErrorMessage. For more information, please refer to LINDO API User Manual.

Usage

rLSgetErrorMessage(env,errorcode)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

errorcode An integer referring to the error code.

62 rLSgetErrorRowIndex

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachMessage The error message associated with the given error code.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetErrorRowIndex

Retrieves the index of the row where a numeric error has occurred.

Description

R interface function for LINDO API function LSgetErrorRowIndex. For more information, please refer to LINDO API User Manual.

Usage

rLSgetErrorRowIndex(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

piRow The row index with numeric error.

References

rLSgetFileError 63

rLSgetFileError	Provides the line number and text of the line in which an error oc-
	curred while reading or writing a file.

Description

R interface function for LINDO API function LSgetFileError. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetFileError(model)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnLinenum line number in the I/O file where the error has occurred.

pachLinetxt the text of the line where the error has occurred.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetIInfo	Return model or solution integer information about the current state
	of the LINDO API solver after model optimization is completed.

Description

R interface function for LINDO API function LSgetIInfo. For more information, please refer to LINDO API User Manual.

Usage

```
{\tt rLSgetIInfo(model,nQuery)}
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery Number of stages/blocks in the dual angular model.

rLSgetIIS

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnResult An integer value for requested information.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetDInfo

rLSgetIIS	Retrieve the irreducibly inconsistent set (IIS) of constraints for an in-
	feasible model.

Description

R interface function for LINDO API function LSgetIIS. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetIIS(model)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

Details

Following a call to LSfindIIS().

Value

An R list object with components:

ErrorCode	Zero if successful, nonzero otherwise.
pnSuf_r	Number of constraints in the sufficient set.
pnIIS_r	Number of rows in the IIS.
paiCons	An integer array containg indices of the rows in the IIS.
pnSuf_c	Number of column bounds in the sufficient set.
pnIIS_c	number of column bounds in the IIS.
paiVars	An integer array containg indices of the column bounds in the IIS.
panBnds	An integer array indicating whether the lower or the upper bound of the variable is in the IIS.

rLSgetInitSeed 65

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSfindIIS

rLSgetInitSeed

Get the seed initiated this random generator.

Description

R interface function for LINDO API function ${\tt LSgetInitSeed}$. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetInitSeed(rg)
```

Arguments

rg A LINDO API random generator object, returned by rLScreateRG.

Value

ErrorCode Zero if successful, nonzero otherwise.

pnResult The seed initiated the random generator.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetInt32RV

Get the next integer random variate in the stream.

Description

R interface function for LINDO API function LSgetInt32RV. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetInt32RV(rg,iLow,iHigh)
```

Arguments

rg A LINDO API random generator object, returned by rLScreateRG.

iLow The lower bound. iHigh The upper bound.

ErrorCode Zero if successful, nonzero otherwise.

pnResult The result.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSgetIntParameterRange}$

Retrieve the range of a parameter of type integer.

Description

R interface function for LINDO API function LSgetIntParameterRange. For more information, please refer to LINDO API User Manual.

Usage

rLSgetIntParameterRange(model,nParameter)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nParameter An integer parameter identifier.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnValMIN The minimum value of parameter.

pnValMAX The maximum value of parameter.

References

rLSgetIUS 67

rLSgetIUS	Retrieve the irreducibly unbounded set (IUS) of columns for an un-
	bounded linear model.

Description

R interface function for LINDO API function LSgetIUS. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetIUS(model)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

Details

Following a call to LSfindIUS().

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnSuf Number of columns in the sufficient set.

pnIUS Number of columns in the IIS.

paiVars An integer array containg indices of the columns in the IUS.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSfindIUS

 ${\tt rLSgetLPC} on straint Datai$

Retrieve the formulation data for a specified constraint in a linear or mixed integer linear program.

Description

R interface function for LINDO API function LSgetLPConstraintDatai. For more information, please refer to LINDO API User Manual.

rLSgetLPData

Usage

rLSgetLPConstraintDatai(model,iCon)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iCon Index of the constraint you wish to receive information on.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pchConType Type of the constraint.

pdB Right-hand side value of the constraint.

pnNnz Number of nonzero coefficients in the constraint.

paiVar An integer array containing the indices of the variables with nonzero coefficients

in the constraint.

padAcoef A double array containing the constraint's nonzero coefficients.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetLPVariableDataj

 ${\tt rLSgetLPData} \qquad \qquad \textit{Retrieve the formulation data for a given linear or mixed integer linear}$

programming model.

Description

R interface function for LINDO API function LSgetLPData. For more information, please refer to LINDO API User Manual.

Usage

rLSgetLPData(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pn0bjSense An integer indicating whether the objective is to be maximized or minimized.

pd0bjConst A double precision constant to be added to the objective value.

padC A double array containing the linear program's objective coefficients.

A double array containing the constraint right-hand side coefficients.

pachConTypes A character array containing the type of each constraint.

paiAcols An integer array containing the index of the first nonzero in each column.

panAcols An integer array containing the length of each column.

padAcoef A double array containing the nonzero coefficients of the constraint matrix.

paiArows An integer array containing the row indices of the nonzeros in the constraint

matrix.

padL A double array containing the lower bound of each variable.

A double array containing the upper bound of each variable.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadLPData

rLSgetLPVariableDataj Retrieve the formulation data for a specified variable.

Description

R interface function for LINDO API function LSgetLPVariableDataj. For more information, please refer to LINDO API User Manual.

Usage

rLSgetLPVariableDataj(model,iVar)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iVar Index of the variable whose data you wish to retrieve.

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Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pchVartype Type of the variable.

pdC Objective coefficient of the variable.

pdL Lower bound of the variable. pdU Upper bound of the variable.

pnAnnz Number of nonzero constraint coefficients in the variable's column.

paiArows An integer array containing the row indices of the variable's nonzeros.

padAcoef A double array that returns the variable's nonzero coefficients.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetLPData

rLSgetMIPBasis Get information about the basis that was found at the node that yielded

the optimal MIP solution.

Description

R interface function for LINDO API function LSgetMIPBasis. For more information, please refer to LINDO API User Manual.

Usage

rLSgetMIPBasis(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

panCstatus An integer array containing information about the status of the variables.

An integer array containing information about the status of the constraints.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadBasis rLSgetBasis

rLSgetMIPDualSolution Get the current dual solution for a MIP model.

Description

R interface function for LINDO API function LSgetMIPDualSolution. For more information, please refer to LINDO API User Manual.

Usage

rLSgetMIPDualSolution(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padDual A double array containing the dual solution to the integer model.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

 ${\tt rLSgetMIPPrimalSolution}$

 ${\tt rLSgetMIPPrimalSolution}$

Get the current primal solution for a MIP model.

Description

R interface function for LINDO API function LSgetMIPPrimalSolution. For more information, please refer to LINDO API User Manual.

Usage

 ${\tt rLSgetMIPPrimalSolution(model)}$

Arguments

model A LINDO API model object, returned by rLScreateModel.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padPrimal A double array containing the primal solution to the integer model.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetMIPReducedCosts Get the current reduced cost for a MIP model.

Description

R interface function for LINDO API function LSgetMIPReducedCosts. For more information, please refer to LINDO API User Manual.

Usage

rLSgetMIPReducedCosts(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padReducedCost A double array containing the reduced cost to the integer model.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

 ${\tt rLSgetMIPPrimalSolution}$

rLSgetMIPSlacks 73

rLSgetMIPSlacks

Get the current slack values for a MIP model.

Description

R interface function for LINDO API function LSgetMIPS1acks. For more information, please refer to LINDO API User Manual.

Usage

rLSgetMIPSlacks(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padSlack A double array containing the slack values to the integer model.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetMIPDualSolution

rLSgetMIPVarStartPoint

Retrieve the values of the initial MIP primal solution.

Description

R interface function for LINDO API function LSgetMIPVarStartPoint. For more information, please refer to LINDO API User Manual.

Usage

rLSgetMIPVarStartPoint(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padPrimal A double array containing the starting values for each variable in the given MIP

model.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadMIPVarStartPoint

rLSgetMIPVarStartPointPartial

Retrieve the resident initial point for MIP/MINLP models.

Description

R interface function for LINDO API function LSgetMIPVarStartPointPartial. For more information, please refer to LINDO API User Manual.

Usage

rLSgetMIPVarStartPointPartial(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnCols The number of variables in the partial solution.

paiCols An integer array containing the indicies of variables in the partial solution.

panPrimal An integer array containing the values of the partial solution.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadMIPVarStartPointPartial

rLSgetModelDouParameter

Retrieves a double precision parameter for a specified model.

Description

R interface function for LINDO API function LSgetModelDouParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetModelDouParameter(model,nParameter)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nParameter An integer referring to a double precision parameter.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdValue The parameter's value.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSgetModelIntParameter}$

Retrieves a integer precision parameter for a specified model.

Description

R interface function for LINDO API function LSgetModelIntParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetModelIntParameter(model,nParameter)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nParameter An integer referring to an integer precision parameter.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnValue The parameter's value.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetModelDouParameter

 ${\tt rLSgetModelStocDouParameter}$

Get the current value of a double valued parameter for the given model.

Description

R interface function for LINDO API function LSgetModelStocDouParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetModelStocDouParameter(model,iPar)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iPar A valid parameter macro.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdValue The current value of the parameter.

References

rLSgetModelStocIntParameter

Get the current value of an integer valued parameter for the given model.

Description

R interface function for LINDO API function LSgetModelStocIntParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetModelStocIntParameter(model,iPar)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iPar A valid parameter macro.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

piValue The current value of the parameter.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSgetModelStocParameterChar}$

Get a stochastic parameter value of type characters from the given model.

Description

R interface function for LINDO API function LSgetModelStocParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetModelStocParameterChar(model,nQuery)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid query macro.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachResult The result of type characters.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetModelStocParameterDou

Get a stochastic parameter value of type double from the given model.

Description

R interface function for LINDO API function LSgetModelStocParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetModelStocParameterDou(model,nQuery)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid query macro.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdResult The result of type double.

References

 ${\tt rLSgetModelStocParameterInt}$

Get a stochastic parameter value of type integer from the given model.

Description

R interface function for LINDO API function LSgetModelStocParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSgetModelStocParameterInt(model,nQuery)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid query macro.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnResult The result of type integer.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetNextBestMIPSol Generate the next best (in terms of objective value) solution for the current mixed integer model.

Description

R interface function for LINDO API function LSgetNextBestMIPSol. For more information, please refer to LINDO API User Manual.

Usage

rLSgetNextBestMIPSol(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Details

Repeated calls to rLSgetNextBestMIPSol will allow one to generate the so-called K-Best solutions to mixed-integer model. This is useful for revealing alternate optima.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnStatus The status on the new, next-best solution.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetNLPConstraintDatai

Get data about the nonlinear structure of a specific row of the model.

Description

R interface function for LINDO API function LSgetNLPConstraintDatai. For more information, please refer to LINDO API User Manual.

Usage

rLSgetNLPConstraintDatai(model,iCon)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iCon Index of the constraint you wish to receive information on.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnNnz Number of nonlinear nonzeros in constraint i.

paiNLPcols An integer array containing the column indices of the nonlinear nonzeros in the

ith row of the constraint matrix.

padNLPcoef A double array containing the current values of the nonzero coefficients in the

ith row of the coefficient (Jacobian) matrix.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetNLPData

rLSgetNLPData81

rLSgetNLPData	Get data about the nonlinear structure of a model.	

Description

R interface function for LINDO API function ${\tt LSgetNLPData}.$ For more information, please refer to LINDO API User Manual.

Usage

rLSgetNLPData(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode	Zero if successful, nonzero otherwise.
paiNLPcols	An integer array containing the index of the first nonlinear nonzero in each column.
panNLPcols	An integer array containing the number of nonlinear elements in each column.
padNLPcoef	A double array containing the current values of the nonzero coefficients in the (Jacobian) matrix.
paiNLProws	An integer array containing the row indices of the nonlinear nonzeros in the coefficient matrix.
pnNLPobj	Number of nonlinear variables in the objective function.
paiNLPobj	An integer array containing column indices of the nonlinear terms in the objective.
padNLPobj	A double array containing the current partial derivatives of the objective corresponding to the variables in paiNLPobj.
pachNLPConTypes	

A character array whose elements indicate whether a constraint has nonlinear terms or not.If pachNLPConTypes[i] > 0, then constraint i has nonlinear terms.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadNLPData

rLSgetNLPObjectiveData

Get the NLP data of the Objective.

Description

R interface function for LINDO API function LSgetNLPObjectiveData. For more information, please refer to LINDO API User Manual.

Usage

rLSgetNLPObjectiveData(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnNLPobjnnz Number of NLP nonzeros in objective.

paiNLPobj An integer array containing the column indices for NLP elements in the objec-

tive.

padNLPobj A double array containing NLP row values for NLP elements in the objective.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetNLPData

rLSgetNLPVariableDataj

Get data about the nonlinear structure of a specific column of the

model.

Description

R interface function for LINDO API function LSgetNLPVariableDataj. For more information, please refer to LINDO API User Manual.

Usage

rLSgetNLPVariableDataj(model,iVar)

Arguments

model A LINDO API model object, returned by rLScreateModel. iVar Index of the variable you wish to receive information on.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnNnz Number of nonlinear nonzeros in column j.

panNLProws An integer array containing the row indices of the nonlinear nonzeros in the jth

column of the constraint matrix.

padNLPcoef A double array containing the current values of the nonzero coefficients in the

jth column of the coefficient (Jacobian) matrix with respect to the last primal

solution computed during the iterations.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetNLPData

rLSgetNodeDualSolution

Return the dual solution for the specified node.

Description

R interface function for LINDO API function LSgetNodeDualSolution. For more information, please refer to LINDO API User Manual.

Usage

rLSgetNodeDualSolution(model,jScenario,iStage)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index. iStage An integer specifying the stage index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padY A double array containing the specified node's dual solution.

References

rLSgetNodeListByScenario

Retrieve the indices of the nodes that belong to a given scenario.

Description

R interface function for LINDO API function LSgetNodeListByScenario. For more information, please refer to LINDO API User Manual.

Usage

rLSgetNodeListByScenario(model,jScenario)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

paiNodes An integer array containing he node list constituting the scenario.

pnNodes Actual number of nodes on the scenario.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSgetNodePrimalSolution}$

Return the primal solution for the specified node.

Description

R interface function for LINDO API function LSgetNodePrimalSolution. For more information, please refer to LINDO API User Manual.

Usage

 ${\tt rLSgetNodePrimalSolution(model,jScenario,iStage)}$

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index. iStage An integer specifying the stage index.

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Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padX A double array containing the specified node's primal solution.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetNodeReducedCost Return the reduced cost for the specified node.

Description

R interface function for LINDO API function LSgetNodeReducedCost. For more information, please refer to LINDO API User Manual.

Usage

rLSgetNodeReducedCost(model,jScenario,iStage)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index. iStage An integer specifying the stage index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padX A double array containing the specified node's reduced cost.

References

rLSgetNodeSlacks

Return the slack values for the specified node.

Description

R interface function for LINDO API function LSgetNodeSlacks. For more information, please refer to LINDO API User Manual.

Usage

rLSgetNodeSlacks(model,jScenario,iStage)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index. iStage An integer specifying the stage index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padY A double array containing the specified node's slack values.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetObjectiveRanges Retrieves the maximum allowable decrease and increase in objective function coefficients for which the optimal basis remains unchanged.

Description

R interface function for LINDO API function LSgetObjectiveRanges. For more information, please refer to LINDO API User Manual.

Usage

rLSgetObjectiveRanges(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

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Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padDec Maximum allowable decrease in the objective function coefficients.

padInc Maximum allowable increase in the objective function coefficients.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSgetParamDistIndep} \quad \textit{Get the stochastic data for the (independent) parametric stochastic}$

parameter at the specified event index.

Description

R interface function for LINDO API function LSgetParamDistIndep. For more information, please refer to LINDO API User Manual.

Usage

rLSgetParamDistIndep(model,iEvent)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iEvent Index of the discrete independent event.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

nDistType Distribution type of the event.

iStage Stage index of the discrete-independent event.

iRow Row index of the stochastic parameter. jCol Column index of the stochastic parameter.

iStv Index of stochastic parameter in the instruction list.

nParams Length of padParams.

padParams A double array containing parameters defining the underlying distribution.

iModifyRule A flag indicating whether stochastic parameters update the core model by adding

or replacing.

References

rLSgetParamLongDesc Get the specified parameter's long description.

Description

R interface function for LINDO API function LSgetParamLongDesc. For more information, please refer to LINDO API User Manual.

Usage

rLSgetParamLongDesc(env,nParam)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

nParam An integer parameter identifier.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise. szDescription The parameter's long description.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetParamMacroID Get the integer identifier and the data type of a parameter specified by

its name.

Description

R interface function for LINDO API function LSgetParamMacroID. For more information, please refer to LINDO API User Manual.

Usage

rLSgetParamMacroID(env,szParam)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

szParam A parameter macro name.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnParamType The data type of the parameter.

pnParam The integer identifier of the parameter.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetParamMacroName Get the specified parameter's macro name.

Description

R interface function for LINDO API function LSgetParamMacroName. For more information, please refer to LINDO API User Manual.

Usage

rLSgetParamMacroName(env,nParam)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

nParam An integer parameter identifier.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

szParam The macro's name.

References

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rLSgetParamShortDesc Get the specified parameter's short description.

Description

R interface function for LINDO API function LSgetParamShortDesc. For more information, please refer to LINDO API User Manual.

Usage

rLSgetParamShortDesc(env,nParam)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

nParam An integer parameter identifier.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise. szDescription The parameter's short description.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetPrimalSolution Return the primal solution values for a given model.

Description

R interface function for LINDO API function LSgetPrimalSolution. For more information, please refer to LINDO API User Manual.

Usage

rLSgetPrimalSolution(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padPrimal A double array containing the primal solution.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetDualSolution

rLSgetProbabilityByNode

Return the probability of a given node in the stochastic tree.

Description

R interface function for LINDO API function LSgetProbabilityByNode. For more information, please refer to LINDO API User Manual.

Usage

rLSgetProbabilityByNode(model,iNode)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iNode An integer specifying the node index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdProb The probabability of the node.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetProbabilityByScenario

Return the probability of a given scenario.

Description

R interface function for LINDO API function LSgetProbabilityByScenario. For more information, please refer to LINDO API User Manual.

Usage

rLSgetProbabilityByScenario(model,jScenario)

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Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdProb The probabability of the scenario.

References

LINDO SYSTEMS home page at www.lindo.com

Description

R interface function for LINDO API function LSgetProfilerContext. For more information, please refer to LINDO API User Manual.

Usage

rLSgetProfilerContext(model,mContext)

Arguments

model A LINDO API model object, returned by rLScreateModel.

mContext An integer macro specifying the profiler context.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

szDescription Profiler context description.

References

rLSgetProfilerInfo 93

rLSgetProfilerInfo	Get 1	profiler	info	for the	specified	context
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Description

R interface function for LINDO API function LSgetProfilerInfo. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetProfilerInfo(model,mContext)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

mContext An integer macro specifying the profiler context.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnCalls The number of calls/hits to the context.

pdElapsedTime The elapsed time in the context.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetQCData	Retrieve the quadratic data from a model data structure.
--------------	--

Description

R interface function for LINDO API function LSgetQCData. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetQCData(model)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

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Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

paiQCrows An integer array containing the index of the constraint associated with each

quadratic term with a nonzero coefficient.

paiQCcols1 An integer array containing the index of the first variable defining each quadratic

term.

paiQCcols2 An integer array containing the index of the second variable defining each quadratic

term.

padQCcoef A double array containing the nonzero coefficients in the quadratic matrix.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadQCData

 ${\tt rLSgetQCDatai} \qquad \qquad \textit{Retrieve the quadratic data associated with constraint i from a model}$

data structure.

Description

R interface function for LINDO API function LSgetQCDatai. For more information, please refer to LINDO API User Manual.

Usage

rLSgetQCDatai(model,iCon)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iCon The index of the constraint for which the quadratic data will be retrieved.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnQCnnz An integer indicating the number of nonzeros in the coefficient matrix of the

quadratic term.

paiQCcols1 An integer array containing the index of the first variable defining each quadratic

term.

paiQCcols2 An integer array containing the index of the second variable defining each quadratic

term.

padQCcoef A double array containing the nonzero coefficients in the quadratic matrix.

rLSgetQCEigs 95

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetQCData

rLSgetQCEigs Finds a few eigenvalues and eigenvectors of a Q matrix for the speci-

fied model.

Description

R interface function for LINDO API function LSgetQCEigs. For more information, please refer to LINDO API User Manual.

Usage

rLSgetQCEigs(model,iRow,pachWhich,nEigval,nCV,dTol,nMaxIter)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iRow The row index of the quadratic constraint for which the eigenvalues of the asso-

ciated Q matrix will be computed.

pachWhich A character array specifying the type of eigenvalues to return.

nEigval The Number of eigenvalues to be computed.

nCV The number of columns of the matrix padEigvec.

dTol Stopping tolerance which is the relative accuracy of the Ritz value.

nMaxIter Maximum number of iterations.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padEigVal Eigenvalues.
paEigVec Eigenvectors.

References

96 rLSgetRangeData

rLSgetQCShift

Shift diag(Q_i) by lambda.

Description

R interface function for LINDO API function LSgetQCShift. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetQCShift(model, iRow)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

iRow An integer specifying the index of the QC row.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdShift The shift parameter.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetRangeData

Get constraint ranges.

Description

R interface function for LINDO API function LSgetRangeData. For more information, please refer to LINDO API User Manual.

Usage

rLSgetRangeData(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padR A double array containing the range data.

rLSgetReducedCosts 97

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetReducedCosts

Return the reduced cost of all variables for a given model.

Description

R interface function for LINDO API function LSgetReducedCosts. For more information, please refer to LINDO API User Manual.

Usage

rLSgetReducedCosts(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zei

Zero if successful, nonzero otherwise.

padReducedCost A double array containing the reduced cost.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetPrimalSolution

 ${\tt rLSgetReducedCostsCone}$

Return the reduced cost of all cone variables for a given model.

Description

R interface function for LINDO API function LSgetReducedCostsCone. For more information, please refer to LINDO API User Manual.

Usage

rLSgetReducedCostsCone(model)

Arguments

model

A LINDO API model object, returned by rLScreateModel.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padReducedCost A double array containing the reduced cost.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetPrimalSolution

rLSgetRoundMIPsolution

Round the given MIP solution to nearest int solution.

Description

R interface function for LINDO API function LSgetRoundMIPsolution. For more information, please refer to LINDO API User Manual.

Usage

rLSgetRoundMIPsolution(model,padPrimal = NULL,iUseOpti)

Arguments

model A LINDO API model object, returned by rLScreateModel.

padPrimal The primal solution. If it is NULL, the solution in model will be rounded.

iUseOpti Whether to use reoptimization after integers have been rounded and fixed to

there optimal value.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padPrimalRound The rounded solution.

pd0bjRound Objective value of the rounded solution. pdPfeasRound Infeasibility of the rounded solution.

pnstatus Status of solution if reoptimization have been used.

References

rLSgetSampleSizes 99

rLSgetSampleSizes Retrieve the number of nodes to be sampled in all stages.

Description

R interface function for LINDO API function LSgetSampleSizes. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetSampleSizes(model)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

panSampleSize An integer array containing the sample size per stage.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetScenario Get the outcomes for the specified specified scenario.

Description

R interface function for LINDO API function LSgetScenario. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetScenario(model,jScenario)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario Index of a scenario realization.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

iParentScen Index of parent scenario. iBranchStage The branching stage.

pdProb Event probability of scenario.

nRealz Number of individual stochastic parameters consitituting the scenario.

paiArows An integer array containing the row indices of stochastic parameters in the sce-

nario.

paiAcols An integer array containing the column indices of stochastic parameters in the

scenario.

paiStvs An integer array containing indices of stochastic parameters in the scenario.

A double array containing values associated with the stochastic parameters listed

in paiStvs or (paiArows,paiAcols).

iModifyRule A flag indicating whether stochastic parameters update the core model by adding

or replacing.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetScenarioDualSolution

Return the dual solution for the specified scenario.

Description

R interface function for LINDO API function LSgetScenarioDualSolution. For more information, please refer to LINDO API User Manual.

Usage

rLSgetScenarioDualSolution(model,jScenario)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padY A double array containing the scenario's dual solution.

References

rLSgetScenarioIndex 101

rLSgetScenarioIndex Get index of a scenario by its name.

Description

R interface function for LINDO API function LSgetScenarioIndex. For more information, please refer to LINDO API User Manual.

Usage

rLSgetScenarioIndex(model,pszName)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszName The name of the scenario to return the index for.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnIndex Index of the scenario.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetScenarioModel Get a copy of the scenario model.

Description

R interface function for LINDO API function LSgetScenarioModel. For more information, please refer to LINDO API User Manual.

Usage

rLSgetScenarioModel(model,jScenario)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario to retrieve.

Value

If successful, rLSgetScenarioModel returns a LINDO API model object; Otherwise, it returns NULL.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetScenarioName Get scenario name by index.

Description

R interface function for LINDO API function LSgetScenarioName. For more information, please refer to LINDO API User Manual.

Usage

rLSgetScenarioName(model,nIndex)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nIndex Index of the scenario.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachName Name of the scenario.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetScenarioObjective

Return the objective value for the specified scenario.

Description

R interface function for LINDO API function LSgetScenarioObjective. For more information, please refer to LINDO API User Manual.

Usage

rLSgetScenarioObjective(model,jScenario)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index.

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pd0bj The obejctive value for the scenario.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetScenarioPrimalSolution

Return the primal solution for the specified scenario.

Description

R interface function for LINDO API function LSgetScenarioPrimalSolution. For more information, please refer to LINDO API User Manual.

Usage

rLSgetScenarioPrimalSolution(model,jScenario)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padX A double array containing the scenario's primal solution.

pd0bj Objective value for the specified scenario.

References

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 ${\tt rLSgetScenarioReducedCost}$

Return the reduced cost for the specified scenario.

Description

R interface function for LINDO API function LSgetScenarioReducedCost. For more information, please refer to LINDO API User Manual.

Usage

rLSgetScenarioReducedCost(model,jScenario)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padX A double array containing the scenario's reduced cost.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetScenarioSlacks Return the primal slacks for the specified scenario.

Description

R interface function for LINDO API function LSgetScenarioSlacks. For more information, please refer to LINDO API User Manual.

Usage

rLSgetScenarioSlacks(model,jScenario)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario An integer specifying the scenario index.

rLSgetSemiContData 105

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padY A double array containing the scenario's primal slacks.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetSemiContData

Retrieve the semi continuous data from a model data structure.

Description

R interface function for LINDO API function ${\tt LSgetSemiContData}.$ For more information, please refer to LINDO API User Manual.

Usage

rLSgetSemiContData(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

piNvars Number of semi-continuous variables.

panVarndx An integer array containing the indices of semi-continuous variables.

padL A double array containing the lower bounds of semi-continuous variables.

A double array containing the upper bounds of semi-continuous variables.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadSemiContData

106 rLSgetSETSData

Description

R interface function for LINDO API function LSgetSETSData. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetSETSData(model)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

piNsets Number of sets in the model.

piNtnz Total number of variables in the sets.

pachSETtype A character array containing the type of sets in the model.

piCardnum An integer array containing the cardinalities of sets in the model.

piNnz An integer array containing the number of variables in each set in the model.

piBegset An integer array containing the index of the first variable in each set.

piVarndx An integer array containing the indices of the variables in the sets.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadSETSData

rLSgetSETSDatai 107

rLSgetSETSDatai	Retrieve the data for set i from a model data structure.	

Description

R interface function for LINDO API function ${\sf LSgetSETSDatai}$. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetSETSDatai(model,iSet)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

iSet The index of the set to retrieve the data for.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachSETtype Set type.

piCardnum Set cardinality.

piNnz Number of variables in the set.

piVarndx An integer array containing the indices of the variables in the set.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetSETSData

rLSgetSlacks	Return the value of the slack variable for each constraint of a given
	model.

Description

R interface function for LINDO API function LSgetSlacks. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetSlacks(model)
```

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Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padSlack A double array containing the values of the slack variables.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetDualSolution

rLSgetSolution

Get the solution specified by the second argument.

Description

R interface function for LINDO API function LSgetSolution. For more information, please refer to LINDO API User Manual.

Usage

rLSgetSolution(model,nWhich)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nWhich An integer parameter specifying the solution to be retrieved. Possible values

are:

- LSSOL_BASIC_PRIMAL
- LSSOL_BASIC_DUAL
- LSSOL_BASIC_SLACK
- LSSOL_BASIC_REDCOST
- LSSOL_INTERIOR_PRIMAL
- LSSOL_INTERIOR_DUAL
- LSSOL_INTERIOR_SLACK
- LSSOL_INTERIOR_REDCOST

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padResult A double array containing the specified solution.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetStageAggScheme Get stage aggregation scheme for the SP model.

Description

R interface function for LINDO API function LSgetStageAggScheme. For more information, please refer to LINDO API User Manual.

Usage

rLSgetStageAggScheme(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

panScheme An integer array containing the stage aggregation scheme.

pnLength Length of panScheme.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetStageIndex Get the index of a stage by its name.

Description

R interface function for LINDO API function LSgetStageIndex. For more information, please refer to LINDO API User Manual.

Usage

rLSgetStageIndex(model,pszName)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszName The name of the stage to return the index for.

rLSgetStageName

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnIndex Index of the stage.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSgetStageName}$

Get scenario name by index.

Description

R interface function for LINDO API function LSgetStageName. For more information, please refer to LINDO API User Manual.

Usage

rLSgetStageName(model,nIndex)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nIndex Index of the Stage.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachName Name of the Stage.

References

rLSgetStocCCPDInfo 111

rLSgetStocCCPDInfo	Get double information about the current state of the stochastic model.

Description

R interface function for LINDO API function LSgetStocCCPInfo. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetStocCCPDInfo(model,nQuery,nScenarioIndex,nCPPIndex)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid information macro.

nScenarioIndex The scenario index.

nCPPIndex The chance constraint index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdResult A double value of the information.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetStocCCPIInfo	Get integer information about the current state of the stochastic model.
--------------------	--

Description

R interface function for LINDO API function LSgetStocCCPInfo. For more information, please refer to LINDO API User Manual.

Usage

```
\verb|rLSgetStocCCPIInfo(model,nQuery,nScenarioIndex,nCPPIndex)| \\
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid information macro.

nScenarioIndex The scenario index.

nCPPIndex The chance constraint index.

112 rLSgetStocCCPSInfo

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnResult An integer value of the information.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetStocCCPSInfo Get string information about the current state of the stochastic model.

Description

R interface function for LINDO API function LSgetStocCCPInfo. For more information, please refer to LINDO API User Manual.

Usage

rLSgetStocCCPSInfo(model,nQuery,nScenarioIndex,nCPPIndex)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid information macro.

nScenarioIndex The scenario index.

nCPPIndex The chance constraint index.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pszResult A string value of the information.

References

rLSgetStocDInfo 113

rLSgetStocDInfo	Get double information about the current state of the stochastic model.
rLSgetStocDInfo	Get double information about the current state of the stochastic model.

Description

R interface function for LINDO API function LSgetStocInfo. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetStocDInfo(model,nQuery,nParam)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid information macro.

nParam The parameter of the query.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdResult A double value of the information.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetStocIInfo	Get integer information about the current state of the stochastic model.
•	9 9

Description

R interface function for LINDO API function LSgetStocInfo. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetStocIInfo(model,nQuery,nParam)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid information macro. nParam The parameter of the query. 114 rLSgetStocParData

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnResult An integer value of the information.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetStocParData Retrieve the data of stochastic parameters.

Description

R interface function for LINDO API function LSgetStocParData. For more information, please refer to LINDO API User Manual.

Usage

rLSgetStocParData(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

paiStages An integer array containing the stages of stochastic parameters.

padVals A double array containing the values of stochastic parameters for the specified

scenario.

References

rLSgetStocParIndex 115

rLSgetStocParIndex Get the index of stochastic parameter by name.

Description

R interface function for LINDO API function LSgetStocParIndex. For more information, please refer to LINDO API User Manual.

Usage

rLSgetStocParIndex(model,pszName)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszName The name of the stochastic parameter to return the index for.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.
pnIndex Index of the stochastic parameter.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetStocParName Get name of stochastic parameter by index.

Description

R interface function for LINDO API function LSgetStocParName. For more information, please refer to LINDO API User Manual.

Usage

rLSgetStocParName(model,nIndex)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nIndex Index of the stochastic parameter.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachName The name of the stochastic parameter.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetStocParOutcomes Retrieve the outcomes of stochastic parameters for the specified scenario.

Description

R interface function for LINDO API function LSgetStocParOutcomes. For more information, please refer to LINDO API User Manual.

Usage

rLSgetStocParOutcomes(model,jScenario)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario Index of the scenario.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padVals A double array containing the values of stochastic parameters for the specified

scenario.

pdProb Probability of the scenario.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSgetStocParSample} \qquad \textit{Get a sample object associated with the specified stochastic parameter.}$

Description

 $R\ interface\ function\ for\ LINDO\ API\ function\ LSgetStocParSample.\ For\ more\ information,\ please\ refer\ to\ LINDO\ API\ User\ Manual.$

Usage

rLSgetStocParSample(model,iStv,iRow,jCol)

rLSgetStocRowIndices 117

Arguments

model	A LINDO API model object, returned by rLScr	eateModel.
model	A LINDO API model object, returned by rescr	reateModel.

iStv Index of stochastic parameter in the instruction list.

iRow Row index of the stochastic parameter.
jCol Column index of the stochastic parameter.

Value

If successful, rLSgetStocParSample returns a LINDO API sample object; Otherwise, it returns NULL.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetStocRowIndices Retrieve the indices of stochastic rows.

Description

R interface function for LINDO API function LSgetStocRowIndices. For more information, please refer to LINDO API User Manual.

Usage

rLSgetStocRowIndices(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

paiSrows An integer array containing the indices of stochastic rows in the core model.

References

118 rLSgetStringValue

rLSgetStocSInfo Get string information about the current state of the stochastic n
--

Description

R interface function for LINDO API function LSgetStocInfo. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetStocSInfo(model,nQuery,nParam)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid information macro.

nParam The parameter of the query.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pszResult A string value of the information.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetStringValue	Retrieve a string value for a specified string index.	

Description

R interface function for LINDO API function LSgetStringValue. For more information, please refer to LINDO API User Manual.

Usage

```
rLSgetStringValue(model,iString)
```

Arguments

model	A LINDO API model object, returned by rLScreateModel.
iString	The index of the string whose value you wish to retrieve.

rLSgetVariableIndex 119

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pdValue The string value.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetVariableIndex Retrieve the index of a variable, given its name.

Description

R interface function for LINDO API function LSgetVariableIndex. For more information, please refer to LINDO API User Manual.

Usage

rLSgetVariableIndex(model,pszVarName)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszVarName Name of the variable whose index you wish to retrieve.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

piVar Index of the variable.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSgetVariableNamej

120 rLSgetVariableStages

rLSgetVariableNamej Retrieve the name of a variable, given its index number.

Description

R interface function for LINDO API function LSgetVariableNamej. For more information, please refer to LINDO API User Manual.

Usage

rLSgetVariableNamej(model,iVar)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iVar Index of the variable whose name you wish to retrieve.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachVarName Name of the variable.

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetVariableStages Retrieve the stage indices of variables.

Description

R interface function for LINDO API function LSgetVariableStages. For more information, please refer to LINDO API User Manual.

Usage

rLSgetVariableStages(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

panStage An integer array containing the stage indices of variables in the core model.

rLSgetVarStartPoint 121

References

LINDO SYSTEMS home page at www.lindo.com

rLSgetVarStartPoint Retrieve th

Retrieve the values of the initial primal solution.

Description

R interface function for LINDO API function LSgetVarStartPoint. For more information, please refer to LINDO API User Manual.

Usage

rLSgetVarStartPoint(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

padPrimal A double array containing the starting values for each variable in the given

model.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadVarStartPoint

rLSgetVarStartPointPartial

Retrieve the resident partial initial point for NLP models.

Description

R interface function for LINDO API function LSgetVarStartPointPartial. For more information, please refer to LINDO API User Manual.

Usage

rLSgetVarStartPointPartial(model)

122 rLSgetVarType

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnCols The number of variables in the partial solution.

paiCols An integer array containing the indicies of variables in the partial solution.

padPrimal A double array containing the values of the partial solution.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadVarStartPointPartial

rLSgetVarType Retrieve the variable types and their respective counts in a given model.

Description

R interface function for LINDO API function LSgetVarType. For more information, please refer to LINDO API User Manual.

Usage

rLSgetVarType(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pachVarTypes A character array containing the type of each variable.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

 ${\tt rLSloadVarType}$

rLSloadBasis 123

rLSloadBasis Provide a starting basis for the simplex method.

Description

R interface function for LINDO API function LSloadBasis. For more information, please refer to LINDO API User Manual.

Usage

rLSloadBasis(model,panCstatus,panRstatus)

Arguments

model A LINDO API model object, returned by rLScreateModel.

panCstatus An integer array containing the status of each column in the given model. Set

each variable's element to 0, -1, -2, or -3 for Basic, Nonbasic at lower bound, Nonbasic at upper bound, or Free and nonbasic at zero value, respectively.

panRstatus An integer array containing the status of each row in the given model. Set each

row's element to 0 or -1 if row's associated slack variable is basic or row's

associated slack variable is nonbasic at zero, respectively

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadBlockStructure Provide a block structure for the constraint matrix by specifying block memberships of each variable and constraint.

Description

R interface function for LINDO API function LSloadBlockStructure. For more information, please refer to LINDO API User Manual.

Usage

rLSloadBlockStructure(model,nBlock,panRblock,panCblock,nType)

124 rLSloadConeData

Arguments

model A LINDO API model object, returned by rLScreateModel.

nBlock The name of the file from which to read the starting values.

panRblock An integer array in which information about the block membership of the con-

straints is placed.

panCblock An integer array in which information about the block membership of the vari-

ables is placed.

nType The type of decomposition loaded. The possible values are identified with the

following macros:

• LS_LINK_BLOCKS_COLSThe decomposed model has dual angular structure (linking columns).

LS_LINK_BLOCKS_ROWSThe decomposed model has block angular structure (linking rows).

• LS_LINK_BLOCKS_BOTHThe decomposed model has both dual and block angular structure (linking rows and columns).

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadVarStartPoint

rLSloadConeData Load quadratic cone data into a model structure.

Description

R interface function for LINDO API function LSloadConeData. For more information, please refer to LINDO API User Manual.

Usage

 $\verb|rLSloadConeData| (model, nCone, pszConeTypes, paiConebegcone, paiConecols)| \\$

Arguments

model A LINDO API model object, returned by rLScreateModel.

nCone Number of cones to add.

pszConeTypes A character array containing the type of each cone being added. Valid values for

each cone are 'Q' and 'R'.

paiConebegcone An integer array containing the index of the first variable that appears in the

definition of each cone.

paiConecols An integer array containing the indices of variables representing each cone.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadConstraintStages

Load stage structure of the constraints in the model.

Description

R interface function for LINDO API function LSloadConstraintStages. For more information, please refer to LINDO API User Manual.

Usage

rLSloadConstraintStages(model,panStage)

Arguments

model A LINDO API model object, returned by rLScreateModel.

panStage An integer array containing information about the stage membership of the con-

straints.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

126 rLSloadCorrelationMatrix

 ${\tt rLSloadCorrelationMatrix}$

Load a correlation matrix to be used by the sampling scheme in stochastic programming.

Description

R interface function for LINDO API function LSloadCorrelationMatrix. For more information, please refer to LINDO API User Manual.

Usage

Arguments

model	A LINDO API model object, returned by rLScreateModel.
nDim	Number of stochastic parameters involved in the correlation structure.
nCorrType	Correlation type. Possible values are:
	• LS_CORR_PEARSON
	• LS_CORR_SPEARMAN
	• LS_CORR_KENDALL
nQCnnz	Number of nonzero correlation coefficients.
paiQCcols1	An integer array containing the first index of variable the correlation term be-

longs to.

paiQCcols2 An integer array containing the second index of variable the correlation term

belongs to.

 ${\tt padQCcoef} \qquad \quad A \ double \ array \ containing \ the \ correlation \ terms.$

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSloadGASolution 127

rLSloadGASolution	Loads the GA solution at specified index in the final population to the
	main solution structures for access with solution query routines.

Description

R interface function for LINDO API function LSloadGASolution. For more information, please refer to LINDO API User Manual.

Usage

```
rLSloadGASolution(model,nIndex)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

nIndex Index of the individual in the final population.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadInstruct Load instruction lists into a model structure.	
--	--

Description

R interface function for LINDO API function LSloadInstruct. For more information, please refer to LINDO API User Manual.

Usage

128 rLSloadInstruct

Arguments

model A LINDO API model object, returned by rLScreateModel.

nCons Number of constraints in the model.

nObjs Number of objectives in the model.

nVars Number of variables in the model.

nNumbers Number of real numbers in the model.

pan0bjSense An integer array containing the indicator stating whether the objective is to be

maximized or minimized. Valid values are LS_MAX or LS_MIN, respectively.

pszConType A character array containing the type of each constraint. Each constraint is

represented by a single byte in the array. Valid values for each constraint are 'L', 'E', 'G', or 'N' for less-than-or-equal-to, equal to, great-than-or-equal-to,

or neutral, respectively.

pszVarType A character array containing the type of each variable. Valid values for each

variable are 'C', 'B', or 'I', for continuous, binary, or general integer, respec-

tively.

panInstruct An integer array containing the instruction list.

nInstruct Number of items in the instruction list.

paiVars An integer array containing the variable index.

padNumVal A double array containing the value of each real number in the model.

padVarVal A double array containing starting values for each variable in the given model.

paiObjBeg An integer array containing the beginning positions on the instruction list for

each objective row.

panObjLen An integer array containing the length of instruction code (i.e., the number of

individual instruction items) for each objective row.

paiConBeg An integer array containing the beginning positions on the instruction list for

each constraint row.

panConLen An integer array containing the length of instruction code (i.e., the number of

individual instruction items) for each constraint row.

padLB A double array containing the lower bound of each variable.

padUB A double array containing the upper bound of each variable.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSloadLPData 129

rLSloadLPData Load the given LP data into a model structure.
--

Description

R interface function for LINDO API function LSloadLPData. For more information, please refer to LINDO API User Manual.

Usage

Arguments

• • • • • • • • • • • • • • • • • • • •	
model	A LINDO API model object, returned by rLScreateModel.
nCons	Number of constraints in the model.
nVars	Number of variables in the model.
nObjSense	An indicator stating whether the objective is to be maximized or minimized.
dObjConst	A constant value to be added to the objective value.
padC	A double array containing the objective coefficients.
padB	A double array containing the constraint right hand side coefficients.
pszConTypes	A character vector containing the type of each constraint. Each constraint is represented by a single byte in the array. Valid values for each constraint are 'L', 'E', 'G', or 'N' for less than or equal to, equal to, greater than or equal to, or neutral, respectively.
nAnnz	The number of nonzeros in the constraint matrix.
paiAcols	An integer array containing the index of the first nonzero in each column.
panAcols	An integer array containing the length of each column.
padAcoef	A double array containing the nonzero coefficients of the constraint matrix.
paiArows	An integer array containing the row indices of the nonzeros in the constraint matrix.

A double array vector containing the lower bound of each variable.

A double array vector containing the upper bound of each variable.

Value

padL

padU

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSloadMIPVarStartPoint

Provide an initial starting point for LSsolveMIP.

Description

R interface function for LINDO API function LSloadMIPVarStartPoint. For more information, please refer to LINDO API User Manual.

Usage

rLSloadMIPVarStartPoint(model,padPrimal)

Arguments

model A LINDO API model object, returned by rLScreateModel.

padPrimal A double array containing starting values for each variable in the given model.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadMIPVarStartPointPartial

Load a partial MIP initial point for MIP/MINLP models.

Description

R interface function for LINDO API function LSloadMIPVarStartPointPartial. For more information, please refer to LINDO API User Manual.

Usage

rLSloadMIPVarStartPointPartial(model,nCols,paiCols,paiPrimal)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nCols Number of variables in the partial solution.

paiCols An integer array containing the indicies of variables in the partial solution.

paiPrimal An integer array containing starting values for each variable in the given model.

rLSloadMultiStartSolution 131

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadMIPVarStartPoint

rLSloadMultiStartSolution

Load the multistart solution at specified index to the main solution structures for access with solution query routines.

Description

 $R\ interface\ function\ for\ LINDO\ API\ function\ LSload \texttt{MultiStartSolution}.\ For\ more\ information,\ please\ refer\ to\ LINDO\ API\ User\ Manual.$

Usage

rLSloadMultiStartSolution(model,nIndex)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nIndex Index of the multistart solution.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSloadNameData

rLSloadNameData	Load the given name data (e.g., row and column names), into a model structure.

Description

R interface function for LINDO API function LSloadNameData. For more information, please refer to LINDO API User Manual.

Usage

Arguments

model	A LINDO API model object, returned by ${\tt rLScreateModel}$.
pszTitle	The title of the problem.
psz0bjName	The name of the objective.
pszRhsName	The name of the right-hand side vector.
pszRngName	The name of the range vector.
pszBndname	The name of the bounds vector.
paszConNames	The constraint names.
paszVarNames	The variable names.
paszConeNames	The cone names.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSloadNLPData 133

Description

R interface function for LINDO API function LSloadNLPData. For more information, please refer to LINDO API User Manual.

Usage

Arguments

model	A LINDO API model object, returned by rLScreateModel.
paiNLPcols	An integer array containing the index of the first nonlinear nonzero in each column.
panNLPcols	An integer array containing the number of nonlinear elements in each column.
padNLPcoef	A double array containing initial values of the nonzero coefficients in the (Jacobian) matrix.
paiNLProws	An integer array containing the row indices of the nonlinear elements.
nNLPobj	The number of nonlinear variables in the objective.
paiNLPobj	An integer array containing the column indices of nonlinear variables in the objective function.
padNLPobj	A double array containing the initial nonzero coefficients in the objective.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadPOSDData Lo	oad the given POSD data into the LSmodel data structure.
--------------------	--

Description

R interface function for LINDO API function LSloadPOSDData. For more information, please refer to LINDO API User Manual.

Usage

```
rLSloadPOSDData(model,nPOSD,paiPOSDdim,paiPOSDbeg,paiPOSDrowndx,paiPOSDcolndx,paiPOSDvarndx)
```

134 rLSloadQCData

Arguments

model A LINDO API model object, returned by rLScreateModel.

nPOSD The number of PSD diagonal blocks to load.

paiPOSDdim A vector containing the dimensions of PSD diagonal blocks.

paiPOSDbeg A vector containing beginning position of each PSD matrix in paiPOSDrowndx,

paiPOSDcolndx and paiPOSDvarndx vectors.

paiPOSDrowndx A vector specifying the row indices of variables within PSD matrix blocks.

paiPOSDcolndx A vector specifying the column indices of variables within PSD matrix blocks.

paiPOSDvarndx A vector specifying the original indices of variables within PSD matrix blocks.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadQCData Load quadratic program data into a model structure.

Description

R interface function for LINDO API function LSloadQCData. For more information, please refer to LINDO API User Manual.

Usage

rLSloadQCData(model,nQCnnz,paiQCrows,paiQCcols1,paiQCcols2,padQCcoef)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQCnnz The total number of nonzeros in quadratic coefficient matrices.

paiQCrows An integer array containing the index of the constraint associated with each

nonzero quadratic term.

paiQCcols1 An integer array containing the index of the first variable defining each quadratic

term.

paiQCcols2 An integer array containing the index of the second variable defining each quadratic

term.

padQCcoef A double array containing the nonzero coefficients in the quadratic matrix.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

rLSloadSampleSizes 135

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadSampleSizes Load sample sizes per stage for the stochastic model.

Description

R interface function for LINDO API function LSloadSampleSizes. For more information, please refer to LINDO API User Manual.

Usage

rLSloadSampleSizes(model,panSampleSize)

Arguments

model A LINDO API model object, returned by rLScreateModel.
panSampleSize An integer array containing the stage sample sizes.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadSemiContData Load semi-continuous data into a model structure.

Description

R interface function for LINDO API function LSloadSemiContData. For more information, please refer to LINDO API User Manual.

Usage

rLSloadSemiContData(model,nSCVars,paiVars,padL,padU)

Arguments

model	A LINDO API model object, returned by rLScreateModel.
lliouei	A LINDO ATT IIIodel object, leturiled by Listreateriouel.

nSCVars The number of semi-continuous variables.

paiVars A integer array containing the indices of semicontinuous variables.

padL An double array containing the lower bound associated with each semi-continuous

variable.

padU An double array containing the upper bound associated with each semi-continuous

variable.

136 rLSloadSETSData

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadSETSData Load special sets data into a model structure.

Description

R interface function for LINDO API function LSloadSETSData. For more information, please refer to LINDO API User Manual.

Usage

rLSloadSETSData(model, nSETS, pszSETStype, paiCARDnum, paiSETSbegcol, paiSETScols)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nSETS Number of sets to load.

pszSETStype A character array containing the type of each set. Valid values for each cone are

LS_MIP_SET_CARD, LS_MIP_SET_SOS1, LS_MIP_SET_SOS2, LS_MIP_SET_SOS3.

paiCARDnum An integer array containing set cardinalities.

paiSETSbegcol An integer array containing the index of the first variable in each set.

paiSETScols An integer array containing the indices of variables in each set.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSloadStageData 137

rLSloadStageData	Load stage structure for the model.	
------------------	-------------------------------------	--

Description

R interface function for LINDO API function LSloadStageData. For more information, please refer to LINDO API User Manual.

Usage

rLSloadStageData(model,numStages,panRstage,panCstage)

Arguments

model A LINDO API model object, returned by rLScreateModel.

numStages Number of stages in the model.

panRstage An integer array containing information about the stage membership of the con-

straints

panCstage An integer array containing information about the stage membership of the vari-

ables.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadStocParData	Load stage structure of the stochastic parameters (SPARs) in the
	model.

Description

R interface function for LINDO API function LSloadStocParData. For more information, please refer to LINDO API User Manual.

Usage

rLSloadStocParData(model,panSparStage,padSparValue)

Arguments

model A LINDO API model object, returned by rLScreateModel.

panSparStage An integer array containing the stages of SPARs.

padSparValue A double array containing default values of SPARs.

138 rLSloadStocParNames

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadStocParNames Load name data for stochastic parameters into the specified model structure.

Description

R interface function for LINDO API function LSloadStocParNames. For more information, please refer to LINDO API User Manual.

Usage

rLSloadStocParNames(model,nSvars,paszSVarNames)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nSvars Number of stochastic parameters.

 ${\tt paszSVarNames} \quad A \ string \ array \ containing \ stochastic \ parameter \ names.$

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSloadString 139

rLSloadString Load a single string into a model structure.

Description

R interface function for LINDO API function LSloadString. For more information, please refer to LINDO API User Manual.

Usage

```
rLSloadString(model,pszString)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszString A null terminated string.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadStringData Load a vector of strings into a model structure and get sort order.

Description

R interface function for LINDO API function LSloadStringData. For more information, please refer to LINDO API User Manual.

Usage

rLSloadStringData(model,nStrings,paszStringData)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nStrings Number of strings to load.

paszStringData A string array containing the strings.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

140 rLSloadVarPriorities

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadVariableStages Load stage structure of the variables in the model.

Description

R interface function for LINDO API function LSloadVariableStages. For more information, please refer to LINDO API User Manual.

Usage

rLSloadVariableStages(model,panStage)

Arguments

model A LINDO API model object, returned by rLScreateModel.

panStage An integer array containing information about the stage membership of the vari-

ables.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadVarPriorities Provide priorities for each variable for use by mixed-integer and global solvers.

Description

R interface function for LINDO API function LSloadVarPriorities. For more information, please refer to LINDO API User Manual.

Usage

rLSloadVarPriorities(model,panCprior)

Arguments

model A LINDO API model object, returned by rLScreateModel.

panCprior An integer array containing the priority of each column in the given model.

A valid priority value is any nonnegative integer value. Variables with higher

priority values are given higher branching priority.

rLSloadVarStartPoint 141

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadVarStartPoint Provide an initial starting point for nonlinear and mixed-integer solvers.

Description

R interface function for LINDO API function LSloadVarStartPoint. For more information, please refer to LINDO API User Manual.

Usage

rLSloadVarStartPoint(model,padPrimal)

Arguments

model A LINDO API model object, returned by rLScreateModel.

padPrimal A double array containing starting values for each variable in the given model.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSloadVarStartPointPartial

Load a partial initial point for NLP models.

Description

R interface function for LINDO API function LSloadVarStartPointPartial. For more information, please refer to LINDO API User Manual.

Usage

rLSloadVarStartPointPartial(model,nCols,paiCols,padPrimal)

rLSloadVarType

Arguments

model A LINDO API model object, returned by rLScreateModel.

nCols Number of variables in the partial solution.

paiCols An integer array containing the indicies of variables in the partial solution.

padPrimal A double array containing starting values for each variable in the given model.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadVarStartPoint

rLSloadVarType Load variable type data into a model structure.

Description

R interface function for LINDO API function LSloadVarType. For more information, please refer to LINDO API User Manual.

Usage

rLSloadVarType(model,spszVarTypes)

Arguments

model A LINDO API model object, returned by rLScreateModel.

spszVarTypes A character array containing the type of each variable. Valid values for each

variable are 'C', 'B', or 'I' for continuous, binary, or general integer, respec-

tively.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSmodifyAj 143

Description

R interface function for LINDO API function LSmodifyAj. For more information, please refer to LINDO API User Manual.

Usage

```
rLSmodifyAj(model,iVar1,nRows,paiRows,padAj)
```

Arguments

model	A LINDO API model object, returned by rLScreateModel.
iVar1	Index of the variable to modify the constraint coefficients.

nRows Number of constraints to modify.

paiRows An integer array containing the indices of the constraints to modify.

padAj A double array containing the values of the new coefficients.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSmodifyCone Modify the data for the specified cone.

Description

R interface function for LINDO API function LSmodifyCone. For more information, please refer to LINDO API User Manual.

Usage

rLSmodifyCone(model,cConeType,iConeNum,iConeNnz,paiConeCols)

Arguments

model A LINDO API model object, returned by rLScreateModel.

cConeType New type of the cone.

iConeNum Index of the cone to modify.

iConeNnz Number of variables characterizing the cone.

paiConeCols An integer array containing the indices of the variables characterizing the cone.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSmodifyConstraintType

Modify the type or direction of a set of constraints.

Description

R interface function for LINDO API function LSmodifyConstraintType. For more information, please refer to LINDO API User Manual.

Usage

rLS modify Constraint Type (model, nCons, paiCons, pszConTypes)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nCons Number of constraint to modify.

paiCons An integer array containing the indices of the constraints to modify.

pszConTypes A character array in which each element is either: 'L', 'E', 'G' or 'N' indicating

each constraint's type.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSmodifyLowerBounds Modify selected lower bounds in a given model.

Description

R interface function for LINDO API function LSmodifyLowerBounds. For more information, please refer to LINDO API User Manual.

Usage

rLSmodifyLowerBounds(model,nVars,paiVars,padL)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nVars Number of bounds in the model to modify.

paiVars An integer array containing the indices of the variables for which to modify the

lower bounds.

padL A double array containing the new values of the lower bounds on the variables.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSmodifyObjective Modify selected objective coefficients of a given model.

Description

R interface function for LINDO API function LSmodifyObjective. For more information, please refer to LINDO API User Manual.

Usage

rLSmodifyObjective(model,nVars,paiVars,padC)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nVars Number of objective coefficients to modify.

paiVars An integer array containing the indices of the objective coefficients to modify.

A double array containing the new values for the modified objective coefficients.

146 rLSmodifyRHS

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSmodifyRHS Modify selected constraint right-hand sides of a given model.

Description

R interface function for LINDO API function LSmodifyRHS. For more information, please refer to LINDO API User Manual.

Usage

rLSmodifyRHS(model,nCons,paiCons,padB)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nCons Number of constraint right-hand sides to modify.

paiCons An integer array containing the indices of the constraints whose right-hand sides

are to be modified.

padB A double array containing the new right-hand side values for the modified right-

hand sides.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSmodifySemiContVars Modify data of a set of semi-continuous variables in the given model.

Description

R interface function for LINDO API function LSmodifySemiContVars. For more information, please refer to LINDO API User Manual.

Usage

rLSmodifySemiContVars(model,nSCVars,paiSCVars,padL,padU)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nSCVars Number of semi-continuous variables to modify.

paiSCVars An integer array containing the indices of the variables whose data are to be

modified.

padL A double array containing the new lower bound values for the semi-continuous

variables.

padU A double array containing the new upper bound values for the semi-continuous

variables.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

Description

R interface function for LINDO API function LSmodifySET. For more information, please refer to LINDO API User Manual.

Usage

rLS modify SET (model, cSET type, iSET num, iSET nnz, paiSET cols)

Arguments

model A LINDO API model object, returned by rLScreateModel.

cSETtype New type of the set.

iSETnum Index of the set to modify.
iSETnnz Number of variables in the set.

paiSETcols An integer array containing the indices of the variables in the set.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSmodifyUpperBounds Modify selected upper bounds in a given model.

Description

R interface function for LINDO API function LSmodifyUpperBounds. For more information, please refer to LINDO API User Manual.

Usage

rLSmodifyUpperBounds(model,nVars,paiVars,padU)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nVars Number of bounds in the model to modify.

paiVars An integer array containing the indices of the variables for which to modify the

upper bounds.

padU A double array containing the new values of the upper bounds on the variables.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSmodifyVariableType Modify the types of the variables of the given model.

Description

R interface function for LINDO API function LSmodifyVariableType. For more information, please refer to LINDO API User Manual.

Usage

rLSmodifyVariableType(model,nVars,paiVars,pszVarTypes)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nVars Number of variables to modify.

paiVars An integer array containing the indices of the variables to modify.

pszVarTypes A character array in which each element is either: 'C', 'B', or 'I'indicating each

variable's type.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSoptimize Optimize a continuous model by a given method.

Description

R interface function for LINDO API function LSoptimize. For more information, please refer to LINDO API User Manual.

Usage

rLSoptimize(model,nMethod)

150 rLSoptimizeQP

Arguments

model A LINDO API model object, returned by rLScreateModel.

nMethod A parameter indicating the solver to be used in optimizing the problem. Current

options for this parameter are:

• LS_METHOD_FREE

• LS_METHOD_PSIMPLEX

• LS_METHOD_DSIMPLEX

• LS_METHOD_BARRIER

• LS_METHOD_NLP

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnStatus The status of the optimization.

References

LINDO SYSTEMS home page at www.lindo.com

rLSoptimizeQP Optimize a quadratic model with the best suitable solver.

Description

R interface function for LINDO API function LSoptimizeQP. For more information, please refer to LINDO API User Manual.

Usage

rLSoptimizeQP(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnStatus The status of the optimization.

References

rLSparam 151

rLSparam LINDO API Parameters.

Description

For more information, please refer to LINDO API User Manual.

References

LINDO SYSTEMS home page at www.lindo.com

rLSreadBasis Read an initial basis from the given file in the specified format.

Description

R interface function for LINDO API function LSreadBasis. For more information, please refer to LINDO API User Manual.

Usage

rLSreadBasis(model,pszFname,nFormat)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the basis file.

nFormat An integer parameter indicating the format of the file to be read.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

152 rLSreadLINDOFile

rLSreadEnvParameter

Reads environment parameters from a parameter file.

Description

R interface function for LINDO API function ${\sf LSreadEnvParameter}$. For more information, please refer to LINDO API User Manual.

Usage

rLSreadEnvParameter(env,pszFname)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

pszFname The path and name of the file from which parameters will be read.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSreadLINDOFile

Read the model in LINDO format from the given file and stores the problem data in the given model structure.

Description

R interface function for LINDO API function LSreadLINDOFile. For more information, please refer to LINDO API User Manual.

Usage

rLSreadLINDOFile(model,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the MPS file to which the model should be written.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

rLSreadLINDOStream 153

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSreadMPSFile

rLSreadLINDOStream

Read from character stream in "LINDO LTX Format".

Description

R interface function for LINDO API function LSreadLINDOStream. For more information, please refer to LINDO API User Manual.

Usage

rLSreadLINDOStream(model,pszStream,nStreamLen)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszStream A stream of chars constituting the full model.

nStreamLen Length of the stream.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSreadLPFile}$

Read from file stream in "CPLEX LP Format".

Description

R interface function for LINDO API function LSreadLPFile. For more information, please refer to LINDO API User Manual.

Usage

rLSreadLPFile(model,pszFname)

154 rLSreadLPStream

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the LP file.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSreadLPStream Read from character stream in "CPLEX LP Format".

Description

R interface function for LINDO API function ${\sf LSreadLPStream}$. For more information, please refer to LINDO API User Manual.

Usage

rLSreadLPStream(model,pszStream,nStreamLen)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszStream A stream of chars constituting the full model.

nStreamLen Length of the stream.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSreadModelParameter 155

rLSreadModelParameter Reads model parameters from a parameter file.

Description

R interface function for LINDO API function LSreadModelParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSreadModelParameter(model,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the file from which parameters will be read.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSreadMPIFile Read a model in MPI format from the given file and stores the problem

data in the given problem structure.

Description

R interface function for LINDO API function LSreadMPIFile. For more information, please refer to LINDO API User Manual.

Usage

rLSreadMPIFile(model,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the MPI file.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

156 rLSreadMPSFile

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSreadMPSFile

rLSreadMPSFile

Read a model in MPS format from the given file and stores the problem data in the given problem structure.

Description

R interface function for LINDO API function LSreadMPSFile. For more information, please refer to LINDO API User Manual.

Usage

rLSreadMPSFile(model,pszFname,nFormat)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the MPS file.

nFormat An integer indicating whether the MPS file is formatted or not.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSwriteMPSFile

rLSreadSDPAFile 157

rLSreadSDPAFile Read SDP model from an SDPA formatted file.

Description

R interface function for LINDO API function LSreadSDPAFile. For more information, please refer to LINDO API User Manual.

Usage

```
rLSreadSDPAFile(model, pszFname)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The name of the SDPA file.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSreadSMPIFile} \qquad \textit{Read the CORE,TIME,STOCH files for SP models in SMPI format.}$

Description

R interface function for LINDO API function LSreadSMPIFile. For more information, please refer to LINDO API User Manual.

Usage

rLSreadSMPIFile(model,pszCorefile,pszTimefile,pszStocfile)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszCorefile Path and name of the CORE file in MPS format.

pszTimefile Path and name of the TIME file.
pszStocfile Path and name of the STOCH file.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

158 rLSreadSMPSFile

References

LINDO SYSTEMS home page at www.lindo.com

rLSreadSMPSFile Read the CORE, TIME, STOCH files for SP models in SMPS format.

Description

R interface function for LINDO API function LSreadSMPSFile. For more information, please refer to LINDO API User Manual.

Usage

rLSreadSMPSFile(model,pszCorefile,pszTimefile,pszStocfile,nMPStype)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszCorefile Path and name of the CORE file in MPS format.

pszTimefile Path and name of the TIME file.
pszStocfile Path and name of the STOCH file.

nMPStype An integer parameter indicating whether the MPS file is formatted or not. Pos-

sible values are:

LS_FORMATTED_MPSLS_UNFORMATTED_MPS

• LS_FORMATTED_MPS_COMP

Details

This subroutine is the top level input routine. It first reads a core-file in the MPS format. It then calls further subroutines to read time and stoch files

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSreadVarPriorities 159

rLSreadVarPriorities Read branching priorities of variables from a disk file.

Description

R interface function for LINDO API function LSreadVarPriorities. For more information, please refer to LINDO API User Manual.

Usage

rLSreadVarPriorities(model,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The name of the file from which to read the priorities.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadVarPriorities

 ${\tt rLSreadVarStartPoint} \quad \textit{Provide initial values for variables from a file}.$

Description

R interface function for LINDO API function LSreadVarStartPoint. For more information, please refer to LINDO API User Manual.

Usage

rLSreadVarStartPoint(model,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The name of the file from which to read the starting values.

rLSresetQCShift

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSloadVarStartPoint

 ${\tt rLSresetQCShift}$

Reset to zero any shift previously made to $diag(Q_i)$.

Description

R interface function for LINDO API function ${\tt LSresetQCShift}$. For more information, please refer to LINDO API User Manual.

Usage

rLSresetQCShift(model,iRow)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iRow An integer specifying the index of the QC row.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSsampCreate 161

rLSsampCreate	Create an instance of a sample of specified distribution.	
---------------	---	--

Description

R interface function for LINDO API function LSsampCreate. For more information, please refer to LINDO API User Manual.

Usage

```
rLSsampCreate(env,nDistType)
```

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

nDistType The distribution type.

Details

Before this function is called, rLScreateEnv must be called to get a valid LINDO API environment object.

Value

If successful, rLSsampCreate returns a LINDO API sample object; Otherwise, it returns NULL.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsampDelete	Delete the specified sample object.

Description

R interface function for LINDO API function LSsampDelete. For more information, please refer to LINDO API User Manual.

Usage

```
rLSsampDelete(sample)
```

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

Value

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsampEvalDistr Evaluate the specified function associated with given distribution at specified point.

Description

R interface function for LINDO API function LSsampEvalDistr. For more information, please refer to LINDO API User Manual.

Usage

rLSsampEvalDistr(sample,nFuncType,dXval)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

nFuncType An integer specifying the function type to evaluate. Possible values are:

LS_PDF probability density function.LS_CDF cumulative density function.

• LS_CDFINV inverse of cumulative density function.

• LS_PDFDIFF derivative of the probability density function.

dXval A double precision value to evaluate the specified function.

Value

ErrorCode Zero if successful, nonzero otherwise.

pdResult A double value to return the result.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsampEvalUserDistr Evaluate the specified multivariate function associated with given distribution at specified point.

Description

R interface function for LINDO API function LSsampEvalUserDistr. For more information, please refer to LINDO API User Manual.

Usage

 $\verb|rLSsampEvalUserDistr(sample, nFuncType, padXval, nDim)| \\$

rLSsampGenerate 163

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

nFuncType An integer specifying the function type to evaluate. Possible values are:

• LS_PDF probability density function.

• LS_CDF cumulative density function.

• LS_CDFINV inverse of cummulative density function.

• LS_PDFDIFF derivative of the probability density function.

• LS_USER a user-defined function.

padXval A double array containing the values required to evaluate the specified function.

An integer specifying the number of values required in the computation of the

sample point.

Value

nDim

ErrorCode Zero if successful, nonzero otherwise.

pdResult A double value to return the result.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsampGenerate Generate a sample of a given size with specified method from the un-

derlying distribution.

Description

R interface function for LINDO API function LSsampGenerate. For more information, please refer to LINDO API User Manual.

Usage

rLSsampGenerate(sample,nMethod,nSize)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

nMethod An integer specifying the sampling method. Possible values are:

LS_MONTECARLOLS_LATINSQUARELS_ANTITHETIC

nSize An integer specifying the sample size.

Value

ErrorCode Zero if successful, nonzero otherwise.

References

164 rLSsampGetDInfo

rLSsampGetCIPoints Get a copy of the correlation induced sample points.

Description

R interface function for LINDO API function LSsampGetCIPoints. For more information, please refer to LINDO API User Manual.

Usage

rLSsampGetCIPoints(sample)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

Value

ErrorCode Zero if successful, nonzero otherwise.

pnSampSize The sample size.

padXval A double array containing the sample.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsampGetDInfo Get double information about the sample.

Description

R interface function for LINDO API function LSsampGetInfo. For more information, please refer to LINDO API User Manual.

Usage

rLSsampGetDInfo(sample,nQuery)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

nQuery An integer specifying the information requested from the sample. Possible val-

ues are:

- LS_IINFO_DIST_TYPE
- LS_IINFO_SAMP_SIZE
- LS_DINFO_SAMP_MEAN
- LS_DINFO_SAMP_STD
- LS_DINFO_SAMP_SKEWNESS
- LS_DINFO_SAMP_KURTOSIS

Value

ErrorCode Zero if successful, nonzero otherwise.

pdResult The result.

References

LINDO SYSTEMS home page at www.lindo.com

 ${\tt rLSsampGetDiscretePdfTable}$

Get the PDF table from a discrete distribution sample.

Description

R interface function for LINDO API function LSsampGetDiscretePdfTable. For more information, please refer to LINDO API User Manual.

Usage

rLSsampGetDiscretePdfTable(sample)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

Value

ErrorCode Zero if successful, nonzero otherwise.

pnLen The table length.

padProb A double array containing the probabilities of outcomes.

padVals A double array containing the values of outcomes.

References

166 rLSsampGetIInfo

rLSsampGetDistrParam Get the specified parameter of a given distribution.

Description

R interface function for LINDO API function LSsampGetDistrParam. For more information, please refer to LINDO API User Manual.

Usage

rLSsampGetDistrParam(sample,nIndex)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

nIndex An integer specifying the index of the parameter.

Value

ErrorCode Zero if successful, nonzero otherwise.

pdValue A double precision value specifying the parameter value.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsampGetIInfo Get integer information about the sample.

Description

R interface function for LINDO API function LSsampGetInfo. For more information, please refer to LINDO API User Manual.

Usage

rLSsampGetIInfo(sample,nQuery)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

nQuery An integer specifying the information requested from the sample. Possible val-

ues are:

- LS_IINFO_DIST_TYPE
- LS_IINFO_SAMP_SIZE
- LS_DINFO_SAMP_MEAN
- LS_DINFO_SAMP_STD
- LS_DINFO_SAMP_SKEWNESS
- LS_DINFO_SAMP_KURTOSIS

rLSsampGetPoints 167

Value

ErrorCode Zero if successful, nonzero otherwise.

pnResult The result.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsampGetPoints

Get a copy of the generated sample points.

Description

R interface function for LINDO API function LSsampGetPoints. For more information, please refer to LINDO API User Manual.

Usage

rLSsampGetPoints(sample)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

Value

ErrorCode Zero if successful, nonzero otherwise.

pnSampSize The sample size.

padXval A double array containing the sample.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsampLoadDiscretePdfTable

Load a PDF table for a user defined discrete distribution.

Description

R interface function for LINDO API function LSsampLoadDiscretePdfTable. For more information, please refer to LINDO API User Manual.

Usage

rLSsampLoadDiscretePdfTable(sample,nLen,padProb,padVals)

168 rLSsampLoadPoints

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

nLen An integer specifying the table length.

padProb A double array containing the probabilities of outcomes.

padVals A double array containing the values of outcomes.

Value

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsampLoadPoints Load a sample of given size to the specified sample.

Description

R interface function for LINDO API function LSsampLoadPoints. For more information, please refer to LINDO API User Manual.

Usage

rLSsampLoadPoints(sample,nSampSize,padXval)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

nSampSize The sample size.

padXval A double array containing the sample.

Value

ErrorCode Zero if successful, nonzero otherwise.

References

rLSsampSetDistrParam Set the specified parameter of the given distribution.

Description

R interface function for LINDO API function LSsampSetDistrParam. For more information, please refer to LINDO API User Manual.

Usage

rLSsampSetDistrParam(sample,nIndex,dValue)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

nIndex An integer specifying the index of the parameter.

dValue A double precision value specifying the parameter value.

Value

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsampSetRG Set a random number generator object to the specified distribution.

Description

R interface function for LINDO API function LSsampSetRG. For more information, please refer to LINDO API User Manual.

Usage

rLSsampSetRG(sample,RG)

Arguments

sample A LINDO API sample object, returned by rLSsampCreate.

RG A LINDO API random generator object, returned by rLScreateRG.

Value

ErrorCode Zero if successful, nonzero otherwise.

References

170 rLSsetDistrParamRG

rLSsetConstraintProperty

Set the property of the specified constraint of the given model.

Description

R interface function for LINDO API function ${\sf LSsetConstraintProperty}$. For more information, please refer to LINDO API User Manual.

Usage

rLSsetConstraintProperty(model,ndxCons,nConptype)

Arguments

model A LINDO API model object, returned by rLScreateModel.

ndxCons The index of the constraint for which the property is requested.

nConptype An integer macro to specify the constraint property. Possible values are:

• LS_PROPERTY_UNKNOWN

• LS_PROPERTY_LINEAR

• LS_PROPERTY_CONVEX

• LS_PROPERTY_CONCAVE

• LS_PROPERTY_QUASI_CONVEX

• LS_PROPERTY_QUASI_CONCAVE

• LS_PROPERTY_MAX

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetDistrParamRG Set distribution parameters.

Description

R interface function for LINDO API function LSsetDistrParamRG. For more information, please refer to LINDO API User Manual.

Usage

rLSsetDistrParamRG(rg,iParam,dParam)

rLSsetDistrRG 171

Arguments

rg A LINDO API random generator object, returned by rLScreateRG.

iParam A parameter index.

dParam A parameter value.

Value

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetDistrRG Set a distribution function for the random generator.

Description

R interface function for LINDO API function ${\tt LSsetDistrRG}$. For more information, please refer to LINDO API User Manual.

Usage

rLSsetDistrRG(rg,nDistType)

Arguments

rg A LINDO API random generator object, returned by rLScreateRG.

nDistType An integer specifying the distribution type.

Value

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSsampCreate

172 rLSsetEnvIntParameter

rLSsetEnvDouParameter Set a double precision parameter for a specified environment.

Description

R interface function for LINDO API function ${\tt LSsetEnvDouParameter}.$ For more information, please refer to LINDO API User Manual.

Usage

rLSsetEnvDouParameter(env,nParameter,dValue)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

nParameter An integer referring to a double precision parameter.

dValue A double precision value.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSsetModelDouParameter

rLSsetEnvIntParameter Set an integer parameter for a specified environment.

Description

R interface function for LINDO API function ${\tt LSsetEnvIntParameter}$. For more information, please refer to LINDO API User Manual.

Usage

rLSsetEnvIntParameter(env,nParameter,nValue)

Arguments

env A LINDO API environment object, returned by rLScreateEnv.

nParameter An integer referring to an integer precision parameter.

nValue An integer precision value.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSsetModelIntParameter

rLSsetEnvStocParameterChar

Set a stochastic parameter value of type string.

Description

R interface function for LINDO API function ${\tt LSsetEnvStocParameter}.$ For more information, please refer to LINDO API User Manual.

Usage

rLSsetEnvStocParameterChar(env,nQuery,pacResult)

Arguments

env A LINDO API env object, returned by rLScreateEnv.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSsetEnvStocParameterDou

Set a stochastic parameter value of type double.

Description

R interface function for LINDO API function ${\tt LSsetEnvStocParameter}.$ For more information, please refer to LINDO API User Manual.

Usage

rLSsetEnvStocParameterDou(env,nQuery,pdResult)

Arguments

env A LINDO API env object, returned by rLScreateEnv.

nQuery A valid query macro.
pdResult A double number.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetEnvStocParameterInt

Set a stochastic parameter value of type integer.

Description

R interface function for LINDO API function ${\tt LSsetEnvStocParameter}.$ For more information, please refer to LINDO API User Manual.

Usage

rLSsetEnvStocParameterInt(env,nQuery,pnResult)

Arguments

env A LINDO API env object, returned by rLScreateEnv.

nQuery A valid query macro. pnResult An integer number. rLSsetModelDouParameter 175

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetModelDouParameter

Set a double precision parameter for a specified model.

Description

R interface function for LINDO API function ${\sf LSsetModelDouParameter}$. For more information, please refer to LINDO API User Manual.

Usage

rLSsetModelDouParameter(model,nParameter,dValue)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nParameter An integer referring to a double precision parameter.

dValue A double precision value.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSsetModelIntParameter

Set an integer parameter for a specified model.

Description

R interface function for LINDO API function LSsetModelIntParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSsetModelIntParameter(model,nParameter,nValue)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nParameter An integer referring to an integer precision parameter.

nValue An integer precision value.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSsetModelDouParameter

 ${\tt rLSsetModelStocDouParameter}$

Set a double valued parameter for the given model.

Description

 $R\ interface\ function\ for\ LINDO\ API\ function\ LSset \texttt{ModelStocDouParameter}.\ For\ more\ information,\ please\ refer\ to\ LINDO\ API\ User\ Manual.$

Usage

rLSsetModelStocDouParameter(model,iPar,dVal)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iPar A valid parameter macro.

dVal A double variable of the appropriate type.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetModelStocIntParameter

Set an integer valued parameter for the given model.

Description

R interface function for LINDO API function ${\tt LSsetModelStocIntParameter}$. For more information, please refer to LINDO API User Manual.

Usage

rLSsetModelStocIntParameter(model,iPar,iVal)

Arguments

model A LINDO API model object, returned by rLScreateModel.

iPar A valid parameter macro.

iVal An integer variable of the appropriate type.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSsetModelStocParameterChar

Set a stochastic parameter value of type double.

Description

R interface function for LINDO API function LSsetModelStocParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSsetModelStocParameterChar(model,nQuery,pacResult)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid query macro.
pacResult A character string.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetModelStocParameterDou

Set a stochastic parameter value of type double.

Description

R interface function for LINDO API function LSsetModelStocParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSsetModelStocParameterDou(model,nQuery,pdResult)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid query macro.
pdResult A double number.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetModelStocParameterInt

Set a stochastic parameter value of type integer.

Description

R interface function for LINDO API function LSsetModelStocParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSsetModelStocParameterInt(model,nQuery,pnResult)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nQuery A valid query macro.
pnResult An integer number.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

180 rLSsetPrintLogNull

 ${\tt rLSsetNumStages}$

Set number of stages in the model.

Description

R interface function for LINDO API function LSsetNumStages. For more information, please refer to LINDO API User Manual.

Usage

rLSsetNumStages(model,numStages)

Arguments

model A LINDO API model object, returned by rLScreateModel.

numStages Number of stages in the model.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetPrintLogNull Disable the printing log function.

Description

This function is R interface specific.

Usage

rLSsetPrintLogNull(model)

Arguments

model A LINDO A

A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

rLSsetProbAllocSizes 181

Description

R interface function for LINDO API function LSsetProbAllocSizes. For more information, please refer to LINDO API User Manual.

Usage

```
\label{locSizes} $$rLSsetProbAllocSizes(model,n_vars_alloc,n_cons_alloc,n_QC_alloc,n_Annz_alloc,n_Qnnz_alloc,n_NLPnnz_alloc)$
```

Arguments

model	A LINDO API model object, returned by rLScreateModel.
n_vars_alloc	New size for variables.
n cons alloc	New size for constraints.

n_QC_alloc New size for QC terms.
n_Annz_alloc New size for non-zeros.

n_Qnnz_alloc New size for quadratic non-zeros.

n_NLPnnz_alloc New size for NLP non-zeros.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetProbNameAllocSizes

Increase the allocated sizes for how much space is needed for storing names.

Description

R interface function for LINDO API function LSsetProbNameAllocSizes. For more information, please refer to LINDO API User Manual.

Usage

rLSsetProbNameAllocSizes(model,n_varname_alloc,n_rowname_alloc)

182 rLSsetRGSeed

Arguments

model A LINDO API model object, returned by rLScreateModel.

n_varname_alloc

New size for variable names.

 $n_rowname_alloc$

New size for constraint names.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetRGSeed

Set an initialization seed for the random number generator.

Description

R interface function for LINDO API function LSsetRGSeed. For more information, please refer to LINDO API User Manual.

Usage

rLSsetRGSeed(rg,nSeed)

Arguments

rg A LINDO API random generator object, returned by rLScreateRG.

nSeed An integer specifying the seed to set.

Value

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsetStocParRG 183

rLSsetStocParRG Set an RG object to the specified stochastic parameter.	
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Description

R interface function for LINDO API function LSsetStocParRG. For more information, please refer to LINDO API User Manual.

Usage

```
rLSsetStocParRG(model,iStv,iRow,jCol,pRG)
```

Arguments

model	A LINDO API model object, returned by rLScreateModel.
iStv	Index of stochastic parameter in the instruction list.
iRow	Row index of the stochastic parameter.
jCol	Column index of the stochastic parameter.
pRG	A LINDO API RG object, returned by rLScreateRG.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsolveFileLP	Optimizes a large LP from an MPS file.

Description

R interface function for LINDO API function LSsolveFileLP. For more information, please refer to LINDO API User Manual.

Usage

rLS solve File LP (model, szFile Name MPS, szFile Name Sol, nNoOf Cols Evaluated Per Set, nNoOf Cols Selected Per Set, nTime Limit Sec)

184 rLSsolveGOP

Arguments

model A LINDO API model object, returned by rLScreateModel.

szFileNameMPS The path and name of the input MPS file.

szFileNameSol The path and name of the output solution file.

nNoOfColsEvaluatedPerSet

Number of columns evaluated together in one set.

nNoOfColsSelectedPerSet

Number of columns selected from one set.

nTimeLimitSec Time limit for the program in seconds.

Details

This routine is appropriate only for LP models with many more columns, e.g., millions, than rows. It is appropriate for LP's that might otherwise not easily fit into available memory.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnSolStatusParam

The status of the optimization.

pnNoOfConsMps Number of constraints in the problem.

pnNoOfColsMps Number of variables (columns) in the problem.

pnErrorLine Line number at which a structural error was found.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsolveGOP Optimize a global optimization problem.

Description

R interface function for LINDO API function LSsolveGOP. For more information, please refer to LINDO API User Manual.

Usage

rLSsolveGOP(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

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Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnStatus The status of the optimization.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsolveHS

Solve the given model heuristically using the specified search method.

Description

R interface function for LINDO API function LSsolveHS. For more information, please refer to LINDO API User Manual.

Usage

rLSsolveHS(model,nSearchMethod)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nSearchMethod An integer macro specifying the heuristic search method.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnStatus An integer reference for the status.

References

LINDO SYSTEMS home page at www.lindo.com

186 rLSsolveMipBnp

rLSsolveMIP	Optimize a mixed integer pr	rogramming model using branch-and-cut.

Description

R interface function for LINDO API function LSsolveMIP. For more information, please refer to LINDO API User Manual.

Usage

```
rLSsolveMIP(model)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnStatus The status of the optimization.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsolveMipBnp Solve the MIP model with the branch-and-price method.	
--	--

Description

R interface function for LINDO API function LSsolveMipBnp. For more information, please refer to LINDO API User Manual.

Usage

```
rLSsolveMipBnp(model,nBlock,pszFname)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

nBlock Number of block in the problem.

pszFname An input file specifying the block structure (optional).

Details

This routine is appropriate for problems with good block structures.

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Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnStatus The status of the optimization.

References

LINDO SYSTEMS home page at www.lindo.com

rLSsolveSBD Optimize a given LP or MILP model with Benders' decomposition.

Description

R interface function for LINDO API function LSsolveSBD. For more information, please refer to LINDO API User Manual.

Usage

rLSsolveSBD(model,nStages,panRowStage,panColStage)

Arguments

model A LINDO API model object, returned by rLScreateModel.

nStages Number of stages/blocks in the dual angular model.

panRowStage The stage indices of constraints. Stage-0 indicates linking row or column.

panColStage The stage indices of variables. Stage-0 indicates linking row or column.

Details

The model should have dual angular block structure to be solved with this routine. The dual angular structure is specified explicitly with the argument list.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnStatus The status of the optimization.

References

LINDO SYSTEMS home page at www.lindo.com

188 rLSwriteBasis

rLSsolveSP Solve the SP models.

Description

R interface function for LINDO API function LSsolveSP. For more information, please refer to LINDO API User Manual.

Usage

rLSsolveSP(model)

Arguments

model A LINDO API model object, returned by rLScreateModel.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

pnStatus An integer reference for the status.

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteBasis Writes the resident basis to the given file in the specified format.

Description

R interface function for LINDO API function LSwriteBasis. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteBasis(model,pszFname,nFormat)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the basis file.

nFormat An integer parameter indicating the format of the file to be written.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteDeteqLINDOFile

Write the deterministic equivalent (DEQ) of the SP models in LINDO format.

Description

R interface function for LINDO API function ${\tt LSwriteDeteqLINDOFile}$. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteDeteqLINDOFile(model,pszFilename,iType)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFilename Path and name of the MPS file.

iType Type of the the deterministic equivalent. Possible values are:

• LS_DETEQ_IMPLICIT

• LS_DETEQ_EXPLICIT (default)

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

 ${\tt rLSwriteDeteqMPSFile}$

190 rLSwriteDualMPSFile

rLSwriteDeteqMPSFile Write the deterministic equivalent for the SP model in MPS format.

Description

R interface function for LINDO API function LSwriteDeteqMPSFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteDeteqMPSFile(model,pszFilename,nFormat,iType)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFilename Path and name of the MPS file.

nFormat An integer parameter indicating whether the MPS file is formatted or not. Pos-

sible values are:

• LS_FORMATTED_MPS

• LS_UNFORMATTED_MPS

• LS_FORMATTED_MPS_COMP

iType An integer specifying the type of the deterministic equivalent.Possible values

are:

• LS_DETEQ_IMPLICIT

• LS_DETEQ_EXPLICIT (default)

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteDualMPSFile Writes the given problem to a specified file in MPS format.

Description

R interface function for LINDO API function LSwriteDualMPSFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteDualMPSFile(model,pszFname,nFormat,nObjSense)

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Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the MPS file to which the dual model should be written.

nFormat An integer indicating whether the MPS file is formatted or not.

nObjSense An integer specifying if the dual problem will be posed as a maximization or

minimization problem.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSwriteMPSFile

rLSwriteIIS Writes the IIS of an infeasible LP to a file in LINDO file format.

Description

R interface function for LINDO API function LSwriteIIS. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteIIS(model,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the file to which the IIS should be written.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSwriteSolution

192 rLSwriteLINDOFile

rLSwriteIUS Writes the IUS of an unbounded LP to a file in LINDO file format.

Description

R interface function for LINDO API function LSwriteIUS. For more information, please refer to LINDO API User Manual.

Usage

```
rLSwriteIUS(model,pszFname)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the file to which the IUS should be written.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSwriteIIS

rLSwriteLINDOFile Writes the given problem to a file in LINDO format.

Description

R interface function for LINDO API function LSwriteLINDOFile. For more information, please refer to LINDO API User Manual.

Usage

```
rLSwriteLINDOFile(model,pszFname)
```

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the MPS file to which the model should be written.

Details

Model must be linear.

rLSwriteLINGOFile 193

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSwriteMPSFile

 ${\tt rLSwriteLINGOFile}$

Writes the given problem to a file in LINGO format.

Description

R interface function for LINDO API function LSwriteLINGOFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteLINGOFile(model,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the MPS file to which the model should be written.

Details

Model must be linear.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSwriteMPSFile

194 rLSwriteMPIFile

rLSwriteModelParameter

Writes model parameters to a parameter file.

Description

R interface function for LINDO API function LSwriteModelParameter. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteModelParameter(model,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the file from which parameters will be read.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteMPIFile Writes the given problem to a specified file in MPI format.

Description

R interface function for LINDO API function LSwriteMPIFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteMPIFile(model,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the MPI file to which the model should be written.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

rLSwriteMPSFile 195

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSwriteMPSFile

rLSwriteMPSFile

Writes the given problem to a specified file in MPS format.

Description

R interface function for LINDO API function LSwriteMPSFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteMPSFile(model,pszFname,nFormat)

Arguments

model A LINDO API model object, returned by rLScreateModel.

 ${\sf pszFname} \qquad \qquad {\sf The\ path\ and\ name\ of\ the\ MPS\ file\ to\ which\ the\ model\ should\ be\ written}.$

nFormat An integer indicating whether the MPS file is formatted or not.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSreadMPSFile

 ${\tt rLSwriteNodeSolutionFile}$

Write the node solution to a file.

Description

R interface function for LINDO API function LSwriteNodeSolutionFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteNodeSolutionFile(model, jScenario, iStage, pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario The scenario number the node belongs to.

iStage The stage the node belongs to.
pszFname Path and name of the file.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteScenarioLINDOFile

Write scenario model in LINDO format.

Description

R interface function for LINDO API function LSwriteScenarioLINDOFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteScenarioLINDOFile(model,jScenario,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario The scenario to write in LINDO format.
pszFname Path and name of the LINDO file.

rLSwriteScenarioMPIFile 197

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteScenarioMPIFile

Write scenario model in MPI format.

Description

R interface function for LINDO API function LSwriteScenarioMPIFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteScenarioMPIFile(model,jScenario,pszFname)

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario The scenario to write in MPI format.

pszFname Path and name of the MPI file.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteScenarioMPSFile

Write scenario model in MPS format.

Description

R interface function for LINDO API function LSwriteScenarioMPSFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteScenarioMPSFile(model,jScenario,pszFname,nFormat)

Arguments

pszFname

model A LINDO API model object, returned by rLScreateModel.

The scenario to write in MPS format. **j**Scenario Path and name of the MPS file.

An integer parameter indicating whether the MPS file is formatted or not. PosnFormat

sible values are:

• LS FORMATTED MPS • LS_UNFORMATTED_MPS • LS_FORMATTED_MPS_COMP

Value

An R list object with components:

Zero if successful, nonzero otherwise. ErrorCode

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteScenarioSolutionFile

Write the scenario solution to a file.

Description

R interface function for LINDO API function LSwriteScenarioSolutionFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteScenarioSolutionFile(model,jScenario,pszFname)

rLSwriteSMPIFile 199

Arguments

model A LINDO API model object, returned by rLScreateModel.

jScenario The scenario to write the solution for.

pszFname Path and name of the file.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteSMPIFile Write the CORE, TIME, STOCH files for SP models in SMPI format.

Description

R interface function for LINDO API function LSwriteSMPIFile. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteSMPIFile(model,pszCorefile,pszTimefile,pszStocfile)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszCorefile Path and name of the CORE file in MPS format.

pszTimefile Path and name of the TIME file.
pszStocfile Path and name of the STOCH file.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

200 rLSwriteSolution

rLSwriteSMPSFile Write the CORE, TIME, STOCH files for SP models in SMPS format.

Description

R interface function for LINDO API function LSwriteSMPSFile. For more information, please refer to LINDO API User Manual.

Usage

 $\verb|rLSwriteSMPSFile(model,pszCorefile,pszTimefile,pszStocfile,nMPStype)| \\$

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszCorefile Path and name of the CORE file in MPS format.

pszTimefile Path and name of the TIME file.
pszStocfile Path and name of the STOCH file.

nMPStype An integer parameter indicating whether the MPS file is formatted or not. Pos-

sible values are:

• LS_FORMATTED_MPS

• LS_UNFORMATTED_MPS

• LS_FORMATTED_MPS_COMP

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteSolution Writes the LP solution to a file.

Description

R interface function for LINDO API function LSwriteSolution. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteSolution(model,pszFname)

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Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the file to which the solution should be written.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

rLSwriteSolutionOfType

Write the solution of a given problem to a file in a specific format.

Description

R interface function for LINDO API function LSwriteSolutionOfType. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteSolutionOfType(model,pszFname,nFormat)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the file to which the solution should be written.

nFormat An integer specifying the file format.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSwriteSolution

202 rLSwriteWithSetsAndSC

rLSwriteWithSetsAndSC Writes the given problem to a specified file in MPS format with the sets and SC vars inserted.

Description

R interface function for LINDO API function LSwriteWithSetsAndSC. For more information, please refer to LINDO API User Manual.

Usage

rLSwriteWithSetsAndSC(model,pszFname,nFormat)

Arguments

model A LINDO API model object, returned by rLScreateModel.

pszFname The path and name of the MPS file to which the model should be written.

nFormat An integer indicating whether the MPS file is formatted or not.

Value

An R list object with components:

ErrorCode Zero if successful, nonzero otherwise.

References

LINDO SYSTEMS home page at www.lindo.com

See Also

rLSwriteMPSFile

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