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# **Contents**

1	Intr	oduction 1
	1.1	An overview of Xpress-BCL
	1.2	Note for Optimizer library users
	1.3	
	1.4	Conventions used
ī	Mo	odeling with BCL 4
2	Mod	deling with BCL 5
_		Problem handling
	2.1	2.1.1 Initialization and termination
		2.1.2 Problem creation and deletion
		2.1.3 Other basic functions
		2.1.4 Input and output settings
		2.1.5 Error handling
	22	Variables
		2.2.1 Basic functions
		2.2.2 Variable arrays
	23	Constraints
		2.3.1 Basic functions
		2.3.2 Predefined constraint functions
		2.3.3 Objective function
	2.4	Solving and solution information
		2.5.1 Model formulation using basic functions
		2.5.2 Using variable arrays
		2.5.3 Completing the example: problem solving and output
3	Furt	ther modeling topics
	3.1	Data input and index sets
	2.2	3.1.1 Example
	3.2	Special Ordered Sets
		3.2.1 Basic functions
		3.2.2 Array-based SOS definition
	2.2	3.2.3 Example
	3.3	Output and printing
	2.4	3.3.1 Example
	3.4	·
	) F	3.4.1 Example
	3.5	User error handling
	5.0	
		3.6.1 Names dictionaries

			Setting t			_										27
	3.6.2 H	Handlin	g of prob	ems .			 									27
	3	3.6.2.1	Resetting	a prob	olem .		 									27
		3.6.2.2	Releasing													27
			int definit													27
		3.6.3.1	Object-o													27
		3.6.3.2	Order of													28
	3	0.0.5.2	Order or	enume	lation		 							• •		20
Ш	<b>BCL</b> librar	y and	class ref	erence	е											29
	•															
4	BCL C library	function	ons													30
	4.1 Layout															30
	XPRBaddarrt															32
	XPRBaddcuta	arrterm					 									33
	XPRBaddcuts	s					 									34
	XPRBaddcut	term .					 									35
	XPRBaddidxe	el					 									36
	XPRBaddqte	rm					 									37
	XPRBaddsosa															38
	XPRBaddsose															39
	XPRBaddterr															40
																41
	XPRBapparry															
	XPRBcleardin															42
	XPRBdefcbd															43
	XPRBdefcber															44
	XPRBdefcbm	isg					 									45
	XPRBdelarry	ar					 									46
	<b>XPRB</b> delbasis	s					 									47
	XPRBdelctr						 									48
	XPRBdelcut						 									49
	XPRBdelcutt															50
	XPRBdelprok															51
	XPRBdelgter															52
	XPRBdelsos															53
	XPRBdelsose															54
	XPRBdelterm															55
	XPRBendarry															56
	XPRBexportp															57
	XPRBfinish, X															58
	XPRBfixvar						 									59
	XPRBgetact						 									60
	XPRBgetarry	arname					 									61
	XPRBgetarry															62
	XPRBgetbou															63
	XPRBgetbyn															64
	XPRBgetcoln															65
	_															66
	XPRBgetctrn															
	XPRBgetctrrr	_														67
	XPRBgetctrty															68
	XPRBgetcuti															69
	XPRBgetcutr	hs					 									70
	XPRBgetcutt	ype					 									71
	XPRBgetdela															72
	XPRRgetdua					-	- '	-	-	-	•	-	·		-	73

XPRBgetidxel	
XPRBgetidxelname	
XPRBgetidxsetname	
XPRBgetidxsetsize	77
XPRBgetiis	78
XPRBgetindicator	80
XPRBgetindvar	81
XPRBgetlim	82
XPRBgetlpstat	83
XPRBgetmipstat	84
XPRBgetmodcut	85
XPRBgetnumiis	86
XPRBgetobjval	87
XPRBgetprobname	88
XPRBgetprobstat	89
XPRBgetrange	90
XPRBgetrcost	91
XPRBgetrhs	92
XPRBgetrownum	93
XPRBgetsense	94
XPRBgetslack	95
XPRBgetsol	96
XPRBgetsosname	97
XPRBgetsostype	
XPRBgettime	
XPRBgetvarlink	
XPRBgetvarname	
XPRBgetvarrng	
XPRBgetvartype	
XPRBgetversion	
XPRBgetXPRSprob	
XPRBInit	
XPRBloadbasis	
XPRBloadmat	
XPRBloadmipsol	
XPRBmaxim	
XPRBminim	
XPRBnewarrsum	
XPRBnewarrvar	113
7	114
XPRBnewcut	115
XPRBnewcutarrsum	116
XPRBnewcutprec	117
XPRBnewcutsum	118
XPRBnewidxset	119
XPRBnewname	120
XPRBnewprec	121
XPRBnewprob	122
XPRBnewsos	123
XPRBnewsosrc	124
XPRBnewsosw	125
XPRBnewsum	126
XPRBnewvar	127
XPRBprintarrvar	128
VDDP printer	120

XPRBprintcut	
XPRBprintf	31
XPRBprintidxset	32
XPRBprintobj	33
XPRBprintprob	34
XPRBprintsos	35
XPRBprintvar	
XPRBreadarrlinecb	
XPRBreadlinecb	
XPRBresetprob	
XPRBsavebasis	
XPRBsetarryarel	
XPRBsetcolorder	
XPRBsetctrtype	
XPRBsetcutid	
XPRBsetcutmode	
XPRBsetcutterm	
XPRBsetcuttype	
XPRBsetdecsign	
XPRBsetdelayed	
XPRBsetdictionarysize	
XPRBseterrctrl	
XPRBsetindicator	
XPRBsetlb	55
XPRBsetlim	56
XPRBsetmodcut	57
XPRBsetmsglevel	58
XPRBsetobj	59
XPRBsetgterm	60
XPRBsetrange	
XPRBsetrealfmt	
XPRBsetsense	
XPRBsetsosdir	
XPRBsetterm	
XPRBsetub	
XPRBsetvardir	
XPRBsetvarlink	
	69
XPRBsolve	
XPRBstartarrvar	
XPRBsync	
XPRBwritedir	73
DCL in Co.	7.4
	74
5.1 An overview of BCL in C++	
5.1.1 Example	
5.1.2 QCQP Example	
5.1.3 Error handling	
	81
XPRB	
getTime	83
getVersion	83
init	84
setColOrder	84
	Q.

5

XPRBbasis  XPRBbasis  getCRef isValid reset  XPRBctr  XPRBctr  add	187 187 187 188 189
getCRef	187 187 188 189
getCRef	187 187 188 189
isValid	187 188 189
reset	188 189
XPRBctr	. 189
XPRBctr	
add	
	191
addTerm	. 191
delTerm	. 192
getAct	
getCRef	
<b>5</b>	
getDual	
getIndicator	
getIndVar	
getName	194
getRange	. 194
getRangeL	. 195
getRangeU	
getRHS	
getRNG	
<u> </u>	
getRowNum	
getSlack	
getType	
isDelayed	
isIndicator	198
isModCut	. 198
isValid	. 198
print	
reset	
setDelayed	
setIndicator	
setModCut	
setRange	
setTerm	
setType	. 202
XPRBcut	. 204
XPRBcut	. 205
add	
addTerm	
delTerm	
getCRef	
getID	
getRHS	
getType	
isValid	207
print	. 208
reset	
16366	
	. 208
setID	
setID	. 209
setID	. 209
setID	209 209 210

addTei	m	 		 	 212						
assign		 		 	 212						
delTer	m	 		 	 213						
getSol		 		 	 213						
mul .		 		 	 213						
neg .		 		 	 214						
setTeri	n	 		 	 214						
sgr		 		 	 215						
XPRBindexSe <sup>-</sup>											
XPRBir	ndexSet	 		 	 216						
addEle	ment .	 		 	 217						
	ef										
	ex										
	exName										
	ne										
XPRBprob											
	rob										
	ts										
	ir										
	Prob										
_	ef										
	ByName										
_	exSetByl										
	tat										
	PStat										
	me										
	mIIS										
getOb	Val	 		 	 228						
getPro	bStat .	 		 	 228						
getSer	ise	 		 	 228						
getSos	ByName	 		 	 229						
getVar	<b>ByName</b>	 		 	 229						
getXPI	RSprob .	 		 	 230						
loadBa	sis	 		 	 230						
loadM	at	 		 	 231						
loadM	IPSol	 		 	 231						
maxim		 		 	 232						
minim		 		 	 232						
newCt	r	 		 	 233						
	ıt										
	dexSet										
	S										
	r										
	bj										
	sis										
seccon	Order .	 		 	 <b>2</b> 50						

Ap	ppendix	269
	6.2 Java class reference	
	6.1.3 Error handling	
	6.1.2 QCQP Example	
	6.1 An overview of BCL in Java	
6	BCL in Java	260
		233
	setUB	
	setType	
	setLB	
	setDir	
	print	257
	isValid	
	getUB	
	getType	
	getSol	
	getRNG	254
	getRCost	
	getName	
	getLim	
	getLB	
	getColNum	
	fix	
	XPRBvar	
	XPRBvar	
	setDir	249
	print	
	isValid	
	getType	
	getCRef	
	delElement	
	addElement	
	add	
	XPRBsos	246
	XPRBsos	
	getType	
	XPRBrelation	
	XPRBrelation	
	sync	
	solve	
	setSense	
	setRealFmt	
	setObj	
	setMsqLevel	
	setCutMode	
	co+Cu+Modo	220

В		ng BCL with the Optimizer library	274
	B.1	Switching between libraries	274
		B.1.1 BCL-compatible Optimizer functions	
		B.1.2 Incompatible Optimizer functions	
	B.2	Initialization and termination	
		Loading the matrix	
		Indices of matrix elements	
		Using BCL-compatible functions	
		Using the Optimizer with BCL C++	
	B.7	Using the Optimizer with BCL Java	280
C	Woı	rking with cuts in BCL	283
		Example	284
		C++ version of the example	
		Java version of the example	
ln	dex		287

# Chapter 1 Introduction

# 1.1 An overview of Xpress-BCL

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

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

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

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

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

# 1.2 Note for Optimizer library users

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

generated by BCL. To this end, BCL provides several functions which specifically relate to the matrix representation.

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

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

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

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

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

## 1.3 Structure of this manual

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

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

# 1.4 Conventions used

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

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

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

I.	Mode	ling	with	BCL
		···· •		

# **Chapter 2**

# **Modeling with BCL**

# 2.1 Problem handling

#### 2.1.1 Initialization and termination

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

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

#### 2.1.2 Problem creation and deletion

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

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

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

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

Once use of a particular problem has ended, the problem should be removed using XPRBdelprob, freeing associated resources. It should be noted that resources associated with problems are *not* released with a call to XPRBfree, so failure to explicitly delete each problem may result in memory leakage. It is also possible to delete just the solution information stored by BCL after an optimization run (including all problem-related information loaded in Xpress-Optimizer), if the definition of the problem is to be kept for later re-use but its solution data is not required any longer (function XPRBresetprob).

Note that for every BCL problem of type XPRBprob exists a corresponding Xpress-Optimizer problem (type XPRSprob). Although it is usually not necessary to access the optimizer problem

Initialize a new model

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

Delete problem definition

XPRBdelprob(pb1);

XPRBresetprob(pb1);

Load problem matrix

XPRBloadmat(pb1);

Fix column ordering

XPRBsetcolorder(pb1,1);

Get problem name

XPRBgetprobname(pb1);

Figure 2.1: Creating, accessing and deleting problems in BCL

directly in BCL programs, this may be required for certain advanced uses (see Appendix B for more detail).

#### 2.1.3 Other basic functions

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

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

## 2.1.4 Input and output settings

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

Printout of BCL status information, warnings or error messages may be turned off (function XPRBsetmsglevel). With function XPRBdefcbmsg, the user may define the message callback function to intercept all output printed by BCL (including messages from the Optimizer library and output from the user's program printed with function XPRBprintf, the latter not being influenced by the setting of the message print level). Section 3.5 in the next chapter shows an example of a message callback.

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

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

#### 2.1.5 Error handling

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

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

Set decimal signXPRBsetdecsign(',');Set printout levelXPRBsetmsglevel(prob,1);

Set error handling XPRBseterrctrl(0);

int type, const char \*txt);
XPRBdefcberr(prob,myerror,object);

void myprint(XPRBprob my\_prob, void \*my\_object, const char

\*msgtext);

XPRBdefcbmsg(prob, myprint, object);

Get version number const char \*version;

version = XPRBgetversion();

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

embedded into some other application or executed under Windows.

Error handling by the user's program may either be implemented by checking the return values of all BCL functions, or preferably, by defining a callback (with function XPRBdefcberr) to intercept all warnings and errors produced by BCL. This function is not influenced by XPRBsetmsglevel, that is the user may turn off message printing and still be notified about any errors that occur. Section 3.5 in the next chapter shows an example of an error callback.

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

## 2.2 Variables

#### 2.2.1 Basic functions

Printing callback

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

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

All types of branching directives available in Xpress can be set via the function XPRBsetvardir, including priorities, choice of the preferred branching direction and definition of pseudo costs. Bounds on variables are redefined by functions XPRBsetub, XPRBsetlb, XPRBfixvar, and XPRBsetlim. Function XPRBsetlim only applies to partial integer, semi-continuous and semi-integer variables, setting the lower bound of the continuous part or the semi-integer lower bound. Function XPRBgetbyname retrieves variables or arrays of variables via their name. Information on variables can be accessed with function XPRBgetvarname, XPRBgetvartype, XPRBgetcolnum, XPRBgetbounds, and XPRBgetlim. Function XPRBsetvartype changes the variable type. Figure 2.3 gives an overview of functions related to the creation, update and deletion of variables and arrays of variables.

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

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

# 2.2.2 Variable arrays

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

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

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

Function XPRBgetbyname retrieves arrays of variables via their name. It is also possible to obtain the name of an array (XPRBgetarrvarname) and its size, that is, the number of variables it contains (XPRBgetarrvarsize).

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

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

# 2.3 Constraints

#### 2.3.1 Basic functions

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

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

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

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

A coefficient can be deleted with XPRBdelterm, or an entire constraint definition by XPRBdelctr. It is possible to retrieve the constraint name (XPRBgetctrname), the matrix row index (XPRBgetrownum), the constraint type (XPRBgetctrtype), the range values (XPRBgetrange, only applicable to ranged constraints) and right hand side value (XPRBgetrhs), as well as changing the constraint type (XPRBsetctrtype). A constraint can be transformed into a model cut (XPRBsetmodcut) and function XPRBgetmodcut indicates whether a constraint has been defined as a model cut.

In addition to the functions for handling linear constraints listed here, BCL also lets you define quadratic constraints for the formulation of QP and QCQP problems, see Section 3.4 for further detail.

```
Set objective function
                                XPRBctr c;
                                XPRBsetobj(prob,c);
Set objective sense
                                XPRBsetsense (prob, XPRB_MAXIM);
Access objective sense
                                dir = XPRBgetsense(prob);
Locate constraint
                                XPRBctr c;
                                c = XPRBgetbyname(prob, "Sum1", XPRB_CTR);
                                XPRBsetrange(c, 1, 5, 15);
Define range constraint
Delete a constraint
                                XPRBdelctr(c);
Delete a constraint term
                                XPRBvar y;
                                XPRBdelterm(c,y);
```

Accessing constraints double bdl, bdu;

XPRBgetctrname(c);

XPRBgetrange(c, sbd)

XPRBgetrange(c, &bdl, &bdu);
XPRBgetrownum(c);
XPRBgetctrtype(c);

XPRBsetctrtype(c,XPRB\_L);
XPRBgetmcut(c);
XPRBsetmcut(c,1);

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

#### 2.3.2 Predefined constraint functions

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

# 2.3.3 Objective function

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

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

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

# 2.4 Solving and solution information

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

Solve active problem XPRBsolve(prob, "dg"); XPRBminim(prob, "pl"); XPRBmaxim(prob, ""); Status information XPRBgetprobstat (prob): XPRBgetlpstat(prob); XPRBgetmipstat(prob); Get objective value XPRBqetobjval(prob); Solution information XPRBvar y; XPRBctr c; XPRBgetsol(v); XPRBgetdual(c); XPRBgetrcost(y); XPRBgetslack(c); XPRBgetact(c); Ranging information XPRBgetvarrng(y, XPRB\_UCOST); XPRBgetctrrng(c, XPRB\_LOACT); Advanced bases XPRBbasis b; b=XPRBsavebasis(prob); XPRBloadbasis(b):

XPRBdelbasis(b):

Figure 2.6: Solving and solution information

Before any solution function is called, the objective function must be selected using XPRBsetobj. The function XPRBsolve also requires the sense of the objective to be set, that is, whether to minimize (default) or to maximize the objective. All solution functions XPRBsolve, XPRBminim, and XPRBmaxim can be parameterized to choose the type of solution algorithm. Once the problem has been solved, the following solution information can be obtained: the optimal objective function value (XPRBgetobjval), values for all the problem variables (XPRBgetsol), slack values (XPRBgetslack), reduced costs (XPRBgetrcost), constraint activity (XPRBgetact), and dual values (XPRBgetdual). It is also possible to obtain ranging information for variables (XPRBgetvarrng) and constraints (XPRBgetctrrng) after solving an LP problem.

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

Before solving or accessing solution information it may be helpful to check the current problem and/or solution status (using functions XPRBgetprobstat, XPRBgetlpstat and XPRBgetmipstat). It may happen that a variable defined in the model does not appear in any constraint, or a constraint only contains 0-valued coefficients so that is ignored when loading the problem into the Optimizer. In these cases the object's column or row index is negative and no solution information can be obtained.

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

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

# 2.5 Example

The following example is an extract of a scheduling problem: four jobs with different durations need to scheduled with the objective to minimize the makespan (= completion time of the last job). The complete model also includes resource constraints that are omitted here for clarity's sake. For every job j its duration  $DUR_j$  is given. We define decision variables startj representing the start time of jobs and binary variables  $delta_{jt}$  indicating whether job j starts in time period t ( $delta_{jt} = 1$ ). We also define a variable z for the maximum makespan. The makespan can be

expressed as a 'dummy job' of duration 0 that is the successor of all other jobs (constraints *Makespan* in the model below). We also formulate a precedence relation between two jobs (constraint *Prec*). The start time variables need to be linked to the binary variables (constraints *Link*). And finally, the binary variables are used to express that every job has a unique start time (constraints *One*).

## 2.5.1 Model formulation using basic functions

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

# 2.5.2 Using variable arrays

In the subsequent code, we replace the variables  $start_i$  and  $delta_{it}$  by arrays of variables start and

delta<sub>j</sub>. Note that the variables can still be addressed in the same way as before. The main advantage of this formulation is that now some of the predefined constraint functions may be used in the model definition. Changes to the previous version are highlighted in bold.

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

The set of constraints Link (linking start time variables and binaries) can also be formulated using

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

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

## 2.5.3 Completing the example: problem solving and output

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

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

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

```
for(j=0;j<NJ;j++)
for(t=0;t<NT-DUR[j]+1;t++)
XPRBsetvardir(delta[j][t], XPRB_PR, 10*(t+1));</pre>
```

 $/\star$  Give highest priority to var.s for earlier start times  $\star/$ 

# **Chapter 3**

# **Further modeling topics**

# 3.1 Data input and index sets

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

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

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

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

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

## 3.1.1 Example

Taking the program example from the previous chapter, we now assume that we want to give names to the jobs, such as ABC14, DE45F, GH9IJ99, KLMN789. We further assume that these names, together with the durations, are given in a separate data file, durations.dat:

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

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

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

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

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

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

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

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

# 3.2 Special Ordered Sets

#### 3.2.1 Basic functions

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

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

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

# 3.2.2 Array-based SOS definition

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

# 3.2.3 Example

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

```
XPRBprob prob; /* BCL problem */
```

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

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

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

# 3.3 Output and printing

BCL provides printing functions for variables, constraints, Special Ordered Sets, and index sets (XPRBprintvar, XPRBprintarrvar, XPRBprintctr, XPRBprintsos, XPRBprintidxset) as well as the entire model definition (XPRBprintprob). Any program output may be printed with XPRBprintf in a similar way to the C function printf. The output of all functions mentioned above is intercepted by the callback XPRBdefcbmsg if this function has previously been defined by the user.

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

Figure 3.3: File output and printing.

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

## **3.3.1 Example**

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

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

```
#include <stdio.h>
#include "xprb.h"
                  /* Number of jobs */
#define NJ
#define NT 10
                         /* Time limit */
double DUR[] = \{3,4,2,2\}; /* Durations of jobs
XPRBvar start[NJ];
                          /* Start times of jobs */
XPRBprob prob;
                          /* BCL problem */
void cmodel(void)
XPRBctr ctr;
 int j,t;
 prob=XPRBnewprob("Jobs"); /* Initialization */
                         /* Create start time variables */
 for(j=0;j<NJ;j++)
```

Add quadratic term XPRBctr c; XPRBvar x1:

AFRDVAL XI,

XPRBaddqterm(c,x1,x1,3);

Set quadratic term XPRBvar x2;

XPRBsetqterm(c, x1, x2, -7.2);

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

Figure 3.4: Defining and accessing quadratic terms in BCL.

# 3.4 Quadratic Programming with BCL

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

$$c^T x + x^T Q x$$

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

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

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

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

In BCL, the quadratic part of constraints is defined termwise, much like what we have seen for the definition of linear constraints in Section 2.3. The coefficient of a quadratic term is either set to a given value (XPRBsetqterm) or its value is augmented by the given value (XPRBaddqterm). Quadratic objective functions are set in the same way as linear ones with a call to XPRBsetobj. Note that the definition of the quadratic constraint terms should always be preceded by the definition of the corresponding variables.

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

## **3.4.1 Example**

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

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

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

For every point *i* we have the following quadratic inequality.

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

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

```
#include <stdio.h>
#include "xprb.h"
#define N 42
double CX[N], CY[N], R[N];
                                     /\star Initialize the data arrays \star/
int main(int argc, char **argv)
int i, j;
XPRBprob prob;
 XPRBvar x[N],y[N];
                                 /* x-/y-coordinates to determine */
 XPRBctr cobj, c;
/**** VARIABLES ****/
 for(i=0;i<N;i++)
 x[i] = XPRBnewvar(prob, XPRB_PL, XPRBnewname("x(%d)",i), -10, 10);
 for(i=0;i<N;i++)
 y[i] = XPRBnewvar(prob, XPRB_PL, XPRBnewname("y(%d)",i), -10, 10);
/****OBJECTIVE****/
/* Minimize the total distance between all points */
 cobj = XPRBnewctr(prob, "TotDist", XPRB_N);
  for (i=0; i< N-1; i++)
   for(j=i+1; j<N; j++)
   XPRBaddqterm(cobj, x[i], x[i], 1);
   XPRBaddqterm(cobj, x[i], x[j], -2);
   XPRBaddqterm(cobj, x[j], x[j], 1);
   XPRBaddqterm(cobj, y[i], y[i], 1);
   XPRBaddqterm(cobj, y[i], y[j], -2);
   XPRBaddqterm(cobj, y[j], y[j], 1);
 XPRBsetobj(prob, cobj);
                                    /* Set the objective function */
/**** CONSTRAINTS ****/
/\star All points within given distance of their target location \star/
for(i=0; i< N; i++)
 c = XPRBnewctr(prob, XPRBnewname("LimDist_%d",i), XPRB_L);
 XPRBaddqterm(c, x[i], x[i], 1);
 XPRBaddterm(c, x[i], -2*CX[i]);
```

# 3.5 User error handling

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

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

```
#include <stdio.h>
#include <setjmp.h>
#include <string.h>
#include "xprb.h"
                                   /\star Marker for the longjump \star/
jmp_buf model_failed;
void modinf(XPRBprob prob)
XPRBvar x[3];
XPRBctr ctr[2], cobj;
 int i;
 for(i=0;i<2;i++)
                                  /* Create two integer variables */
 x[i]=XPRBnewvar(prob, XPRB_UI, XPRBnewname("x_%d",i),0,100);
                                   /* Create the constraints:
                                      C1: 2x0 + 3x1 >= 41
                                      C2: x0 + 2x1 = 13 */
 ctr[0]=XPRBnewctr(prob, "C1", XPRB_G);
 XPRBaddterm(ctr[0],x[0],2);
 XPRBaddterm(ctr[0],x[1],3);
 XPRBaddterm(ctr[0], NULL, 41);
 ctr[1]=XPRBnewctr(prob, "C2", XPRB_E);
 XPRBaddterm(ctr[1],x[0],1);
 XPRBaddterm(ctr[1],x[1],2);
 XPRBaddterm(ctr[1],NULL,13);
/* Uncomment the following line to cause an error in the model
  that triggers the user error handling: */
/* x[2]=XPRBnewvar(prob, XPRB_UI, "x_2", 10, 1); */
                                   /* Objective: minimize x0+x1 */
 cobj = XPRBnewctr(prob, "OBJ", XPRB_N);
 for (i=0; i<2; i++) XPRBaddterm(cobj, x[i], 1);
```

```
XPRBsetobj(prob,cobj);
                                  /* Select objective function */
 XPRBsetsense(prob, XPRB_MINIM); /* Obj. sense: minimization */
 XPRBprintprob(prob);
                                  /* Print current problem */
                                  /\star Solve the LP \star/
 XPRBsolve(prob, "");
 XPRBprintf(prob,
   "problem status: %d LP status: %d MIP status: %d\n",
    XPRBgetprobstat(prob), XPRBgetlpstat(prob),
    XPRBgetmipstat(prob));
/* This problem is infeasible, that means the following command
   will fail. It prints a warning if the message level is at
   least 2 */
 XPRBprintf(prob, "Objective: %g\n", XPRBgetobjval(prob));
 for(i=0;i<2;i++)
                                  /* Print solution values */
 XPRBprintf(prob, "%s:%g, ", XPRBgetvarname(x[i]),
             XPRBgetsol(x[i]));
 XPRBprintf(prob, "\n");
/**** User error handling function ****/
void XPRB_CC usererror(XPRBprob prob, void *vp, int num,
                       int type, const char *t)
printf("BCL error %d: %s\n", num, t);
if(type==XPRB_ERR) longjmp(model_failed,1);
/**** User printing function ****/
void XPRB_CC userprint(XPRBprob prob, void *vp, const char *msg)
 static int rtsbefore=1;
    /* Print 'BCL output' whenever a new output line starts,
       otherwise continue to print the current line. */
 if (rt.sbefore)
 printf("BCL output: %s", msg);
 else
 printf("%s",msg);
rtsbefore= (msg[strlen(msg)-1]==' \n');
int main(int argc, char **argv)
XPRBprob prob:
XPRBseterrctrl(0);
                                 /\star Switch to error handling by the
                                    user's program */
XPRBsetmsglevel(NULL, 2);
                                 /* Set the printing flag to
                                    printing errors and warnings */
 XPRBdefcbmsg(NULL, userprint, NULL);
                                 /\star Define the printing callback func. \star/
 if((prob=XPRBnewprob("ExplInf"))==NULL)
                                 /* Initialize a new problem in BCL */
  fprintf(stderr, "I cannot create the problem\n");
 return 1;
 else
  if(setjmp(model_failed))
                                /\star Set a marker at this point \star/
   fprintf(stderr,"I cannot build the problem\n");
   XPRBdelprob(prob);
                                /* Delete the part of the problem
                                   that has been created */
   XPRBdefcberr(prob, NULL, NULL);
                                /* Reset the error callback */
   return 1;
```

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

# 3.6 Efficent modeling with BCL

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

- model execution speed
- memory consumption

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

#### 3.6.1 Names dictionaries

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

#### 3.6.1.1 Disabling the names dictionary

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

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

## 3.6.1.2 Setting the names dictionary size

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

## 3.6.2 Handling of problems

## 3.6.2.1 Resetting a problem

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

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

Other functions for freeing memory of auxiliary/intermediate structures:

XPRBcleardir, XPRBdelarrvar, XPRBdelbasis, XPRBdelcut

#### 3.6.2.2 Releasing a problem

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

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

#### 3.6.3 Constraint definition

#### 3.6.3.1 Object-oriented interfaces

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

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

Example:

```
• C++:
   Replace
   ctr += 17*x;
by
   ctr.addTerm(17, x);
• Java:
   Replace
   ctr.add(x.mul(17));
```

```
by ctr.addTerm(x, 17); // or: ctr.addTerm(17, x);
```

## 3.6.3.2 Order of enumeration

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

II.	<b>BCL</b>	library	and	class	reference
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## **Chapter 4**

# **BCL C library functions**

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

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

XPRBprob a problem definition;

XPRBvar a variable;

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

XPRBctr a constraint;

XPRBcut a cut;

XPRBsos a Special Ordered Set (SOS1 of SOS2);

XPRBidxset an index set;

XPRBbasis a basis.

## 4.1 Layout for function descriptions

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

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

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

section.

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

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

Further Information at the end of the routine's description.

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

them follows.

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

**Examples** One or two examples are provided which explain certain aspects of the

routine's use.

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

description is provided at the end.

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

reference.

## **XPRBaddarrterm**

#### **Purpose**

Add multiple linear terms to a constraint.

## **Synopsis**

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

#### **Arguments**

ctr Reference to a constraint.

av Reference to an array of variables.

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following adds the expression

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

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

#### **Further information**

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

#### **Related topics**

XPRBaddterm, XPRBdelctr, XPRBdelterm, XPRBnewctr.

## **XPRBaddcutarrterm**

#### **Purpose**

Add multiple linear terms to a cut.

## **Synopsis**

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

#### **Arguments**

cut Reference to a cut.

av Reference to an array of variables.

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

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

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

#### **Further information**

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

#### **Related topics**

XPRBnewcut, XPRBaddcutterm, XPRBdelcutterm.

## **XPRBaddcuts**

#### **Purpose**

Add cuts to a problem.

#### **Synopsis**

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

#### Arguments

prob Reference to a problem.

cta Array of previously defined cuts.

num Number of cuts in cta.

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

The example shows how to set up the cut manager node callback to add three previously defined cuts ca in node 2 of the MIP search.

#### **Further information**

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

## **Related topics**

XPRBnewcut, XPRBdelcut, XPRBsetcutmode.

## **XPRBaddcutterm**

#### **Purpose**

Add a term to a cut.

## **Synopsis**

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

#### **Arguments**

cut Reference to a cut as resulting from XPRBnewcut.

var Reference to a variable, may be NULL.

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBnewcut, XPRBaddcutarrterm XPRBdelcutterm, XPRBsetcutterm.

## **XPRBaddidxel**

#### **Purpose**

Add an index to an index set.

## **Synopsis**

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

#### Arguments

idx A BCL index set.

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

#### **Return value**

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

#### **Example**

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

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

## **Further information**

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

## **Related topics**

XPRBgetidxel, XPRBnewidxset.

## **XPRBaddqterm**

#### **Purpose**

Add a quadratic term to a constraint.

## **Synopsis**

## **Arguments**

retr Reference to a constraint.

var1 Reference to a variable.

var2 Reference to a variable (not necessarily different).

coeff Value to be added to the coefficient of the term var1 \* var2.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following example adds the term  $-2 \times x2 \times x4$  to the constraint ctr1:

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

#### **Further information**

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

#### **Related topics**

XPRBdelqterm, XPRBsetqterm.

## **XPRBaddsosarrel**

#### **Purpose**

Add multiple elements to a SOS.

## **Synopsis**

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

#### Arguments

A SOS of type 1 or 2.

av An array of variables.

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

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

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

#### **Further information**

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

#### **Related topics**

XPRBaddsosel, XPRBdelsos, XPRBdelsosel, XPRBnewsos.

## **XPRBaddsosel**

#### **Purpose**

Add an element to a SOS.

## **Synopsis**

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

#### **Arguments**

```
var Reference to a variable.

weight The corresponding weight or reference value.
```

#### **Return value**

0 if function executed successfully, 1 otherwise

#### **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBaddsosarrel, XPRBdelsos, XPRBdelsosel, XPRBnewsos.

## **XPRBaddterm**

#### **Purpose**

Add a linear term to a constraint.

#### **Synopsis**

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

#### **Arguments**

bcl reference to a constraint, resulting from XPRBnewctr.

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

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

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

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

#### **Further information**

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

## **Related topics**

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

## **XPRBapparrvarel**

#### **Purpose**

Add an entry to a variable array.

## **Synopsis**

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

## **Arguments**

av BCL reference to an array.
var The variable to be added.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

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

## **Further information**

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

## **Related topics**

XPRBdelarrvar, XPRBendarrvar, XPRBnewarrvar, XPRBsetarrvarel, XPRBstartarrvar.

## **XPRBcleardir**

## **Purpose**

Delete all directives.

## **Synopsis**

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

# Argument prob

prob Reference to a problem.

## **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

This deletes all directives for the current problem, expl2.

## **Related topics**

XPRBsetvardir, XPRBsetsosdir.

## **XPRBdefcbdelvar**

#### **Purpose**

Callback for interface update at deletion of variables.

## **Synopsis**

prob Reference to a problem.

delinter User variable interface update function

eprob Problem from which the callback is called

evp Empty pointer for passing additional information

var Reference to a BCL variable

link Pointer to an interface object

vp Empty pointer for the user to pass additional information

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

Define the variable interface callback function:

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

#### **Further information**

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

## **Related topics**

XPRBgetvarlink, XPRBsetvarlink.

## **XPRBdefcberr**

#### **Purpose**

Callback for user error handling.

#### **Synopsis**

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

#### **Arguments**

Reference to a problem. prob The user's error handling function. usererr Problem pointer passed to the callback function. my\_prob User-defined object passed to the callback function. my\_object The error number. errnum Type of the error. This will be one of: type XPRB\_ERR fatal error; XPRB\_WAR warning. Text of the error message. errt.ext.

User-defined object to be passed to the callback function.

#### **Return value**

object

0 if function executed successfully, 1 otherwise.

#### **Example**

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

#### **Further information**

- 1. This function defines the error handling callback that returns the error number and text of error messages and warnings produced by BCL for a given problem. A list of BCL error messages with some explanations can be found in the Appendix A of this manual. If printing of error or warning messages is enabled (see XPRBsetmsglevel) these are printed after the call to this function.
- 2. It is recommended to define this callback function if the error handling by BCL is disabled (for instance in BCL programs integrated into larger applications or in BCL programs executed under Windows). Alternatively it is of course possible to test the return values of all BCL functions. However, the callback provides more detailed information about the type of error that has occurred.
- 3. This function may be used before any problems have been created and even before BCL has been initialized (with first argument NULL). In this case the error handling function set by this callback applies to all problems that are creted subsequently.

#### **Related topics**

XPRBdefcbmsg, XPRBgetversion, XPRBseterrctrl.

## **XPRBdefcbmsg**

#### **Purpose**

Callback for printed output.

#### **Synopsis**

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

#### Arguments

```
prob Reference to a problem.

userprint A user message handling function.

my_prob Problem pointer passed to the callback function.

my_object User-defined object passed to the callback function.

msgtext The message text.

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

#### Return value

0 if function executed successfully, 1 otherwise.

#### **Example**

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

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

#### **Further information**

- 1. This function defines a callback function that returns any messages enabled by the setting of XPRBsetmsglevel, including warnings and error messages, any other output produced by BCL, and any messages from the Optimizer library. Independent of the message printing settings, this callback also returns output printed by the user's program with function XPRBprintf. If this callback is not defined by the user, any program output is printed to standard output with the exception of warnings and error messages which are printed to the standard error output channel.
- 2. This function may be used before any problems have been created and even before BCL has been initialized (with first argument NULL). In this case the printing function set by this callback applies to all problems that are creted subsequently.
- 3. A BCL program must *not* define the message callback XPRSsetcbmessage of Xpress-Optimizer (however, all other logging callbacks of the Optimizer may be used).

#### **Related topics**

XPRBdefcberr, XPRBsetmsglevel.

## **XPRBdelarrvar**

#### **Purpose**

Delete a variable array.

## **Synopsis**

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

#### **Argument**

BCL reference to an array in the model.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

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

#### **Further information**

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

#### **Related topics**

XPRBapparrvarel, XPRBendarrvar, XPRBnewarrvar, XPRBsetarrvarel, XPRBstartarrvar.

## **XPRBdelbasis**

#### **Purpose**

Delete a previously saved basis.

## **Synopsis**

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

#### **Argument**

basis Reference to a previously saved basis.

#### **Example**

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

```
XPRBprob exp12;
XPRBbasis basis;
exp12 = XPRBnewprob("example2");
    ...
XPRBsolve(exp12, "1");
basis = XPRBsavebasis(exp12);
    ...
XPRBloadmat(exp12);
XPRBloadbasis(basis);
XPRBdelbasis(basis);
XPRBsolve(exp12,"1");
```

#### **Further information**

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

## **Related topics**

XPRBloadbasis, XPRBsavebasis.

## **XPRBdelctr**

#### **Purpose**

Delete a constraint.

## **Synopsis**

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

## **Argument**

ctr BCL reference to a constraint.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

This deletes the constraint ctrl.

#### **Further information**

Delete a constraint from the given problem. If this constraint has previously been selected as the objective function (using function XPRBsetobj), the objective will be set to NULL.

## **Related topics**

XPRBnewctr.

## **XPRBdelcut**

#### **Purpose**

Delete a cut definition.

## **Synopsis**

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

## **Argument** cut

Reference to a cut.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The example shows how to delete cut cut1.

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

#### **Further information**

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

## **Related topics**

XPRBnewcut, XPRBaddcuts.

## **XPRBdelcutterm**

#### **Purpose**

Delete a term from a cut.

#### **Synopsis**

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

#### **Arguments**

Reference to a cut as resulting from XPRBnewcut.

var Reference to a variable in the cut.

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

Add the term 5.  $4 \cdot x1$  to the cut *cut*1 and then delete it.

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

#### **Further information**

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

## **Related topics**

XPRBnewcut, XPRBaddcutarrterm XPRBaddcutterm, XPRBsetcutterm.

## **XPRBdelprob**

#### **Purpose**

Delete a problem.

## **Synopsis**

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

## **Argument**

prob Reference to a problem.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

In this example, the problem expl2 is deleted.

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

#### **Further information**

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

## **Related topics**

XPRBnewprob, XPRBresetprob.

## **XPRBdelqterm**

#### **Purpose**

Delete a quadratic term from a constraint.

## **Synopsis**

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

#### Arguments

ctr Reference to a constraint.
var1 Reference to a variable.

var2 Reference to a variable (not necessarily different).

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBaddqterm, XPRBsetqterm.

## **XPRBdelsos**

## **Purpose**

Delete a SOS.

## **Synopsis**

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

## **Argument**

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following deletes the SOS set1.

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

## **Further information**

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

## **Related topics**

XPRBaddsosarrel, XPRBaddsosel, XPRBdelsosel, XPRBnewsos.

## **XPRBdelsosel**

#### **Purpose**

Delete an element from a SOS.

#### **Synopsis**

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

## **Arguments**

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following removes the variable x2 from the SOS set1.

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

#### **Further information**

This function removes a variable from a Special Ordered Set.

## **Related topics**

XPRBaddsosarrel, XPRBaddsosel, XPRBdelsos, XPRBnewsos.

## **XPRBdelterm**

#### **Purpose**

Delete a linear term from a constraint.

## **Synopsis**

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

#### **Arguments**

BCL reference to a previously created constraint.

var BCL reference to a variable.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

This code deletes the variable x1 from the constraint.

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

#### **Further information**

This function deletes a linear term from the given constraint.

## **Related topics**

XPRBaddarrterm, XPRBaddterm, XPRBdelctr, XPRBnewctr, XPRBsetterm.

## **XPRBendarrvar**

#### **Purpose**

End the definition of a variable array.

## **Synopsis**

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

## **Argument**

BCL reference to an array.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

This terminates the definition of the array av2.

#### **Further information**

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

## **Related topics**

XPRBdelarrvar, XPRBnewarrvar, XPRBstartarrvar.

## **XPRBexportprob**

#### **Purpose**

Print problem matrix to a file.

## **Synopsis**

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

#### **Arguments**

prob Reference to a problem.

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

XPRB\_LP LP file format (default);
XPRB\_MPS MPS file format.

filename Name of the output file, without extension.

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

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

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

#### **Further information**

- 1. This function prints the matrix to a file with an extended LP or extended MPS format. LP files receive the extension .1p and MPS files receive the extension .mat. This function is not available in the student version.
- 2. When exporting matrices semi-continuous and semi-continuous integer variables are preprocessed: if a lower bound value greater than 0 is given, then the variable is treated like a continuous (resp. integer) variable.

#### **Related topics**

XPRBprintprob, XPRBprintf.

## XPRBfinish, XPRBfree

#### **Purpose**

Terminate BCL and release system resources.

## **Synopsis**

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

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

#### **Further information**

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

#### **Related topics**

XPRBdelprob, XPRBresetprob, XPRBinit.

## **XPRBfixvar**

#### **Purpose**

Fix a variable.

## **Synopsis**

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

## Arguments

var BCL reference to a variable.

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

## **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

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

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

## **Further information**

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

## **Related topics**

XPRBgetbounds, XPRBgetlim, XPRBsetlb, XPRBsetlim, XPRBsetub.

## **XPRBgetact**

#### **Purpose**

Get activity value for a constraint.

## **Synopsis**

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

#### Argument

ctr Reference to a constraint.

#### **Return value**

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

#### **Example**

```
XPRBprob expl2;
XPRBctr ctr2;
XPRBarrvar ty1;
double act
    ...
expl2 = XPRBnewprob("example2");
ty1 = XPRBnewarrvar(expl2, 5, XPRB_PL, "arry1", 0, 500);
ctr2 = XPRBnewsum(expl2, "r2", ty1, XPRB_E, 9);
XPRBsolve(expl2, "l");
act = XPRBgetact(ctr2);
```

This obtains the activity value for the constraint ctr2.

#### **Further information**

This function returns the activity value for a constraint. It may be used with constraints that are not part of the problem (in particular, constraints without relational operators, that is, constraints of type XPRB\_N). In this case the function returns the evaluation of the constraint terms involving variables that are in the problem. Otherwise, the constraint activity is calculated as *activity* = RHS – slack.

If this function is called after completion of a global search and an integer solution has been found (that is, if function XPRBgetmipstat returns values XPRB\_MIP\_SOLUTION or XPRB\_MIP\_OPTIMAL), it returns the value corresponding to the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the activity value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBsync with the flag XPRB XPRS SOL.

## **Related topics**

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

## **XPRBgetarrvarname**

#### **Purpose**

Get the name of an array of variables.

## **Synopsis**

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

## **Argument**

BCL reference to an array of variables.

#### **Return value**

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

## **Example**

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

This prints the output arry1, the array variable name.

#### **Further information**

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

## **Related topics**

XPRBdelarrvar, XPRBgetarrvarsize, XPRBnewarrvar.

## **XPRBgetarrvarsize**

#### **Purpose**

Get the size of an array of variables.

## **Synopsis**

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

#### **Argument**

BCL reference to an array of variables.

#### **Return value**

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

## **Example**

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

This gets the size of the array ty1.

#### **Further information**

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

## **Related topics**

XPRBdelarrvar, XPRBgetarrvarname, XPRBnewarrvar.

# **XPRBgetbounds**

#### **Purpose**

Get the bounds on a variable.

# **Synopsis**

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

#### Arguments

var BCL reference to a variable.

bdl Lower bound value. May be NULL if not required. bdu Upper bound value. May be NULL if not required.

#### **Return value**

0 if function executed successfully, 1 otherwise.

# **Example**

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

This retrieves the upper bound of the variable x1.

#### **Further information**

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

### **Related topics**

XPRBfixvar, XPRBgetlim, XPRBsetlb, XPRBsetlim, XPRBsetub.

# **XPRBgetbyname**

#### **Purpose**

Retrieve an object by its name.

# **Synopsis**

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

#### **Arguments**

```
Prob Reference to a problem.

The name of the object.

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

XPRB_VAR a BCL variable;

XPRB_ARR a BCL array of variables;

XPRB_CTR a BCL constraint;

XPRB_SOS a BCL SOS;

XPRB_IDX a BCL index set.
```

#### **Return value**

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

#### **Example**

This example finds the variable with the name abc3.

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

#### **Further information**

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

#### **Related topics**

XPRBsetdictionarysize, XPRBnewname.

# **XPRBgetcolnum**

#### **Purpose**

Get the column number for a variable.

# **Synopsis**

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

#### **Argument**

var BCL reference to a variable.

#### **Return value**

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

## **Example**

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

This gets the column number for variable x1.

#### **Further information**

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

#### **Related topics**

XPRBgetvarname, XPRBgetvartype.

# **XPRBgetctrname**

#### **Purpose**

Get the name of a constraint.

# **Synopsis**

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

# **Argument** ctr

Reference to a previously created constraint.

#### **Return value**

Name of the constraint if function executed successfully, NULL otherwise

# **Example**

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

This prints "r1" as its output.

### **Further information**

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

# **Related topics**

XPRBgetctrtype, XPRBnewctr.

# XPRBgetctrrng

#### **Purpose**

Get ranging information for a constraint.

# **Synopsis**

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

#### **Arguments**

```
Reference to a previously created constraint.

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

XPRB_UPACT upper activity;

XPRB_LOACT lower activity;

XPRB_UUP upper unit cost;

XPRB_UDN lower unit cost.
```

#### **Return value**

Ranging information of the required type.

#### **Example**

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

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

#### **Further information**

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

### **Related topics**

XPRBnewctr, XPRBgetvarrng.

# **XPRBgetctrtype**

#### **Purpose**

Get the row type of a constraint.

# **Synopsis**

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

#### **Argument**

ctr Reference to a previously created constraint.

#### **Return value**

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

#### **Example**

The following returns the type of the constraint ctrl.

```
XPRBprob expl2;
XPRBctr ctr1;
char rtype;
    ...
expl2 = XPRBnewprob("example2");
ctr1 = XPRBnewctr(expl2, "r1", XPRB_E);
rtype = XPRBgetctrtype(ctr1);
```

#### **Further information**

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

## **Related topics**

XPRBgetctrname, XPRBnewctr, XPRBsetctrtype.

# **XPRBgetcutid**

#### **Purpose**

Get the classification or identification number of a cut.

# **Synopsis**

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

#### **Argument**

Reference to a previously created cut.

#### **Return value**

Classification or identification number.

### **Example**

Get the classification or identification number of the cut cut1.

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

### **Further information**

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

# **Related topics**

XPRBnewcut, XPRBgetcuttype, XPRBgetcutrhs, XPRBsetcutid.

# **XPRBgetcutrhs**

#### **Purpose**

Get the RHS value of a cut.

# **Synopsis**

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

#### **Argument**

Reference to a previously created cut.

#### **Return value**

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

# **Example**

Get the RHS value of the cut cut1.

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

### **Further information**

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

# **Related topics**

XPRBnewcut, XPRBaddcutterm, XPRBgetcutid, XPRBgetcuttype.

# **XPRBgetcuttype**

#### **Purpose**

Get the type of a cut.

# **Synopsis**

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

#### **Argument**

Reference to a previously created cut.

### **Return value**

```
XPRB_L ≤ (inequality)
XPRB_G ≥ (inequality)
XPRB_E = (equation)
-1 An error has occurred,
```

### **Example**

Get the type of *cut*1.

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

#### **Further information**

This function returns the type of the given cut.

#### **Related topics**

XPRBnewcut, XPRBgetcutid, XPRBgetcutrhs, XPRBsetcuttype.

# **XPRBgetdelayed**

#### **Purpose**

Get the type of a constraint.

#### **Synopsis**

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

# **Argument**

ctr Reference to a previously created constraint.

### **Return value**

an ordinary constraint;
a delayed constraint;
an error has occurred.

# **Example**

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

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

### **Further information**

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

### **Related topics**

XPRBsetdelayed.

# **XPRBgetdual**

# **Purpose**

Get dual value.

# **Synopsis**

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

#### **Argument**

ctr Reference to a constraint.

#### **Return value**

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

#### **Example**

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

This obtains the dual value for the constraint ctr2.

#### **Further information**

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

#### **Related topics**

XPRBgetactivity, XPRBgetobjval, XPRBgetrcost, XPRBgetslack, XPRBgetsol, XPRBsync.

# **XPRBgetidxel**

#### **Purpose**

Get the index number of an index.

# **Synopsis**

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

#### Arguments idx

A BCL set name

name Name of an index in the set.

#### **Return value**

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

#### **Example**

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

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

#### **Further information**

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

#### **Related topics**

XPRBaddidxel, XPRBnewidxset.

# **XPRBgetidxelname**

#### **Purpose**

Get the name of an index.

# **Synopsis**

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

#### **Arguments**

idx A BCL index set.
i Index number.

# **Return value**

Name of the  $i^{th}$  element in the set if function executed successfully, NULL otherwise.

#### **Example**

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

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

#### **Further information**

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

#### **Related topics**

XPRBaddidxel, XPRBgetidxsetname, XPRBgetidxel, XPRBnewidxset.

# **XPRBgetidxsetname**

#### **Purpose**

Get the name of an index set.

# **Synopsis**

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

# $\underset{\text{idx}}{\textbf{Argument}}$

idx A BCL index set.

#### **Return value**

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

### **Example**

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

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

#### **Further information**

This function returns the name of an index set.

# **Related topics**

XPRBgetidxelname, XPRBgetidxsetsize, XPRBnewidxset.

# **XPRBgetidxsetsize**

#### **Purpose**

Get the size of an index set.

# **Synopsis**

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

# **Argument** idx

idx A BCL index set.

#### **Return value**

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

#### **Example**

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

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

#### **Further information**

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

### **Related topics**

XPRBaddidxel, XPRBgetidxsetname, XPRBnewidxset.

# **XPRBgetiis**

#### **Purpose**

Get the variables and constraints of an IIS.

# **Synopsis**

#### **Arguments**

Reference to a problem.

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

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

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

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

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

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

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

#### **Further information**

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

# **Related topics**

XPRBgetnumiis, XPRBgetlpstat.

# **XPRBgetindicator**

#### **Purpose**

Get the type of an indicator constraint.

# **Synopsis**

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

#### **Argument**

ctr Reference to a previously created constraint.

#### **Return value**

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

### **Example**

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

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

### **Further information**

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

### **Related topics**

XPRBgetindvar, XPRBsetindicator.

# **XPRBgetindvar**

#### **Purpose**

Get the variable associated with an constraint.

#### **Synopsis**

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

#### Argument

Reference to a previously created constraint.

#### **Return value**

The indicator variable or NULL in case of an error.

# **Example**

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

This prints out the name of the indicator variable associated with the indicator constraint  $\mathtt{ctrl}$  and the sense of the implication.

#### **Further information**

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

#### **Related topics**

XPRBgetindicator, XPRBsetindicator.

# **XPRBgetlim**

#### **Purpose**

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

### **Synopsis**

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

#### **Arguments**

var BCL reference to a variable.
lim Limit value.

# **Return value**

0 if function executed successfully, 1 otherwise.

# **Example**

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

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

#### **Further information**

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

#### **Related topics**

XPRBfixvar, XPRBgetbounds, XPRBsetlb, XPRBsetlim, XPRBsetub.

# **XPRBgetlpstat**

#### **Purpose**

Get the LP status.

# **Synopsis**

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

#### **Argument**

prob **Reference to a problem.** 

#### **Return value**

```
the problem has not been loaded, or error;

XPRB_LP_OPTIMAL LP optimal;

XPRB_LP_INFEAS LP infeasible;

XPRB_LP_CUTOFF the objective value is worse than the cutoff;

XPRB_LP_UNFINISHED LP unfinished;

XPRB_LP_UNBOUNDED LP unbounded;

XPRB_LP_CUTOFF_IN_DUAL LP cutoff in dual.

XPRB_LP_UNSOLVED QP problem matrix is not semi-definite.
```

# **Example**

The following returns the current LP status.

```
XPRBprob exp12;
int status;
...
exp12 = XPRBnewprob("example2");
XPRBsolve(exp12, "1");
status = XPRBgetlpstat(exp12);
```

# **Further information**

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

#### **Related topics**

XPRBgetmipstat, XPRBgetprobstat.

# **XPRBgetmipstat**

#### **Purpose**

Get the MIP status.

# **Synopsis**

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

#### **Argument**

prob Reference to a problem.

# **Return value**

```
XPRB_MIP_NOT_LOADEDproblem has not been loaded, or error;XPRB_MIP_LP_NOT_OPTIMALLP has not been optimized;XPRB_MIP_LP_OPTIMALLP has been optimized;XPRB_MIP_NO_SOL_FOUNDglobal search incomplete — no integer solution found;XPRB_MIP_SOLUTIONglobal search incomplete, although an integer solution has been
```

found;

XPRB\_MIP\_INFEAS global search complete, but no integer solution found;

XPRB\_MIP\_OPTIMAL global search complete and an integer solution has been found.

### **Example**

The following returns the current MIP status.

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

#### **Further information**

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

### **Related topics**

XPRBgetlpstat, XPRBgetprobstat.

# **XPRBgetmodcut**

#### **Purpose**

Get the type of a constraint.

# **Synopsis**

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

#### **Argument**

ctr Reference to a previously created constraint.

### **Return value**

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

# **Example**

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

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

# **Further information**

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

# **Related topics**

XPRBsetmodcut.

# **XPRBgetnumiis**

#### **Purpose**

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

# **Synopsis**

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

# **Argument**

prob Reference to a problem.

#### **Return value**

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

# **Example**

The following gets the number of IIS for a problem.

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

# **Further information**

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

### **Related topics**

XPRBgetiis, XPRBgetlpstat.

# **XPRBgetobjval**

#### **Purpose**

Get the objective function value.

# **Synopsis**

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

# Argument

prob Reference to a problem.

#### **Return value**

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

#### **Example**

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

```
XPRBprob exp12;
double objval;
exp12 = XPRBnewprob("example2");
...
XPRBsolve(exp12, "1");
objval = XPRBgetobjval(exp12);
```

#### **Further information**

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

### **Related topics**

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

# **XPRBgetprobname**

#### **Purpose**

Get the name of the specified problem.

# **Synopsis**

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

# Argument prob

prob Reference to a problem.

#### **Return value**

Name of the problem if function executed successfully,  $\mathtt{NULL}$  otherwise.

# **Example**

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

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

# **Related topics**

XPRBdelprob, XPRBnewname, XPRBnewprob.

# **XPRBgetprobstat**

#### **Purpose**

Get the problem status.

# **Synopsis**

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

#### **Argument**

prob Reference to a problem.

#### **Return value**

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

#### **Example**

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

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

### **Further information**

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

# **Related topics**

XPRBgetlpstat, XPRBgetmipstat.

# **XPRBgetrange**

ctr

#### **Purpose**

Get the range values for a range constraint.

# **Synopsis**

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

#### **Arguments**

Reference to a range constraint.

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

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

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

This obtains the range values for ctr2.

#### **Further information**

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

# **Related topics**

XPRBsetrange.

# **XPRBgetrcost**

#### **Purpose**

Get reduced cost value for a variable.

# **Synopsis**

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

#### **Argument**

r Reference to a variable.

#### **Return value**

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

#### **Example**

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

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

#### **Further information**

This function returns the reduced cost value for a variable. The user may wish to test first whether this variable is part of the problem, for instance by checking that the column number is non-negative.

If this function is called after completion of a global search and an integer solution has been found (that is, if function XPRBgetmipstat returns values XPRB\_MIP\_SOLUTION or XPRB\_MIP\_OPTIMAL), it returns the value in the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the reduced cost value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBsync with the flag XPRB\_XPRS\_SOL.

#### **Related topics**

XPRBgetdual, XPRBgetobjval, XPRBgetslack, XPRBgetsol, XPRBsync.

# **XPRBgetrhs**

#### **Purpose**

Get the right hand side value of a constraint.

# **Synopsis**

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

#### **Argument**

Reference to a previously created constraint.

#### **Return value**

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

# **Example**

The following retrieves the right hand side value of the constraint ctr1.

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

#### **Further information**

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

#### **Related topics**

XPRBaddterm, XPRBgetctrtype, XPRBsetctrtype, XPRBsetterm.

# **XPRBgetrownum**

#### **Purpose**

Get the row number for a constraint.

# **Synopsis**

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

#### **Argument**

Reference to a previously created constraint.

#### **Return value**

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

# **Example**

The following gets the row number of ctr1.

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

#### **Further information**

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

### **Related topics**

XPRBdelctr, XPRBnewctr.

# **XPRBgetsense**

#### **Purpose**

Get the sense of the objective function.

# **Synopsis**

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

#### **Argument**

prob Reference to a problem.

### **Return value**

```
XPRB_MAXIM the objective function is to be maximized;

XPRB_MINIM the objective function is to be minimized;

an error has occurred.
```

# **Example**

The following returns the sense of the problem expl2.

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

#### **Further information**

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

# **Related topics**

XPRBmaxim, XPRBminim, XPRBsetsense, XPRBsolve.

# **XPRBgetslack**

#### **Purpose**

Get slack value for a constraint.

# **Synopsis**

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

# Argument ctr

Reference to a constraint.

#### **Return value**

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

#### **Example**

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

This obtains the slack value for the constraint ct.r2.

#### **Further information**

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

#### **Related topics**

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

# **XPRBgetsol**

#### **Purpose**

Get solution value for a variable.

#### **Synopsis**

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

#### **Argument**

Reference to a variable.

#### **Return value**

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

#### **Example**

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

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

#### **Further information**

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

#### **Related topics**

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

# **XPRBgetsosname**

#### **Purpose**

Get the name of a SOS.

# **Synopsis**

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

### **Argument**

sos Reference to a previously created SOS.

#### **Return value**

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

## **Example**

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

The prints "sos1" as output.

#### **Further information**

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

# **Related topics**

XPRBdelsos, XPRBgetsostype, XPRBnewsos.

# **XPRBgetsostype**

#### **Purpose**

Get the type of a SOS.

# **Synopsis**

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

### **Argument**

Reference to a previously created SOS.

### **Return value**

```
XPRB_S1 a Special Ordered Set of type 1;

XPRB_S2 a Special Ordered Set of type 2;

-1 an error has occurred.
```

# **Example**

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

This returns the type of the SOS set1.

### **Further information**

The function returns the type of a SOS.

# **Related topics**

XPRBdelsos, XPRBgetsosname, XPRBnewsos.

# **XPRBgettime**

## **Purpose**

Get the running time.

## **Synopsis**

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

#### **Return value**

System time measure in milliseconds.

## **Example**

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

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

## **Further information**

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

## **Related topics**

XPRBgetversion.

# **XPRBgetvarlink**

## **Purpose**

Get the interface pointer of a variable.

## **Synopsis**

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

#### **Argument**

Reference to a BCL variable

#### **Return value**

Pointer to an interface object, or NULL.

## **Example**

Set the interface pointer of variable x1 to vlink:

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

## **Further information**

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

## **Related topics**

XPRBsetvarlink, XPRBdefcbdelvar.

# **XPRBgetvarname**

## **Purpose**

Get the name of a variable.

## **Synopsis**

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

## **Argument**

BCL reference to a variable.

#### **Return value**

Name of the variable if function executed successfully,  $\mathtt{NULL}$  otherwise.

## **Example**

This example prints the retrieved variable name.

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

#### **Further information**

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

## **Related topics**

XPRBgetarrvarname, XPRBgetvartype, XPRBnewvar, XPRBsetvartype.

# **XPRBgetvarrng**

## **Purpose**

Get ranging information for a variable.

## **Synopsis**

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

#### **Arguments**

```
Reference to variable.

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

XPRB_UPACT upper activity;

XPRB_LOACT lower activity;

XPRB_UUP upper unit cost;

XPRB_UDN lower unit cost

XPRB_UCOST upper cost;

XPRB LCOST lower cost.
```

#### **Return value**

Ranging information of the required type.

## **Example**

This example retrieves the upper cost value for a variable.

```
XPRBprob expl2;
XPRBvar x1;
double ucval;
expl2 = XPRBnewprob("example2");
x1 = XPRBnewvar(expl2, XPRB_UI, "abc3", 1, 100);
...
XPRBsolve("expl2, 1");
ucval = XPRBqetvarrng(x1, XPRB UCOST);
```

## **Further information**

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

## **Related topics**

XPRBnewvar, XPRBgetctrrng.

# **XPRBgetvartype**

## **Purpose**

Get the type of a variable.

## **Synopsis**

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

## **Argument**

BCL reference to a variable. var

```
Return value XPRB_PL continuous;
        XPRB_BV binary;
        XPRB_UI general integer;
        XPRB_PI partial integer;
        XPRB_SC semi-continuous;
        XPRB_SI semi-continuous integer;
                 an error has occurred.
```

## **Example**

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

This returns the type of variable  $\times 1$ .

## **Further information**

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

## **Related topics**

XPRBnewvar, XPRBsetvartype.

# **XPRBgetversion**

## **Purpose**

Get the version number of BCL.

## **Synopsis**

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

## **Return value**

BCL version number if function executed successfully, NULL otherwise.

## **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBgettime.

# **XPRBgetXPRSprob**

## **Purpose**

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

## **Synopsis**

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

## **Argument**

prob The current BCL problem.

#### Return value

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

## **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBloadmat, XPRBnewprob, Chapter B.

## **XPRBinit**

## **Purpose**

Initialize BCL.

## **Synopsis**

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

## **Return value**

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

## **Example**

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

#### **Further information**

- 1. This function explicitly initializes BCL, that is it tests whether a license for running this software is available. It is possible to run BCL with a student license; this mode implies restrictions to the available functionality and to the accepted problem size.
- 2. The initialization is also performed by function XPRBnewprob so that usually there is no need to call this explicit initialization. This function may be used if the embedding of BCL into some larger application requires a test of the license at an earlier stage, before even creating any model. Note that this function also initializes Xpress-Optimizer, so that it is usually not necessary to call XPRSinit separately (the latter is only required if one wishes to continue using the optimizer after terminating BCL).

## **Related topics**

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

## **XPRBloadbasis**

## **Purpose**

Load a previously saved basis.

## **Synopsis**

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

## **Argument**

asis Reference to a previously saved basis.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

```
XPRBprob exp12;
XPRBbasis basis;
...
exp12 = XPRBnewprob("example2");
XPRBsolve(exp12, "1");
basis = XPRBsavebasis(exp12);
...
XPRBloadmat(exp12);
XPRBloadbasis(basis);
XPRBdelbasis(basis);
XPRBsolve(exp12, "1");
```

#### **Further information**

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

#### **Related topics**

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

## **XPRBloadmat**

## **Purpose**

Load the problem into the Xpress-Optimizer.

## **Synopsis**

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

#### **Argument**

prob Reference to a problem.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

Here the matrix is generated for problem expl2.

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

#### **Further information**

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

## **Related topics**

XPRBsync, XPRBgetXPRSprob, Appendix B.

# **XPRBloadmipsol**

## **Purpose**

Load an integer solution into BCL or the Optimizer.

## **Synopsis**

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

#### **Arguments**

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

## **Return value**

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

## **Example**

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

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

#### **Further information**

This function loads a MIP solution from an external source (e.g., the Xpress MIP Solution Pool) into BCL or the Optimizer. The solution is given in the form of an array, indexed by the column numbers of the decision variables. The size ncol of the array must correspond to the number of columns in the matrix (generated by a call to XPRBloadmat or by starting an optimization run from BCL). If the solution is loaded into BCL the values are accepted as is, if the solution is loaded into the Optimizer (ifopt = 1), the Optimizer will check whether the solution is acceptable and recalculates the values for the continuous variables in the solution. In the latter case the solution is loaded into BCL only once it has been successfully loaded and validated by the Optimizer.

## **Related topics**

XPRBgetcolnum, XPRBloadmat, XPRBgetobjval, XPRBgetsol.

## **XPRBmaxim**

## **Purpose**

Maximize the objective function for the given problem.

## **Synopsis**

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

#### **Arguments**

prob Reference to a problem.

flags Choice of the solution algorithm, which may be one of:

- " " solve the problem using the recommended LP/QP algorithm (MIP problems remain in presolved state);
- "d" solve the problem using the dual simplex algorithm;
- "p" solve the problem using the primal simplex algorithm;
- "b" solve the problem using the Newton barrier algorithm;
- "n" use the network solver (LP only);
- "1" relax all global entities (integer variables etc) in a MIP/MIQP problem and solve it as a LP problem (problem is postsolved);
- "g" solve the problem using the MIP/MIQP algorithm. If a MIP/MIQP problem is solved without this flag, only the initial LP/QP problem will be solved.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

Maximize the LP problem using a Newton-Barrier algorithm.

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
...
XPRBmaxim(expl2, "b");
```

## **Further information**

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

#### **Related topics**

XPRBgetobjval, XPRBgetsol, XPRBminim, XPRBsetsense, XPRSmaxim (see Optimizer Reference Manual).

## **XPRBminim**

## **Purpose**

Minimize the objective function for the given problem.

## **Synopsis**

```
int XPRBminim(XPRBprob prob, char *flags);
```

#### **Arguments**

prob Reference to a problem.

flags Choice of the solution algorithm, which may be one of:

- " " solve the problem using the recommended LP/QP algorithm (MIP problems remain in presolved state);
- "d" solve the problem using the dual simplex algorithm;
- "p" solve the problem using the primal simplex algorithm;
- "b" solve the problem using the Newton barrier algorithm;
- "n" use the network solver (LP only);
- "1" relax all global entities (integer variables etc) in a MIP/MIQP problem and solve it as a LP problem (problem is postsolved);
- "g" solve the problem using the MIP/MIQP algorithm. If a MIP/MIQP problem is solved without this flag, only the initial LP/QP problem will be solved.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following code minimizes the objective function of expl2 using the Newton barrier algorithm.

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
...
XPRBminim(expl2, "b");
```

## **Further information**

This function selects and starts the Xpress-Optimizer solution algorithm. The flags indicating the algorithm choice may be combined where it makes sense, e.g. "dg. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem it is regenerated automatically prior to the start of the algorithm. Matrix reloading can also be forced by calling XPRBsync before the optimization. Before solving a problem, the objective function must be selected with XPRBsetobj. Note that if you use an incomplete global search you should finish your program with a call to the Optimizer library function XPRSinitglobal in order to remove search tree information that has been stored, or else you may not be able to rerun your program.

## **Related topics**

XPRBgetobjval, XPRBgetsol, XPRBmaxim, XPRBsetsense, XPRBsolve, XPRBsync, XPRSminim (see Optimizer Reference Manual).

## **XPRBnewarrsum**

## **Purpose**

Create a sum constraint with individual coefficients.

## **Synopsis**

## **Arguments**

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

#### **Return value**

rhs

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

## **Example**

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

The right hand side value of the constraint.

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

#### **Further information**

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

#### **Related topics**

XPRBdelctr, XPRBnewctr, XPRBnewprec, XPRBnewsum, XPRBsetdictionarysize.

## **XPRBnewarrvar**

## **Purpose**

Create a one-dimensional array of variables.

## **Synopsis**

## **Arguments**

```
Reference to a problem.
prob
        Size of the array of variables.
nbvar
        Type of the variables, which may be one of:
type
        XPRB PL continuous;
        XPRB_BV binary;
        XPRB UI general integer;
        XPRB PI partial integer;
        XPRB SC semi-continuous:
        XPRB SI semi-continuous integer.
        The array name. May be NULL if not required.
name
        Variable lower bound.
bdl
        Variable upper bound.
bdu
```

#### **Return value**

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

## **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBdelarrvar, XPRBendarrvar, XPRBstartarrvar, XPRBsetdictionarysize.

## **XPRBnewctr**

## **Purpose**

Create a new constraint.

## **Synopsis**

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

#### Arguments

prob Reference to a problem.

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

type Type of the constraint, which must be one of

XPRB\_L 'less than or equal to' inequality;
XPRB\_G 'greater than or equal to' inequality;

XPRB\_E equality;

XPRB\_N a non-binding row (objective function).

#### **Return value**

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

## **Example**

The following creates a new equality constraint.

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

#### **Further information**

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

#### **Related topics**

XPRBaddterm, XPRBdelctr, XPRBdelterm, XPRBsetdictionarysize.

## **XPRBnewcut**

## **Purpose**

Create a new cut.

## **Synopsis**

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

#### **Arguments**

```
prob Reference to a problem.

qrtype Type of the cut:

XPRB_L ≤ (inequality)

XPRB_G ≥ (inequality)

XPRB_E = (equation)

mtype Cut classification or identification number.
```

## **Return value**

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

## **Example**

The example shows how to create a new equality cut.

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

#### **Further information**

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

## **Related topics**

XPRBaddcutterm, XPRBdelcut, XPRBaddcuts.

## **XPRBnewcutarrsum**

## **Purpose**

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

## **Synopsis**

```
XPRBcut XPRBnewcutarrsum(XPRBprob prob, XPRBarrvar av, double *cof, char
      grtype, double rhs, int mtype);
```

## **Arguments**

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

#### **Return value**

mtype

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

## Example

The following creates the inequality constraint  $\sum_{i=0}^{4} c_i \cdot ty \mathbf{1}_i \geq 7$ .

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

#### **Further information**

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

## **Related topics**

XPRBnewcut, XPRBaddcutterm.

# **XPRBnewcutprec**

## **Purpose**

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

## **Synopsis**

## **Arguments**

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

## **Return value**

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

## **Example**

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

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

#### **Further information**

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

#### **Related topics**

XPRBnewcut, XPRBaddcutterm.

## **XPRBnewcutsum**

## **Purpose**

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

## **Synopsis**

## **Arguments**

```
prob Reference to a problem.

av Reference to an array of variables.

qrtype Type of the cut:

XPRB_L \( \leq \) (inequality)

XPRB_G \( \req \) (inequality)

XPRB_E = (equation)

RHS value of the cut.
```

Cut classification or identification number.

## **Return value**

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

## **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBnewcut, XPRBaddcutterm.

## **XPRBnewidxset**

## **Purpose**

Create a new index set.

## **Synopsis**

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

#### Arguments

prob Reference to a problem.

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

maxsize Maximum size of the index set.

#### **Return value**

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

## **Example**

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

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

## **Further information**

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

## **Related topics**

XPRBaddidxel, XPRBgetidxel, XPRBgetidxsetname, XPRBgetidxsetsize, XPRBsetdictionarysize.

## **XPRBnewname**

## **Purpose**

Compose a name string.

## **Synopsis**

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

#### **Arguments**

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

- c single character;
- d integer;
- q double;
- s string of characters.
- ... items composing the name string according to the format specification in the format string; separated by commas.

#### **Return value**

String of characters.

#### **Example**

This example finds the variable with name xab15.

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

## **Further information**

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

## **Related topics**

XPRBdelprob, XPRBgetprobname, XPRBnewprob.

# **XPRBnewprec**

## **Purpose**

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

## **Synopsis**

## **Arguments**

prob Reference to a problem.

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

v1 Reference to a variable.

dur Double or integer constant.

v2 Reference to a variable.

#### **Return value**

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

## **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBnewarrsum, XPRBnewsum, XPRBsetdictionarysize.

# **XPRBnewprob**

## **Purpose**

Initialize a new problem.

## **Synopsis**

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

#### **Argument**

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

#### **Return value**

Reference to a problem definition in BCL if function executed successfully, NULL otherwise.

## **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBdelprob, XPRBgetprobname, XPRBinit.

## **XPRBnewsos**

## **Purpose**

Create a SOS.

## **Synopsis**

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

## Arguments

```
prob Reference to a problem.

name The name of the set.

type The set type, which must be one of:

XPRB_S1 Special Ordered Set of type 1;

XPRB S2 Special Ordered Set of type 2.
```

#### Return value

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

## **Example**

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

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

#### **Further information**

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

## **Related topics**

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

## **XPRBnewsosrc**

## **Purpose**

Create a SOS, using a reference constraint.

## **Synopsis**

## **Arguments**

```
name Name of the set.

type The set type, which must be one of:

XPRB_S1 Special Ordered Set of type 1;

XPRB_S2 Special Ordered Set of type 2.

av Array of variables. May be NULL if not required.
```

ctr Reference to a constraint which has been previously defined. May be NULL of not required.

#### **Return value**

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

## **Example**

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

```
XPRBprob prob;
XPRBsos set2;
XPRBctr ctr4;
XPRBarrvar ty1;
double c[] = {2.5, 4.0, 7.2, 3.0, 1.8};
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
ctr4 = XPRBnewarrsum(prob, "r4", ty1, c, XPRB_G, 7.0);
set2 = XPRBnewsosrc(prob, "sos2", XPRB S2, ty1, ctr4);
```

#### **Further information**

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

```
XPRBsetdictionarysize.)
```

#### **Related topics**

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

## **XPRBnewsosw**

## **Purpose**

Create a SOS, using weights.

## **Synopsis**

## **Arguments**

#### **Return value**

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

## **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBdelsos, XPRBgetsosname, XPRBnewsos, XPRBnewsosrc, XPRBsetdictionarysize.

## **XPRBnewsum**

## **Purpose**

Create a sum constraint.

## **Synopsis**

## **Arguments**

prob Reference to a problem.

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

av Reference to an array of variables.

type Type of the constraint, which must be one of:

XPRB\_L 'less than or equal to' constraint;
XPRB\_G 'greater than or equal to' constraint;

XPRB\_E equality;

XPRB\_N a non-binding row (objective function).

rhs Right hand side value of the constraint.

#### **Return value**

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

## **Example**

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

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

## **Further information**

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

## **Related topics**

XPRBnewarrsum, XPRBnewctr, XPRBnewprec, XPRBsetdictionarysize.

## **XPRBnewvar**

## **Purpose**

Declare a single variable.

## **Synopsis**

## **Arguments**

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

#### **Return value**

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

## **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBnewarrvar, XPRBsetvartype, XPRBstartarrvar, XPRBsetdictionarysize.

# **XPRBprintarrvar**

## **Purpose**

Print out an array of variables.

## **Synopsis**

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

## **Argument**

Reference to an array of variables.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBexportprob, XPRBprintctr, XPRBprintprob, XPRBprintvar.

# **XPRBprintctr**

## **Purpose**

Print out a constraint.

## **Synopsis**

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

## **Argument**

ctr Reference to a constraint.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following prints out the constraint ctr2.

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

#### **Further information**

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

## **Related topics**

XPRBexportprob, XPRBprintprob, XPRBprintarrvar, XPRBprintvar.

# **XPRBprintcut**

## **Purpose**

Print out a cut.

## **Synopsis**

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

#### **Argument**

cut Reference to a cut.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

Print out the cut cut2.

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

#### **Further information**

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

## **Related topics**

XPRBnewcut.

# **XPRBprintf**

## **Purpose**

Print text and other program output.

## **Synopsis**

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

#### Arguments

prob Reference to a problem.

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

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

#### **Return value**

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

## **Example**

```
The following code outputs the string "New variable: abc3", followed by "A real number: 1.3, an integer: 5" on the next line.
```

```
XPRBprob prob;
XPRBvar x1;
double a=1.3;
int i=5;
    ...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 1, 100);
XPRBprintf(prob, "New variable: %s\n", XPRBgetvarname(x1));
XPRBprintf(prob, "A real number: %g, an integer: %d", a, i);
```

#### **Further information**

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

## **Related topics**

XPRBprintprob, XPRBreadlinecb.

# **XPRBprintidxset**

## **Purpose**

Print out an index set.

## **Synopsis**

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

# $\underset{\text{idx}}{\textbf{Argument}}$

dx Reference to an index set.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

The above prints out the index set iset.

#### **Further information**

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

## **Related topics**

XPRBprintctr, XPRBprintf, XPRBprintsos, XPRBprintvar.

# **XPRBprintobj**

## **Purpose**

Print out the current objective function of a problem.

## **Synopsis**

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

# Argument prob

prob Reference to a problem.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

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

## **Further information**

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

## **Related topics**

XPRBsetobj.

# **XPRBprintprob**

## **Purpose**

Print out the specified problem.

## **Synopsis**

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

## **Argument**

prob Reference to a problem.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following prints out the current problem definition.

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

## **Further information**

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

## **Related topics**

XPRBexportprob, XPRBprintf.

## **XPRBprintsos**

## **Purpose**

Print out a Special Ordered Set.

## **Synopsis**

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

# **Argument**

sos Reference to a Special Ordered Set.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

This prints out the SOS set1.

#### **Further information**

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

## **Related topics**

XPRBprintctr, XPRBprintidxset, XPRBprintprob, XPRBprintvar.

## **XPRBprintvar**

## **Purpose**

Print out a variable.

## **Synopsis**

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

## Argument

BCL reference for a variable.

#### **Return value**

Number of characters printed.

## **Example**

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

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

#### **Further information**

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

## **Related topics**

XPRBprintctr, XPRBprintidxset, XPRBprintprob, XPRBprintsos.

## **XPRBreadarrlinecb**

## **Purpose**

Read a line of an array from a data file.

## **Synopsis**

```
int XPRBreadarrlinecb(char *(*fgs)(char *,int,void *), void *file,
                int length, const char *format, void *arrc, int size);
Arguments
                  The system's fgets function (defined by XPRB_FGETS).
        fgs
                  Pointer to a data file.
        file
        length Maximum length of any text string to be read.
                 String indicating the format of the data file to be read, consisting of one of the listed
        format
                  values followed by a separator sign:
                  t [num ] text up to next separator sign or space (blank/tabulator/line break), optionally
                         followed by the maximum string length to be read;
                  s [num ] text marked by single quotes (' '), optionally followed by the maximum
                         string length to be read;
                  S[num ] text marked by double quotes (" "), optionally followed by the maximum
                         string length to be read;
                  T[num] text, as for t, s, or S, depending on the first character read, optionally fol-
                          lowed by the maximum string length to be read;
                          integer value;
                  i
                          real (float) value.
                  Array of size at least size that receives the data that are read.
        arrc
```

#### **Return value**

size

Number of data items read.

## **Example**

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

Maximum number of data items to be read.

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

#### **Further information**

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

XPRBreadlir	ecb, XPRBsetde	ecsign.		

## **XPRBreadlinecb**

## **Purpose**

Read a fixed-format line from a data file.

## **Synopsis**

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

#### **Return value**

Number of data items read.

## **Example**

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

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

## **Further information**

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

XPRBsetdecsign the decimal sign used in the data input may be changed, for instance to use a decimal comma.

## **Related topics**

XPRBreadarrlinecb, XPRBsetdecsign.

## **XPRBresetprob**

## **Purpose**

Release system resources used for storing solution information.

## **Synopsis**

```
int XPRBresetprob (XPRBprob prob);
```

#### **Argument**

prob Reference to a problem.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following resets and frees resources used by BCL and Xpress-Optimizer for storing solution information:

```
XPRBprob expl2;
expl2 = XPRBnewprob(NULL):
...
XPRBsolve(expl2, "");
...
XPRBresetprob(expl2);
```

## **Further information**

This function deletes any solution information stored in BCL; it also deletes the corresponding Xpress-Optimizer problem and removes any auxiliary files that may have been created by optimization runs. It also resets the Optimizer control parameters for spare matrix elements (EXTRACOLS, EXTRAROWS, and EXTRAELEMS) to their default values. The BCL problem definition itself remains. This function may be used to free up memory if the solution information is not required any longer but the problem definition is to be kept for later (re)use. To completely delete a problem the function XPRBdelprob needs to be used.

## **Related topics**

XPRBdelprob, XPRBfinish.

## **XPRBsavebasis**

## **Purpose**

Save the current basis.

## **Synopsis**

```
XPRBbasis XPRBsavebasis(XPRBprob prob);
```

#### **Argument**

prob Reference to a problem.

#### **Return value**

Reference to the saved basis.

## **Example**

```
XPRBprob exp12;
XPRBbasis basis;
exp12 = XPRBnewprob("example2");
...
XPRBsolve(exp12, "1");
basis = XPRBsavebasis(exp12);
```

This saves the current basis.

#### **Further information**

This function saves the current basis of a problem. The basis may be reinput using function XPRBloadbasis. These two functions serve for storing bases in memory; for writing a basis to a file, the Optimizer library function XPRSwritebasis may be used. Note that there is no need to allocate space for the basis, but after its use, the basis should be deleted using function XPRBdelbasis. You may have to switch linear presolve and integer preprocessing off (Optimizer library controls PRESOLVE and MIPPRESOLVE) in order for the saving and reloading of bases to work correctly.

## **Related topics**

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

## **XPRBsetarrvarel**

## **Purpose**

Add an entry to a variable array in a given position.

## **Synopsis**

```
int XPRBsetarrvarel(XPRBarrvar av, int ndx, XPRBvar var);
```

#### **Arguments**

av BCL reference to an array.
ndx Index within the array.

var Variable to be added to the array.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

```
XPRBprob prob;
XPRBarrvar av2;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
av2 = XPRBstartarrvar(prob, 5, "arr2");
XPRBsetarrvarel(av2, 3, x1);
```

This inserts variable x1 at the fourth position of the array av2 (which is numbered from 0).

#### **Further information**

This function puts a variable in specified position within the array. If there is already a variable at this position it is overwritten.

## **Related topics**

XPRBapparrvarel, XPRBdelarrvar, XPRBendarrvar, XPRBnewarrvar, XPRBstartarrvar.

## **XPRBsetcolorder**

## **Purpose**

Set a column ordering criterion for matrix generation.

## **Synopsis**

```
int XPRBsetcolorder(XPRBprob prob, int num);
```

#### Arguments

prob Reference to a problem.

num The ordering flag, which must be one of:

0 default ordering;

alphabetical order.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

Set a fixed ordering for a single problem:

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
XPRBsetcolorder(exp12, 1);
```

#### **Further information**

- 1. BCL runs reproduce always the same matrix for a problem. This function allows the user to choose a different ordering criterion than the default one. Note that this function only changes the order of columns in what is sent to Xpress-Optimizer, you do not see any effect when exporting the matrix with BCL. However you can control the effect by exporting the matrix from the Optimizer.
- 2. This function can be used before any problem has been created (with first argument  $\mathtt{NULL}$ ). In this case the setting applies to all problems that are created subsequently.

## **Related topics**

XPRBloadmat, XPRBnewprob.

## **XPRBsetctrtype**

## **Purpose**

Set the constraint type.

## **Synopsis**

```
int XPRBsetctrtype(XPRBctr ctr, int qrtype);
```

#### **Arguments**

```
ctr Reference to a previously created constraint.

qrtype The constraint type, which must be one of:

XPRB_L 'less than or equal to' constraint;

XPRB_G 'greater than or equal to' constraint;

XPRB_E an equality;

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

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

This changes ctrl to a 'less than or equal to' constraint.

#### **Further information**

This function changes the type of a previously defined constraint to inequality, equation or non-binding. Function XPRBsetrange has to be used for changing the constraint to a ranged constraint. If a ranged constraint is changed back to some other type with this function, its upper bound becomes the right hand side value.

## **Related topics**

XPRBgetctrtype, XPRBnewctr, XPRBsetrange, XPRBsetterm.

## **XPRBsetcutid**

## **Purpose**

Set the classification or identification number of a cut.

## **Synopsis**

```
int XPRBsetcutid(XPRBcut cut, int id);
```

#### **Arguments**

cut Reference to a previously created cut.

id Classification or identification number.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

Set the classification or identification number of the cut cut1 to 10.

```
XPRBcut cut1;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
XPRBsetcutid(cut1, 10);
```

#### **Further information**

This function changes the classification or identification number of a previously defined cut. This change does not have any effect on the cut definition in Xpress-Optimizer if the cut has already been added to the matrix with the function XPRBaddcuts.

## **Related topics**

XPRBnewcut, XPRBgetcutid, XPRBsetcuttype.

## **XPRBsetcutmode**

## **Purpose**

Set the cut mode.

## **Synopsis**

```
int XPRBsetcutmode(XPRBprob prob, int mode);
```

## Arguments

```
mode Cut mode indicator:

0 switch cut mode off

1 switch cut mode on
```

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The example shows how to enable the cut mode.

```
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
XPRBsetcutmode(expl1, 1);
```

## **Further information**

This function switches the cut mode on or off. It changes the settings of certain Optimizer controls. Switching the cut mode off resets these controls to their default values.

## **Related topics**

XPRBaddcuts.

## **XPRBsetcutterm**

## **Purpose**

Set a cut term.

## **Synopsis**

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

## **Arguments**

reactive Reference to a previously created cut.

Var Reference to a variable, may be NULL.

Coeff Value of the coefficient of the variable var.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

Set the RHS of the cut cut1 to 7.0.

```
XPRBcut cut1;
XPRBprob expl1;
expl1 = XPRBnewprob("cutexample");
cut1 = XPRBnewcut(expl1, XPRB_E, 1);
XPRBsetcutterm(cut1, NULL, 7.0);
```

#### **Further information**

This function sets the coefficient of a variable to the value coeff. If var is set to NULL, the right hand side of the cut is set to coeff.

## **Related topics**

XPRBnewcut, XPRBaddcutterm, XPRBdelcutterm.

## **XPRBsetcuttype**

## **Purpose**

Set the type of a cut.

## **Synopsis**

```
int XPRBsetcuttype(XPRBcut cut, int type);
```

#### **Arguments**

```
cut Reference to a previously created cut.

type Type of the cut:

XPRB_L \( \leq \) (inequality)

XPRB_G \( \ge \) (inequality)

XPRB_E = (equation)
```

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

```
Set the type of cut1 to ' \leq '.
```

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

## **Further information**

This function changes the type of the given cut. This change does not have any effect on the cut definition in Xpress-Optimizer if the cut has already been added to the matrix with the function XPRBaddcuts.

## **Related topics**

XPRBnewcut, XPRBgetcuttype, XPRBgetcutid.

## **XPRBsetdecsign**

## **Purpose**

Select the decimal sign for data input.

## **Synopsis**

```
int XPRBsetdecsign(char sign);
```

#### Argument

The decimal sign to be used. This is typically '.' (default), or ', '.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

```
XPRBsetdecsign(',');
```

This switches to using a comma as the decimal point.

## **Further information**

By default, BCL uses the Anglo-American decimal point when reading and writing real numbers. With this function the decimal sign accepted by the data input functions XPRBreadlinecb and XPRBreadarrlinecb can be changed to a comma or any other non-numerical ASCII character. Note that all output still contains the decimal point.

## **Related topics**

XPRBreadarrlinecb, XPRBreadlinecb.

## **XPRBsetdelayed**

## **Purpose**

Set the constraint type.

## **Synopsis**

```
int XPRBsetdelayed(XPRBctr ctr, int dstat);
```

#### **Arguments**

Reference to a previously created constraint. dst.at. The constraint type, which must be one of: ordinary constraint;

1 delayed constraint.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following turns the constraint ctrl into a delayed costraint.

```
XPRBprob prob;
XPRBctr ctr1;
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBsetdelayed(ctr1, 1);
```

#### **Further information**

- 1. This function changes the type of a previously defined constraint from ordinary constraint to delayed constraint and vice versa.
- 2. Delayed or 'lazy' constraints must be satisfied for any integer solution, but will not be loaded into the active set of constraints until required.
- 3. Constraint properties 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

## **Related topics**

XPRBgetdelayed, XPRBnewctr, XPRBsetindicator, XPRBsetmodcut.

## **XPRBsetdictionarysize**

## **Purpose**

Set the size of a dictionary.

## **Synopsis**

```
int XPRBsetdictionarysize (XPRBprob prob, int dict, int size)
```

#### **Arguments**

prob Reference to a problem.

dict Choice of the dictionary. Possible values:

XPRB\_DICT\_NAMES names dictionary

XPRB\_DICT\_IDX indices dictionary

size Non-negative value, preferrably a prime number; 0 disables the dictionary (for names dictionary only).

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

Switch off the names dictionary:

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
XPRBsetdictsize(expl2, XPRB_DICT_NAMES, 0);
```

#### **Further information**

- 1. This function sets the size of the hash table of the names or indices dictionaries of the given problem. It can only be called immediately after the creation of the corresponding problem.
- 2. The names dictionary serves for storing and accessing the names of all modeling objects (variables, arrays of variables, constraints, SOS, index sets). Once it has been disabled it cannot be enabled any more. All methods relative to the names cannot be used if this dictionary has been disabled and BCL will not generate any unique names at the creation of model objects. If this dictionary is enabled (default setting) BCL automatically resizes this dictionary to a suitable size for your problem. If nevertheless you wish to set the size by yourself we recommend to choose a value close to the number of variables+constraints in your problem.
- 3. The *indices dictionary* serves for storing all index set elements. The indices dictionary cannot be disabled, it is created automatically once an index set element is defined.

#### **Related topics**

XPRBnewprob, XPRBgetbyname.

## **XPRBseterrctrl**

## **Purpose**

Select behavior in case of an error.

## **Synopsis**

```
int XPRBseterrctrl(int flag)
```

#### **Argument**

flag Indicator value for error handling. May be one of:

- o no error handling by BCL;
- 1 program exit at error (default).

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following switches to error handling by the user's own program.

```
XPRBseterrctrl(0);
```

#### **Further information**

- 1. This function controls whether BCL performs error handling. By default, the execution is stopped whenever an error occurs. If the error handling by BCL is disabled, the user needs to perform the checking for errors in his program by testing the return values of all functions or using the callback function XPRBdefcberr. It may be preferable to disable the error handling by BCL if a BCL program is embedded into some larger application or executed under Windows. Callback function XPRBdefcberr can be defined to retrieve the error messages and implement user error handling.
- 2. This function can be used before BCL has been initialized.

#### **Related topics**

XPRBdefcberr, XPRBgetversion.

## **XPRBsetindicator**

## **Purpose**

Set the indicator constraint type.

## **Synopsis**

```
int XPRBsetindicator(XPRBctr ctr, int dir, XPRBvar b);
```

#### **Arguments**

Reference to a previously created inequality or range constraint.

The indicator type, which must be one of:

1 indicator constraint with condition b = 0;

0 ordinary constraint;

1 indicator constraint with condition b = 1.

Reference to a previously created binary variable.

#### Return value

0 if function executed successfully, 1 otherwise.

## **Example**

The following turns the constraint ctr1 into the indicator constraint  $b = 1 \Rightarrow ctr1$ .

```
XPRBprob prob;
XPRBctr ctr1;
XPRBvar b;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_L);
b = XPRBnewvar(prob, XPRB_BV, "b", 0, 1);
XPRBsetindicator(ctr1, 1, b);
```

#### **Further information**

- 1. This function changes the type of a previously defined constraint from ordinary constraint to indicator constraint and vice versa.
- 2. Indicator constraints are defined by associating a binary variable and an implication sense with a linear inequality or range constraint.
- 3. Constraint properties 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

## **Related topics**

XPRBqetindicator, XPRBqetindvar, XPRBnewctr, XPRBsetdelayed, XPRBsetmodcut.

## **XPRBsetlb**

## **Purpose**

Set a lower bound.

## **Synopsis**

```
int XPRBsetlb(XPRBvar var, double bdl);
```

#### **Arguments**

var BCL reference to a variable.

bdl The variable's new lower bound.

## **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

The following code changes the lower bound of x1 to 3.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 1, 100);
XPRBsetlb(x1, 3.0);
```

## **Further information**

This function sets the lower bound on a variable.

## **Related topics**

XPRBfixvar, XPRBgetbounds, XPRBgetlim, XPRBsetlim, XPRBsetub.

## **XPRBsetlim**

## **Purpose**

Set the integer limit for a partial integer, or the lower semi-continuous limit for a semi-continuous or semi-continuous integer variable.

## **Synopsis**

```
int XPRBsetlim(XPRBvar var, double c);
```

## **Arguments**

var BCL reference to a variable.

c Value of the integer limit.

## **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

```
XPRBprob prob;
XPRBvar x3;
...
x3 = XPRBnewvar(prob, XPRB_SC, "abc4", 0, 50);
XPRBsetlim(x3, 5);
```

This sets the limit for variable x3 to 5. The possible values for x3 are thus reduced from x3 = 0 or  $1 \le x3 \le 50$  at the creation of this variable to x3 = 0 or  $5 \le x3 \le 50$ .

#### **Further information**

This function sets the integer limit (i.e. the lower bound of the continuous part) of a partial integer variable or the semi-continuous limit of a semi-continuous or semi-continuous integer variable to the given value.

## **Related topics**

XPRBfixvar, XPRBgetbounds, XPRBgetlim, XPRBsetlb, XPRBsetub.

## **XPRBsetmodcut**

## **Purpose**

Set the constraint type.

## **Synopsis**

```
int XPRBsetmodcut(XPRBctr ctr, int mcstat);
```

#### **Arguments**

Reference to a previously created constraint.

The constraint type, which must be one of:

constraint;

model cut.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following turns the constraint ctrl into a model cut.

```
XPRBprob prob;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBsetmodcut(ctr1, 1);
```

#### **Further information**

- 1. This function changes the type of a previously defined constraint from ordinary constraint to model cut and vice versa.
- 2. Model cuts must be 'true' cuts, in the sense that they are redundant at the optimal MIP solution. The Optimizer does not guarantee to add all violated model cuts, so they must not be required to define the optimal MIP solution.
- 3. Constraint properties 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

## **Related topics**

XPRBgetmodcut, XPRBnewctr, XPRBsetdelayed, XPRBsetindicator.

## **XPRBsetmsglevel**

## **Purpose**

Set the message print level.

## **Synopsis**

```
int XPRBsetmsglevel(XPRBprob prob, int level);
```

## Arguments

prob Reference to a problem.

level The message level, i.e. the type of messages printed by BCL. This may be one of:

- o no messages printed;
- 1 error messages only printed;
- 2 warnings and errors printed;
- 3 warnings, errors, and Optimizer log printed (default);
- 4 all messages printed.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following statement switches to printing error messages only.

```
XPRBprob prob;
...
XPRBsetmsglevel(prob, 1);
```

## **Further information**

- 1. BCL can produce different types of messages; status information, warnings and errors. This function controls which of these are output. For settings 1 or higher, the corresponding Optimizer output is also displayed. In addition to this setting, the amount of Optimizer output can be modified through several Optimizer printing control parameters (see the 'Xpress-Optimizer Reference Manual').
- 2. This function may be used before any problem has been created and even before BCL has been initialized (with first argument NULL). In this case the setting applies to all problems that are created subsequently.

#### **Related topics**

XPRBdefcbmsq.

## **XPRBsetobj**

## **Purpose**

Select the objective function.

## **Synopsis**

```
int XPRBsetobj(XPRBprob prob, XPRBctr ctr);
```

#### Arguments

prob Reference to a problem.

ctr Reference to a previously defined constraint.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

```
XPRBprob prob;
XPRBctr ctr3;
XPRBarrvar tobj;
...
tobj = XPRBnewarrvar(prob, 10, XPRB_PL, "tabo", 0, 800);
ctr3 = XPRBnewsum(prob, "r3", tobj, XPRB_N, 0);
XPRBsetobj(prob, ctr3);
```

This defines a non-binding constraint, ctr3, and then sets it as the objective function.

#### **Further information**

This functions sets the objective function by selecting a constraint the variable terms of which become the objective function. This must be done before any optimization task is carried out. Typically, the objective constraint will have the type XPRB\_N (non-binding), but any other type of constraint may be chosen too. In the latter case, the equation or inequality expressed by the constraint also remains part of the problem.

## **Related topics**

XPRBgetsense, XPRBsetsense.

## **XPRBsetqterm**

## **Purpose**

Set a quadratic constraint term.

## **Synopsis**

## **Arguments**

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

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

```
XPRBprob prob;
XPRBvar x2;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_L);
x2 = XPRBnewvar(prob, XPRB_PL, "abc1", 0, XPRB_INFINITY);
XPRBaddqterm(ctr1, x2, x2, 1);
XPRBsetqterm(ctr1, x2, x2, 5.2);
```

This sets the coefficient of the term x2\*x2 to 5.2.

#### **Further information**

This function sets the coefficient of a quadratic term in a constraint to the value coeff.

## **Related topics**

XPRBaddqterm, XPRBdelqterm.

## **XPRBsetrange**

## **Purpose**

Define a range constraint.

## **Synopsis**

```
int XPRBsetrange(XPRBctr ctr, double bdl, double bdu);
```

#### Arguments

Reference to the constraint.

bdl Lower bound on the range constraint.
bdu Upper bound on the range constraint.

## **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following transforms the equality constraint ctr2 into the ranged constraint 4.0 <= sum(i=0:4) ty1[i] <= 15.5.

```
XPRBprob prob;
XPRBctr ctr2;
XPRBarrvar ty1;
...
ty1 = XPRBnewarrvar(prob, 5, XPRB_PL, "arry1", 0, 500);
ctr2 = XPRBnewsum(prob, "r2", ty1, XPRB_E, 9);
XPRBsetrange(ctr2, 4.0, 15.5);
```

#### **Further information**

This function changes the type of a previously defined constraint to a range constraint within the bounds specified by bdl and bdu. The constraint type and right hand side value of the constraint are replaced by the type  $XPRB_R$  (range) and the two bounds.

#### **Related topics**

XPRBgetctrtype, XPRBgetrange, XPRBsetctrtype.

## **XPRBsetrealfmt**

## **Purpose**

Set the format for printing real numbers.

## **Synopsis**

```
int XPRBsetrealfmt(XPRBprob prob, const char *fmt);
```

#### **Arguments**

prob Reference to a problem.

Format string (as used by the C function printf). Simple format strings are of the form %n where n may be, for instance, one of

default printing format (precision: 6 digits; exponential notation if the exponent resulting from the conversion is less than -4 or greater than or equal to the precision)

numf print real numbers in the style [-]d.d where the number of digits after the decimal point is equal to the given precision num.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

This example sets the number printing format to 10 digits after the decimal point:

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
XPRBsetrealfmt(expl2, "%.10f");
```

#### **Further information**

- 1. In problems with very large or very small numbers it may become necessary to change the printing format to obtain a more exact output. In particular, by changing the precision it is possible to reduce the difference between matrices loaded in memory into Xpress-Optimizer and the output produced by exporting them to a file.
- 2. This function can be used before any problem has been created (with first argument NULL). In this case the setting applies to all problems that are created subsequently.

#### **Related topics**

XPRBexportprob, XPRBloadmat, XPRBprintprob.

## **XPRBsetsense**

## **Purpose**

Set the sense of the objective function.

## **Synopsis**

```
int XPRBsetsense(XPRBprob prob, int dir);
```

#### Arguments

prob Reference to a problem.

dir Sense of the objective function, which must be one of:

XPRB\_MAXIM maximize the objective; XPRB\_MINIM minimize the objective.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

```
XPRBprob expl2;
...
expl2 = XPRBnewprob("example2");
XPRBsetsense(expl2, XPRB_MAXIM);
```

This sets expl2 as a maximization problem.

## **Further information**

This functions sets the objective sense to maximization or minimization. It is set to minimization by default.

## **Related topics**

XPRBgetsense, XPRBsetobj.

## **XPRBsetsosdir**

## **Purpose**

Set a branching directive for a SOS.

## **Synopsis**

```
int XPRBsetsosdir(XPRBsos sos, int type, double val);
```

#### **Arguments**

```
Reference to a previously created SOS.
       The directive type, which must be one of:
type
       XPRB PR priority;
       XPRB_UP first branch upwards;
       XPRB DN first branch downwards;
       XPRB_PU pseudo cost on branching upwards;
       XPRB PD pseudo cost on branching downwards.
       An argument dependent on the type of the directive being defined. If type is:
val
       XPRB PR val will be the priority value, an integer between 1 (highest) and 1000 (low-
                  est), the default;
       XPRB UP no input is required — choose any value, e.g. 0;
       XPRB DN no input is required — choose any value, e.g. 0:
       XPRB_PU val will be the value of the pseudo cost for the upward branch;
       XPRB PD val will be the value of the pseudo cost for the downward branch.
```

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

```
XPRBprob prob;
XPRBsos set1;
...
set1 = XPRBnewsos(prob, "sos1", XPRB_S1);
XPRBsetsosdir(set1, 5);
XPRBsetsosdir(set1, XPRB_DN, 0);
```

This gives a priority of 5 to the SOS set1 and sets branching downwards as the preferred direction for set1.

#### **Further information**

This function sets any type of branching directive available in Xpress. This may be a priority for branching on a SOS (type XPRB\_PR), the preferred branching direction (types XPRB\_UP, XPRB\_DN) or the estimated cost incurred when branching on a SOS (types XPRB\_PU, XPRB\_PD). Several directives of different types may be set for a single set. Function XPRBsetvardir may be used to set a directive for a variable.

#### **Related topics**

XPRBcleardir, XPRBsetvardir.

## **XPRBsetterm**

## **Purpose**

Set a linear constraint term.

## **Synopsis**

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

#### **Arguments**

ctr BCL reference to a previously created constraint.

var BCL reference to a variable. May be <code>NULL</code> if not required.

coeff Value of the coefficient of the variable var.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

```
XPRBprob prob;
XPRBctr ctr1;
...
ctr1 = XPRBnewctr(prob, "r1", XPRB_E);
XPRBsetterm(ctr1, NULL, 7.0);
```

This sets the right hand side of the constraint ctr1 to 7.0.

## **Further information**

This function sets the coefficient of a variable to the value coeff. If var is set to NULL, the right hand side of the constraint is set to coeff.

## **Related topics**

XPRBaddterm, XPRBdelctr, XPRBnewctr.

## **XPRBsetub**

## **Purpose**

Set an upper bound.

## **Synopsis**

```
int XPRBsetub(XPRBvar var, double bdu);
```

#### **Arguments**

var BCL reference to a variable.
bdu The variable's new upper bound.

## **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following code changes the upper bound of x1 to 200.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 1, 100);
XPRBsetub(x1, 200.0);
```

## **Further information**

This function sets the upper bound on a variable.

## **Related topics**

XPRBfixvar, XPRBgetbounds, XPRBgetlim, XPRBsetlb, XPRBsetlim.

## **XPRBsetvardir**

## **Purpose**

Set a branching directive for a variable.

## **Synopsis**

```
int XPRBsetvardir(XPRBvar var, int type, double c);
```

#### **Arguments**

```
BCL reference to a variable.
       Directive type, which must be one of:
type
       XPRB PR priority;
       XPRB_UP first branch upwards;
       XPRB DN first branch downwards;
       XPRB_PU pseudo cost on branching upwards;
       XPRB PD pseudo cost on branching downwards.
       An argument dependent on the type of directive to be defined. Must be one of:
С
       XPRB_PR priority value — an integer between 1 (highest) and 1000 (least priority), the
                  default:
       XPRB UP no input required — set to any value, e.g. 0;
       XPRB DN no input required — set to any value, e.g. 0;
       XPRB_PU value of the pseudo cost on branching upwards;
       XPRB_PD value of the pseudo cost on branching downwards.
```

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following example gives a priority of 10 to variable x1 and sets the preferred branching direction to be upwards.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
XPRBsetvardir(x1, XPRB_PR, 10);
XPRBsetvardir(x1, XPRB UP, 0);
```

## **Further information**

- 1. This function sets any type of branching directive available in Xpress. This may be a priority for branching on a variable (type XPRB\_PR), the preferred branching direction (types XPRB\_UP, XPRB\_DN) or the estimated cost incurred when branching on a variable (types XPRB\_PU, XPRB\_PD). Several directives of different types may be set for a single variable.
- 2. Note that it is only possibly to set branching directives for discrete variables (including semi-continuous and partial integer variables). Function XPRBsetsosdir may be used to set a directive for a SOS.

## **Related topics**

XPRBcleardir, XPRBsetsosdir.

## **XPRBsetvarlink**

## **Purpose**

Set the interface pointer of a variable.

## **Synopsis**

```
int XPRBsetvarlink(XPRBvar var, void *link);
```

#### **Arguments**

var Reference to a BCL variable
link Pointer to an interface object

## **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

Set the interface pointer of variable x1 to vlink:

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

#### **Further information**

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

## **Related topics**

XPRBgetvarlink, XPRBdefcbdelvar.

## **XPRBsetvartype**

## **Purpose**

Set the variable type.

## **Synopsis**

```
int XPRBsetvartype(XPRBvar var, int type);
```

#### Arguments

```
The variable type, which is one of:

XPRB_PL continuous;

XPRB_BV binary;

XPRB_UI general integer;

XPRB_PI partial integer;

XPRB_SC semi-continuous;

XPRB SI semi-continuous integer.
```

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following code changes the type of variable x1 from integer to binary, and consequently reducing the upper bound to 1.

```
XPRBprob prob;
XPRBvar x1;
...
x1 = XPRBnewvar(prob, XPRB_UI, "abc3", 0, 100);
XPRBsetvartype(x1, XPRB_BV);
```

#### **Further information**

This function changes the type of a variable that has been created previously.

## **Related topics**

XPRBgetvarname, XPRBgetvartype, XPRBnewvar.

## **XPRBsolve**

## **Purpose**

Call the Xpress-Optimizer solution algorithm.

## **Synopsis**

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

#### **Arguments**

prob Reference to a problem.

alg Choice of the solution algorithm, which should be one of:

- " " solve the problem using the recommended LP/QP algorithm (MIP problems remain in presolved state);
- "d" solve the problem using the dual simplex algorithm;
- "p" solve the problem using the primal simplex algorithm;
- "b" solve the problem using the Newton barrier algorithm;
- "n" use the network solver (LP only);
- "1" relax all global entities (integer variables etc) in a MIP/MIQP problem and solve it as a LP problem (problem is postsolved);
- "g" solve the problem using the MIP/MIQP algorithm. If a MIP/MIQP problem is solved without this flag, only the initial LP/QP problem will be solved.

#### **Return value**

0 if function executed successfully, 1 otherwise.

## **Example**

The following code uses the primal simplex algorithm to solve expl2 as a MIP, assuming that it contains global entities.

```
XPRBprob expl2;
expl2 = XPRBnewprob("example2");
...
XPRBsolve(expl2, "pq");
```

#### **Further information**

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

#### **Related topics**

XPRBgetsense, XPRBmaxim, XPRBminim, XPRBsetsense, XPRBsync.

## **XPRBstartarrvar**

#### **Purpose**

Start the definition of a variable array.

## **Synopsis**

```
XPRBarrvar XPRBstartarrvar(XPRBprob prob, int nbvar, const char *name);
```

#### Arguments

prob Reference to a problem.

nbvar The maximum number of variables in the array.

Name of the array. May be NULL if not required.

#### **Return value**

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

## **Example**

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

This starts the definition of an array with five elements, named arr2.

#### **Further information**

This function starts the definition of a variable array. It returns a reference to an array of variables that may be used, for instance, in the definition of constraints. Variables belonging to an array created by this function may stem from any LP-variables previously defined. They may be of different types, and can be positioned in any order. A variable may belong to several arrays, but it is created only once (functions XPRBnewvar or XPRBnewarrvar). If the indicated name is already in use, BCL adds an index to it. If no array name is given, BCL generates a default name starting with AV.

#### **Related topics**

XPRBdelarrvar, XPRBendarrvar, XPRBnewarrvar.

# **XPRBsync**

#### **Purpose**

Synchronize BCL with the Optimizer.

#### **Synopsis**

```
int XPRBsync(XPRBprob prob, int synctype);
```

#### Arguments

prob Reference to a problem.

synctype Type of the synchronization. Possible values:

XPRB\_XPRS\_SOL update the BCL solution information with the solution currently

held in the Optimizer;

XPRB\_XPRS\_PROB force problem reloading.

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

The following forces BCL to reload the matrix into the Optimizer even if there has been no change other than bound changes to the problem definition in BCL since the preceding optimization:

```
XPRBprob exp12;
exp12 = XPRBnewprob("example2");
...
XPRBsolve(exp12, "1");
...
XPRBsync(exp12, XPRB_XPRS_PROB);
XPRBsolve(exp12, "q");
```

#### **Further information**

- 1. This function resets the BCL problem status.
- 2. XPRB\_XPRS\_SOL: at the next solution access the solution information in BCL is updated with the solution held in the Optimizer (after MIP search: best integer solution, otherwise solution of the last LP solved).
- 3. XPRB\_XPRS\_PROB: at the next call to optimization or XPRBloadmat the problem is completely reloaded into the Optimizer; bound changes are not passed on to the problem loaded in the Optimizer any longer.

#### **Related topics**

XPRBgetsol, XPRBgetrcost, XPRBgetdual, XPRBgetslack, XPRBloadmat, XPRBminim, XPRBmaxim, XPRBsolve.

# **XPRBwritedir**

#### **Purpose**

Write directives to a file.

## **Synopsis**

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

#### **Arguments**

prob Reference to a problem.

fname Name of the directives files. May be NULL if the problem name is to be used.

#### **Return value**

0 if function executed successfully, 1 otherwise.

#### **Example**

This example writes all directives defined for the problem expl2 to the file example2.dir:

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

#### **Further information**

This function writes out to a file the directives defined for a problem. The extension .dir is appended to the given file name. When no file name is given, the name of the problem is used. If a file of the given name exists already it is replaced.

## **Related topics**

XPRBexportprob, XPRBsetvardir, XPRBsetsosdir.

# Chapter 5 BCL in C++

# 5.1 An overview of BCL in C++

The C++ interface of BCL provides the full functionality of the C version except for the data input, output and error handling for which the corresponding C functions may be used. The C modeling objects, such as variables, constraints and problems, are converted into classes, and their associated functions into methods of the corresponding class in C++.

To use the C++ version of BCL, the C++ header file must be included at the beginning of the program (and not the main BCL header file xprb.h).

```
#include "xprb_cpp.h"
```

Using C++, the termwise definition of constraints is even easier. This has been achieved by overloading the algebraic operators like '+', '-', '<=', or '=='. With these operators constraints may be written in a form that is close to an algebraic formulation.

It should be noted that the names of classes and methods have been adapted to C++ naming standards: All C++ classes that have a direct correspondence with modeling objects in BCL (namely XPRBprob, XPRBvar, XPRBctr, XPRBcut, XPRBsos, XPRBindexSet, XPRBbasis) take the same names, with the exception of XPRBindexSet. In the names of the methods the prefix XPRB has been dropped, as have been references to the type of the object. For example, function XPRBgetvarname is turned into the method getName of class XPRBvar.

All C++ classes of BCL are part of the namespace dashoptimization. To use the (short) class names, it is recommended to add the line

```
using namespace ::dashoptimization;
```

at the beginning of every program that uses the C++ classes of BCL.

C++ functions can be used together with C functions, for instance when printing program output or using Xpress-Optimizer functions. However, it is not possible to mix BCL C and C++ objects in a program.

# 5.1.1 Example

An example of use of BCL in C++ is the following, which constructs the scheduling example described in Chapter 2:

```
#include <iostream>
#include "xprb_cpp.h"
using namespace std;
```

```
using namespace :: dashoptimization;
#define NJ
             4
                               // Number of jobs
#define NT 10
                                // Time limit
                               // Durations of jobs
double DUR[] = \{3,4,2,2\};
XPRBvar start[NJ];
                               // Start times of jobs
                               // Binaries for start times
XPRBvar delta[NJ][NT];
XPRBvar z;
                               // Max. completion time
XPRBprob p("Jobs");
                               // Initialize BCL & a new problem
void jobsModel()
XPRBexpr le;
 int j,t;
                              // Create start time variables
 for(j=0; j<NJ; j++) start[j] = p.newVar("start");</pre>
 z = p.newVar("z", XPRB_PL, 0, NT); // Makespan variable
 for(j=0; j<NJ; j++)
                               // Binaries for each job
 for(t=0;t<(NT-DUR[j]+1);t++)
   delta[j][t] =
          p.newVar(XPRBnewname("delta%d%d", j+1, t+1), XPRB_BV);
 for(j=0;j<NJ;j++)
                                // Calculate max. completion time
 p.newCtr("Makespan", start[j]+DUR[j] <= z);</pre>
                                // Precedence relation betw. jobs
 p.newCtr("Prec", start[0]+DUR[0] <= start[2]);</pre>
 for(j=0;j<NJ;j++)
                               // Linking start times & binaries
  for(t=0;t<(NT-DUR[j]+1);t++) le += (t+1)*delta[j][t];
  p.newCtr(XPRBnewname("Link_%d", j+1), le == start[j]);
 for(j=0;j<NJ;j++)
                               // Unique start time for each job
 le=0;
  for(t=0;t<(NT-DUR[j]+1);t++) le += delta[j][t];</pre>
 p.newCtr(XPRBnewname("One_%d", j+1), le == 1);
p.setObj(z);
                               // Define and set objective
 for(j=0; j<NJ; j++) start[j].setUB(NT-DUR[j]+1);</pre>
                               // Upper bounds on "start" var.s
void jobsSolve()
 int j,t,statmip;
 for(j=0;j<NJ;j++)
  for(t=0;t<NT-DUR[j]+1;t++)
   delta[j][t].setDir(XPRB_PR, 10*(t+1));
     // Give highest priority to var.s for earlier start times
 p.setSense(XPRB_MINIM);
 p.solve("g");
                              // Solve the problem as MIP
 statmip = p.getMIPStat();
                              // Get the MIP problem status
 if((statmip == XPRB_MIP_SOLUTION) ||
   (statmip == XPRB_MIP_OPTIMAL))
                    // An integer solution has been found
  cout << "Objective: " << p.getObjVal() << endl;</pre>
  for(j=0;j<NJ;j++)
                    // Print the solution for all start times
  {
```

The definition of SOS is similar to the definition of constraints.

Branching directives for the SOSs are added as follows.

Adding the following two lines during or after the problem definition will print the problem to the standard output and export the matrix to a file respectively.

Similarly to what has been shown for the problem formulation in C, we may read data from file and use index sets in the problem formulation. The following changes and additions to the basic model formulation are required for the creation of index sets based on data input from file. The function <code>jobsSolve</code> is left out in this listing since it remains unchanged from the previous one.

```
// Names of Jobs
XPRBindexSet Jobs;
XPRBvar *start;
                            // Start times of jobs
XPRBvar **delta;
                            // Binaries for start times
XPRBvar z;
                            // Max. completion time
XPRBprob p("Jobs");
                           // Initialize BCL & a new problem
void readData()
 char name[100];
FILE *datafile;
                            // Create a new index set
 Jobs = p.newIndexSet("jobs", MAXNJ);
                            // Open data file for read access
 datafile=fopen("durations.dat", "r");
       // Read in all (non-empty) lines up to the end of the file
 while(NJ<MAXNJ &&
      XPRBreadlinecb(XPRB_FGETS, datafile, 99, "T,d", name, &DUR[NJ]))
  Jobs += name;
                            // Add job to the index set
 NJ++;
 fclose(datafile);
                           // Close the input file
cout << "Number of jobs read: " << Jobs.getSize() << endl;</pre>
void jobsModel()
XPRBexpr le;
int j,t;
                            // Create start time variables with bounds
start = new XPRBvar[NJ];
if(start==NULL)
 { cout << "Not enough memory for 'start' variables." << endl;
  exit(0); }
for(j=0;j<NJ;j++)
 start[j] = p.newVar("start", XPRB_PL, 0, NT-DUR[j]+1));
z = p.newVar("z", XPRB_PL, 0, NT); // Makespan variable
 delta = new XPRBvar*[NJ];
 if(delta==NULL)
 { cout << "Not enough memory for 'delta' variables." << endl;
   exit(0); }
 for(j=0;j<NJ;j++)
                           // Binaries for each job
 delta[j] = new XPRBvar[NT];
  if(delta[j] == NULL)
  { cout <<"Not enough memory for 'delta_j' variables." << endl;
    exit(0); }
  for(t=0;t<(NT-DUR[j]+1);t++)
  delta[j][t] =
    p.newVar(XPRBnewname("delta%s_%d", Jobs[j], t+1), XPRB_BV);
 for(j=0; j<NJ; j++)
                            // Calculate max. completion time
 p.newCtr("Makespan", start[j]+DUR[j] <= z);</pre>
                             // Precedence relation betw. jobs
 p.newCtr("Prec", start[0]+DUR[0] <= start[2]);</pre>
                           // Linking start times & binaries
 for(j=0; j<NJ; j++)
  le=0:
 for (t=0; t < (NT-DUR[j]+1); t++) le += (t+1)*delta[j][t];
  p.newCtr(XPRBnewname("Link_%d", j+1), le == start[j]);
 for(j=0;j<NJ;j++)
                           // Unique start time for each job
  10=0:
  for(t=0;t<(NT-DUR[j]+1);t++) le += delta[j][t];</pre>
```

# 5.1.2 QCQP Example

The following is an implementation with BCL C++ of the QCQP example described in Section 3.4.1:

```
#include <iostream>
#include "xprb_cpp.h"
using namespace std;
using namespace :: dashoptimization;
#define N 42
double CX[N], CY[N], R[N];
                                          // Initialize the data arrays
int main(int argc, char **argv)
 int i,j;
XPRBvar x[N],y[N];
XPRBexpr qe;
XPRBctr cobj, c;
XPRBprob prob("airport");
                                   // Initialize a new problem in BCL
/**** VARIABLES ****/
for(i=0;i<N;i++)
 x[i] = prob.newVar(XPRBnewname("x(%d)", i+1), XPRB_PL, -10, 10);
 for(i=0;i<N;i++)
 y[i] = prob.newVar(XPRBnewname("y(%d)", i+1), XPRB_PL, -10, 10);
/****OBJECTIVE****/
\ensuremath{//} Minimize the total distance between all points
qe=0;
for (i=0; i<N-1; i++)
 for (j=i+1; j<N; j++) qe+= sqr(x[i]-x[j])+sqr(y[i]-y[j]);
cobj = prob.newCtr("TotDist", qe);
prob.setObj(cobj);
                                         // Set objective function
/**** CONSTRAINTS ****/
// All points within given distance of their target location
for(i=0;i<N;i++)
 c = prob.newCtr("LimDist", sqr(x[i]-CX[i])+sqr(y[i]-CY[i]) <= R[i]);</pre>
/****SOLVING + OUTPUT****/
prob.setSense(XPRB_MINIM);
                                        // Choose sense of optimization
prob.solve("");
                                         // Solve the problem
 cout << "Solution: " << prob.getObjVal() << endl;</pre>
 for(i=0;i<N;i++)
  cout << x[i].getName() << ": " << x[i].getSol() << ", ";</pre>
```

```
cout << y[i].getName() << ": " << y[i].getSol() << endl;
}
return 0;</pre>
```

# 5.1.3 Error handling

The default behavior of BCL in the case of an error is to output a message and terminate the program. However, in C++ applications it may be more convenient to raise exceptions instead of simply exiting from the program. With the BCL C++ interface the user has the possibility to disable the standard 'exit on error' behavior replacing it, for instance, by C++ exceptions.

The C++ program below implements the example of user error handling from Section 3.5. The default error handling of BCL is disabled (function XPRBseterrctrl) and the error handling callback is defined to raise C++ exceptions in the case of an error—the BCL C++ interface uses the callback functions of the BCL C library. When using the BCL C functions with BCL C++ objects we need to employ their C representation (obtained with method getCRef).

Besides the user error handling this example also shows how to work with the user message printing callback to redirect the BCL output to a user-defined callback function (this includes output from BCL and anything printed through XPRBprintf). By setting the BCL message printing level (method setMsgLevel) you can control the amount of information output by BCL.

```
#include <iostream>
#include <string>
#include "xprb cpp.h"
using namespace std:
using namespace :: dashoptimization;
class bcl_exception
public:
  string msg;
   int code;
   bcl_exception(int c,const char *m)
   code=c;
   msg=string(m);
   cout << "EXCP:" << msq << "\n";
};
/**** User error handling function ****/
void XPRB_CC usererror(xbprob* prob, void *vp, int num, int type,
                       const char *t)
throw bcl_exception(num, t);
/**** User printing function ****/
void XPRB_CC userprint(xbprob* prob, void *vp, const char *msg)
 static int rtsbefore=1;
    /* Print 'BCL output' whenever a new output line starts,
      otherwise continue to print the current line. */
 if(rtsbefore)
 cout << "BCL output: " << msq;</pre>
 else
 cout << msq:
rtsbefore= (msg[strlen(msg)-1]==' \n');
```

```
void modexpl3(XPRBprob &p)
XPRBvar x[3];
XPRBlinExp le;
int i;
for (i=0; i<2; i++) x[i]=p.newVar(XPRBnewname("x_%d",i), XPRB_UI, 0, 100);
               /* Create the constraints:
                 C1: 2x0 + 3x1 >= 41
                 C2: x0 + 2x1 = 13 */
p.newCtr("C1", 2*x[0] + 3*x[1] >= 41);
p.newCtr("C2", x[0] + 2*x[1] == 13);
// Uncomment the following line to cause an error in the model that
// triggers the user error handling:
// x[2] = p.newVar("x_2", XPRB_UI, 10,1);
for(i=0; i<2; i++) le += x[i];
                               // Objective: minimize x0+x1
p.setObj(le);
                               // Select objective function
p.setSense(XPRB_MINIM);
                               // Set objective sense to minimization
p.solve("");
                               // Solve the LP
p.getProbStat(), p.getLPStat(), p.getMIPStat());
// This problem is infeasible, that means the following command will fail.
// It prints a warning if the message level is at least 2
XPRBprintf(p.getCRef(), "Objective: %g\n", p.getObjVal());
for(i=0;i<2;i++)
                               // Print solution values
 XPRBprintf(p.getCRef(), "%s:%g, ", x[i].getName(), x[i].getSol());
XPRBprintf(p.getCRef(), "\n");
int main()
{
XPRBprob *p;
                      // Switch to error handling by the user's program
XPRBseterrctrl(0);
XPRB::setMsqLevel(2);
                          // Set the printing flag. Try other values:
                          // 0 - no printed output, 1 - only errors,
// 2 - errors and warnings, 3 - all messages
                      // Define the callback functions:
XPRBdefcbmsg(NULL, userprint, NULL);
XPRBdefcberr(NULL, usererror, NULL);
try
 p=new XPRBprob("Expl3"); // Initialize a new problem in BCL
catch (bcl_exception &e)
 cout << e.code << ":" << e.msg;
 return 1;
}
try
 modexpl3(*p);
                          // Formulate and solve the problem
catch(bcl_exception &e)
```

```
cout << e.code << ":" << e.msg << "\n";
return 2;
}
catch(const char *m)
{
  cout << m << "\n";
  return 3;
}
catch(...)
{
  cout << "other exception\n";
  return 4;
}
return 0;</pre>
```

# 5.2 C++ class reference

The complete set of classes of the BCL C++ interface is summarized in the following list:

XPRB	Initialization and general settings.	p. 183
XPRBbasis	Methods for accessing bases.	p. 187
XPRBctr	Methods for modifying and accessing constraints and operators constructing them.	for p. 189
XPRBcut	Methods for modifying and accessing cuts and operators for constructing them.	p. 204
XPRBexpr	Methods and operators for constructing linear and quadratic expressions.	p. 210
XPRBindexSet	Methods for accessing index sets and operators for adding and retrieving set elements.	p. 216
XPRBprob	Problem definition, including methods for creating and deleting the modeling objects, problem solving, changing settings, and retrieving solution information.  p. 220	
XPRBrelation	Methods and operators for constructing linear or quadratic relation expressions.	tions p. 244
XPRBsos	Methods for modifying and accessing Special Ordered Sets and operators for constructing them.	p. 246
XPRBvar	Methods for modifying and accessing variables.	p. 251

The method <code>isValid</code> may require some explanation: it should be used in combination with methods <code>getVarByName</code>, <code>getCtrByName</code> etc. These methods always return an object of the desired type, unlike the corresponding functions in standard BCL which return a <code>NULL</code> pointer if the object was not found. Only with method <code>isValid</code> it is possible to test whether the object is a valid object, that is, whether it is contained in a problem definition.

All C++ classes that have a direct correspondence with modeling objects in BCL (namely XPRBprob, XPRBvar, XPRBctr, XPRBcut, XPRBsos, XPRBindexSet, XPRBbasis) take the same names, with the exception of XPRBindexSet. The corresponding BCL modeling object in C can be obtained from each of these classes, with the method getCRef. It is also possible to obtain the Xpress-Optimizer problem corresponding to a BCL C++ problem by using method

XPRBprob.getXPRSprob. Please see Section B.6 for further detail on using BCL C++ with the Optimizer library.

Most of the methods of the classes with direct correspondence to C modeling objects call standard BCL C functions, as indicated, and return their result.

The major difference between the C and C++ interfaces is in the way linear and quadratic expressions and constraints are created. In C++, the algebraic operators like + or == are overloaded so that constraints may be written in a form that is close to an algebraic formulation.

Some additional classes have been introduced to aid the termwise definition of constraints with overloaded arithmetic operators. Linear and quadratic expressions (class XPRBexpr) are required in the definition of constraints and Special Ordered Sets. Linear and quadratic relations (class XPRBrelation), may be used as an intermediary in the definition of constraints.

Another class that does not correspond to any standard BCL modeling object is the class XPRB that contains methods relating to the initialization of BCL and the general status of the software.

## **XPRB**

#### **Description**

Initialization and general settings.

```
Methods
```

```
int getTime();
    Get the running time.

const char *getVersion();
    Get the version number of BCL.

int init();
    Initialize BCL.

int setColOrder(int num);
    Set a column ordering criterion for matrix generation.

int setMsgLevel(int lev);
    Set the message print level.

int setRealFmt(String fmt);
    Set the format for printing real numbers.
```

#### Method detail

# getTime

## **Synopsis**

int getTime();

#### **Return value**

System time measure in milliseconds.

#### Description

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

#### **Example**

This example shows how to measure the elapsed time in a BCL program:

```
int starttime;
XPRB::init();
starttime = XPRB::getTime();
...
cout << "Time: " << (XPRB::getTime()-starttime)/1000;
cout << " sec" << endl;</pre>
```

## **Related topics**

Calls XPRBgettime

# getVersion

## **Synopsis**

```
const char *getVersion();
```

**Return value** BCL version number if function executed successfully, NULL otherwise.

**Description** The version number returned by this method is required if the user is reporting a

problem.

**Example** The following example retrieves and prints out the BCL version number:

```
const char *version;
XPRB::init();
version = XPRB::getVersion();
cout << "Xpress-BCL version " << version << endl;</pre>
```

Related topics Calls XPRBgetversion

# init

## **Synopsis**

int init();

**Return value** 0 if initialization executed successfully, 1 otherwise.

**Description** This method explicitly initializes BCL, that is it tests whether a license for running this

software is available. Without this explicit initialization the initialization will be performed at the creation of the first problem (see XPRBprob). There is no need to call this explicit initialization unless you wish to separate the license check from problem creation or perform some general settings before creating any problem. This method

also initializes Xpress-Optimizer.

**Example** This example shows how to initialize BCL explicitly before creating a problem.

```
XPRBprob *prob;
if (XPRB::init())
{ cout << "Initialization failed" << endl; return 1; }
prob = new XPRBprob("myprob");</pre>
```

Related topics Calls XPRBinit

# setColOrder

#### **Synopsis**

int setColOrder(int num);

**Argument** num The ordering flag, which must be one of:

0 default ordering;1 alphabetical order.

**Return value** 0 if method executed successfully, 1 otherwise.

#### Description

- 1. BCL runs reproduce always the same matrix for a problem. This method allows the user to choose a different ordering criterion than the default one. Note that this method only changes the order of columns in what is sent to Xpress-Optimizer, you do not see any effect when exporting the matrix with BCL. However you can control the effect by exporting the matrix from the Optimizer.
- 2. The setting applies to all problems that are created subsequently. It is also possible to change the setting for a particular problem (see XPRBprob).

#### **Related topics**

Calls XPRBset.colorder

# setMsgLevel

## **Synopsis**

int setMsgLevel(int lev);

## **Argument**

level The message level, i.e. the type of messages printed by BCL. This may be one of:

- o no messages printed;
- error messages only printed;
- 2 warnings and errors printed;
- 3 warnings, errors, and Optimizer log printed (default);
- 4 all messages printed.

#### **Return value**

0 if method executed successfully, 1 otherwise.

#### Description

- 1. BCL can produce different types of messages; status information, warnings and errors. This function controls which of these are output. For settings 1 or higher, the corresponding Optimizer output is also displayed. In addition to this setting, the amount of Optimizer output can be modified through several Optimizer printing control parameters (see the 'Xpress-Optimizer Reference Manual').
- 2. The setting applies to all problems that are created subsequently. It is also possible to change the setting for a particular problem (see XPRBprob).

#### **Example**

See XPRBprob.setMsqLevel.

## **Related topics**

Calls XPRBsetmsglevel

fmt

# setRealFmt

#### **Synopsis**

int setRealFmt(String fmt);

## **Argument**

Format string (as used by the C function printf). Simple format strings are of the form %n where n may be, for instance, one of

default printing format (precision: 6 digits; exponential notation if the exponent resulting from the conversion is less than -4 or greater than or equal to the precision)

.numf print real numbers in the style [-]d.d where the number of digits after the decimal point is equal to the given precision num.

#### **Return value**

0 if method executed successfully, 1 otherwise.

#### **Description**

- 1. In problems with very large or very small numbers it may become necessary to change the printing format to obtain a more exact output. In particular, by changing the precision it is possible to reduce the difference between matrices loaded in memory into Xpress-Optimizer and the output produced by exporting them to a file.
- 2. The setting applies to all problems that are created subsequently. It is also possible to change the setting for a particular problem (see XPRBprob).

## **Example**

This example sets the BCL number printing format to 8 digits after the decimal point. It then creates a problem and changes the number printing format for this problem back to the default:

```
XPRBprob *prob;

XPRB::init();

XPRB::setRealFmt("%.10f");

prob = new XPRBprob("myprob");
prob->setRealFmt("%g");
```

## **Related topics**

Calls XPRBsetrealfmt

# **XPRBbasis**

#### **Description**

Methods for accessing bases.

```
Constructors
```

```
XPRBbasis();
XPRBbasis(xbbasis *bs);

Methods
    xbbasis *getCRef();
        Get the C modeling object.
    bool isValid();
        Test the validity of the basis object.
    void reset();
        Reset the basis object.
```

## **Constructor detail**

# **XPRBbasis**

**Synopsis** 

XPRBbasis();

XPRBbasis(xbbasis \*bs);

Argument bs A basis in BCL C.

**Description** Create a new basis object.

## **Method detail**

# getCRef

**Synopsis** 

xbbasis \*getCRef();

**Return value** The underlying modeling object in BCL C.

**Description** This method returns the basis object in BCL C that belongs to the C++ basis object.

# isValid

## **Synopsis**

bool isValid();

Return value true if object is valid, false otherwise.

**Description** This method checks whether the basis object is correctly defined.

# reset

**Synopsis** 

void reset();

**Description** Clear the definition of the basis object; includes deletion of the underlying C object.

**Example** See XPRBprob.saveBasis.

Related topics Calls XPRBdelbasis

#### Description

Methods for modifying and accessing constraints and operators for constructing them.

```
Constructors
        XPRBctr();
        XPRBctr(xbctr *c);
        XPRBctr(xbctr *c, XPRBrelation& r);
Methods
        void add(XPRBexpr& e);
               Add an expression to a constraint.
        int addTerm(XPRBvar& var, double val);
        int addTerm(double val, XPRBvar& var);
        int addTerm(XPRBvar& var);
        int addTerm(double val);
        int addTerm(XPRBvar& var, XPRBvar& var2, double val);
        int addTerm(double val, XPRBvar& var, XPRBvar& var2);
        int addTerm(XPRBvar& var, XPRBvar& var2);
               Add a term to a constraint.
        int delTerm(XPRBvar& var);
        int delTerm(XPRBvar& var, XPRBvar& var2);
               Delete a term from a constraint.
        double getAct();
               Get activity value for a constraint.
        xbctr *getCRef();
               Get the C modeling object.
        double getDual();
               Get dual value.
        int getIndicator();
               Get the indicator type of a constraint.
        XPRBvar getIndVar();
               Get the indicator variable of a constraint.
        const char *getName();
               Get the name of a constraint.
        int getRange(double *lw, double *up);
               Get the range values for a range constraint.
        double getRangeL();
               Get the lower range bound for a range constraint.
        double getRangeU();
               Get the upper range bound for a range constraint.
        double getRHS();
               Get the right hand side value of a constraint.
        double getRNG(int rngtype);
               Get ranging information for a constraint.
        int getRowNum();
               Get the row number for a constraint.
        double getSlack();
               Get slack value for a constraint.
```

```
int getType();
       Get the row type of a constraint.
bool isDelayed();
       Check the type of a constraint.
bool isIndicator();
       Check the type of a constraint.
bool isModCut();
       Check the type of a constraint.
bool isValid();
       Test the validity of the constraint object.
int print();
       Print out a constraint.
void reset();
       Reset the constraint object.
int setDelayed(bool dstat);
       Set the constraint type.
int setIndicator(ind dir, XPRBvar );
       Set the indicator constraint type.
int setModCut(bool mstat);
       Set the constraint type.
int setRange(double lw, double up);
       Define a range constraint.
int setTerm(XPRBvar& var, double val);
int setTerm(double val, XPRBvar& var);
int setTerm(double val);
int setTerm(XPRBvar& var, XPRBvar& var2, double val);
int setTerm(double val, XPRBvar& var, XPRBvar& var2);
       Set a constraint term.
int setType(int type);
       Set the constraint type.
```

## **Operators**

Assigning constraints and adding (linear or quadratic) expressions:

```
ctr = rel
ctr += expr
ctr -= expr
```

#### **Constructor detail**

#### **XPRBctr**

```
Synopsis

XPRBctr();
XPRBctr(xbctr *c);
XPRBctr(xbctr *c, XPRBrelation& r);
Arguments

c A constraint in BCL C.
r Relation defining the constraint.
```

**Description** Create a new constraint object.

## Method detail

# add

**Synopsis** 

void add(XPRBexpr& e);

**Argument** 

A linear or quadratic expression (may be just a single variable or a constant).

Description

This method adds a linear or quadratic expression to the left hand side of a constraint. That means, if the expression contains a constant, this value is subtracted from the

constant representing the right hand side of the constraint.

**Example** 

See XPRBctr.setTerm.

# addTerm

**Synopsis** 

int addTerm(XPRBvar& var, double val);
int addTerm(double val, XPRBvar& var);

int addTerm(XPRBvar& var);
int addTerm(double val);

int addTerm(XPRBvar& var, XPRBvar& var2, double val);
int addTerm(double val, XPRBvar& var, XPRBvar& var2);

int addTerm(XPRBvar& var, XPRBvar& var2);

**Arguments** var

var A BCL variable.var2 A second BCL variable (may be the same as var).

val Value of the coefficient of the variable var.

**Return value** 

0 if method executed successfully, 1 otherwise.

Description

This method adds a new term to a constraint, comprising the variable var (or the product of variables var and var2) with coefficient val. If the constraint already has a term with variable var (respectively variables var and var2), val is added to its coefficient. If no variable is specified, the value val is added to the right hand side of the constraint. Constraint terms can also be added with method XPRBctr.add.

**Example** See XPRBctr.setTerm.

Related topics Calls XPRBaddterm

# delTerm

**Synopsis** 

int delTerm(XPRBvar& var);

int delTerm(XPRBvar& var, XPRBvar& var2);

Arguments

var A BCL variable.

var2 A second BCL variable (may be the same as var).

**Return value** 

0 if method executed successfully, 1 otherwise.

Description

This function deletes a variable term from the given constraint. The constant term (right

hand side value) is changed/reset with method XPRBctr.setTerm.

**Related topics** 

Calls XPRBdelterm

# getAct

## **Synopsis**

double getAct();

#### **Return value**

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

## Description

This method returns the activity value for a constraint. It may be used with constraints that are not part of the problem (in particular, constraints without relational operators, that is, constraints of type  $XPRB_N$ ). In this case the function returns the evaluation of the constraint terms involving variables that are in the problem. Otherwise, the constraint activity is calculated as activity = RHS - slack.

If this method is called after completion of a global search and an integer solution has been found (that is, if method XPRBprob.getMIPStat returns values XPRB\_MIP\_SOLUTION or XPRB\_MIP\_OPTIMAL), it returns the value corresponding to the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the activity value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBprob.sync with the flag XPRB XPRS SOL.

#### **Example**

The following example shows how to retrieve solution values and some other information for a constraint.

```
XPRBvar x,y;
XPRBctr Ctr1;
XPRBprob prob("myprob");

x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
Ctr1 = prob.newCtr("C1", 3*x + 2*y <= 400);
... // Solve an LP problem

if (Ctr1.getRowNum() >= 0 && prob.getLPStat() == XPRB_LP_OPTIMAL)
{
   cout << Ctr1.getName() << ": activity: " << Ctr1.getAct();
   cout << " = " << Ctr1.getRHS() << " - " << Ctr1.getSlack();</pre>
```

```
cout << ", dual: " << Ctr1.getDual() << endl;
}
else
cout << "No solution information available." << endl;</pre>
```

Related topics Calls XPRBgetact

# getCRef

**Synopsis** 

xbctr \*getCRef();

**Return value** 

The underlying modeling object in BCL C.

Description

This method returns the constraint object in BCL C that belongs to the C++ constraint

object.

# getDual

**Synopsis** 

double getDual();

Return value

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

**Description** 

This function returns the dual value for a constraint. The user may wish to test first whether this constraint is part of the problem, for instance by checking that the row

number is non-negative.

If this function is called after completion of a global search and an integer solution has

been found (that is, if function XPRBprob.getMIPStat returns values

XPRB\_MIP\_SOLUTION or XPRB\_MIP\_OPTIMAL), it returns the value in the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the dual value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to

XPRBprob.sync with the flag XPRB\_XPRS\_SOL.

**Example** 

See XPRBctr.getAct.

**Related topics** 

Calls XPRBgetdual

# getIndicator

#### **Synopsis**

int getIndicator();

**Return value** 

o an ordinary constraint;

an indicator constraint with condition b = 1;

an indicator constraint with condition b = 0;

-2 an error has occurred.

**Description** This method returns the indicator status of the given constraint.

**Example** See XPRBctr.setIndicator.

Related topics Calls XPRBgetindicator

# getIndVar

**Synopsis** 

XPRBvar getIndVar();

**Return value** A BCL variable.

**Description** This method returns the indicator variable associated with the given constraint. This

method always returns a BCL variable the validity of which needs to be checked with

XPRBvar.isValid.

**Example** See XPRBctr.setIndicator.

Related topics Calls XPRBgetindvar

# getName

**Synopsis** 

const char \*getName();

Return value Name of the constraint if function executed successfully, NULL otherwise

**Description** This method returns the name of a constraint. If the user has not defined a name the

default name generated by BCL is returned.

**Example** See XPRBctr.getAct.

Related topics Calls XPRBgetctrname

# getRange

**Synopsis** 

int getRange(double \*lw, double \*up);

**Arguments** lw Lower bound on the range constraint.

up Upper bound on the range constraint.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This method returns the range values of the given constraint.

Related topics Calls XPRBgetrange

# getRangeL

**Synopsis** 

double getRangeL();

**Return value** Lower bound on the range constraint.

**Description** This method returns the lower bound on the range defined for the given constraint.

**Example** See XPRBctr.setRange.

Related topics Calls XPRBgetrange

# getRangeU

**Synopsis** 

double getRangeU();

**Return value** Upper bound on the range constraint.

**Description** This method returns the upper bound on the range defined for the given constraint.

**Example** See XPRBctr.setRange.

Related topics Calls XPRBgetrange

# getRHS

**Synopsis** 

double getRHS();

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

**Description** This method returns the right hand side value (i.e. the constant term) of a previously

defined constraint. The default right hand side value is 0. If the given constraint is a

ranged constraint this function returns its upper bound.

**Example** See XPRBctr.getAct.

Related topics Calls XPRBgetrhs

# getRNG

#### **Synopsis**

double getRNG(int rngtype);

**Argument** rngtype The type of ranging information sought. This is one of:

XPRB\_UPACT upper activity;
XPRB\_LOACT lower activity;
XPRB\_UUP upper unit cost;
XPRB\_UDN lower unit cost.

**Return value** 

Ranging information of the required type.

Description

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

**Example** 

The following example displays the constraint activity and the activity range.

```
XPRBvar x,y;
XPRBctr Ctr1;
XPRBprob prob("myprob");

x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
Ctr1 = prob.newCtr("C1", 3*x + 2*y <= 400);
... // Solve the problem

cout << "C1: " << Ctr1.getAct() << " (activity range: ";
cout << Ctr1.getRNG(XPRB_LOACT) << ", ";
cout << Ctr1.getRNG(XPRB_UPACT) << ")" << endl;</pre>
```

**Related topics** 

Calls XPRBgetctrrng

# getRowNum

**Synopsis** 

int getRowNum();

**Return value** 

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

**Description** 

This method returns the matrix row number of a constraint. If the matrix has not yet been generated or the constraint is not part of the matrix (constraint type XPRB\_N or no non-zero terms) then the return value is negative. To check whether the matrix has been generated, use method XPRBprob.getProbStat. The counting of row numbers starts

with 0.

**Example** 

See XPRBctr.getAct.

**Related topics** 

Calls XPRBgetrownum

# getSlack

**Synopsis** 

double getSlack();

**Return value** 

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

**Description** This method returns the slack value for a constraint. The user may wish to test first

whether this constraint is part of the problem, for instance by checking that the row

number is non-negative.

If this function is called after completion of a global search and an integer solution has

been found (that is, if method XPRBprob.getMIPStat returns values

XPRB\_MIP\_SOLUTION or XPRB\_MIP\_OPTIMAL), it returns the value in the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the slack value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to

XPRBprob.sync with the flag XPRB XPRS SOL.

**Example** See XPRBctr.getAct.

Related topics Calls XPRBgetslack

# getType

**Synopsis** 

int getType();

Return value XPRB\_L 'less than or equal to' inequality;

XPRB\_G 'greater than or equal to' inequality;

XPRB\_E equality;

XPRB\_N a non-binding row (objective function);

XPRB\_R a range constraint;
-1 an error has occurred.

**Description** This method returns the constraint type if successful, and -1 in case of an error.

**Example** See XPRBctr.setRange.

Related topics Calls XPRBgetctrtype

# isDelayed

**Synopsis** 

bool isDelayed();

**Return value** true if constraint is delayed constraint, false otherwise.

**Description** This method indicates whether the given constraint is a delayed or an ordinary

constraint.

Related topics Calls XPRBgetdelayed

# isIndicator

**Synopsis** 

bool isIndicator();

**Return value** true if constraint is an indicator constraint, false otherwise.

**Description** This method indicates whether the given constraint is an indicator or an ordinary

constraint.

Related topics Calls XPRBgetindicator

# **isModCut**

**Synopsis** 

bool isModCut();

Return value true if constraint is a model cut, false otherwise.

**Description** This method indicates whether the given constraint is a model cut or an ordinary

constraint.

Related topics Calls XPRBgetmodcut

# isValid

**Synopsis** 

bool isValid();

**Return value** true if object is valid, false otherwise.

**Description** This method checks whether the constraint object is correctly defined. It should always

be used to test the result returned by XPRBprob.getCtrByName.

**Example** See XPRBprob.getCtrByName.

# print

**Synopsis** 

int print();

**Return value** 0 if function executed successfully, 1 otherwise.

**Description** This method prints out a constraint in LP format. It is not available in the student

version.

**Example** See XPRBctr.setRange.

Related topics Calls XPRBprintctr

#### reset

**Synopsis** 

void reset();

Description

Clear the definition of the constraint object.

# setDelayed

## **Synopsis**

int setDelayed(bool dstat);

**Argument** 

dstat The constraint type, which must be one of:

false ordinary constraint; true delayed constraint.

**Return value** 

0 if method executed successfully, 1 otherwise.

Description

- 1. This method changes the type of a previously defined constraint from ordinary constraint to delayed constraint and vice versa. Delayed or 'lazy' constraints must be satisfied for any integer solution, but will not be loaded into the active set of constraints until required.
- 2. Constraint properties 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

#### **Example**

The following example turns the constraint Ctr3 into a delayed constraint.

```
XPRBvar y,b;
XPRBctr Ctr3;
XPRBprob prob("myprob");

y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);

Ctr3 = prob.newCtr("C3", y >= 50*b);
Ctr3.setDelayed(true);
```

**Related topics** 

Calls XPRBsetdelayed

# setIndicator

#### **Synopsis**

int setIndicator(ind dir, XPRBvar);

#### **Arguments**

dir The indicator type, which must be one of:

- ordinary constraint;
- -1 indicator constraint with condition b = 0;
- indicator constraint with condition b = 1.

b previously created binary variable.

#### **Return value**

0 if method executed successfully, 1 otherwise.

## **Description**

- 1. This method changes the type of a previously defined constraint from ordinary constraint to indicator constraint and vice versa. Indicator constraints are defined by associating a binary variable and an implication sense with a linear inequality or range constraint.
- 2. Constraint properties 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

#### **Example**

The following example turns the constraint Ctr3 into the indicator constraint  $b = 1 \Rightarrow Ctr3$ .

```
XPRBvar y,b;
XPRBctr Ctr3;
XPRBprob prob("myprob");

y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);

Ctr3 = prob.newCtr("C3", y >= 50);
Ctr3.setIndicator(1, b);
if (Ctr3.isIndicator())
  cout << Ctr3.getIndVar().getName() << "->" << Ctr3.getName() << endl;</pre>
```

#### **Related topics**

Calls XPRBsetindicator

# setModCut

#### **Synopsis**

int setModCut(bool mstat);

#### **Argument**

mstat The constraint type, which must be one of: false constraint;

true **model cut.** 

#### Return value

0 if method executed successfully, 1 otherwise.

#### Description

- 1. This method changes the type of a previously defined constraint from ordinary constraint to model cut and vice versa.
- 2. Model cuts must be 'true' cuts, in the sense that they are redundant at the optimal MIP solution. The Optimizer does not guarantee to add all violated model cuts, so they must not be required to define the optimal MIP solution.
- 3. Constraint properties 'model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive. When changing from one of these types to another you must first reset the correponding type to 0.

#### **Example**

The following example turns the constraint Ctr3 into a model cut.

```
XPRBvar y,b;
XPRBctr Ctr3;
XPRBprob prob("myprob");
```

```
y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);

Ctr3 = prob.newCtr("C3", y >= 50*b);
Ctr3.setModCut(true);
```

**Related topics** 

Calls XPRBsetmodcut

# setRange

## **Synopsis**

int setRange(double lw, double up);

**Arguments** 

Lower bound on the range constraint.

Upper bound on the range constraint.

**Return value** 

up

0 if method executed successfully, 1 otherwise.

Description

This method changes the type of a constraint to a range constraint within the bounds specified by lw and up. The constraint type and right hand side value of the constraint are replaced by the type  $XPRB_R$  (range) and the two bounds.

**Example** 

The following example defines a constraint with the range bounds 100 and 500, adds 5 to the range bounds and prints them out. The constraint is then changed to an inequality constraint whereby the upper range bound is transformed into the right hand side. The output printed by this example is displayed in the commentaries.

**Related topics** 

Calls XPRBsetrange

# setTerm

## **Synopsis**

```
int setTerm(XPRBvar& var, double val);
int setTerm(double val, XPRBvar& var);
int setTerm(double val);
int setTerm(XPRBvar& var, XPRBvar& var2, double val);
int setTerm(double val, XPRBvar& var, XPRBvar& var2);
```

#### Arguments

A BCL variable.

var2 A second BCL variable (may be the same as var).
val Value of the coefficient of the variable var.

#### **Return value**

0 if method executed successfully, 1 otherwise.

#### **Description**

This method sets the coefficient of a variable (or of the product of the two given variables) to the value val. If no variable is specified, the right hand side of the constraint is set to val.

#### **Example**

This example sets the coefficient of variable y in constraint  $\mathtt{Ctrl}$  to 5 and then adds a linear expression and a constant term. The commentaries show the constraint definitions resulting from the modifications. Please notice in particular the different behavior of add and addTerm for the addition of constants.

#### **Related topics**

Calls XPRBsetterm

# setType

#### **Synopsis**

```
int setType(int type);
```

#### **Argument**

The constraint type, which must be one of:

XPRB\_L 'less than or equal to' constraint;

XPRB\_G 'greater than or equal to' constraint;

XPRB\_E an equality;

XPRB\_N a non-binding row (objective function).

## **Return value**

0 if method executed successfully, 1 otherwise.

#### Description

This method changes the type of a previously defined constraint to inequality, equation or non-binding. Method XPRBctr.setRange has to be used for changing the constraint

to a ranged constraint. If a ranged constraint is changed back to some other type with this method, its upper bound becomes the right hand side value.

**Example** See XPRBctr.setRange.

Related topics Calls XPRBsetctrtype

## **XPRBcut**

#### Description

Methods for modifying and accessing cuts and operators for constructing them.

```
Constructors
        XPRBcut();
        XPRBcut (xbcut *c);
        XPRBcut(xbcut *c, XPRBrelation& r);
Methods
        void add(XPRBexpr& le);
               Add a linear expression to a cut.
        int addTerm(XPRBvar& var, double val);
        int addTerm(double val, XPRBvar& var);
        int addTerm(XPRBvar& var);
        int addTerm(double val);
               Add a term to a cut.
        int delTerm(XPRBvar& var);
               Delete a term from a cut.
        xbcut *getCRef();
               Get the C modeling object.
        int getID();
               Get the classification or identification number of a cut.
        double getRHS();
               Get the RHS value of a cut.
        int getType();
               Get the type of a cut.
        bool isValid();
               Test the validity of the cut object.
        int print();
               Print out a cut.
        void reset();
               Reset the cut object.
        int setID(int id);
               Set the classification or identification number of a cut.
        int setTerm(XPRBvar& var, double val);
        int setTerm(double val, XPRBvar& var);
        int setTerm(XPRBvar& var);
        int setTerm(double val);
               Set a cut term.
        int setType(int type);
               Set the type of a cut.
        Assigning cuts and adding linear expressions:
```

#### **Operators**

```
cut = linrel
cut += linexp
cut -= linexp
```

## **Constructor detail**

## **XPRBcut**

**Synopsis** 

XPRBcut();

XPRBcut (xbcut \*c);

XPRBcut(xbcut \*c, XPRBrelation& r);

**Arguments** c A cut in BCL C.

r Linear relation defining the cut.

**Description** Create a new cut object.

#### Method detail

# add

**Synopsis** 

void add(XPRBexpr& le);

Argument

1e A linear expression (may be a single variable or a constant).

**Return value** 

0 if method executed successfully, 1 otherwise.

Description

This method adds a linear expression to a cut. That means, if the linear expression contains a constant, this value is subtracted from the constant representing the right hand side of the cut.

**Example** 

This example defines a cut and then modifies its definition by adding a terms and changing the coefficient of a variable. The resulting cut definitions (as displayed by XPRBcut.print) are shown as comments. Please notice in particular the different behavior of add and addTerm for the addition of constants.

```
XPRBvar x, y, b;
XPRBcut Cut2;
XPRBprob prob("myprob");
x = prob.newVar("y", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB BV);
Cut2 = prob.newCut(y \le 100*b, 1);
Cut2.add(x+2);
                              // x + y - 100*b <= -2
                              //
Cut2.delTerm(x);
                                    y - 100*b <= -2
Cut2.setTerm(0);
                                     y - 100*b <= 0
                              //
Cut2 += x+2;
                              // x + y - 100*b <= -2
                              // x + y - 100*b <= 0
Cut2.addTerm(2);
Cut2.setTerm(y, -5);
                               // x - 5*y - 100*b \le 0
```

# addTerm

**Synopsis** 

int addTerm(XPRBvar& var, double val);
int addTerm(double val, XPRBvar& var);

int addTerm(XPRBvar& var);
int addTerm(double val);

**Arguments** var A BCL variable.

val Value of the coefficient of the variable var.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This method adds a new term to a cut, comprising the variable var with coefficient val.

If the cut already has a term with variable var, val is added to its coefficient. If no variable is specified, the value val is added to the right hand side of the cut. Cut terms

can also be added with method XPRBcut.add.

**Example** See XPRBcut.add.

Related topics Calls XPRBaddcutterm

## delTerm

**Synopsis** 

int delTerm(XPRBvar& var);

Argument var A BCL variable.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This method removes a variable term from a cut. The constant term (right hand side

value) is changed/reset with method XPRBcut.setTerm.

**Example** See XPRBcut.add.

Related topics Calls XPRBdelcutterm

# getCRef

**Synopsis** 

xbcut \*getCRef();

**Return value** The underlying modeling object in BCL C.

**Description** This method returns the cut object in BCL C that belongs to the C++ cut object.

# getID

**Synopsis** 

int getID();

**Return value** Classification or identification number.

**Description** This method returns the classification or identification number of a cut.

Example See XPRBcut.setID.

Related topics Calls XPRBgetcutid

# getRHS

**Synopsis** 

double getRHS();

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

**Description** This method returns the RHS value (= constant term) of a previously defined cut. The

default RHS value is 0.

Related topics Calls XPRBgetcutrhs

# getType

**Synopsis** 

int getType();

**Return value** XPRB\_L ≤ (inequality)

XPRB\_G ≥ (inequality)
XPRB\_E = (equation)

−1 An error has occurred,

**Description** This method returns the type of the given cut.

Related topics Calls XPRBgetcuttype

## isValid

**Synopsis** 

bool isValid();

**Return value** true if object is valid, false otherwise.

**Description** This method checks whether the cut object is correctly defined.

# print

Synopsis

int print();

**Return value** 0 if function executed successfully, 1 otherwise.

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

**Example** See XPRBcut.setID.

Related topics Calls XPRBprintcut

### reset

**Synopsis** 

void reset();

**Description** Clear the definition of the cut object.

## setID

**Synopsis** 

int setID(int id);

**Argument** id Classification or identification number.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This function changes the classification or identification number of a previously defined

cut. This change does not have any effect on the cut definition in Xpress-Optimizer if

the cut has already been added to the matrix with XPRBprob.addCuts.

**Example** This example defines a cut and then modifies its ID and relation type. The resulting

output is shown in the comment.

Related topics Calls XPRBsetcutid

## setTerm

**Synopsis** 

int setTerm(XPRBvar& var, double val);
int setTerm(double val, XPRBvar& var);
int setTerm(XPRBvar& var);

int setTerm(XPRBvar& var)
int setTerm(double val);

**Arguments** var A BCL variable.

val Value of the coefficient of the variable var.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This function sets the coefficient of a variable to the value val. If no variable is

specified, the right hand side of the cut is set to val.

**Example** See XPRBcut.add.

Related topics Calls XPRBsetcutterm

# setType

**Synopsis** 

int setType(int type);

**Argument** type **Type of the cut:** 

XPRB\_L ≤ (inequality)
XPRB\_G ≥ (inequality)
XPRB\_E = (equation)

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This function changes the type of the given cut. This change does not have any effect on

the cut definition in Xpress-Optimizer if the cut has already been added to the matrix

with the method XPRBprob.addCuts.

**Example** See XPRBcut.setID.

Related topics Calls XPRBsetcuttype

# **XPRBexpr**

### Description

Methods and operators for constructing linear and quadratic expressions.

```
Constructors
       XPRBexpr (double d);
       XPRBexpr(int i);
       XPRBexpr(double d, XPRBvar& v);
       XPRBexpr(double d, XPRBvar& v, XPRBvar& v2);
       XPRBexpr(XPRBvar& v);
       XPRBexpr(XPRBexpr& e);
Methods
       XPRBexpr& add(XPRBexpr& e);
       XPRBexpr& add(XPRBvar& v);
              Addition to an expression
       int addTerm(XPRBvar& var, XPRBvar& var2, double val);
       int addTerm(double val, XPRBvar& var, XPRBvar& var2);
       int addTerm(XPRBvar& var, double val);
       int addTerm(double val, XPRBvar& var);
       int addTerm(XPRBvar& var);
       int addTerm(double val);
              Add a term to an expression.
       XPRBexpr& assign(XPRBexpr& e);
              Copy an expression.
       int delTerm(XPRBvar& var);
       int delTerm(XPRBvar& var, XPRBvar& var2);
              Delete a term from an expression.
       double getSol();
              Get evaluation of an expression.
       XPRBexpr& mul(double d);
       XPRBexpr& mul(XPRBexpr& e);
              Multiply an expression by a constant factor or an expression.
       XPRBexpr& neq();
              Negation of an expression.
       int setTerm(XPRBvar& var, XPRBvar& var2, double val);
       int setTerm(double val, XPRBvar& var, XPRBvar& var2);
       int setTerm(XPRBvar& var, double val);
       int setTerm(double val, XPRBvar& var);
       int setTerm(double val);
              Set a term in an expression.
```

#### **Operators**

Assigning (elements to) expressions:

```
expr1 += expr2
expr1 -= expr2
expr1 = expr2
```

Composing expressions from other quadratic and linear expressions (expr), variables (var) and double values (val). The following operators are defined:

```
- var
- expr
expr1 + expr2
expr1 - expr2
expr * val
val * expr
var * val
val * var
var * val
var * expr
       Throws exception 'Non-quadratic expression' if the result of the operation is not
expr * var
       Throws exception 'Non-quadratic expression' if the result of the operation is not
       quadratic
expr1 * expr2
       Throws exception 'Non-quadratic expression' if the result of the operation is not
       quadratic
```

Functions outside any class definition that generate quadratic expressions:

```
XPRBexpr sqr(XPRBexpr& e);
XPRBexpr sqr(XPRBvar& var);
```

Square of an expression or variable.

## **Constructor detail**

# **XPRBexpr**

## **Synopsis**

```
XPRBexpr(double d);
XPRBexpr(int i);
XPRBexpr(double d, XPRBvar& v);
XPRBexpr(double d, XPRBvar& v, XPRBvar& v2);
XPRBexpr(XPRBvar& v);
XPRBexpr(XPRBexpr& e);
```

### **Arguments**

d A real value.

i An integer value.

v, v2 BCL variables (may be the same).
e A linear or quadratic expression.

## **Description**

Create a new expression.

# **Method detail**

## add

**Synopsis** 

XPRBexpr& add(XPRBexpr& e); XPRBexpr& add(XPRBvar& v);

**Arguments** 

A linear or quadratic expression (may be just a constant).

A BCL variable.

**Return value** 

The modified expression.

Description

This method adds an expression / constant / variable to the linear or quadratic

expression it is applied to.

**Example** 

See XPRBexpr.setTerm.

## addTerm

**Synopsis** 

int addTerm(XPRBvar& var, XPRBvar& var2, double val); int addTerm(double val, XPRBvar& var, XPRBvar& var2); int addTerm(XPRBvar& var, double val); int addTerm(double val, XPRBvar& var); int addTerm(XPRBvar& var); int addTerm(double val);

**Arguments** 

BCL decision variables (may be the same). var, var2

A real value (coefficient). val

Return value

The modified expression.

Description

This method adds a new term to an expression comprising the variable var (or the product of variables var and var2) with coefficient val. If the expression already has a term with variable var (respectively variables var and var2), val is added to its coefficient. If no variable is specified, the value val is added to the constant term of the

expression. Terms can also be added with method XPRBexpr.add.

**Example** 

See XPRBexpr.setTerm.

# assign

**Synopsis** 

XPRBexpr& assign(XPRBexpr& e);

**Argument** 

Expression to be copied.

**Return value** 

Copy of the expression in the argument.

**Description** 

This method copies the given expression.

## delTerm

**Synopsis** 

int delTerm(XPRBvar& var);

int delTerm(XPRBvar& var, XPRBvar& var2);

Argument var, var2 BCL decision variables (may be the same).

**Return value** The modified expression.

**Description** This function deletes a variable term from an expression. The constant term is changed

or reset with method XPRBexpr.setTerm.

**Example** See XPRBexpr.setTerm.

# getSol

**Synopsis** 

double getSol();

**Return value** 

Evaluation of the expression with the last solution.

Description

This method returns the evaluation of an expression with the solution values from the last solution found. If this method is called after completion of a global search and an integer solution has been found (that is, if method XPRBprob.getMIPStat returns values XPRB\_MIP\_SOLUTION or XPRB\_MIP\_OPTIMAL), it returns the value corresponding to the best integer solution. If no integer solution is available after a global search this method outputs a warning and returns 0. In all other cases it returns the evaluation corresponding to the last LP that has been solved. If this method is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBprob.sync with the flag

## mul

**Synopsis** 

XPRBexpr& mul(double d);
XPRBexpr& mul(XPRBexpr& e);

**Arguments** d

A constant.

XPRB XPRS SOL.

e An expression (may be just a constant or a single decision variable).

Return value

The modified expression.

**Error handling** 

ArithmeticException 'Non-quadratic expression' if the result of the operation is not

quadratic.

**Description** 

This method multiplies an expression by a constant factor or another expression. This operation succeeds if one of the expressions is just a constant or if both expressions have

only linear terms.

**Example** 

See XPRBexpr.setTerm.

## neg

**Synopsis** 

XPRBexpr& neg();

**Return value** Negation of the expression.

**Description** This method multiplies an expression with -1.

**Example** See XPRBexpr.setTerm.

## setTerm

## **Synopsis**

```
int setTerm(XPRBvar& var, XPRBvar& var2, double val);
int setTerm(double val, XPRBvar& var, XPRBvar& var2);
int setTerm(XPRBvar& var, double val);
int setTerm(double val, XPRBvar& var);
int setTerm(double val);
```

**Arguments** 

var, var2 BCL decision variables (may be the same).

val A real value (coefficient).

**Return value** 

The modified expression.

Description

This method sets the coefficient of a variable or of the product of the two specified variables to the value val. If no variable is specified, the constant term of the expression is set to val.

**Example** 

This example shows different ways of defining and modifying a quadratic expression and finally sets the resulting expression as objective function. The comments display the definition of ge after each modification.

```
XPRBvar x, v;
XPRBexpr qe;
XPRBprob prob("myprob");
x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
qe = x;
qe.mul(3*x);
                        // 3*x^2
                        // 3*x^2 + 2*x*y
qe += x*2*y;
qe.add(1);
                        // 1 + 3*x^2 + 2*x*y
                        // 1 + 3*x + 3*x^2 + 2*x*y
qe.setTerm(3, x);
                        // 1 + 3*x + 3*x^2
qe.setTerm(0, x, y);
qe.delTerm(x, x);
                        // 1 + 3*x
                        // - 1 + 3*x
qe.setTerm(-1);
                        // - 1 + 5*x
qe.addTerm(2, x);
                        // - 1 + 5*x - 27*y^2
qe -= 3*sqr(3*y);
                        // 1 - 5*x + 27*v^2
qe.neg();
prob.setObj(qe);
```

# sqr

**Synopsis** 

XPRBexpr sqr(XPRBexpr& e);
XPRBexpr sqr(XPRBvar& var);

**Arguments** e

An expression.

var A BCL decision variable.

**Return value** 

The square of the variable or expression in the argument.

Description

This function returns the square of the variable or expression passed in the argument if

the result is at most quadratic.

**Example** 

See XPRBexpr.setTerm.

## **XPRBindexSet**

## Description

Methods for accessing index sets and operators for adding and retrieving set elements.

```
Constructors
        XPRBindexSet();
        XPRBindexSet(xbidxset *iset);
Methods
        int addElement(const char *text);
               Add an index to an index set.
        xbidxset *getCRef();
               Get the C modeling object.
        int getIndex(const char *text);
               Get the index number of an index.
        const char *getIndexName(int i);
               Get the name of an index.
        const char *getName();
               Get the name of an index set.
        int getSize();
               Get the size of an index set.
        bool isValid();
               Test the validity of the index set object.
        int print();
               Print out an index set
        void reset();
               Reset the index set object.
```

### **Operators**

Adding an element to an index set:

```
iset += text
```

Accessing index set elements by their name or index number:

```
int iset[text]
const char *iset[val]
```

### Constructor detail

## **XPRBindexSet**

## **Synopsis**

XPRBindexSet();

XPRBindexSet(xbidxset \*iset);

Argument iset An index set in BCL C.

**Description** Create a new index set object.

## Method detail

## addElement

**Synopsis** 

int addElement(const char \*text);

**Argument** 

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

Return value

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

Description

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

**Example** 

The following example shows how to add an element to an index set and then retrieve its index and its name, (a) using the corresponding functions and (b) using the overloaded operators of this class.

**Related topics** 

Calls XPRBaddidxel

# getCRef

**Synopsis** 

xbidxset \*getCRef();

**Return value** 

The underlying modeling object in BCL C.

Description

This method returns the index set object in BCL C that belongs to the C++ index set

object.

# getIndex

**Synopsis** 

int getIndex(const char \*text);

Argument

text Name of an index in the set.

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

**Description** An index element can be accessed either by its name or by its sequence number. This

method returns the sequence number of an index given its name.

**Example** See XPRBindexSet.addElement.

Related topics Calls XPRBgetidxel

# getIndexName

**Synopsis** 

const char \*getIndexName(int i);

Argument i Index number.

**Return value** Name of the i<sup>th</sup> element in the set if function executed successfully, NULL otherwise.

**Description** An index element can be accessed either by its name or by its sequence number. This

method returns the name of an index set element given its sequence number.

**Example** See XPRBindexSet.addElement.

Related topics Calls XPRBgetidxelname

# getName

**Synopsis** 

const char \*getName();

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

**Description** This function returns the name of an index set.

**Example** See XPRBindexSet.getSize.

Related topics Calls XPRBgetidxsetname

# getSize

**Synopsis** 

int getSize();

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

**Description** This function returns the current number of elements in an index set. This value does

not necessarily correspond to the size specified at the creation of the set. The returned value may be smaller if fewer elements than the originally reserved number have been added, or larger if more elements have been added. (In the latter case, the size of the

set is automatically increased.)

**Example** This example displays the name, size, and complete contents of an index set.

```
XPRBprob prob("myprob");
XPRBindexSet ISet;

ISet = prob.newIndexSet("IS");
cout << ISet.getName() << " size: " << ISet.getSize() << endl;
ISet.print();</pre>
```

Related topics Calls XPRBgetidxsetsize

## isValid

**Synopsis** 

bool isValid();

**Return value** true if object is valid, false otherwise.

**Description** This method checks whether the index set object is correctly defined. It should always be

used to test the result returned by XPRBprob.getIndexSetByName.

**Example** See XPRBprob.getIndexSetByName.

# print

**Synopsis** 

int print();

**Return value** 0 if function executed successfully, 1 otherwise.

**Description** This method prints out an index set. It is not available in the student version.

**Example** See XPRBindexSet.getSize.

Related topics Calls XPRBprintidxset

#### reset

**Synopsis** 

void reset();

**Description** Clear the definition of the index set object.

# **XPRBprob**

#### Description

Problem definition, including methods for creating and deleting the modeling objects, problem solving, changing settings, and retrieving solution information.

```
Constructors
        XPRBprob();
        XPRBprob(const char *name);
Methods
        int addCuts(XPRBcut *cuts, int num);
               Add cuts to a problem.
        void clearDir();
               Delete all directives.
        void delCtr(XPRBctr& ctr);
               Delete a constraint.
        void delCut(XPRBcut& cut);
               Delete a cut definition.
        void delSos(XPRBsos& sos);
               Delete a SOS.
        int exportProb(int format, const char *filename);
        int exportProb(int format);
               Print problem matrix to a file.
        xbprob *getCRef();
               Get the C modeling object.
        XPRBctr getCtrByName(const char *name);
               Retrieve a constraint by its name.
        XPRBindexSet getIndexSetByName(const char *name);
               Retrieve an index set by its name.
        int getLPStat();
               Get the LP status.
        int getMIPStat();
               Get the MIP status.
        const char *getName();
               Get the name of the problem.
        int getNumIIS();
               Get the number of independent IIS in an infeasible LP problem.
        double getObjVal();
               Get the objective function value.
        int getProbStat();
               Get the problem status.
        int getSense();
               Get the sense of the optimization.
        XPRBsos getSosByName(const char *name);
               Retrieve a SOS by its name.
        XPRBvar getVarByName(const char *name);
               Retrieve a variable by its name.
        XPRSprob getXPRSprob();
               Returns an XPRSprob problem reference for a problem defined in BCL.
        int loadBasis(const XPRBbasis& bas);
```

```
Load a previously saved basis.
int loadMat();
      Load the problem into the Xpress-Optimizer.
int loadMIPSol(double *sol, int ncol, bool ifopt);
int loadMIPSol(double *sol, int ncol);
       Load an integer solution into BCL or the Optimizer.
int maxim(const char *alg);
       Maximize the objective function for the given problem.
int minim(const char *alg);
       Minimize the objective function for the given problem.
XPRBctr newCtr(const char *name, XPRBrelation& ac);
XPRBctr newCtr(const char *name);
XPRBctr newCtr(XPRBrelation& ac);
XPRBctr newCtr();
       Create a new constraint.
XPRBcut newCut(int id);
XPRBcut newCut (XPRBrelation& ac);
XPRBcut newCut(XPRBrelation& ac, int id);
XPRBcut newCut();
       Create a new cut.
XPRBindexSet newIndexSet();
XPRBindexSet newIndexSet(const char *name);
XPRBindexSet newIndexSet(const char *name, int maxsize);
       Create a new index set.
XPRBsos newSos(int type);
XPRBsos newSos(const char *name, int type);
XPRBsos newSos(int type, XPRBexpr& le);
XPRBsos newSos(const char *name, int type, XPRBexpr& le);
       Create a SOS.
XPRBvar newVar(const char *name, int type, double lob, double upb);
XPRBvar newVar(const char *name, int type);
XPRBvar newVar(const char *name);
XPRBvar newVar();
       Create a decision variable.
int print();
       Print out the problem.
int printObj();
       Print out the objective function of a problem.
       Release system resources used for storing solution information.
XPRBbasis saveBasis();
       Save the current basis.
int setColOrder(int num);
       Set a column ordering criterion for matrix generation.
int setCutMode(int mode);
       Set the cut mode.
```

int setDictionarySize(int dict, int size);

Set the size of a dictionary.

```
int setMsqLevel(int lev);
       Set the message print level.
int setObj(XPRBctr ctr);
int setObj(XPRBexpr e);
int setObj(XPRBvar v);
       Select the objective function.
int setRealFmt(const char *fmt);
       Set the format for printing real numbers.
int setSense(int dir);
       Set the sense of the optimization.
int solve(const char *alg);
       Call the Xpress-Optimizer solution algorithm.
int sync(int synctype);
       Synchronize BCL with the Optimizer.
int writeDir();
int writeDir(const char *filename);
       Write directives to a file.
```

## **Constructor detail**

# **XPRBprob**

**Synopsis** 

XPRBprob();

XPRBprob(const char \*name);

**Argument** 

name The problem name. If none specified, BCL creates a unique name.

Description

- 1. This method needs to be called to create and initialize a new problem. If BCL has not been initialized previously this method also initializes BCL and Xpress-Optimizer. The initialization / problem creation fails if no valid license is found.
- 2. When solving several instances of a problem simultaneously the user must make sure to assign a different name to every instance.

Related topics

Calls XPRBnewprob

## **Method detail**

## addCuts

**Synopsis** 

int addCuts(XPRBcut \*cuts, int num);

Arguments cuts Array of previously defined cuts.

num Number of cuts in cuts.

#### **Return value**

0 if method executed successfully, 1 otherwise.

### **Description**

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

#### **Example**

This example show how to define the cut manager callback and add a cut to the Optimizer problem.

#### **Related topics**

Calls XPRBaddcuts

## clearDir

#### **Synopsis**

void clearDir();

### Description

This method deletes all directives on decision variables and SOS defined for a problem.

## **Example**

This example defines directives for a binary variable and a SOS, writes out the directives to the file directions, dir and then deletes all directives.

```
XPRBvar b;
XPRBsos SO2;
XPRBprob prob("myprob");
b = prob.newVar("b", XPRB_BV);

b.setDir(XPRB_UP);  // Branch upwards first
SO2.setDir(XPRB_PR, 1);  // Highest branching priority
prob.writeDir("directout");
prob.clearDir();
```

## **Related topics**

Calls XPRBcleardir

## delCtr

**Synopsis** 

void delCtr(XPRBctr& ctr);

**Argument** ctr A BCL constraint.

**Description** Delete a constraint from the given problem. If this constraint has previously been

selected as the objective function (using function XPRBprob.setObj), the objective will

be set to NULL.

Related topics Calls XPRBdelctr

## delCut

**Synopsis** 

void delCut(XPRBcut& cut);

**Argument** cut A BCL cut.

**Description** This method deletes the definition of a cut in BCL, but *not* the cut itself if it has already

been added to the problem held in Xpress-Optimizer (using XPRBprob.addCuts).

**Example** See XPRBprob.newCut.

Related topics Calls XPRBdelcut

## delSos

**Synopsis** 

void delSos(XPRBsos& sos);

Argument sos A previously defined SOS of type 1 or 2.

**Description** This method deletes a SOS without deleting the variables it consists of.

**Example** See XPRBprob.newSos.

Related topics Calls XPRBdelsos

# exportProb

### **Synopsis**

int exportProb(int format, const char \*filename);
int exportProb(int format);

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

XPRB\_LP LP file format (default);

XPRB\_MPS MPS file format.

filename Name of the output file, without extension.

Return value

0 if method executed successfully, 1 otherwise.

Description

- 1. This method prints the matrix to a file with an extended LP or extended MPS format. LP files receive the extension .lp and MPS files receive the extension .mat. This function is not available in the student version.
- 2. When exporting matrices semi-continuous and semi-continuous integer variables are preprocessed: if a lower bound value greater than 0 is given, then the variable is treated like a continuous (resp. integer) variable.

**Example** 

The following sets the sense of the optimization to maximization before exporting the problem matrix in LP format.

```
XPRBprob prob("myprob");
prob.setSense(XPRB_MAXIM);
prob.exportProb(XPRB_LP);
```

**Related topics** 

Calls XPRBexportprob

# getCRef

**Synopsis** 

xbprob \*getCRef();

**Return value** 

The underlying modeling object in BCL C.

Description

This method returns the problem object in BCL C that belongs to the C++ problem object.

# getCtrByName

**Synopsis** 

XPRBctr getCtrByName(const char \*name);

**Argument** 

name The name of the constraint to find.

**Return value** 

A BCL constraint.

Description

This method always returns a BCL constraint the validity of which needs to be checked with XPRBctr.isValid. This method cannot be used if the names dictionary has been disabled (see XPRBprob.setDictionarySize).

**Example** 

The following retrieves a constraint by its name and if it has been found prints it out.

```
XPRBprob prob("myprob");
XPRBctr C2;

C2 = prob.getCtrByName("C2");
if (C2.isValid()) C2.print();
```

# getIndexSetByName

**Synopsis** 

XPRBindexSet getIndexSetByName(const char \*name);

**Argument** name The name of the index set to find.

**Return value** A BCL index set.

**Description** This method always returns a BCL index set the validity of which needs to be checked

with XPRBindexSet.isValid. This method cannot be used if the names dictionary has

been disabled (see XPRBprob.setDictionarySize).

**Example** The following retrieves an index by its name and if a set has been found prints it out.

Related topics Calls XPRBgetbyname

# getLPStat

**Synopsis** 

int getLPStat();

**Return value** 0 the problem has not been loaded, or error;

XPRB\_LP\_CUTOFF the objective value is worse than the cutoff;

XPRB\_LP\_UNFINISHED LP unfinished;

XPRB\_LP\_UNBOUNDED LP unbounded;

XPRB\_LP\_CUTOFF\_IN\_DUAL LP cutoff in dual.

XPRB\_LP\_UNSOLVED QP problem matrix is not semi-definite.

**Description** The return value of this method provides LP status information from the

Xpress-Optimizer.

**Example** See XPRBprob.solve, XPRBctr.getAct.

Related topics Calls XPRBgetlpstat

# getMIPStat

**Synopsis** 

int getMIPStat();

Return value XPRB\_MIP\_NOT\_LOADED problem has not been loaded, or error;

XPRB\_MIP\_LP\_NOT\_OPTIMAL LP has not been optimized;
XPRB\_MIP\_LP\_OPTIMAL LP has been optimized;

XPRB\_MIP\_NO\_SOL\_FOUND global search incomplete — no integer solution found; XPRB\_MIP\_SOLUTION global search incomplete, although an integer solution

has been found;

XPRB\_MIP\_INFEAS global search complete, but no integer solution found;
XPRB MIP OPTIMAL global search complete and an integer solution has

been found.

**Description** This methods returns the global (MIP) status information from the Xpress-Optimizer.

Example See XPRBprob.solve.

Related topics Calls XPRBgetmipstat

# getName

**Synopsis** 

const char \*getName();

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

**Description** This method returns the problem name. If none was specified at the creation of the

problem, this is a unique name created by BCL.

Related topics Calls XPRBgetprobname

# getNumIIS

**Synopsis** 

int getNumIIS();

Return value Number of independent IIS found by Xpress-Optimizer, or a negative value in case of

error.

**Description** This function returns the number of independent IIS (irreducible infeasible sets) of an

infeasible LP problem.

Related topics Calls XPRBgetnumiis

# **getObjVal**

**Synopsis** 

double getObjVal();

**Return value** The current objective function value; default and error return value: 0.

**Description** This method returns the current objective function value from the Xpress-Optimizer. If it

is called after completion of a global search and an integer solution has been found

(that is, if XPRBprob.getMIPStat returns values XPRB MIP SOLUTION or

XPRB\_MIP\_OPTIMAL), it returns the value of the best integer solution. In all other cases, including during a global search, it returns the solution value of the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to

XPRBprob.sync with the flag XPRB XPRS SOL.

**Example** See XPRBprob.solve.

Related topics Calls XPRBgetobjval

# getProbStat

**Synopsis** 

int getProbStat();

Return value Bit-encoded BCL status information: XPRB\_GEN the matrix has been generated;

XPRB\_DIR directives have been added;
XPRB\_MOD the problem has been modified;
XPRB SOL the problem has been solved.

**Description** This method returns the current BCL problem status. Note that the problem status uses

bit-encoding contrary to the LP and MIP status information, because several states may

apply at the same time.

**Example** See XPRBprob.getXPRSprob.

Related topics Calls XPRBgetprobstat

# getSense

**Synopsis** 

int getSense();

Return value XPRB\_MAXIM the objective function is to be maximized;

XPRB\_MINIM the objective function is to be minimized;

-1 an error has occurred.

**Description** This method returns the objective sense (maximization or minimization). The sense is set

to minimization by default and may be changed with  ${\tt XPRBprob.setSense}\xspace$ 

XPRBprob.minim, and XPRBprob.maxim.

Related topics Calls XPRBgetsense

# getSosByName

**Synopsis** 

XPRBsos getSosByName(const char \*name);

**Argument** name The name of the SOS to find.

Return value A BCL SOS.

**Description** This method always returns a BCL SOS the validity of which needs to be checked with

XPRBsos.isValid. This method cannot be used if the names dictionary has been

disabled (see XPRBprob.setDictionarySize).

**Example** The following retrieves a SOS by its name and if it has been found prints it out.

```
XPRBprob prob("myprob");
XPRBsos S2;
S2 = prob.getSosByName("SO2");
if (S2.isValid()) S2.print();
```

Related topics Calls XPRBgetbyname

# getVarByName

**Synopsis** 

XPRBvar getVarByName(const char \*name);

**Argument** name The name of the variable to find.

**Return value** A BCL variable.

**Description** This method always returns a BCL variable the validity of which needs to be checked

with XPRBvar.isValid. This method cannot be used if the names dictionary has been

disabled (see XPRBprob.setDictionarySize).

**Example** The following retrieves a variable by its name and if it has been found prints it out.

```
XPRBprob prob("myprob");
XPRBvar b2;
b2 = prob.getVarByName("b");
if (b2.isValid())
{ b2.print(); cout << endl; }</pre>
```

Related topics Calls XPRBgetbyname

# getXPRSprob

### **Synopsis**

XPRSprob getXPRSprob();

**Return value** 

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

**Description** 

This method returns an XPRSprob problem reference for a problem defined in BCL and subsequently loaded into the Xpress-Optimizer. The optimizer problem may be different from the problem loaded in BCL if the solution algorithms have not been called (and the problem has not been loaded explicitly) after the last modifications to the problem in BCL, or if any modifications have been carried out directly on the problem in the optimizer. See Section B.6 for further detail.

**Example** 

The following example shows how to change the setting of a control parameter of Xpress-Optimizer.

```
XPRBprob bclProb("myprob");
XPRSprob optProb;
... // Define the BCL problem
if ((prob.getProbStat()&XPRB_MOD) == XPRB_MOD) prob.loadMat();
optProb = bclProb.getXPRSprob();
XPRSsetintcontrol(optProb, XPRS_PRESOLVE, 0);
```

**Related topics** 

Calls XPRBgetXPRSprob

## **loadBasis**

**Synopsis** 

int loadBasis(const XPRBbasis& bas);

**Argument** 

bas A previously saved basis.

Return value

0 if method executed successfully, 1 otherwise.

Description

This method loads a basis for the current problem. The basis must have been saved using XPRBprob.saveBasis. It is not possible to load a basis saved for any other problem than the current one, even if the problems are similar. This function takes into account that the problem may have been modified (addition/deletion of variables and constraints) since the basis has been stored. For reading a basis from a file, the Optimizer library function XPRSreadbasis may be used. Note that the problem has to be loaded explicitly (method XPRBprob.loadMat) before the basis is re-input with XPRBprob.loadBasis. Furthermore, if the reference to a basis is not used any more it should be deleted using XPRBbasis.reset.

Example

See XPRBprob.saveBasis.

**Related topics** 

Calls XPRBloadbasis

## loadMat

## **Synopsis**

int loadMat();

### Return value

0 if method executed successfully, 1 otherwise.

## **Description**

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

XPRBprob.sync with the flag XPRB\_XPRS\_PROB.

#### **Example**

See XPRBprob.getXPRSprob.

#### **Related topics**

Calls XPRBloadmat

## loadMIPSol

## **Synopsis**

int loadMIPSol(double \*sol, int ncol, bool ifopt);
int loadMIPSol(double \*sol, int ncol);

## **Arguments**

- sol Array of size ncol holding the solution values.
- ncol Number of variables (continuous+discrete) in the problem.

ifopt Whether to load the solution into the Optimizer:

false load into BCL only (default); true load solution into the Optimizer.

## **Return value**

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

## Description

This method loads a MIP solution from an external source (e.g., the Xpress MIP Solution Pool) into BCL or the Optimizer. The solution is given in the form of an array, indexed by the column numbers of the decision variables. The size ncol of the array must correspond to the number of columns in the matrix (generated by a call to XPRBprob.loadMat or by starting an optimization run from BCL). If the solution is loaded into BCL the values are accepted as is, if the solution is loaded into the Optimizer (ifopt = true), the Optimizer will check whether the solution is acceptable and recalculates the values for the continuous variables in the solution. In the latter case the

solution is loaded into BCL only once it has been successfully loaded and validated by the Optimizer.

### **Example**

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

#### **Related topics**

Calls XPRBloadmipsol

## maxim

## **Synopsis**

int maxim(const char \*alg);

## **Argument**

alg Choice of the solution algorithm, which should be one of:

- " solve the problem using the recommended LP/QP algorithm (MIP problems remain in presolved state);
- "d" solve the problem using the dual simplex algorithm;
- "p" solve the problem using the primal simplex algorithm;
- "b" solve the problem using the Newton barrier algorithm;
- "n" use the network solver (LP only);
- "1" relax all global entities (integer variables etc) in a MIP/MIQP problem and solve it as a LP problem (problem is postsolved);
- "g" solve the problem using the MIP/MIQP algorithm. If a MIP/MIQP problem is solved without this flag, only the initial LP/QP problem will be solved.

## **Return value**

0 if method executed successfully, 1 otherwise.

#### Description

This method selects and starts the Xpress-Optimizer solution algorithm. The characters indicating the algorithm choice may be combined where it makes sense, e.g. "dg. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem definition it is regenerated automatically prior to the start of the algorithm. Matrix reloading can also be forced by calling XPRBprob. sync before the optimization.

Before solving a problem, the objective function must be selected with

XPRBprob.setObj. Note that if you use an incomplete global search you should finish your program with a call to the Optimizer library function XPRSinitglobal in order to remove all search tree information that has been stored. Otherwise you may not be able to re-run your program.

**Example** See XPRBprob.solve.

#### **Related topics**

Calls XPRBmaxim

## minim

#### **Synopsis**

int minim(const char \*alg);

### **Argument**

alg Choice of the solution algorithm, which should be one of:

- " solve the problem using the recommended LP/QP algorithm (MIP problems remain in presolved state);
- "d" solve the problem using the dual simplex algorithm;
- "p" solve the problem using the primal simplex algorithm;
- "b" solve the problem using the Newton barrier algorithm;
- "n" use the network solver (LP only);
- "1" relax all global entities (integer variables etc) in a MIP/MIQP problem and solve it as a LP problem (problem is postsolved);
- "g" solve the problem using the MIP/MIQP algorithm. If a MIP/MIQP problem is solved without this flag, only the initial LP/QP problem will be solved.

### **Return value**

0 if method executed successfully, 1 otherwise.

## **Description**

This method selects and starts the Xpress-Optimizer solution algorithm. The characters indicating the algorithm choice may be combined where it makes sense, e.g. "dg. If the matrix loaded in the Optimizer does not correspond to the current state of the specified problem definition it is regenerated automatically prior to the start of the algorithm. Matrix reloading can also be forced by calling XPRBprob.sync before the optimization. Before solving a problem, the objective function must be selected with

XPRBprob.setObj. Note that if you use an incomplete global search you should finish your program with a call to the Optimizer library function XPRSinitglobal in order to remove all search tree information that has been stored. Otherwise you may not be able to re-run your program.

**Example** 

See XPRBprob.saveBasis, XPRBprob.solve.

**Related topics** 

Calls XPRBminim

## newCtr

### **Synopsis**

```
XPRBctr newCtr(const char *name, XPRBrelation& ac);
XPRBctr newCtr(const char *name);
XPRBctr newCtr(XPRBrelation& ac);
XPRBctr newCtr();
```

## **Arguments**

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

ac A linear or quadratic relation.

### **Return value**

A new BCL constraint.

#### Description

This method creates a new constraint and returns the reference to this constraint, *i.e.*, the constraint's model name. If the indicated name is already in use, BCL adds an index to it. If no constraint name is given, BCL generates a default name starting with CTR. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBprob.setDictionarySize.)

### **Example**

These are a few examples of constraint creation.

```
XPRBvar x,y;
XPRBctr Ctr1, Ctr2, Ctr4, Profit;
XPRBexpr le;
XPRBprob prob("myprob");
```

```
x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);

Ctr1 = prob.newCtr("C1", 3*x + 2*y >= 40);
Ctr2 = prob.newCtr("C2", 3*x*y + sqr(y) <= 500);
Profit = prob.newCtr("Profit", x+2*y);
prob.setObj(Profit);

le = x-5*y;
Ctr4 = prob.newCtr(le == 10);</pre>
```

**Related topics** 

Calls XPRBnewctr

## newCut

### **Synopsis**

```
XPRBcut newCut(int id);
XPRBcut newCut(XPRBrelation& ac);
XPRBcut newCut(XPRBrelation& ac, int id);
XPRBcut newCut();
```

**Arguments** 

ac A linear relation defining the cut (default: equality constraint).

id Cut classification or identification number (default 0).

Return value

A new BCL cut.

**Description** 

This method creates a new cut. Cuts are loaded into the Optimizer by calling XPRBprob.addCuts from the Optimizer cutmanager callback.

**Example** 

The following example shows different possibilities of how to define cuts.

```
XPRBprob prob("myprob");
XPRBvar y,b;
XPRBcut Cut1, Cut2, Cut3;

y = prob.newVar("y", XPRB_PL, 0, 200);
b = prob.newVar("b", XPRB_BV);

Cut1 = prob.newCut(y == 100*b);
Cut1.setID(1);

Cut2 = prob.newCut(y <= 100*b, 2);

Cut3 = prob.newCut(3);
Cut3.setType(XPRB_L);
Cut3.add(y+2);
prob.delCut(Cut3);</pre>
```

**Related topics** 

Calls XPRBnewcut

## newIndexSet

## **Synopsis**

XPRBindexSet newIndexSet();

XPRBindexSet newIndexSet(const char \*name);

XPRBindexSet newIndexSet(const char \*name, int maxsize);

### **Arguments**

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

maxsize Maximum size of the index set.

#### **Return value**

A new BCL index set.

#### Description

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

### **Example**

The following example defines an index set of size 10 and then adds two elemnts to the set.

```
XPRBindexSet ISet;
XPRBprob prob("myprob");
int ind;

ISet = prob.newIndexSet("IS", 10);
ind = ISet.addElement("a"); ISet += "b";
```

#### **Related topics**

Calls XPRBnewidxset

## newSos

## **Synopsis**

XPRBsos newSos(int type);

XPRBsos newSos(int type YPPBsos newSos(int type YPPBsos newSos(int type YPPBsonr le):

XPRBsos newSos(int type, XPRBexpr& le);

XPRBsos newSos(const char \*name, int type, XPRBexpr& le);

### **Arguments**

name The name of the set.

type The set type, which must be one of:

XPRB\_S1 Special Ordered Set of type 1 (default);

XPRB\_S2 Special Ordered Set of type 2.

le A linear expression.

## **Return value**

A new BCL SOS.

#### Description

This method creates a Special Ordered Set (SOS) of type 1 or 2 (abbreviated SOS1 and SOS2). If the indicated name is already in use, BCL adds an index to it. If no name is given for the set, BCL generates a default name starting with SOS. (The generation of

unique names will only take place if the names dictionary is enabled, see

XPRBprob.setDictionarySize.)

### **Example**

The following example defines the SOS-1 SO1, prints is out (output displayed as comment) and then deletes it. After this it defines an SOS-2 named SO2.

```
XPRBvar x,y,z;
XPRBsos SO1, SO2;
XPRBprob prob("myprob");
x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
z = prob.newVar("z", XPRB PL, 0, 200);
SO1 = prob.newSos("SO1");
SO1.add(x+2*y+3*z);
SO1.print();
                         // SO1(1): x(+1) y(+2) z(+3)
prob.delSos(SO1);
SO2 = prob.newSos("SO2", XPRB_S2, 10*x+20*y);
```

**Related topics** 

Calls XPRBnewsos

## newVar

### **Synopsis**

```
XPRBvar newVar(const char *name, int type, double lob, double upb);
XPRBvar newVar(const char *name, int type);
XPRBvar newVar(const char *name);
XPRBvar newVar();
```

#### **Arguments**

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

The variable type, which may be one of: type

XPRB PL continuous (default); XPRB BV binary;

> XPRB\_UI general integer; XPRB\_PI partial integer; XPRB SC semi-continuous;

XPRB\_SI semi-continuous integer.

The variable's upper bound (default value: XPRB\_INFINITY) upb

The variable's lower bound (default value: 0)

#### **Return value**

A new BCL decision variable.

lob

#### Description

- 1. The creation of a variable in BCL involves not only its name but also its type and bounds. The method returns the BCL reference to the variable (i.e., a model variable). If the indicated name is already in use, BCL adds an index to it. If no variable name is given, BCL generates a default name starting with VAR. (The generation of unique names will only take place if the names dictionary is enabled, see XPRBprob.setDictionarySize.) If a partial integer, semi-continuous, or semi-continuous integer variable is being created, the integer or semi-continuous limit (i.e. the lower bound of the continuous part for partial integer and semi-continuous, and of the semi-continuous integer part for semicontinuous integer) is set to the maximum of 1 and bdl. This value can be subsequently modified with the method XPRBvar.setLim.
- 2. The lower and upper bounds may take values of -XPRB INFINITY and XPRB INFINITY for minus and plus infinity respectively.

#### **Example**

This example shows how to define different types of variables.

**Related topics** 

Calls XPRBnewvar

# print

**Synopsis** 

int print();

**Return value** 

**Related topics** 

0 if function executed successfully, 1 otherwise.

**Description** 

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

Calls XPRBprintprob

# printObj

**Synopsis** 

int printObj();

**Return value** 

0 if function executed successfully, 1 otherwise.

**Description** 

This method prints out the objective function currently defined for a problem. This

method is not available in the student version.

**Related topics** 

Calls XPRBprintobj

#### reset

**Synopsis** 

int reset();

**Return value** 

0 if method executed successfully, 1 otherwise.

Description

This method deletes any solution information stored in BCL; it also deletes the corresponding Xpress-Optimizer problem and removes any auxiliary files that may have been created by optimization runs. It also resets the Optimizer control parameters for spare matrix elements (EXTRACOLS, EXTRAROWS, and EXTRALLEMS) to their default values. The BCL problem definition itself remains. This method may be used to free up memory if the solution information is not required any longer but the problem

definition is to be kept for later (re)use.

### saveBasis

### **Synopsis**

XPRBbasis saveBasis();

#### **Return value**

A BCL basis.

### Description

This method saves the current basis of a problem. The basis may be reinput using XPRBprob.loadBasis. These two methods serve for storing bases in memory; for writing a basis to a file, the Optimizer library function XPRSwritebasis may be used. Note that there is no need to allocate space for the basis, but after its use, the basis should be deleted using XPRBbasis.reset. You may have to switch linear presolve and integer preprocessing off (Optimizer library controls PRESOLVE and MIPPRESOLVE) in order for the saving and reloading of bases to work correctly.

#### **Example**

The following saves a basis and after some modifications to the problem reloads the problem and the saved basis into the Optimizer before re-solving the problem.

### **Related topics**

Calls XPRBsavebasis

## setColOrder

## **Synopsis**

int setColOrder(int num);

### **Argument**

num The ordering flag, which must be one of:

- 0 default ordering;
- 1 alphabetical order.

### Return value

0 if method executed successfully, 1 otherwise.

#### Description

- 1. BCL runs reproduce always the same matrix for a problem. This method allows the user to choose a different ordering criterion than the default one. Note that this method only changes the order of columns in what is sent to Xpress-Optimizer, you do not see any effect when exporting the matrix with BCL. However you can control the effect by exporting the matrix from the Optimizer.
- 2. To change this setting for all problems that are created subsequently use the corresponding method of class XPRB.

### **Related topics**

Calls XPRBsetcolorder

## setCutMode

**Synopsis** 

int setCutMode(int mode);

**Argument** 

mode Cut mode indicator:

switch cut mode offswitch cut mode on

Return value

0 if method executed successfully, 1 otherwise.

Description

This function switches the cut mode on or off. It changes the settings of certain Optimizer controls. Switching the cut mode off resets these controls to their default

values.

**Example** 

See XPRBprob.addCuts.

**Related topics** 

Calls XPRBsetcutmode

# setDictionarySize

### **Synopsis**

int setDictionarySize(int dict, int size);

**Arguments** 

 $\verb|dict| \quad \textbf{Choice of the dictionary. Possible values:}$ 

XPRB\_DICT\_NAMES names dictionary XPRB\_DICT\_IDX indices dictionary

 ${\tt size} \quad$  Non-negative value, preferrably a prime number; 0 disables the dictionary (for

names dictionary only).

**Return value** 

0 if method executed successfully, 1 otherwise.

### **Description**

- 1. This function sets the size of the hash table of the names or indices dictionaries (defaults: names 2999, indices 1009) of the given problem. It can only be called immediately after the creation of the corresponding problem.
- 2. The names dictionary serves for storing and accessing the names of all modeling objects (variables, arrays of variables, constraints, SOS, index sets). Once it has been disabled it cannot be enabled any more. All methods relative to the names cannot be used if this dictionary has been disabled and BCL will not generate any unique names at the creation of model objects. If this dictionary is enabled (default setting) BCL automatically resizes this dictionary to a suitable size for your problem. If nevertheless you wish to set the size by yourself we recommend to choose a value close to the number of variables+constraints in your problem.
- 3. The *indices dictionary* serves for storing all index set elements. The indices dictionary cannot be disabled, it is created automatically once an index set element is defined.

### **Related topics**

Calls XPRBsetdictionarysize

# setMsgLevel

### **Synopsis**

int setMsgLevel(int lev);

### **Argument**

level The message level, i.e. the type of messages printed by BCL. This may be one of:

- o no messages printed;
- error messages only printed;
- 2 warnings and errors printed;
- 3 warnings, errors, and Optimizer log printed (default);
- 4 all messages printed.

#### **Return value**

0 if method executed successfully, 1 otherwise.

### Description

- 1. BCL can produce different types of messages; status information, warnings and errors. This function controls which of these are output. For settings 1 or higher, the corresponding Optimizer output is also displayed. In addition to this setting, the amount of Optimizer output can be modified through several Optimizer printing control parameters (see the 'Xpress-Optimizer Reference Manual').
- 2. To change this setting for all problems that are created subsequently use the corresponding method of class XPRB.

### **Example**

The following example changes the global BCL message printing level to 'errors' only and sets the printing level for problem prob back to the default. It also modifies the values of the Optimizer printing controls for simplex and MIP logging.

```
XPRBprob prob("myprob");
XPRB::setMsgLevel(1);
prob.setMsgLevel(3);
XPRSsetintcontrol(prob.getXPRSprob(), XPRS_LPLOG, 0);
XPRSsetintcontrol(prob.getXPRSprob(), XPRS_MIPLOG, -500);
```

#### **Related topics**

Calls XPRBsetmsqlevel

# setObj

#### **Synopsis**

```
int setObj(XPRBctr ctr);
int setObj(XPRBexpr e);
int setObj(XPRBvar v);
```

## **Arguments**

ctr A BCL constraint.

e A linear or quadratic expression.

v A BCL decision variable.

#### **Return value**

0 if method executed successfully, 1 otherwise.

#### Description

This functions sets the objective function by selecting a constraint the variable terms of which become the objective function. This must be done before any optimization task is carried out. Typically, the objective constraint will have the type XPRB\_N (non-binding), but any other type of constraint may be chosen too. In the latter case, the equation or inequality expressed by the constraint also remains part of the problem.

**Example** See XPRBprob.newCtr.

fmt

**Related topics** Calls XPRBsetobj

## setRealFmt

**Synopsis** 

int setRealFmt(const char \*fmt);

**Argument** 

Format string (as used by the C function printf). Simple format strings are of the form % n where n may be, for instance, one of

default printing format (precision: 6 digits; exponential notation if the exponent resulting from the conversion is less than -4 or greater than

or equal to the precision)

print real numbers in the style [-]d.d where the number of digits after .numf

the decimal point is equal to the given precision num.

**Return value** 

0 if method executed successfully, 1 otherwise.

Description

1. In problems with very large or very small numbers it may become necessary to change the printing format to obtain a more exact output. In particular, by changing the precision it is possible to reduce the difference between matrices loaded in memory into Xpress-Optimizer and the output produced by exporting them to a file.

2. To change this setting for all problems that are created subsequently use the corresponding method of class XPRB.

**Example** 

See XPRB.setRealFmt.

**Related topics** 

Calls XPRBsetrealfmt

## setSense

**Synopsis** 

int setSense(int dir);

**Argument** 

dir Sense of the objective function, which must be one of:

XPRB MAXIM maximize the objective; XPRB MINIM minimize the objective.

Return value

0 if method executed successfully, 1 otherwise.

Description

This method sets the optimization sense to maximization or minimization. It is set to

minimization by default.

**Example** 

See XPRBprob.exportProb.

**Related topics** 

Calls XPRBsetsense

## solve

## **Synopsis**

int solve(const char \*alg);

### **Argument**

alg Choice of the solution algorithm, which should be one of:

- " solve the problem using the recommended LP/QP algorithm (MIP problems remain in presolved state);
- "d" solve the problem using the dual simplex algorithm;
- "p" solve the problem using the primal simplex algorithm;
- "b" solve the problem using the Newton barrier algorithm;
- "n" use the network solver (LP only);
- "1" relax all global entities (integer variables etc) in a MIP/MIQP problem and solve it as a LP problem (problem is postsolved);
- "g" solve the problem using the MIP/MIQP algorithm. If a MIP/MIQP problem is solved without this flag, only the initial LP/QP problem will be solved.

#### **Return value**

0 if method executed successfully, 1 otherwise.

#### Description

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

## **Example**

The following example first maximizes the LP relaxation of a problem and then solves the problem as a MIP. After each optimization run the objective function value is displayed.

#### **Related topics**

Calls XPRBsolve

## sync

#### **Synopsis**

int sync(int synctype);

Argument synctype T

Type of the synchronization. Possible values:

XPRB\_XPRS\_SOL update the BCL solution information with the solution

currently held in the Optimizer;

XPRB\_XPRS\_PROB force problem reloading.

**Return value** 

0 if method executed successfully, 1 otherwise.

### Description

- 1. This method resets the BCL problem status.
- 2. XPRB\_XPRS\_SOL: at the next solution access the solution information in BCL is updated with the solution held in the Optimizer (after MIP search: best integer solution, otherwise solution of the last LP solved).
- 3. XPRB\_XPRS\_PROB: at the next call to optimization or XPRBloadmat the problem is completely reloaded into the Optimizer; bound changes are not passed on to the problem loaded in the Optimizer any longer.

### **Example**

The following forces BCL to reload the matrix into the Optimizer even if there has been no change other than bound changes to the problem definition in BCL since the preceding optimization / matrix loading.

```
XPRBprob prob("myprob");
... // Define + load the problem
prob.sync(XPRB_XPRS_PROB);
prob.solve("g");
```

### **Related topics**

Calls XPRBsync

# writeDir

**Synopsis** 

int writeDir();

int writeDir(const char \*filename);

Argument

filename Name of the directives files.

**Return value** 

0 if method executed successfully, 1 otherwise.

Description

This method writes out to a file the directives defined for a problem. If the given file name does not include an extension the extension .dir is appended to it. When no file name is given, the name of the problem is used. If a file of the given name exists already

it is replaced.

**Example** 

See XPRBprob.clearDir.

**Related topics** 

Calls XPRBwritedir

# **XPRBrelation** (extends **XPRBexpr**)

### Description

Methods and operators for constructing linear or quadratic relations from expressions.

### **Constructors**

```
XPRBrelation(const XPRBexpr& e, int type);
XPRBrelation(const XPRBexpr& e);
XPRBrelation(const XPRBvar& v);
```

### **Methods**

```
int getType();
```

Get the relation type.

### **Operators**

Creating relations by establishing relations between linear or quadratic expressions. The following operators are defined outside any class definition:

```
expr1 <= expr2
expr1 >= expr2
expr1 == expr2
```

### Constructor detail

### **XPRBrelation**

### **Synopsis**

```
XPRBrelation(const XPRBexpr& e, int type);
XPRBrelation(const XPRBexpr& e);
XPRBrelation(const XPRBvar& v);
```

### **Arguments**

A linear or quadratic expression.

type The relation type, which must be one of: XPRB L 'less than or equal to' constraint; XPRB G 'greater than or equal to' constraint; XPRB E an equality; a non-binding row (default). XPRB N

A BCL variable.

#### **Description** Create a new linear or quadratic relation.

### Method detail

# getType

### **Synopsis**

```
int getType();
```

**Return value** XPRB\_L 'less than or equal to' inequality;

XPRB\_G 'greater than or equal to' inequality;

XPRB\_E equality;

XPRB\_N a non-binding row (objective function);

-1 an error has occurred.

**Description** This method returns the relation type if successful, and -1 in case of an error.

### **XPRBsos**

### Description

Methods for modifying and accessing Special Ordered Sets and operators for constructing them.

```
Constructors
```

```
XPRBsos();
       XPRBsos(xbsos *s);
        XPRBsos(xbsos *s, XPRBexpr& 1);
Methods
        void add(const XPRBexpr& le);
               Add a linear expression to a SOS.
        int addElement(XPRBvar& var, double val);
        int addElement (double val, XPRBvar& var);
               Add an element to a SOS.
        int delElement(XPRBvar& var);
               Delete an element from a SOS.
        xbsos *qetCRef();
               Get the C modeling object.
        const char *getName();
               Get the name of a SOS.
        int getType();
               Get the type of a SOS.
        bool isValid();
               Test the validity of the SOS object.
        int print();
               Print out a SOS
        int setDir(int type, double val);
        int setDir(int type);
               Set a branching directive for a SOS.
```

### **Operators**

Assigning and adding linear expressions to Special Ordered Sets:

```
set = linexp
set += linexp
```

### **Constructor detail**

### **XPRBsos**

```
XPRBsos();
XPRBsos(xbsos *s);
XPRBsos(xbsos *s, XPRBexpr& 1);
Arguments

A SOS in BCL C.

1 Linear expression defining the SOS.

Description

Create a new SOS object.
```

### Method detail

### add

### **Synopsis**

void add(const XPRBexpr& le);

**Argument** 

le A linear expression.

Description

This method adds the variables of a linear expression to a SOS, using their coefficients in the linear expression as weights.

**Example** 

This example shows different ways of defining SOS and modifying their contents. The resulting SOS definitions (as obtained with XPRBsos.print) and the output printed by the program are displayed as comments.

```
XPRBvar x, y, z;
XPRBsos SO1, SO2;
XPRBprob prob("myprob");
x = prob.newVar("x", XPRB_PL, 0, 200);
y = prob.newVar("y", XPRB_PL, 0, 200);
z = prob.newVar("z", XPRB_PL, 0, 200);
SO1 = prob.newSos("SO1", XPRB_S1);
S01.add(x+2*y+3*z);
                         // SO1(1): x(+1) y(+2) z(+3)
SO1 += 2 * z - x;
                          // SO1(1): y(+2) z(+5)
cout << SO1.getName() << " type: ";</pre>
cout << (SO1.getType() == XPRB_S1?1:2) << endl;</pre>
                          // SO1 type: 1
SO2 = prob.newSos("SO2", XPRB_S2, 10*x+20*y);
SO2.addElement(z, 5); // SO2(2): x(+10) y(+20) z(+5)
SO2.delElement(x);
                          // SO2(2): y(+20) z(+5)
```

### addElement

**Synopsis** 

int addElement(XPRBvar& var, double val);
int addElement(double val, XPRBvar& var);

**Arguments** 

var Reference to a variable.

val The corresponding weight or reference value.

Return value

0 if function executed successfully, 1 otherwise

Description

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

See XPRBsos.add.

**Example** 

Related topics Calls XPRBaddsosel

### delElement

**Synopsis** 

int delElement(XPRBvar& var);

**Argument** var A BCL variable.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This function removes a variable from a Special Ordered Set.

Example See XPRBsos.add.

Related topics Calls XPRBdelsosel

# getCRef

**Synopsis** 

xbsos \*getCRef();

**Return value** The underlying modeling object in BCL C.

**Description** This method returns the SOS object in BCL C that belongs to the C++ SOS object.

# getName

**Synopsis** 

const char \*getName();

**Return value** Name of the SOS if executed successfully, NULL otherwise.

**Description** This method returns the name of a SOS. If the user has not defined a name the default

name generated by BCL is returned.

**Example** See XPRBsos.add.

Related topics Calls XPRBgetsosname

# getType

**Synopsis** 

int getType();

Return value XPRB\_S1 a Special Ordered Set of type 1;

XPRB\_S2 a Special Ordered Set of type 2;

-1 an error has occurred.

**Description** This method returns the type of a SOS.

**Example** See XPRBsos.add.

Related topics Calls XPRBgetsostype

### isValid

**Synopsis** 

bool isValid();

**Return value** true if object is valid, false otherwise.

**Description** This method checks whether the SOS object is correctly defined. It should always be used

to test the result returned by XPRBprob.getSosByName.

**Example** See XPRBprob.getSosByName.

# print

**Synopsis** 

int print();

**Return value** 0 if function executed successfully, 1 otherwise.

**Description** This method prints out a SOS. It is not available in the student version.

**Example** See XPRBprob.getSosByName.

Related topics Calls XPRBprintsos

### setDir

**Synopsis** 

int setDir(int type, double val);
int setDir(int type);

inc secoii (inc cype)

**Arguments** type The directive type, which must be one of:

XPRB\_PR priority;

XPRB\_UP first branch upwards; XPRB\_DN first branch downwards;

XPRB\_PU pseudo cost on branching upwards; XPRB\_PD pseudo cost on branching downwards.

val An argument dependent on the type of the directive being defined. If type is:

XPRB\_PR val will be the priority value, an integer between 1 (highest) and 1000

(lowest), the default;

XPRB\_UP no input is required; XPRB\_DN no input is required;

XPRB\_PU val will be the value of the pseudo cost for the upward branch;

XPRB\_PD val will be the value of the pseudo cost for the downward branch.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This method sets any type of branching directive available in Xpress. This may be a

priority for branching on a SOS (type XPRB\_PR), the preferred branching direction (types XPRB\_UP, XPRB\_DN) or the estimated cost incurred when branching on a SOS (types XPRB\_PU, XPRB\_PD). Several directives of different types may be set for a single set.

Method XPRBvar.setDir may be used to set a directive for a variable.

**Example** See XPRBprob.clearDir.

Related topics Calls XPRBsetsosdir

### Description

Methods for modifying and accessing variables.

```
Constructors
        XPRBvar();
        XPRBvar(xbvar *v);
Methods
        int fix(double val);
                Fix a variable.
        int getColNum();
                Get the column number for a variable.
        xbvar *qetCRef();
                Get the C modeling object.
        double getLB();
                Get the lower bound on a variable.
        double getLim();
                Get the integer limit for a partial integer or the semi-continuous limit for a
                semi-continuous or semi-continuous integer variable.
        const char *getName();
                Get the name of a variable.
        double getRCost();
                Get the reduced cost value.
        double getRNG(int rngtype);
                Get ranging information.
        double getSol();
                Get the solution value.
        int getType();
                Get the type of a variable.
        double getUB();
                Get the upper bound on a variable.
        bool isValid();
                Test the validity of the variable object.
        int print();
                Print out a variable.
        int setDir(int type, double val);
        int setDir(int type);
                Set a branching directive for a variable.
        int setLB(double val);
                Set a lower bound.
        int setLim(double val);
                Set the integer limit for a partial integer, or the lower semi-continuous limit for a
                semi-continuous or semi-continuous integer variable.
        int setType(int type);
                Set the variable type.
        int setUB (double val);
                Set an upper bound.
```

### **Constructor detail**

### **XPRBvar**

**Synopsis** 

**Argument** 

XPRBvar();

XPRBvar(xbvar \*v);
v A variable in BCL C.

**Description** Create a new variable object.

### Method detail

### fix

**Synopsis** 

int fix(double val);

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

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This method fixes a variable to the given value. It replaces calls to XPRBvar.setLB and

XPRBvar.setUB. The value val may lie outside the original bounds of the variable. If the problem is loaded in the Optimizer, the bound change is passed on immediately

without any need to reload the problem.

Related topics Calls XPRBfixvar

# getColNum

**Synopsis** 

int getColNum();

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

**Description** This method returns the column number of a variable in the matrix currently loaded in

the Xpress-Optimizer. If the variable is not part of the matrix, or if the matrix has not yet been generated, the function returns a negative value. To check whether the matrix has been generated, use function XPRBprob.getProbStat. The counting of column

numbers starts with 0.

**Example** See XPRBvar.getSol.

Related topics Calls XPRBgetcolnum

# getCRef

**Synopsis** 

xbvar \*getCRef();

Return value

The underlying modeling object in BCL C.

**Description** 

This method returns the variable object in BCL C that belongs to the C++ variable object.

# getLB

**Synopsis** 

double getLB();

Return value

Lower bound on the variable (default 0).

**Description** 

This method returns the currently defined lower bound on a variable.

**Example** 

See XPRBvar.getName.

**Related topics** 

Calls XPRBgetbounds

# getLim

**Synopsis** 

double getLim();

**Return value** 

Limit value (default 1):

Description

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

variable.

**Example** 

See XPRBvar.getName.

**Related topics** 

Calls XPRBgetlim

# getName

**Synopsis** 

const char \*getName();

**Return value** 

Name of the variable if executed successfully, NULL otherwise.

Description

This method returns the name of a variable. If the user has not defined a name the

default name generated by BCL is returned.

### **Example**

The following example displays information about a semi-continuous variable. The output printed by this program extract is shown in the comment.

```
XPRBvar s;
XPRBprob prob("myprob");
s = prob.newVar("s", XPRB_SC, 0, 200);
s.setLim(10);
if (s.getType() == XPRB_SC || s.getType() == XPRB_SI)
{
  cout << s.getName() << " in {" << s.getLB() << "}+[";
  cout << s.getLim() << "," << s.getUB() << "]" << endl;
}
  // s in {0}+[10,200]</pre>
```

### **Related topics**

Calls XPRBgetvarname

# getRCost

### **Synopsis**

double getRCost();

### **Return value**

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

### Description

This method returns the reduced cost value for a variable. The user may wish to test first whether this variable is part of the problem, for instance by checking that the column number is non-negative.

If this function is called after completion of a global search and an integer solution has been found (that is, if function XPRBprob, getMIPStat returns values

XPRB\_MIP\_SOLUTION or XPRB\_MIP\_OPTIMAL), it returns the value in the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the reduced cost value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBprob.sync with the flag XPRB\_XPRS\_SOL.

### **Example**

See XPRBvar.getSol.

### **Related topics**

Calls XPRBgetrcost

# getRNG

### **Synopsis**

double getRNG(int rngtype);

### **Argument**

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

XPRB\_UPACT upper activity;
XPRB\_LOACT lower activity;
XPRB\_UUP upper unit cost;
XPRB\_UDN lower unit cost
XPRB\_UCOST upper cost;
XPRB\_LCOST lower cost.

**Return value** 

Ranging information of the required type.

Description

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

**Example** 

This example retrieves ranging information (lower and upper activity) for a variable.

```
XPRBvar x;
XPRBprob prob("myprob");
x = prob.newVar("x", XPRB_PL, 0, 200);
... // Define and solve an LP problem
cout << "x: " << x.getSol();
cout << " (act. range: " << x.getRNG(XPRB_LOACT) << ", " ;
cout << x.getRNG(XPRB_UPACT) << ")" << endl;</pre>
```

**Related topics** 

Calls XPRBgetvarrng

# getSol

### **Synopsis**

double getSol();

### **Return value**

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

### Description

This function returns the current solution value for a variable. The user may wish to test first whether this variable is part of the problem, for instance by checking that the column number is non-negative.

If this function is called after completion of a global search and an integer solution has been found (that is, if function XPRBprob.getMIPStat returns values

XPRB\_MIP\_SOLUTION or XPRB\_MIP\_OPTIMAL), it returns the value of the best integer solution. If no integer solution is available after a global search this function outputs a warning and returns 0. In all other cases it returns the solution value in the last LP that has been solved. If this function is used *during* the execution of an optimization process (for instance in Optimizer library callback functions) it needs to be preceded by a call to XPRBprob.sync with the flag XPRB\_XPRS\_SOL.

### **Example**

This example retrieves the solution information for the variable  ${\bf x}$  after solving an LP problem.

```
XPRBprob prob("myprob");
XPRBvar x;
...
x = prob.newVar("x", XPRB_PL, 0, 200);
prob.solve("l");
if (x.getColNum() >= 0 && prob.getLPStat() == XPRB_LP_OPTIMAL)
{
  cout << x.getName() << ": solution: " << x.getSol();
  cout << " reduced cost: " << x.getRCost() << endl;
}
else
  cout << "No solution information available." << endl;</pre>
```

# getType

**Synopsis** 

int getType();

Return value XPRB\_PL continuous;

XPRB\_BV binary;

XPRB\_UI general integer;
XPRB\_PI partial integer;
XPRB\_SC semi-continuous;

XPRB\_SI semi-continuous integer; -1 an error has occurred.

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

**Example** See XPRBvar.getName.

Related topics Calls XPRBgetvartype

# getUB

**Synopsis** 

double getUB();

**Return value** Upper bound on the variable (default XPRB\_INFINITY).

**Description** This method returns the currently defined upper bound on a variable.

**Example** See XPRBvar.getName.

Related topics Calls XPRBgetbounds

### isValid

**Synopsis** 

bool isValid();

**Return value** true if object is valid, false otherwise.

**Description** This method checks whether the variable object is correctly defined. It should always be

used to test the result returned by XPRBprob.getVarByName.

**Example** See XPRBprob.getVarByName.

# print

**Synopsis** 

int print();

**Return value** The number of characters printed.

**Description** This method prints out a variable. It is not available in the student version.

**Example** See XPRBprob.getVarByName.

Related topics Calls XPRBprintvar

### setDir

### **Synopsis**

```
int setDir(int type, double val);
int setDir(int type);
```

### **Arguments**

type Directive type, which must be one of:

XPRB\_PR priority;

XPRB\_UP first branch upwards; XPRB\_DN first branch downwards:

XPRB\_PU pseudo cost on branching upwards;
XPRB\_PD pseudo cost on branching downwards.

val An argument dependent on the type of directive to be defined. Must be one of:

XPRB\_PR priority value — an integer between 1 (highest) and 1000 (least prior-

ity), the default;

XPRB\_UP no input required;
XPRB DN no input required;

XPRB\_PU value of the pseudo cost on branching upwards; XPRB PD value of the pseudo cost on branching downwards.

### **Return value**

0 if method executed successfully, 1 otherwise.

### Description

- 1. This method sets any type of branching directive available in Xpress. This may be a priority for branching on a variable (type XPRB\_PR), the preferred branching direction (types XPRB\_UP, XPRB\_DN) or the estimated cost incurred when branching on a variable (types XPRB\_PU, XPRB\_PD). Several directives of different types may be set for a single variable.
- 2. Note that it is only possibly to set branching directives for discrete variables (including semi-continuous and partial integer variables). Method XPRBsos.setDir may be used to set a directive for a SOS.

**Example** See XPRBprob.clearDir.

Related topics Calls XPRBsetvardir

### setLB

**Synopsis** 

int setLB(double val);

**Argument** val The variable's new lower bound.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This method sets the lower bound on a variable. If the problem is loaded in the

Optimizer, the bound change is passed on immediately without any need to reload the

problem.

Related topics Calls XPRBset1b

### setLim

**Synopsis** 

int setLim(double val);

**Argument** val Value of the integer limit.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This method sets the integer limit (i.e. the lower bound of the continuous part) of a

partial integer variable or the semi-continuous limit of a semi-continuous or

semi-continuous integer variable to the given value.

**Example** See XPRBvar.getName, XPRBprob.newVar.

Related topics Calls XPRBsetlim

# setType

**Synopsis** 

int setType(int type);

**Argument** type The variable type, which is one of:

XPRB\_PL continuous;
XPRB\_BV binary;

XPRB\_UI general integer;

XPRB\_PI partial integer;
XPRB\_SC semi-continuous;

XPRB\_SI semi-continuous integer.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This method changes the type of a variable that has been created previously.

Related topics Calls XPRBsetvartype

# setUB

**Synopsis** 

int setUB(double val);

**Argument** val The variable's new upper bound.

**Return value** 0 if method executed successfully, 1 otherwise.

**Description** This method sets the upper bound on a variable. If the problem is loaded in the

Optimizer, the bound change is passed on immediately without any need to reload the

problem.

Related topics Calls XPRBsetub

# Chapter 6 BCL in Java

### 6.1 An overview of BCL in Java

Much as for the C++ interface, the Java interface of BCL provides the full functionality of the C version except for the data input, output and error handling for which the standard Java system functions can be used. The C modeling objects, such as variables, constraints and problems, are again converted into classes, and their associated functions into methods of the corresponding class in Java.

Whereas in C++ it is possible to use C functions, such as printf or XPRBprintf for printing output, all code in Java programs must be written in Java itself. In addition, in Java it is not possible to overload the algebraic operators as has been done for the definition of constraints in C++. Instead, the Java interface provides a set of simple methods like add or eql that have been overloaded to accept various types and numbers of parameters.

The names for classes and methods in Java have been formed in the same way as those of their counterparts in C++: All Java classes that have a direct correspondence with modeling objects in BCL (namely XPRBprob, XPRBvar, XPRBctr, XPRBcut, XPRBsos, XPRBindexSet, XPRBbasis) take the same names, with the exception of XPRBindexSet. In the names of the methods the prefix XPRB has been dropped, as have references to the type of the object. For example, function XPRBgetvarname is turned into the method getName of class XPRBvar.

All Java BCL classes are contained in the package com.dashoptimization. To use the (short) class names, it is recommended to add the line

```
import com.dashoptimization.*;
```

at the beginning of every program that uses the Java classes of BCL.

The C++ classes and their methods documented in section 5.2 correspond to a large extend to the classes defined by the Java interface, with some additional classes in the Java version. A comprehensive documentation of the BCL Java interface is available as a separate 'Java on-line documentation'.

# 6.1.1 Example

An example of use of BCL in Java is the following, which again constructs the example described in Chapter 2. Contrary to the C and C++ versions, BCL Java needs to be initialized explicitly by creating an instance of XPRB.

```
import com.dashoptimization.*;
public class xbexpl1
```

```
static final int NJ = 4;
                                 /* Number of jobs */
static final int NT = 10;
                                 /* Time limit */
static final double[] DUR = \{3,4,2,2\}; /* Durations of jobs */
                                  /* Start times of jobs */
static XPRBvar[] start;
static XPRBvar[][] delta;
                                 /* Binaries for start times */
static XPRBvar z;
                                  /* Max. completion time */
static XPRB bcl;
static XPRBprob p;
static void jobsModel()
XPRBexpr le;
 int j,t;
                                /* Start time variables */
 start = new XPRBvar[NJ];
 for(j=0;j<NJ;j++) start[j] = p.newVar("start");</pre>
 z = p.newVar("z", XPRB.PL, 0, NT); /* Makespan variable */
 delta = new XPRBvar[NJ][NT];
 for(j=0;j<NJ;j++)
                                  /* Binaries for each job */
  for(t=0;t<(NT-DUR[j]+1);t++)
  delta[j][t] = p.newVar("delta"+(j+1)+(t+1), XPRB.BV);
                                  /\star Calculate max. completion time \star/
 for(j=0;j<NJ;j++)
 p.newCtr("Makespan", start[j].add(DUR[j]).lEql(z));
 p.newCtr("Prec", start[0].add(DUR[0]).lEql(start[2]) );
                                  /* Precedence rel. between jobs */
 for(j=0;j<NJ;j++)
                                  /* Linking start times & binaries */
 le = new XPRBexpr();
 for(t=0;t<(NT-DUR[j]+1);t++)
  le.add(delta[j][t].mul((t+1)));
  p.newCtr("Link_"+(j+1), le.eql(start[j]) );
 for(j=0;j<NJ;j++)
                                  /* Unique start time for each job */
  le = new XPRBexpr();
 for(t=0;t<(NT-DUR[j]+1);t++) le.add(delta[j][t]);</pre>
 p.newCtr("One_"+(j+1), le.eql(1));
 p.setObj(z);
                                  /* Define and set objective */
 for(j=0;j<NJ;j++) start[j].setUB(NT-DUR[j]+1);</pre>
                                  /\star Upper bounds on "start" var.s \star/
static void jobsSolve()
 int j,t,statmip;
 for (j=0; j<NJ; j++)
 for(t=0;t<NT-DUR[j]+1;t++)
   delta[j][t].setDir(XPRB.PR, 10*(t+1));
   /* Give highest priority to var.s for earlier start times */
 p.setSense(XPRB.MINIM);
                                 /\star Solve the problem as MIP \star/
 p.solve("q");
 statmip = p.getMIPStat();
                                 /* Get the MIP problem status */
 if((statmip == XPRB.MIP_SOLUTION) ||
    (statmip == XPRB.MIP_OPTIMAL))
```

```
/* An integer solution has been found */
 System.out.println("Objective: "+ p.getObjVal());
                               /* Print solution for all start times */
 for(j=0; j<NJ; j++)
 System.out.println(start[j].getName() + ": "+
                     start[j].getSol());
}
public static void main(String[] args)
bcl = new XPRB();
                               /* Initialize BCL */
p = bcl.newProb("Jobs");
                             /* Create a new problem */
 jobsModel();
                               /* Problem definition */
jobsSolve();
                               /* Solve and print solution */
```

The definition of SOS is similar to the definition of constraints.

```
static XPRBsos[] set;
static XPRBprob p;
static void jobsModel()
{
delta = new XPRBvar[NJ][NT];
                                /* Variables for each job */
for(j=0;j<NJ;j++)
 for(t=0;t<(NT-DUR[j]+1);t++)
  delta[j][t] = p.newVar("delta"+(j+1)+(t+1), XPRB.PL, 0, 1);
set = new XPRBsos[NJ];
for(j=0;j<NJ;j++)
                                /* SOS definition */
 le = new XPRBexpr();
 for(t=0;t<(NT-DUR[j]+1);t++)
  le.add(delta[j][t].mul((t+1)));
 set[j] = p.newSos("sosj", XPRB.S1, le);
}
```

Branching directives for the SOSs are added as follows.

Adding the following two lines during or after the problem definition will print the problem to the standard output and export the matrix to a file respectively.

Similarly to what has been shown for the problem formulation in C and C++, we may read data from file and use index sets in the problem formulation. Only a few changes and additions to the basic model formulation are required for the creation and use of index sets. However, if we want to read in a data file in the format accepted by the C functions XPRBreadline and XPRBreadarrline (that is, using '!' as commentary sign, and ',' as separators, and skip blanks and empty lines), we need to configure the data file access in Java.

In the following program listing we leave out the method jobsSolve because it remains unchanged from the previous.

```
import java.io.*;
import com.dashoptimization.*;
public class xbexpl1i
static final int MAXNJ = 4;
                                  /* Max. number of jobs */
static final int NT = 10;
                                  /* Time limit */
static int NJ = 0;
                                   /* Number of jobs read in */
 static final double[] DUR;
                                   /* Durations of jobs */
static XPRBindexSet Jobs;
                                  /* Job names */
                                  /* Start times of jobs */
 static XPRBvar[] start;
                                  /* Binaries for start times */
 static XPRBvar[][] delta;
 static XPRBvar z;
                                   /* Max. completion time */
static XPRB bcl;
static XPRBprob p;
    /**** Initialize the stream tokenizer ****/
 static StreamTokenizer initST(FileReader file)
  StreamTokenizer st=null;
  st= new StreamTokenizer(file);
                                   /* Use character '!' for comments */
  st.commentChar('!');
  st.eolIsSignificant(true);
                                  /* Return end-of-line character */
                                  /* Use ',' as separator */
  st.ordinaryChar(',');
  st.parseNumbers();
                                  /* Read numbers as numbers (not strings) */
  return st;
   /**** Read data from files ****/
 static void readData() throws IOException
 FileReader datafile=null;
  StreamTokenizer st;
  int i;
                                   /* Create a new index set */
  Jobs = p.newIndexSet("Jobs", MAXNJ);
  DUR = new double[MAXNJ];
  datafile = new FileReader("durations.dat");
  st = initST(datafile);
  do
   do
   st.nextToken();
   } while(st.ttype==st.TT_EOL); /* Skip empty lines */
   if(st.ttype != st.TT_WORD) break;
   i=Jobs.addElement(st.sval);
   if(st.nextToken() != ',') break;
   if(st.nextToken() != st.TT_NUMBER) break;
  DUR[i] = st.nval;
  NJ+=1;
  } while( st.nextToken() == st.TT_EOL && NJ<MAXNJ);</pre>
  datafile.close();
  System.out.println("Number of jobs read: " + Jobs.getSize());
static void jobsModel()
 XPRBexpr le;
  int j,t;
  start = new XPRBvar[NJ];
  for(j=0;j<NJ;j++)
                                  /\star Start time variables with bounds \star/
   start[j] = p.newVar("start", XPRB.PL, 0, NT-DUR[j]+1);
```

```
z = p.newVar("z", XPRB.PL, 0, NT); /* Makespan variable */
delta = new XPRBvar[NJ][NT];
                                 /\star Binaries for each job \star/
for(j=0;j<NJ;j++)
 for (t=0; t < (NT-DUR[j]+1); t++)
  delta[j][t] =
        p.newVar("delta"+Jobs.getIndexName(j)+"_"+(t+1),
                  XPRB.BV);
for(j=0;j<NJ;j++)
                                 /* Calculate max. completion time */
 p.newCtr("Makespan", start[j].add(DUR[j]).lEql(z));
p.newCtr("Prec", start[0].add(DUR[0]).lEql(start[2]) );
                                 /* Precedence rel. between jobs */
for(j=0;j<NJ;j++)
                                 /* Linking start times & binaries */
 le = new XPRBexpr();
 for(t=0;t<(NT-DUR[j]+1);t++)
  le.add(delta[j][t].mul((t+1)));
 p.newCtr("Link_"+(j+1), le.eql(start[j]) );
for(j=0;j<NJ;j++)
                                 /* Unique start time for each job */
 le = new XPRBexpr();
 for(t=0;t<(NT-DUR[j]+1);t++) le.add(delta[j][t]);</pre>
 p.newCtr("One_"+(j+1), le.eql(1));
p.setObj(z);
                                 /* Define and set objective */
public static void main(String[] args)
bcl = new XPRB();
                                 /* Initialize BCL */
p = bcl.newProb("Jobs");
                                /* Create a new problem */
                                /* Data input from file */
 readData();
catch(IOException e)
 System.err.println(e.getMessage());
 System.exit(1);
jobsModel();
                                 /* Problem definition */
 jobsSolve();
                                 /* Solve and print solution */
```

### 6.1.2 QCQP Example

The following is an implementation with BCL Java of the QCQP example described in Section 3.4.1:

```
import java.io.*;
import com.dashoptimization.*;

public class xbairport
{
   static final int N = 42;
   /* Initialize the data tables:
   static final double CX[] = ...
   static final double R[] = ...
   */
```

```
public static void main(String[] args) throws IOException
 XPRB bcl;
 XPRBprob prob;
 int i, j;
                                  /* x-/y-coordinates to determine */
 XPRBvar[] x,y;
 XPRBexpr qe;
 XPRBctr cobj, c;
 bcl = new XPRB();
                                    /* Initialize BCL */
 prob = bcl.newProb("airport");    /* Create a new problem in BCL */
/**** VARIABLES ****/
 x = new XPRBvar[N];
 for (i=0; i< N; i++)
  x[i] = prob.newVar("x(" + (i+1) + ")", XPRB.PL, -10, 10);
 y = new XPRBvar[N];
 for (i=0; i< N; i++)
  y[i] = prob.newVar("y(" + (i+1) + ")", XPRB.PL, -10, 10);
/****OBJECTIVE****/
/* Minimize the total distance between all points */
 qe = new XPRBexpr();
 for(i=0;i<N-1;i++)
  for(j=i+1; j<N; j++) \ qe \ .add((x[i].add(x[j].mul(-1))).sqr())
                         .add((y[i].add(y[j].mul(-1))).sqr());
 cobj = prob.newCtr("TotDist", qe);
 prob.setObj(cobj);
                                       /* Set objective function */
/**** CONSTRAINTS ****/
/\star All points within given distance of their target location \star/
 for(i=0;i<N;i++)
  c = prob.newCtr("LimDist", (x[i].add(-CX[i])).sqr()
                   .add( (y[i].add(-CY[i])).sqr()) .lEql(R[i]) );
/***SOLVING + OUTPUT***/
 prob.setSense(XPRB.MINIM);
                                     /* Sense of optimization */
 prob.solve("");
                                      /\star Solve the problem \star/
 System.out.println("Solution: " + prob.getObjVal());
 for(i=0;i<N;i++)
  System.out.println(x[i].getName() + ": " + x[i].getSol() +
              ", " + y[i].getName() + ": " + y[i].getSol());
}
```

### 6.1.3 Error handling

If an error occurs, BCL Java raises exceptions. A large majority of these execeptions are of class XPRBerror, during initialization of class XPRBlicenseError, and if file access is involved (such as in method exportProb) of class IOException. For simplicity's sake most of the Java program examples in this manual omit the error handling. Below we show a Java implementation of the example of user error handling with BCL from Section 3.5. Other features demonstrated by this example include

- redirection of the BCL output stream for the whole program and for an individual problem;
- setting the BCL message printing level;
- forcing garbage collection for a problem.

```
import java.io.*;
import com.dashoptimization.*;
public class xbexpl3
```

```
static XPRB bcl;
public static void modexpl3(XPRBprob prob) throws XPRBerror
 XPRBvar[] x;
 XPRBexpr cobj;
 int i;
                                  /\star Create the variables \star/
 x = new XPRBvar[3];
 for(i=0; i<2; i++) x[i] = prob.newVar("x_"+i, XPRB.UI, 0, 100);
              /* Create the constraints:
                 C1: 2x0 + 3x1 >= 41
                 C2: x0 + 2x1 = 13 */
 prob.newCtr("C1", x[0].mul(2).add(x[1].mul(3)) .gEql(41));
 prob.newCtr("C2", x[0].add(x[1].mul(2)) .eql(13));
/\star Uncomment the following line to cause an error in the model that
  triggers the error handling: */
// x[2] = prob.newVar("x_2", XPRB.UI, 10, 1);
              /* Objective: minimize x0+x1 */
 cobi = new XPRBexpr();
 for (i=0; i<2; i++) cobj.add(x[i]);
                            /\star Select objective function \star/
 prob.setObj(cobj);
 prob.setSense(XPRB.MINIM); /* Set objective sense to minimization */
 prob.print();
                              /* Print current problem definition */
 prob.solve("");
                              /\star Solve the LP \star/
 System.out.println("Problem status: " + prob.getProbStat() +
                   " LP status: " + prob.getLPStat() +
                   " MIP status: " + prob.getMIPStat());
/\star This problem is infeasible, that means the following command will fail.
  It prints a warning if the message level is at least 2 \star/
 System.out.println("Objective: " + prob.getObjVal());
 for(i=0;i<2;i++)
                              /* Print solution values */
  System.out.print(x[i].getName() + ":" + x[i].getSol() + ", ");
 System.out.println();
public static void main(String[] args)
 FileWriter f;
 XPRBprob prob;
 trv
  bcl = new XPRB();
                            /* Initialize BCL */
 catch(XPRBlicenseError e)
  System.err.println("BCL error "+ e.getErrorCode() + ": " + e.getMessage());
  System.exit(1);
                              /* Set the printing flag. Try other values:
 bcl.setMsqLevel(2);
                                 0 - no printed output,
                                 2 - print warnings, 3 - all messages \star/
 try
 {
```

```
f=new FileWriter("expl3out.txt");
                         /* Redirect all output from BCL to a file */
 bcl.setOutputStream(f);
 prob = bcl.newProb("Expl3"); /* Create a new problem */
 modexpl3(prob);
                            /\star Formulate and solve the problem \star/
 prob.setOutputStream(f);
                            /* Redirect problem output to file */
 prob.print();
                            /* Write to the output file */
 f.close();
                            /* Delete the problem */
 prob=null;
                             /\star Force garbage collection \star/
 System.gc();
 System.runFinalization();
 System.err.flush();
catch(IOException e)
 System.err.println(e.getMessage());
 System.exit(1);
catch(XPRBerror e)
 System.err.println("BCL error "+ e.getErrorCode() + ": " + e.getMessage());
 System.exit(1);
}
```

# 6.2 Java class reference

The complete set of classes of the BCL Java interface is summarized in the following list. For a detailed documentation of the Java interface the reader is referred to the BCL Javadoc that is part of the Xpress distribution.

XPRB	Initialization and general settings, definition of all parameters.
XPRBprob	Problem definition, including methods for creating and deleting the modeling objects, problem solving, changing settings, and retrieving solution information.
XPRBvar	Methods for modifying and accessing variables.
XPRBctr	Methods for constructing, modifying and accessing constraints.
XPRBcut	Methods for constructing, modifying and accessing cuts.
XPRBsos	Methods for constructing, modifying and accessing Special Ordered Sets.
XPRBindexSet	Methods for constructing and accessing index sets and accessing set elements.
XPRBbasis	Methods for accessing bases.
XPRBexpr	Methods for constructing linear and quadratic expressions.
XPRBrelation	Methods for constructing linear or quadratic relations from expressions (extends ${\tt XPRBexpr}$ ).
XPRBerror	Exception raised by BCL errors (extends Error).

XPRBlicenseError Exception raised by BCL licensing errors (extends XPRBerror).

XPRBlicense For OEM licensing.

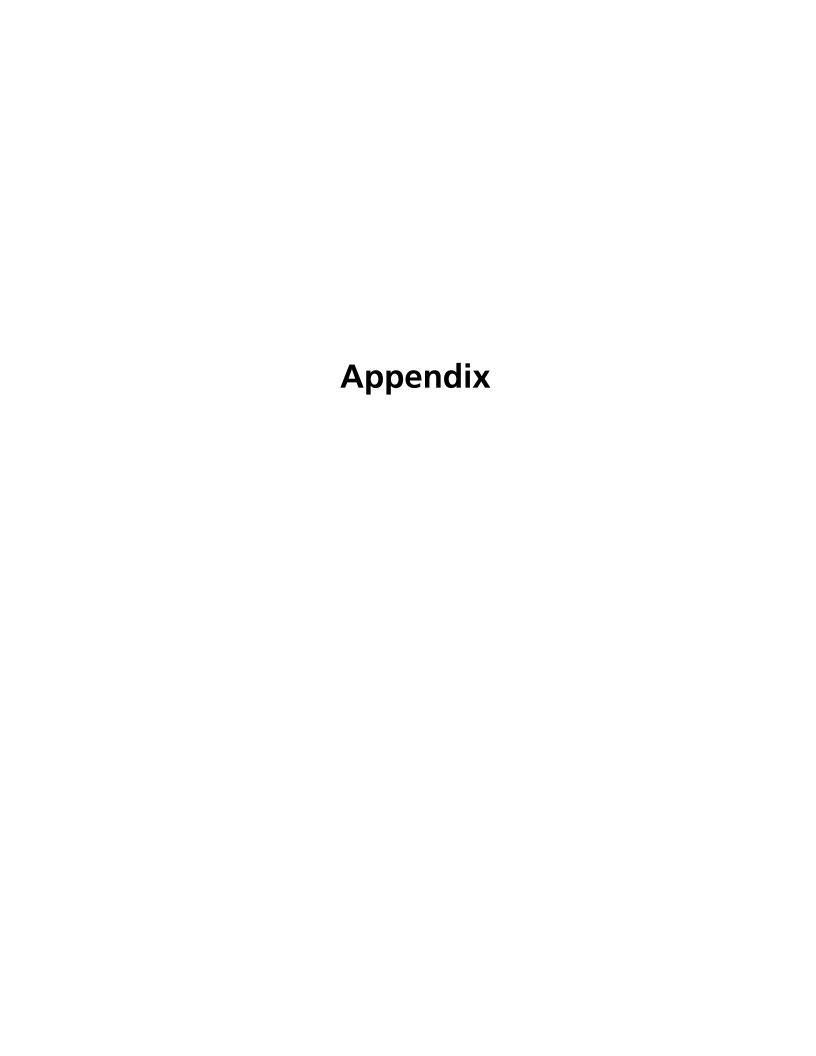
All Java classes that have a direct correspondence with modeling objects in BCL (namely XPRBprob, XPRBvar, XPRBctr, XPRBcut, XPRBsos, XPRBindexSet, XPRBbasis) take the same names, with the exception of XPRBindexSet. It is possible to obtain the Xpress-Optimizer problem corresponding to a BCL Java problem by using method getXPRSprob of class XPRBprob, please see Section B.7 for further detail on using BCL with the Optimizer library.

Most of the methods of the classes with direct correspondence with C modeling objects call standard BCL C functions and return their result. Where the C functions return 0 or 1 to indicate success or failure of the execution of a function the Java methods have return type void, raising an exception if an error occurs.

An important class that does not correspond to any standard BCL modeling object is class XPRB that contains methods relating to the initialization and the general status of the software and also the definition of all parameters. This means, any parameter with the prefix XPRB\_ in standard BCL is referred to as a constant of the Java class XPRB. For example, XPRB\_BV in standard BCL becomes XPRB.BV in Java.

In Java, it is not possible to overload operators as this is the case in the C++ interface; instead, a set of simple methods is provided, for example, add or eql that have been overloaded to accept various types and numbers of parameters. Some additional classes have been introduced to aid the termwise definition of constraints. Linear and quadratic expressions (class XPRBexpr) are required in the definition of constraints and Special Ordered Sets. Linear or quadratic relations (class XPRBrelation), may be used as an intermediary in the definition of constraints.

A few other additional classes are related to error handling and licensing, namely XPRBerror, XPRBlicense, and XPRBlicenseError (overloads XPRBerror). License errors are raised by the initialization of BCL, all other BCL errors are handled by exceptions of the type XPRBerror. Output functions involving file access (in particular matrix output with exportProb) may also generate exceptions of type IOException. The class XPRBlicense only serves for OEM licensing; for further detail please see the Xpress OEM licensing documentation.



# **Appendix A**

# **BCL** error messages

There are two types of error messages displayed by BCL. Those marked 'E' (for Error) in the following list stop the execution of the program. Those marked 'W' (for Warning) do not interrupt the program. The marker 'fct' indicates that the name of the function where the error occurred will be printed out.

### E-1502 Not enough memory.

It is not possible to allocate the required amount of memory needed for BCL objects.

### E-1504 Dictionary cannot be re-initialized.

Dictionary sizes can only be set immediately after the creation of a problem.

### E-1505 (fct) No variable given.

Function fct requires a variable of type XPRBvar as an input parameter. Check whether the variable has been created (functions XPRBnewvar or XPRBnewarrvar).

### E-1506 (fct) No array of variables given.

Function fct requires an array of variables of type XPRBarrvar as an input parameter. Check whether the array has been created (function XPRBnewarrvar or alternatively functions XPRBstartarrvar and XPRBendarrvar).

### E-1507 (fct) No constraint given.

Function fct requires a constraint of type XPRBctr as an input parameter. Check whether the constraint has been created (functions XPRBnewctr, XPRBnewsum, XPRBnewarrsum, or XPRBnewprec).

### E-1508 (fct) No SOS given.

Function fct requires a SOS of type XPRBsos as an input parameter. Check whether the set has been created (functions XPRBnewsos, XPRBnewsosrc, or XPRBnewsosw).

### E-1509 (fct) No cut given.

Function fct requires a cut of type XPRBcut as an input parameter. Check whether the cut has been created (functions XPRBnewcut, XPRBnewcutsum, XPRBnewcutarrsum, or XPRBnewcutprec).

### E-1510 (fct) No basis given.

Function fct requires a basis of type XPRBbasis as an input parameter. Check whether the basisi has been saved (function XPRBsavebasis).

### E-1512 (fct) No array of constants given.

Function fct requires an array of constants as an input parameter.

### W-1513 (fct) No variable given.

Function *fct* requires a variable of type XPRBvar as an input parameter. The command is being ignored.

### W-1514 (fct) No constraint given.

Function fct requires a constraint of type XPRBctr as an input parameter. The command is being ignored.

### E-1515 (fct) Problem has no 'name'.

The problem definition is incomplete (at least one variable and one constraint or one non-zero objective coefficient must be defined).

### W-1516 (fct) Problem has no 'name'.

The problem definition may be incomplete (at least one variable and one constraint or one non-zero objective coefficient must be defined).

### W-1518 (fct) No SOS given.

Function fct requires a Special Ordered Set of type XPRBsos as an input parameter. The command is being ignored.

### W-1519 (fct) No cut given.

Function fct requires a cut of type XPRBcut as an input parameter. The command is being ignored.

### W-1520 (fct) No solution available or problem modified since last solved.

Function fct is trying to access solution information which is not available for the current problem.

### **E-1521** *Xpress-Optimizer error getting objective function value.*

The objective function value cannot be obtained from Xpress-Optimizer.

### E-1522 Xpress-Optimizer error getting 'name' status.

Xpress-Optimizer solution status information cannot be obtained.

### E-1523 Unknown solution option 'char'.

Possible options for XPRBsolve include 'b', 'd', 'g', 'l', 'p'. Refer to the reference manual for details.

### E-1524 (fct) Xpress-Optimizer error num during 'name'. Return value: val.

An Xpress-Optimizer error has occurred while executing the Optimizer function *name*. Refer to the Optimizer Reference Manual for details on the error number *num* and return value *val*.

### W-1525 (fct) Different problem loaded in Xpress-Optimizer.

(Solution) information is being sought from the Xpress-Optimizer on a problem that is not the active problem in Xpress-Optimizer. It may be necessary to (re)solve the problem to access this information, or at least, reload the matrix.

### E-1526 (fct) Empty problem or problem not loaded in Xpress-Optimizer.

(Solution) information is being sought on a problem that has not yet been loaded into Xpress-Optimizer. It may be necessary to solve the problem to access this information, or at least, load the matrix into Xpress-Optimizer.

### W-1527 Loading MIP solution failed. Return value: val.

The specified MIP solution has not been loaded into BCL. Please see the documentation of function XPRBloadmipsol for an explanation of the return values.

### E-1530 (fct) Inconsistent bounds for variable 'name' (bdl,bdu).

The lower bound is greater than the upper bound for the given variable.

### E-1531 (fct) Incorrect type for variable 'name'.

No type, or an incorrect type, has been specified for a variable. See the list of possible values in the reference manual (function XPRBsetvartype).

### E-1535 (fct) Incorrect type for constraint 'name'.

No type, or an incorrect type, has been specified for a constraint. See the list of possible values in the reference manual (function XPRBsetctrtype).

### E-1536 (fct) Inconsistent range for constraint 'name' (bdl,bdu).

The lower range bound is greater than the upper bound for the given constraint.

### E-1538 (fct) Setting 'descr' can only be applied to standard constraints.

'Model cut', 'delayed constraint', and 'indicator constraint' are mutually exclusive flags. A constraint for which one of these flags is set cannot be turned into one of the other types without previously resetting the corresponding flag (using the appropriate function XPRBsetmodcut, XPRBsetdelayed, or XPRBsetindicator with argument value 0).

### E-1539 (fct) Incorrect constraint type for indicator constraint 'name'.

Indicator constraints must be inequalities or range constraints.

### E-1540 (fct) Trying to modify a closed array of variables ('name').

It is not possible to make changes to an array of variables after its definition has been terminated with XPRBendarrvar.

### E-1541 (fct) Index num1 out of range for an array of variables ('name' max = num2).

Trying to store too many elements in an array of variables or addressing an index beyond its size.

### E-1542 (fct) Trying to add an entry ('name') to a complete array of variables ('name').

If the number of elements of the array of variables corresponds to its size, it is not possible to add any further variables.

### E-1543 (fct) Trying to close an incomplete array of variables ('name').

Not all elements of an array of variables that is being closed with XPRBendarrvar have been defined.

### E-1545 (fct) Wrong type for SOS 'name'.

No type, or an incorrect type, has been specified for a SOS. See the list of possible values in the reference manual (function XPRBgetsostype).

### E-1546 (fct) Name too long (max = num 'name').

A user-defined name exceeds the maximum length (see documentation of function XPRBnewname).

### E-1547 (fct) Wrong directive type.

No type, or an incorrect type, has been specified for a directive. See the list of possible values in the reference manual (functions XPRBsetvardir or XPRBsetsosdir).

### E-1550 (fct) No index set given.

Function fct requires an index set of type XPRBidxset as an input parameter. Check whether the index set has been created (function XPRBnewidxset).

### W-1551 (fct) No name given for an element of an index set.

Function *fct* requires an index name as input parameter. The command is being ignored.

### W-1552 (fct) No index set given.

Function fct requires an index set of type XPRBidxset as an input parameter. The command is being ignored.

### W-1555 Incorrect IIS index given (num).

The specified index value *num* does not correspond to an IIS set (IIS set indices are positive numbers). The command is being ignored.

### E-1560 No Xpress-BCL license found. Please contact Xpress Support to obtain a license

No valid BCL license has been found. If you did install a license, check whether you have copied it to the right place and that all environment variables and paths for BCL and the Xpress-Optimizer are set correctly.

### E-1561 (fct) Initialization failed (value: num).

Xpress-Optimizer could not be initialized (error code *num*).

### W-1562 (fct) Working with Student License.

BCL is running in Student mode; this mode implies restrictions to the available functionality and to the accepted problem size.

### E-1563 (fct) Inconsistency during matrix generation.

Internal error during the matrix generation.

### E-1565 (fct) Internal error.

Internal error during the matrix generation.

### E-1566 Name too long: 'name'.

A user-defined or BCL composed name exceeds the maximum length. (Remember that BCL adds indices to names if they already exist.)

### E-1567 (fct) Size limits of the Student License exceeded.

The specified model is too large to be run with the Student License.

### W-1568 Operation fct not allowed in Student License.

You are not authorized to execute function fct with the Student License of BCL.

### W-1570 XPRS: text

Refer to the Optimizer Reference Manual for the indicated error.

### E-1571 text

The initialization has not found a valid license.

### E-1575 (fct) Unexpected argument value val.

The value val lies outside the accepted range of values for the indicated function.

### W-1580 Unknown output file format format.

Refer to the documentation of function XPRBexportprob for admissible output format options.

### E-1582 Internal error writing MPS file.

Please contact Xpress Support.

### W-1587 Switch to cut mode.

The cut mode probably needs to be enabled (function XPRBsetcutmode) before this function is called.

### E-1591 (fct) Non-quadratic term.

A term of the objective function has a power higher than 2.

# **Appendix B**

# **Using BCL with the Optimizer library**

BCL provides both modeling and basic optimization functions, which correspond to the functionality of Xpress-Mosel, or of the Xpress-Modeler and the functions of the Xpress-Optimizer library in 'Console Mode', respectively. However, if the user wishes to access the more advanced features of the Optimizer, obtain additional information, or change algorithm settings, the relevant Optimizer library functions have to be used directly.

The following sections explain in more detail how to use Optimizer library functions within a BCL program. The first section lists those functions which are compatible with BCL. It is followed by some general remarks about initialization, loading the matrix and the use of indices. The last section contains some typical examples for the use of BCL-compatible Optimizer functions in BCL programs.

**Important:** If a program uses Optimizer library functions the Optimizer header file has to be included in addition to the BCL header file. That is, the first lines of the program should contain the following:

```
#include "xprb.h"
#include "xprs.h"
```

# **B.1** Switching between libraries

Generally speaking, there are two types of Optimizer library functions: those that access information about a problem or change settings for the search algorithms, and those that make changes to the problem definition. The first group of functions may be used in a BCL program without any problem. The second group requires the user to switch completely to the Optimizer library, for instance after a problem has been defined in BCL and the matrix has been loaded into the Optimizer.

# **B.1.1 BCL-compatible Optimizer functions**

The following Optimizer library functions may be used with BCL (however, some caution is required with all functions that take column or row indices as input parameters, see Section B.4 below. Furthermore, the solution information in BCL is only updated automatically at the end of the search, in the global callbacks—not for parallelized MIP—it needs to be updated by calling XPRBsync with the parameter XPRB\_XPRS\_SOL):

• setting and accessing problem and control parameters: functions XPRSsetintcontrol, XPRSgetintcontrol, XPRSgetintattrib etc.;

- output and saving: functions XPRSsave, XPRSwritebasis, XPRSrange, XPRSiis, XPRSwriteprtsol, XPRSwritesol, XPRSwriteprtrange, XPRSwriterange, XPRSgetlpsol, XPRSgetmipsol, XPRSwriteomni, XPRSwriteprob, all logging and solution callbacks with the exception of XPRSsetcbmessage that is used by BCL and must not be re-defined by the user;
- accessing information: all functions XPRSget...,;
- settings for algorithms: XPRSreaddirs, XPRSloaddirs, XPRSreadbasis, XPRSloadbasis, XPRSloadsecurevecs, XPRSscale, XPRSftran, XPRSbtran, all global callbacks;
- cut manager.

### **B.1.2** Incompatible Optimizer functions

The following Optimizer library functions may be used only after or in place of BCL:

- changing, adding, and deleting matrix elements: all functions XPRSadd..., XPRSchg..., XPRSdel...;
- solution algorithms: XPRSminim, XPRSmaxim, XPRSglobal;
- input of data or problem(s): XPRSreadprob, XPRSloadlp, XPRSloadglobal, XPRSloadgglobal, XPRSloadgp, XPRSalter, XPRSsetprobname;
- manipulation of the matrix: XPRSrestore;

Once any of the functions in the preceding list have been called for a given problem, the information held in BCL may be different from the problem in the Optimizer and it is not possible to update BCL accordingly. The program must therefore continue using only Optimizer library functions on that problem, that is, switch completely to the Optimizer library. The 'switching' from BCL to the Optimizer library always refers to a single problem. If other problems are being worked on in parallel, for which none of the above incompatible function have been called, users can continue to work with them using BCL functions.

### **B.2** Initialization and termination

The Optimizer library is initialized at the same time as BCL and so there is no need to call the Optimizer library initialization function, XPRSinit, from a user program. In standard use of BCL the function XPRBnewprob calls the BCL initialization function XPRBinit that automatically initializes the Optimizer if this is the first call to XPRBinit. In very large applications or integration with other systems it may be preferrable to call XPRBinit explicitly to separate the initialization from the definition of the problem(s).

At the end of the program, the normal BCL termination routine should be applied, first releasing any memory associated to problems using XPRBdelprob and subsequently calling XPRBfree to tidy up. These routines also free memory associated with the Optimizer library and hence neither of the XPRSdestroyprob or XPRSfree functions must be used. However, if one wishes to continue working with the Optimizer after terminating BCL, the Optimizer needs to be initialized (possibly before initializing BCL) and terminated separately.

Thus, the standard use of BCL is as follows:

Integration of a BCL problem into some larger application:

# **B.3** Loading the matrix

BCL loads the matrix into the Optimizer library whenever (through BCL) an action is required from the Optimizer and the matrix in the Optimizer does not correspond to the one in BCL. This means, if a user wishes to switch to using Optimizer library commands, for instance for performing the optimization, he should explicitly load the current BCL problem into the Optimizer (function XPRBloadmat).

Since both BCL and the Optimizer require separate problem pointers to specify the problem being worked on, there is an issue about how to obtain the Optimizer problem pointer referring to a problem just loaded by BCL. Such issues are handled using the function XPRBgetXPRSprob, which returns the required Optimizer pointer. It should be noted that no call to XPRScreateprob is necessary in this instance, as the problem is created by BCL at the point that it is first passed to the Optimizer.

Standard use of BCL:

Switch to using the Optimizer library after problem input with BCL:

```
XPRBprob bcl_prob;
XPRSprob opt_prob;
XPRBarrvar x;
int i, cols, len, offset;
double *sol;
char *names;
bcl_prob = XPRBnewprob("Example1"); /* Initialize BCL (and the Optimizer
                                 library) and create a new problem */
x = XPRBnewarrvar(bcl_prob, 10, XPRB_PL, "x", 0, 100);
/* Define the rest of the problem */
XPRBloadmat(bcl_prob); /* Load matrix into the Optimizer */
opt_prob = XPRBgetXPRSprob(bcl_prob);
/* Get the Optimizer problem */
XPRSmaxim(opt_prob,""); /* Maximize the LP problem */
XPRSgetintattrib(opt_prob, XPRS_ORIGINALCOLS, &cols);
                               /* Get the number of columns */
sol = malloc(cols * sizeof(double));
XPRSgetlpsol(opt_prob, sol, NULL, NULL, NULL);
                                /* Get entire primal solution */
XPRSgetnamelist(opt_prob, 2, NULL, 0, &len, 0, cols-1);
                                /\star Get number of bytes required for
         retrieving names */
names = (char *) malloc(len*sizeof(char));
```

### **B.4** Indices of matrix elements

The row and column indices that are returned by the BCL functions XPRBgetrownum and XPRBgetcolnum correspond to the position of variables and constraints in the unpresolved matrix with empty rows or columns removed. The position of matrix elements may be modified by the presolve/preprocessing algorithms. That means, if these algorithms are not switched off (control parameters XPRS\_PRESOLVE and XPRS\_MIPPRESOLVE), the indices for variables and constraints held by BCL should not be used with any Optimizer library functions. The same rule applies to any other variable or constraint-specific information, such as solution and dual values. This problem does *not* occur within BCL (that is, if only BCL functions are used) since the solution information is accessible only after the optimization run has finished and the postsolve has been performed by the Optimizer.

An exception from the rule stated above are the Optimizer library functions XPRSgetlpsol / XPRSgetmipsol: XPRSgetlpsol may be used, for instance, in Optimizer library callback functions during the global search to access the current solution values, and in combination with the indices for variables and constraints held by BCL. This is possible because XPRSgetlpsol / XPRSgetmipsol return the postsolved solution (depending on the setting of the control parameter XPRS\_SOLUTIONFILE).

# **B.5** Using BCL-compatible functions

The Optimizer library functions that are most likely to be used in a BCL program are those for setting and accessing control and problem parameters, as shown in the following examples. The control parameters can be set and accessed at any time after the software has been initialized (see Section B.2). The problem attributes only return the problem-specific values once the problem has been loaded into the Optimizer. Note that all the parameters take their default values at the beginning of a BCL program but they are *not* reset if several problems are solved in a single program and changes are made to the parameter values along the way.

Setting control parameters:

### Accessing problem parameters:

```
int rows;
```

Another likely set of functions are the Optimizer library callbacks for solution printout and possibly for directing the branch and bound search (see the remarks about indices in Section B.4):

```
void XPRS_CC printsol(XPRSprob opt_prob,void *my_object)
 XPRBprob bcl_prob
 XPRBvar x;
 int num;
 bcl_prob = (XPRBprob)my_object;
 XPRSgetintattrib(opt_prob, XPRS_MIPSOLS, &num);
                                /\star Get number of the solution \star/
 XPRBsync(bcl_prob, XPRB_XPRS_SOL);
                                /* Update BCL solution values */
 XPRBprintf(bcl_prob, "Solution %d: Objective value: qn",
              num, XPRBgetobjval(bcl_prob));
 x = XPRBgetbyname(bcl_prob, "x_1", XPRB_VAR);
  \label{eq:condition} \mbox{if}(\mbox{XPRBgetcolnum}(\mbox{x}) > -1) \qquad \  \  / \star \mbox{ Test whether variable is in the}
                                   matrix */
    XPRBprintf(bcl_prob, "%s: %g\n", XPRBgetvarname(x), XPRBgetsol(x));
int main(int argc, char **argv)
 XPRBprob bcl_prob;
 XPRSprob opt_prob;
 XPRBvar x;
 bcl_prob = XPRBnewprob("Example1");  /* Initialize BCL (and the Optimizer
                                    library) and create a new problem */
 x = XPRBnewvar(bcl_prob, XPRB_BV, "x_1", 0, 1); /* Define a variable */
                                /* Define the rest of the problem */
 opt_prob = (XPRSprob) XPRBgetXPRSprob(bcl_prob);
 XPRSsetcbintsol(opt_prob, printsol, bcl_prob);
                                /* Define an integer solution callback */
                                /\star Maximize the MIP problem \star/
 XPRBmaxim(bcl_prob, "g");
```

**Note:** The synchronization between BCL and the Optimizer during the MIP search can *only* be used with standard, single-thread MIP. In the case of parallel MIP solving solution information can only be accessed through the Optimizer library functions whereby it is possible to use the column or row indices saved for BCL modeling objects as shown below.

```
/* Create the solution array */
XPRSgetintattrib(oprob, XPRS_MIPSOLS, &num); /* Get number of the solution */
XPRSgetlpsol(oprob, sol, NULL, NULL, NULL); /* Get the solution values */
XPRSgetdblattrib(oprob, XPRS_LPOBJVAL, &objval);
printf("Solution %d: Objective value: %g\n", num, objval);
x = XPRBgetbyname(bprob, "x_1", XPRB_VAR);
if(XPRBgetcolnum(x)>-1)
printf("%s: %g\n", XPRBgetvarname(x), sol[XPRBgetcolnum(x)]);
free(sol);
```

### B.6 Using the Optimizer with BCL C++

Everything that has been said above about the combination of BCL and Xpress-Optimizer functions remains true if the BCL program is written in C++.

The examples of BCL-compatible Optimizer functions in the previous section become:

Setting and accessing parameters:

#### Using Xpress-Optimizer callbacks (non-parallel MIP):

```
void XPRS_CC printsol(XPRSprob opt_prob, void *my_object)
 XPRBprob *bcl_prob
 XPRBvar x;
 int num;
 bcl_prob = (XPRBprob*)my_object;
 XPRSgetintattrib(opt_prob, XPRS_MIPSOLS, &num);
                             // Get number of the solution
 bcl_prob->sync(XPRB_XPRS_SOL);
                             // Update BCL solution values
 cout << "Solution " << num << ": Objective value: ";</pre>
 cout << bprob->getObjVal() << endl;</pre>
 x = bcl_prob->getVarByName("x_1");
 // matrix
   cout << x.getName() << ": " << x.getSol() << endl;</pre>
int main(int argc, char **argv)
 XPRBprob bcl_prob;
 XPRSprob opt_prob;
 XPRBwar x:
 bcl_prob = XPRBnewprob("Example1"); // Initialize BCL (and the Optimizer
                             // library) and create a new problem
 x = bcl_prob.newVar("x_1", XPRB_BV); // Define a variable
```

**Note:** The synchronization between BCL and the Optimizer during the MIP search can *only* be used with standard, single-thread MIP. In the case of parallel MIP solving solution information can only be accessed through the Optimizer library functions whereby it is possible to use the column or row indices saved for BCL modeling objects as shown below.

```
void XPRS_CC printsol(XPRSprob opt_prob, void *my_object)
 XPRBprob *bcl_prob
 XPRBvar x:
 int num, ncol;
 double *sol, objval;
 bcl_prob = (XPRBprob*)my_object;
 XPRSgetintattrib(opt_prob, XPRS_ORIGINALCOLS, &ncol);
 // Get the number of columns sol = new double[ncol]; // Create the solution array
 XPRSgetintattrib(opt_prob, XPRS_MIPSOLS, &num);
                               // Get number of the solution
 XPRSgetlpsol(opt_prob, sol, NULL, NULL, NULL); // Get the solution
 XPRSgetdblattrib(opt_prob, XPRS_LPOBJVAL, &objval);
 cout << "Solution " << num << ": Objective value: " << objval << endl;</pre>
 x = bcl_prob->getVarByName("x_1");
 if (x.getColNum()>-1) // Test whether variable is in the
                               // matrix
   cout << x.getName() << ": " << sol[x.getColNum()] << endl;</pre>
 delete [] sol;
```

As in the C case, it is possible within a BCL program written in C++ to switch entirely to Xpress-Optimizer (see Section B.3).

### **B.7** Using the Optimizer with BCL Java

Starting with Release 3.0 of BCL it is possible to combine BCL Java problem definition with direct access to the Optimizer problem in Java. All that is said in the previous sections about BCL-compatible functions remains true. The only noticeable difference is that the Optimizer Java needs to be initialized explicitly (by calling XPRSinit) before the Optimizer problem is accessed.

The following are Java implementations of the code extracts showing the use of BCL-compatible functions:

Setting and accessing parameters (this code throws the exceptions XPRSprobException and XPRSexception):

#### Using Xpress-Optimizer callbacks (non-parallel MIP):

```
static class IntSolCallback implements XPRSintSolListener
 public void XPRSintSolEvent(XPRSprob opt_prob, Object my_object)
   XPRBprob bcl_prob
   XPRBvar x;
   int num;
   bcl_prob = (XPRBprob)my_object;
     num = opt_prob.getIntAttrib(XPRS.MIPSOLS);
                             /\star Get number of the solution \star/
     bcl_prob.sync(XPRB.XPRS_SOL);
                             /* Update BCL solution values */
     System.out.println("Solution " + num + ": Objective value: " +
                       bcl_prob.getObjVal());
     x = bcl_prob.getVarByName("x_1");
     if(x.getColNum()>-1) /* Test whether variable is in the
                              matrix */
       System.out.println(x.getName() + ": " + x.getSol());
   catch(XPRSprobException e) {
     System.out.println("Error " + e.getCode() + ": " + e.getMessage());
 }
public static void main(String[] args) throws XPRSexception
 XPRB bcl;
 XPRBprob bcl_prob;
 XPRSprob opt_prob;
 IntSolCallback cb;
 XPRBvar x;
 bcl = new XPRB();
                                    /* Initialize BCL */
 XPRS.init();
                                     /* Initialize Xpress-Optimizer */
 x = bcl_prob.newVar("x_1", XPRB_BV); /\star Define a variable \star/
                             /* Define the rest of the problem */
 opt_prob = bcl_prob.getXPRSprob();
 cb = new IntSolCallback();
 opt_prob.addIntSolListener(cb, bcl_prob);
                          /* Define an integer solution callback */
 bcl_prob.maxim("g");
                             /* Maximize the MIP problem */
```

**Note:** The synchronization between BCL and the Optimizer during the MIP search can *only* be used with standard, single-thread MIP. In the case of parallel MIP solving solution information can only be accessed through the Optimizer library functions whereby it is possible to use the column or row indices saved for BCL modeling objects as shown below.

```
static class IntSolCallback implements XPRSintSolListener
{
   public void XPRSintSolEvent(XPRSprob opt_prob, Object my_object)
   {
```

```
XPRBprob bcl_prob
XPRBvar x;
int num;
double [] sol;
bcl_prob = (XPRBprob)my_object;
try {
 ncol = opt_prob.getIntAttrib(XPRS.ORIGINALCOLS);
                           /\star Get the number of columns \star/
 sol = new double[ncol];
  opt_prob.getSol(sol, null, null); /* Get the solution */
  num = opt_prob.getIntAttrib(XPRS.MIPSOLS);
                           /\star Get number of the solution \star/
  System.out.println("Solution " + num + ": Objective value: " +
                     opt_prob.getDblAttrib(XPRS.LPOBJVAL));
  x = bcl_prob.getVarByName("x_1");
  if(x.getColNum()>-1)
                          /\star Test whether variable is in the
                             matrix */
    System.out.println(x.getName() + ": " + sol[x.getColNum()]);
 sol = null;
catch(XPRSprobException e) {
 System.out.println("Error " + e.getCode() + ": " + e.getMessage());
```

## **Appendix C**

## Working with cuts in BCL

This chapter describes an extension to BCL that enables the user to define cuts in a similar way to constraints. Although cuts are just additional constraints, they are treated differently by BCL. To start with, they are defined as a separate type (XPRBcut instead of XPRBctr). Besides the type, the following differences between the representation and use of constraints and cuts in BCL may be observed:

- Cuts cannot be non-binding or ranged.
- Cuts are not stored with the problem, this is up to the user.
- Cuts have no names, but they have got an integer indicating their classification or identification number.
- Function XPRBdelcut deletes the cut definition in BCL, but does not influence the problem in Xpress-Optimizer if the cut has already been added to it.
- Cuts are added to the problem while it is being solved without having to regenerate the matrix; they can only be added to the matrix (using function XPRBaddcuts) in one of the callback functions of the Xpress-Optimizer cut manager (see the Xpress-Optimizer manual). Furthermore, they can only be defined on variables that are already contained in the matrix.

The following functions are available in BCL for handling cuts:

XPRBaddcutarrterm	Add multiple linear terms to a cut.	p. 33
XPRBaddcuts	Add cuts to a problem.	p. <mark>34</mark>
XPRBaddcutterm	Add a term to a cut.	p. 35
XPRBdelcut	Delete a cut definition.	p. 49
XPRBdelcutterm	Delete a term from a cut.	p. 50
XPRBgetcutid	Get the classification or identification number of a cut.	p. 69
XPRBgetcutrhs	Get the RHS value of a cut.	p. <mark>70</mark>
XPRBgetcuttype	Get the type of a cut.	p. <mark>71</mark>
XPRBnewcut	Create a new cut.	p. 115
XPRBnewcutarrsum	Create a sum cut with individual coefficients (i ci xi).	p. 116
XPRBnewcutprec	Create a precedence cut (v1+dur v2).	p. 117

XPRBnewcutsum	Create a sum cut (i xi).	p. 118
XPRBprintcut	Print out a cut.	p. 130
XPRBsetcutid	Set the classification or identification number of a cut.	p. 146
XPRBsetcutmode	Set the cut mode.	p. 147
XPRBsetcutterm	Set a cut term.	p. 148
XPRBsetcuttype	Set the type of a cut.	p. 149

### C.1 Example

The following example shows how the Xpress-Optimizer node cut manager callback may be defined to add cuts during the branch and bound search. Function XPRBaddcuts that adds the cuts to the problem in Xpress-Optimizer may only be called from one of the cut manager callback functions. Nevertheless, cuts may be defined at any place in the program after BCL has been initialized and the relevant variables have been defined. In order to keep the present example simple, we only create and add cuts at a single node, they are therefore created in the cut manager callback immediately before they are added to the problem. More realistically, cuts may be generated subject to a certain search tree depth or depending on the solution values of certain variables in the current LP-relaxation.

```
#include <stdio.h>
#include "xprb.h"
#include "xprs.h"
XPRBvar start[4];
int XPRS_CC usrcme(XPRSprob oprob, void* vd)
XPRBcut ca[2]:
int num;
int i=0;
XPRBprob bprob;
bprob = (XPRBprob) vd;
                                         /* Get the BCL problem */
XPRSgetintattrib(oprob, XPRS_NODES, &num);
if(num == 2)
                                       /* Only generate cuts at node 2 */
                                                    /* ca0: s_1+2 \le s_0 */
  ca[0] = XPRBnewcutprec(bprob, start[1], 2, start[0], 2);
  ca[1] = XPRBnewcut(bprob, XPRB_L, 2); /* cal: 4*s_2 - 5.3*s_3 <= -17 */
  XPRBaddcutterm(ca[1], start[2], 4);
  XPRBaddcutterm(ca[1], start[3], -5.3);
  XPRBaddcutterm(ca[1], NULL, -17);
  printf("Adding constraints:\n");
  for(i=0;i<2;i++) XPRBprintcut(ca[i]);</pre>
  if(XPRBaddcuts(bprob, ca, 2)) printf("Problem with adding cuts.\n");
 return 0;
                                         /* Call this func. once per node */
int main(int argc, char **argv)
 XPRBprob prob;
XPRSprob oprob:
 prob=XPRBnewprob("CutExpl");
                                        /* Initialization */
 for(j=0;j<4;j++) start[j] = XPRBnewvar(prob, XPRB_PL, "start", 0, 500);</pre>
                         /* Define constraints and an objective function */
 XPRBsetcutmode(prob, 1); /* Enable the cut mode */
 oprob = XPRBgetXPRSprob(prob);
                                        /* Get the Optimizer problem */
```

```
XPRSsetcbcutmgr(oprob, usrcme, prob);  /* Def. the cut manager callback */
XPRBsolve(prob, "g");  /* Solve the MIP problem */
...  /* Solution output */
return 0;
```

### C.2 C++ version of the example

With BCL C++, the implementation of the cut example is similar to what we have seen in the previous section since the same Xpress-Optimizer functions are used.

```
#include <iostream>
#include "xprb_cpp.h"
#include "xprs.h"
using namespace std;
using namespace :: dashoptimization;
XPRBvar start[NJ];
                                      // Initialize BCL and a new problem
XPRBprob p("Jobs");
int XPRS_CC usrcme(XPRSprob oprob, void* vd)
XPRBcut ca[2];
int num;
 int i=0;
XPRBprob *bprob;
bprob = (XPRBprob*) vd;
                                      // Get the BCL problem
XPRSqetintattrib (oprob, XPRS_NODES, &num);
 if(num == 2)
                                      // Only generate cuts at node 2
 ca[0] = bprob -> newCut(start[1] + 2 <= start[0], 2);
 ca[1] = bprob - newCut(4*start[2] - 5.3*start[3] <= -17, 2);
  cout << "Adding constraints:" << endl;</pre>
  for(i=0;i<2;i++) ca[i].print();
  if(bprob->addCuts(ca,2)) cout << "Problem with adding cuts." << endl;</pre>
                                      // Call this function once per node
 return 0;
int main(int argc, char **argv)
XPRSprob oprob;
 for(j=0;j<4;j++) start[j] = p.newVar("start");</pre>
                // Define constraints and an objective function
// Enable the cut mode
p.setCutMode(1);
 XPRSsetcbcutmgr(oprob, usrcme, &p);
                                     // Def. the cut manager callback
// Solve the problem as MIP
p.solve("g");
                                      // Solution output
return 0;
}
```

### C.3 Java version of the example

As is explained in Section B.7, before accessing directly the problem held in Xpress-Optimizer we need to initialize explicitly the Optimizer Java. The cut manager callback is implemented in Java by the class 'cutMgrListener'.

```
import java.io.*;
import com.dashoptimization.*;
public class xbcutex
{
static XPRBvar[] start;
static XPRB bcl;
 static class CutMgrCallback implements XPRScutMgrListener
 public int XPRScutMgrEvent(XPRSprob oprob, Object data)
  XPRBprob bprob;
  XPRBcut[] ca;
  int num, i;
  bprob = (XPRBprob) data;
                                     /\star Get the BCL problem \star/
   try
   num = oprob.getIntAttrib(XPRS.NODES);
   if(num == 2)
                                       /* Only generate cuts at node 2 */
    ca = new XPRBcut[2];
    ca[0] = bprob.newCut(start[1].add(2) .lEql(start[0]), 2);
    ca[1] = bprob.newCut(start[2].mul(4) .add(start[3].mul(-5.3)) .lEql(-17), 2);
    System.out.println("Adding constraints:");
    for(i=0;i<2;i++) ca[i].print();
    bprob.addCuts(ca);
   catch(XPRSprobException e)
   System.out.println("Error " + e.getCode() + ": " + e.getMessage());
  }
  return 0;
                                       /* Call this method once per node */
 }
 public static void main(String[] args) throws XPRSexception
 XPRBprob p;
 XPRSprob oprob;
 CutMgrCallback cb;
 bcl = new XPRB();
                                       /* Initialize BCL */
 p = bcl.newProb("Jobs");
                                       /* Create a new problem */
 XPRS.init();
                                       /* Initialize Xpress-Optimizer */
 start = new XPRBvar[4];
                                       /* Create 'start' variables */
 for (j=0; j<4; j++) start[j] = p.newVar("start");
                       /* Define constraints and an objective function */
 oprob = p.getXPRSprob();
                                       /* Get Optimizer problem */
 p.setCutMode(1);
                                       /\star Enable the cut mode \star/
 cb = new CutMgrCallback();
 oprob.addCutMgrListener(cb, p);
                                       /* Def. the cut manager callback */
 p.solve("g");
                                       /* Solve the problem as MIP */
                                       /* Solution output */
}
}
```

# Index

Symbols	parallel MIP, 278, 280, 281
*, 211	printing, <mark>6, 24, 45</mark>
+, 211	change
+=, 190, 204, 210, 216, 246	constraint type, 9
-, 211	variable type, 7, 169, 258
-=, <del>190, 204, 210</del>	column order, 144, 185, 238
<=, 244	constraint
=, 190, 204, 210, 246	activity, 11, 60, 192
==, 244	add array, 9, 32
>=, 244	add linear expression, 191
[] <b>, 216</b>	add quadratic term, 37
	add term, 9, 40, 191
A satisface to 14, 60, 403	add terms, 32
activity value, 11, 60, 192	change type, <mark>9, 145, 202</mark>
add	class, 189, 267
index element, 36, 217	creation, 9, 114, 233
array, 12, 171	definition, 9, 114, 233
add entry, 143	delayed, <mark>72, 197, 199</mark>
append, 41	delete, <mark>9, 48, 199, 224</mark>
create, 8	delete coefficient, 9
delete, 46	delete quadratic term, 52
incremental definition, 8	delete term, 55, 192
name, 8, 61	dual, 11, 73, 193
print, 20	finding, <mark>225</mark>
size, 8, 62	get range, <mark>9, 90, 194, 195</mark>
terminate, <mark>56</mark>	get RHS, <mark>9</mark> , <mark>92, 195</mark>
D.	get type, <mark>9, 68, 197</mark>
B	index, <mark>9, 93, 196</mark>
basis	indicator, 80, 81, 194, 198, 200
class, 187, 267	model cut, <mark>9, 85, 198</mark>
delete, 11, 47, 188	name, <mark>9, 66, 194</mark>
load, 11, 107, 230	number, <mark>93, 196</mark>
save, 11, 142, 238	precedence, 121
validity check, 188	print, <mark>20, 129, 198</mark>
BCL	ranging information, 67, 196
version number, 7, 104, 184	set coefficient, 9
bound fix 7 50 353	set delayed, 151
fix, 7, 59, 252	set indicator, 154
get, 7, 63, 253, 256	set model cut, 9, 157, 200
integer limit, 7, 82, 156, 253, 258	set quadratic term, 160
lower, 7, 155, 258	set range, <mark>9</mark> , 161, 201
semi-continuous limit, 7, 82, 156, 253, 258	set term, 165, 202
upper, 7, 166, 259	set type, <mark>145, 202</mark>
branching directive	slack, 11, 95, 197
SOS, 19, 164, 250	sum, <mark>126</mark>
variable, <mark>7, 167, 257</mark>	sum with coefficients, 112
C	validity check, 198
C callback	copy
error messages, 7, 24, 44	expression, 212
messages, 6, 24, 45	create

index set, 119, 176, 235, 262	E
cut	E-1502, <mark>270</mark>
add array, <mark>33</mark>	E-1504, 270
add linear expression, 205	E-1505, <mark>270</mark>
add term, 35, 206	E-1506, <b>270</b>
add terms, 33	E-1507, 270
class, 204, 267	E-1508, <mark>270</mark>
classification, 69, 207	E-1509, <mark>270</mark>
creation, 115, 234	E-1510, <mark>270</mark>
definition, 115, 234	E-1512, <mark>270</mark>
delete, 49, 208, 224	E-1515, <mark>271</mark>
delete term, 50, 206	E-1521, <mark>271</mark>
get RHS, <mark>70</mark> , 207	E-1522, <mark>271</mark>
get type, 71, 207	E-1523 <mark>, 271</mark>
identification, 69, 207	E-1524 <b>, <mark>271</mark></b>
model, 9, 85, 157, 198, 200	E-1526 <mark>, 271</mark>
precedence, 117	E-1530 <mark>, 271</mark>
print, 130, 208	E-1531 <mark>, 271</mark>
set classification, 146, 208	E-1535 <b>, <mark>272</mark></b>
set identification, 146, 208	E-1536 <mark>, 272</mark>
set term, 148, 209	E-1538 <mark>, 272</mark>
set type, 149, 209	E-1539, <mark>272</mark>
sum, 118	E-1540, <mark>272</mark>
sum with coefficients, 116	E-1541, <mark>272</mark>
switch mode, 147, 239	E-1542, <mark>272</mark>
validity check, 207	E-1543, <mark>272</mark>
cut mode, 147, 239	E-1545, <mark>272</mark>
cuts	E-1546, <mark>272</mark>
add, 34, 223	E-1547, <mark>272</mark>
333, 5., 225	E-1550, <mark>272</mark>
D	E-1560, <mark>273</mark>
data	E-1561, <mark>273</mark>
input, 137, 139, 176, 262	E-1563, <mark>273</mark>
reading, 137, 139	E-1565, <mark>273</mark>
data input, 16	E-1566, <mark>273</mark>
decimal sign	E-1567, <mark>273</mark>
change, 6, 150	E-1571, <mark>273</mark>
delayed constraint, 72, 151, 197, 199	E-1575, <mark>273</mark>
delete	E-1582, <mark>273</mark>
array, <mark>46</mark>	E-1591, <mark>273</mark>
basis, 188	error
constraint, <mark>9, 48, 199, 224</mark>	exit, 6, 153
constraint coefficient, 9	error callback, 7, 24, 44
constraint term, 55, 192	error handling, 6, 24, 153
cut, 49, 208, 224	error message, 7, 24, 44
expression term, 213	expression
index set, 219	add expression, 212
problem, 5, 51	add term, 212
set element, 19	class, 210, 267
set member, <mark>54, 248</mark>	constant multiplication, 213
SOS, 19, 53, 224	copy, <mark>212</mark>
dictionary	delete term, 213
size, 152, 239	<u>-</u>
directive	evaluation. 213
delete, 42, 223	evaluation, 213 linear, 182, 268
	linear, 182, 268
	linear, 182, 268 multiplication, 213
SOS, 19, 164, 176, 250, 262	linear, 182, 268 multiplication, 213 negation, 214
	linear, 182, 268 multiplication, 213 negation, 214 quadratic, 182, 268
SOS, 19, 164, 176, 250, 262 variable, 7, 14, 167, 257 directives	linear, 182, 268 multiplication, 213 negation, 214
SOS, 19, 164, 176, 250, 262 variable, 7, 14, 167, 257	linear, 182, 268 multiplication, 213 negation, 214 quadratic, 182, 268

F	linear expression, see expression
file	linear relation, see relation
reading, <mark>16</mark>	load matrix, 6
find by name, 64	load MIP solution, 109, 231
constraint, 225	logic constraint, see indicator constraint
index set, 226	logic constraint, see malcator constraint
SOS, 229	М
	matrix
variable, 229	
format	add cuts, 34, 223
real numbers, 162, 186, 241	column ordering, 144, 185, 238
	generation, 108, 231
G	loading, <mark>6</mark>
garbage collection, 265	output, 21, 57, 176, 225, 262
generate matrix, 108, 231	matrix generation
getCRef, 181	column order, 144, 185, 238
getCtrByName, 181	maximize, 11, 110, 170, 232, 242
getVarByName, 181	message level, 6, 158, 179, 185, 240, 265
getXPRSprob, 268	minimize, 11, 111, 170, 233, 242
geeningprob, 200	MIPPRESOLVE, 277
I	MIQP, see Mixed Integer Quadratic Programming
IIS, see irreducible infeasible set	Mixed Integer Quadratic Programming, 22
incremental definition	model cut, 9, 157, 200
array, 8	modeling object
index	finding, <mark>64</mark>
constraint, <mark>9, 93, 196</mark>	
variable, <mark>7, 65, 252</mark>	N
index set, 16	name
add element, 16, 36, 217	array, <mark>8, 61</mark>
class, 216, 267	composing of, 120
create, 16, 176, 262	constraint, 9, 66, 194
creation, 119, 235	dictionary, 152, 239
delete, 219	index set, 16, 76, 218
element name, 16, 75, 218	index set element, 16, 75, 218
find element, 16, 74, 218	problem, 88, 227
	SOS, 19, 97, 248
finding, 226	
index number, 16, 74, 218	variable, 7, 101, 253
name, 16, 76, 218	namespace, 174
print, 20, 132, 219	negation
size, 16, 77, 218	expression, 214
validity check, 219	number
indicator constraint, 154, 194, 198, 200	IIS, <mark>86, 227</mark>
sense, <mark>80</mark>	
variable, <mark>81</mark>	0
initialization, 5, 106, 122, 222, 273	objective
explicit, 184	get sense, <mark>10, 94, 229</mark>
input	quadratic, 22
decimal sign, 6, 150	set sense, 10, 163, 241
	value, 11, 87, 228
file, 137, 139, 176, 262	objective function, 159, 240
input file, 16	print, 133, 237
interface pointer, 100, 168	optimize, 11, 170, 242
callback, 43	
irreducible infeasible set	Optimizer problem, 105, 230
constraints, 78	output
number, 86, 227	file, 21, 57, 225
variables, 78	redirection, 179, 265
isValid, 181	output level, 6, 158, 179, 185, 240, 265
•	output stream, <mark>265</mark>
L	
lazy constraint, see delayed constraint	Р
license, 5, 106, 273	package, <mark>260</mark>
	narallel MIP 278 280 281

partial integer	get values, 9
get limit, <mark>7, 82, 253</mark>	ranging information
set limit, 7, 156, 258	constraint, 67, 196
precedence constraint, 10, 121	variable, 102, 255
precedence cut, 117	read
PRESOLVE, 277	data line, 137, 139
print	reduced cost value, 11, 91, 254
array, <mark>20, 128</mark>	reference constraint, 19, 124
constraint, 20, 129, 198	relation, 182, 268
cut, 130, 208	class, 244, 267
index set, 20, 132, 219	get type, 245
objective function, 133, 237	- · · · · · · · · · · · · · · · · · · ·
	linear, 182
problem, 20, 134, 176, 237, 262	quadratic, 182
program output, 131	reset
SOS, 20, 135, 249	problem, 141, 237
text, 131	RHS, 9, 70, 92, 195, 207
variable, 20, 136, 257	running time, 99, 183
print flag, 6, 158, 185, 240	
printing	S
decimal sign, 6, 150	scheduling, 11
printing callback, 6, 24, 45	security system, 5
priority, 14	semi-continuous
delete, 42, 223	get limit, <mark>7, 82, 253</mark>
SOS, 19, 164, 250	set limit, 7, 156, 258
variable, 7, 167, 257	semi-continuous integer
problem	get limit, <mark>7, 82, 253</mark>
add cuts, 34, 223	set limit, 7, 156, 258
class, 220, 267	sense
delete, 5, 51	objective function, 10, 94, 163, 229, 241
delete basis, 11, 47	set
file output, 21, 57, 225	cut mode, 147, 239
initialization, 5, 122, 222	index, 16
load basis, 11, 107, 230	size
LP status, 11, 83, 226	array, 8, 62
maximize, 110, 232	dictionary, 152, 239
minimize, 111, 233	index set, 16, 77, 218
	size limit, 273
MIP status, 11, 84, 227	slack values, 11, 95, 197
objective value, 11, 87, 228	
output, 5, 134, 237	solution, 11, 96, 255
print, 21, 176, 262	load, 109, 231
reset, 141, 237	objective, 11, 87, 228
save basis, 11, 142, 238	solution value
solve, 11, 170, 242	expression, 213
status, 11, 89, 228	solve, 11, 110, 111, 170, 232, 233, 242
synchronization, 172, 243	SOS
program output	add array, 19, 38
print, <mark>20, 131</mark>	add element, 19
	add linear expression, 247
Q	add member, 39, 247
QCQP, see Quadratically Constrained Quadratic	add members, 38
Programming	class, 246, 267
QP, see Quadratic Programming	creation, 19, 123–125, 176, 235, 262
quadratic expression, see expression	delete, 19, 53, 224
Quadratic Programming, 22	delete element, 19
quadratic term, 37, 160	delete member, 54, 248
delete, <mark>52</mark>	finding, 229
Quadratically Constrained Quadratic	name, 19, 97, 248
Programming, 22	print, 20, 135, 249
<u> </u>	set directive, 19, 164, 250
R	type, 19, 98, 249
range, 9, 90, 161, 194, 195, 201	type, 15, 50, 275

validity check, <mark>249</mark>	W-1514 <mark>, 271</mark>
weights, 125	W-1516 <b>, 271</b>
sqr, 215	₩-1518 <b>, <mark>271</mark></b>
square, 215	₩-1519 <b>, <mark>271</mark></b>
status	W-1520 <b>, <mark>271</mark></b>
LP, 11, 83, 226	W-1525 <b>, <mark>271</mark></b>
MIP, 11, 84, 227	W-1527 <b>, 271</b>
problem, 11, 89, 228	W-1551 <b>, 272</b>
Student Edition, 130	W-1552 <mark>, 272</mark>
Student mode, 273	W-1555 <mark>, 272</mark>
student version, 22, 57, 129, 132–135, 198, 208,	W-1562 <mark>, 273</mark>
219, 225, 237, 249, 257	W-1568, 273
sum constraint, 10, 112, 126	W-1570, 273
sum cut, 118	W-1580, <mark>273</mark>
sam cay 110	W-1587, 273
T	W 1307, 273
table	X
sparse, 16	xbcut, 115
time measure, 99, 183	XPRB, 183
type	XPRB.getTime, 183
constraint, 9, 68, 145, 197, 202	
cut, 71, 149, 207, 209	XPRB.getVersion, 183
relation, 245	XPRB.init, 184
	XPRB.setColOrder, 184
SOS, 19, 98, 249 variable, 7, 103, 169, 256, 258	XPRB.setMsgLevel, 185
variable, 7, 105, 109, 250, 256	XPRB.setRealFmt, 185
V	XPRB_ARR, 64
variable	XPRB_BV, 103, 113, 127, 169, 236, 256, 258, 268
array, 171	XPRB_CTR, 64
array of, 8, 113	XPRB_DICT_IDX, 152, 239
change type, 7, 169, 258	XPRB_DICT_NAMES, 152, 239
class, 251, 267	XPRB_DIR, 89, 228
	XPRB_DN, 164, 167, 249, 257
creation, 7, 127, 236	XPRB_E, 68, 71, 112, 114-116, 118, 126, 145, 149,
deletion callback, 43	197, 202, 207, 209, 244, 245
finding, 229	XPRB_ERR <b>, 44</b>
fix value, 7, 59, 252	XPRB_FGETS <b>, 137, 139</b>
get bounds, 7, 63	XPRB_G, 68, 71, 112, 114–116, 118, 126, 145, 149,
get limit, 7, 82, 253	197, 202, 207, 209, 244, 245
get lower bound, 253	XPRB_GEN, 89, 228
get type, 7, 103, 256	XPRB_IDX <b>, 64</b>
get upper bound, 256	XPRB_L, 68, 71, 112, 114-116, 118, 126, 145, 149,
index, 7, 65, 252	197, 202, 207, 209, 244, 245
interface pointer, 100, 168	XPRB_LCOST, 102, 254
lower bound, 7, 155, 258	XPRB_LOACT, 67, 102, 196, 254
name, 7, 101, 253	XPRB_LP, 57, 225
number, 65, 252	XPRB_LP_CUTOFF, 83, 226
print, 20, 136, 257	XPRB_LP_CUTOFF_IN_DUAL, 83, 226
print array, 128	XPRB_LP_INFEAS, 83, 226
ranging information, 102, 255	XPRB_LP_OPTIMAL, 83, 226
reduced cost, 11, 91, 254	XPRB_LP_UNBOUNDED, 83, 226
set directive, 7, 167, 257	XPRB_LP_UNFINISHED, 83, 226
set limit, <mark>7, 156, 258</mark>	XPRB_LP_UNSOLVED, 83, 226
set type, <mark>169, 258</mark>	XPRB_MAXIM, 94, 163, 228, 241
solution, 11, 96, 255	XPRB_MINIM, 94, 163, 228, 241
upper bound, 7, 166, 259	XPRB_MIP_INFEAS, 84, 227
validity check, <mark>256</mark>	XPRB_MIP_LP_NOT_OPTIMAL, 84, 227
variable types, 1	XPRB_MIP_LP_OPTIMAL, 84, 227
version number, 7, 104, 184	XPRB_MIP_NO_SOL_FOUND, 84, 227
	XPRB_MIP_NOT_LOADED, 84, 227
W	XPRB_MIP_OPTIMAL, 84, 227
W-1513, <mark>270</mark>	

```
XPRB MIP SOLUTION, 84, 227
                                                   XPRBctr.isDelayed, 197
XPRB_MOD, 89, 228
                                                   XPRBctr.isIndicator, 198
XPRB MPS, 57, 225
                                                   XPRBctr.isModCut, 198
XPRB_N, 68, 112, 114, 126, 145, 197, 202, 244, 245
                                                   XPRBctr.isValid, 198
XPRB_PD, 164, 167, 249, 257
                                                   XPRBctr.print, 198
XPRB_PI, 103, 113, 127, 169, 236, 256, 258
                                                   XPRBctr.reset, 199
XPRB_PL, 103, 113, 127, 169, 236, 256, 258
                                                   XPRBctr.setDelayed, 199
XPRB PR, 164, 167, 249, 257
                                                   XPRBctr.setIndicator, 199
XPRB_PU, 164, 167, 249, 257
                                                   XPRBctr.setModCut, 200
XPRB_R, 68, 197
                                                   XPRBctr.setRange, 201
XPRB_S1, 98, 123-125, 235, 248
                                                   XPRBctr.setTerm, 202
XPRB_S2, 98, 123-125, 235, 248
                                                   XPRBctr.setType, 202
                                                   XPRBcut, 30, 204, 205, 283
XPRB_SC, 103, 113, 127, 169, 236, 256, 258
XPRB SI, 103, 113, 127, 169, 236, 256, 258
                                                   XPRBcut.add, 205
XPRB_SOL, 89, 228
                                                   XPRBcut.addTerm, 206
XPRB_SOS, 64
                                                   XPRBcut.delTerm, 206
XPRB_UCOST, 102, 254
                                                   XPRBcut.getCRef, 206
XPRB_UDN, 67, 102, 196, 254
                                                   XPRBcut.getID, 207
XPRB_UI, 103, 113, 127, 169, 236, 256, 258
                                                   XPRBcut.getRHS, 207
XPRB_UP, 164, 167, 249, 257
                                                   XPRBcut.getType, 207
XPRB UPACT, 67, 102, 196, 254
                                                   XPRBcut.isValid, 207
XPRB_UUP, 67, 102, 196, 254
                                                   XPRBcut.print, 208
XPRB_VAR, 64
                                                   XPRBcut.reset, 208
XPRB_WAR, 44
                                                   XPRBcut.setID, 208
XPRB_XPRS_PROB, 172, 243
                                                   XPRBcut.setTerm, 209
XPRB_XPRS_SOL, 172, 243
                                                   XPRBcut.setType, 209
XPRBaddarrterm, 32
                                                   XPRBdefcbdelvar, 43
XPRBaddcutarrterm, 33
                                                   XPRBdefcberr, 44
XPRBaddcuts, 34
                                                   XPRBdefcbmsq, 45
XPRBaddcutterm, 35
                                                   XPRBdelarrvar, 46
XPRBaddidxel, 36
                                                   XPRBdelbasis, 47
XPRBaddqterm, 22, 37
                                                   XPRBdelctr, 48
XPRBaddsosarrel, 38
                                                   XPRBdelcut, 49
XPRBaddsosel, 39
                                                   XPRBdelcutterm, 50
XPRBaddterm, 40
                                                   XPRBdelprob, 51
XPRBapparrvarel, 41
                                                   XPRBdelqterm, 52
XPRBarrvar, 30
                                                   XPRBdelsos, 53
                                                   XPRBdelsosel, 54
XPRBbasis, 30, 187
XPRBbasis.getCRef, 187
                                                   XPRBdelterm, 55
XPRBbasis.isValid, 187
                                                   XPRBendarrvar, 56
XPRBbasis.reset, 188
                                                   XPRBerror, 268
XPRBcleardir, 42
                                                   XPRBexportprob, 22, 57
XPRBctr, 30, 189, 190, 283
                                                   XPRBexpr, 210, 211
XPRBctr.add, 191
                                                   XPRBexpr.add, 212
XPRBctr.addTerm, 191
                                                   XPRBexpr.addTerm, 212
XPRBctr.delTerm, 192
                                                   XPRBexpr.assign, 212
XPRBctr.getAct, 192
                                                   XPRBexpr.delTerm, 213
XPRBctr.getCRef, 193
                                                   XPRBexpr.getSol, 213
XPRBctr.getDual, 193
                                                   XPRBexpr.mul, 213
XPRBctr.getIndicator, 193
                                                   XPRBexpr.neg, 214
XPRBctr.getIndVar, 194
                                                   XPRBexpr.setTerm, 214
XPRBctr.getName, 194
                                                   XPRBfinish, 58
XPRBctr.getRange, 194
                                                   XPRBfixvar, 59
XPRBctr.getRangeL, 195
                                                   XPRBfree, 58
XPRBctr.getRangeU, 195
                                                   XPRBgetact, 60
XPRBctr.getRHS, 195
                                                   XPRBgetarrvarname, 61
XPRBctr.getRNG, 195
                                                   XPRBgetarrvarsize, 62
XPRBctr.getRowNum, 196
                                                   XPRBgetbounds, 63
XPRBctr.getSlack, 196
                                                   XPRBgetbyname, 64
                                                   XPRBgetcolnum, 65, 277
XPRBctr.getType, 197
```

XPRBgetctrname, 66	XPRBnewctr, 114
XPRBgetctrrng, 67	XPRBnewcut, 115
XPRBgetctrtype, 68	XPRBnewcutarrsum, 116
XPRBgetcutid, 69	XPRBnewcutprec, 117
XPRBgetcutrhs, 70	XPRBnewcutsum, 118
XPRBgetcuttype, 71	XPRBnewidxset, 119
XPRBgetdelayed, 72	XPRBnewname, 120
XPRBgetdual, 73	XPRBnewprec, 121
XPRBgetidxel, 74	XPRBnewprob, 106, 122, 275
XPRBgetidxelname, 75	XPRBnewsos, 123
XPRBgetidxsetname, 76	XPRBnewsosrc, 124
XPRBgetidxsetsize, 77	XPRBnewsosw, 125
XPRBgetiis, 78	XPRBnewsum, 126
XPRBgetindicator, 80	XPRBnewvar, 127
XPRBgetindvar, 81	XPRBprintarrvar, 128
XPRBgetlim, 82	XPRBprintctr, 22, 129
XPRBgetlpstat, 83	XPRBprintcut, 130
XPRBgetmipstat, 84	XPRBprintf, 131
XPRBgetmodcut, 85	XPRBprintidxset, 132
XPRBgetnumiis, 86	XPRBprintobj, 22, 133
XPRBgetobjval, 87	XPRBprintprob, 22, 134
XPRBgetprobname, 88	XPRBprintsos, 135
XPRBgetprobstat, 89	XPRBprintvar <b>, 136</b>
XPRBgetrange, 90	XPRBprob, 30, 220, 222
XPRBgetrcost, 91	XPRBprob.addCuts, 222
XPRBgetrhs, 92	XPRBprob.clearDir, 223
XPRBgetrownum, 93, 277	XPRBprob.delCtr, 224
XPRBgetsense <mark>, 94</mark>	XPRBprob.delCut, 224
XPRBgetslack, 95	XPRBprob.delSos, 224
XPRBgetsol, 96	XPRBprob.exportProb, 224
XPRBgetsosname, 97	XPRBprob.getCRef, 225
XPRBgetsostype, 98	XPRBprob.getCtrByName, 225
XPRBgettime, 99	XPRBprob.getIndexSetByName, 226
XPRBgetvarlink, 100	XPRBprob.getLPStat, 226
XPRBgetvarname, 101	XPRBprob.getMIPStat, 227
XPRBgetvarrng, 102	XPRBprob.getName, 227
XPRBgetvartype, 103	XPRBprob.getNumIIS, 227
XPRBgetversion, 104	XPRBprob.getObjVal, 228
XPRBgetXPRSprob, 105	XPRBprob.getProbStat, 228
XPRBidxset, 30	XPRBprob.getSense, 228
XPRBindexSet, 216	
•	XPRBprob.getSosByName, 229
XPRBindexSet.addElement, 217	XPRBprob.getVarByName, 229
XPRBindexSet.getCRef, 217	XPRBprob.getXPRSprob, 230
XPRBindexSet.getIndex, 217	XPRBprob.loadBasis, 230
XPRBindexSet.getIndexName, 218	XPRBprob.loadMat, 231
XPRBindexSet.getName, 218	XPRBprob.loadMIPSol, 231
XPRBindexSet.getSize, 218	XPRBprob.maxim, 232
XPRBindexSet.isValid, 219	XPRBprob.minim, 232
XPRBindexSet.print, 219	XPRBprob.newCtr, 233
XPRBindexSet.reset, 219	XPRBprob.newCut, 234
XPRBinit, 106, 275	11DDD 1 T 1 G 1 33E
**DDD1' 3C0	XPRBprob.newIndexSet, 235
XPRBlicense, 268	XPRBprob.newIndexSet, 235 XPRBprob.newSos, 235
XPRBlicenseError, 268	-
	XPRBprob.newSos, 235
XPRBlicenseError, 268	XPRBprob.newSos, 235 XPRBprob.newVar, 236
XPRBlicenseError, 268 XPRBloadbasis, 107	XPRBprob.newSos, 235 XPRBprob.newVar, 236 XPRBprob.print, 237
XPRBlicenseError, 268 XPRBloadbasis, 107 XPRBloadmat, 108, 276	XPRBprob.newSos, 235 XPRBprob.newVar, 236 XPRBprob.print, 237 XPRBprob.printObj, 237
XPRBlicenseError, 268  XPRBloadbasis, 107  XPRBloadmat, 108, 276  XPRBloadmipsol, 109	XPRBprob.newSos, 235 XPRBprob.newVar, 236 XPRBprob.print, 237 XPRBprob.printObj, 237 XPRBprob.reset, 237
XPRBlicenseError, 268  XPRBloadbasis, 107  XPRBloadmat, 108, 276  XPRBloadmipsol, 109  XPRBmaxim, 110	XPRBprob.newSos, 235 XPRBprob.newVar, 236 XPRBprob.print, 237 XPRBprob.printObj, 237 XPRBprob.reset, 237 XPRBprob.saveBasis, 238

XPRBprob.setMsgLevel, 240	XPRBvar.getRCost, 254
XPRBprob.setObj, 240	XPRBvar.getRNG, 254
XPRBprob.setRealFmt, 241	XPRBvar.getSol, 255
XPRBprob.setSense, 241	XPRBvar.getType, 256
XPRBprob.solve, 242	XPRBvar.getUB, 256
XPRBprob.sync, 242	XPRBvar.isValid, 256
XPRBprob.writeDir, 243	XPRBvar.print, 257
XPRBreadarrlinecb, 137	XPRBvar.setDir, 257
XPRBreadlinecb, 139	XPRBvar.setLB, 258
XPRBrelation, 244	XPRBvar.setLim, 258
XPRBrelation.getType, 244	XPRBvar.setType, 258
XPRBresetprob, 141	XPRBvar.setUB, 259
XPRBsavebasis, 142	XPRBwritedir, 173
XPRBsetarrvarel, 143	XPRSalter, 275
XPRBsetcolorder, 144	
	XPRSbtran, 275
XPRBsetctrtype, 145	XPRSftran, 275
XPRBsetcutid, 146	XPRSgetintattrib, 274
XPRBsetcutmode, 147	XPRSgetintcontrol, 274
XPRBsetcutterm, 148	XPRSgetlpsol, 275, 277
XPRBsetcuttype, 149	XPRSgetmipsol, 275, 277
XPRBsetdecsign, 150	XPRSglobal, 275
XPRBsetdelayed, 151	XPRSiis, <mark>275</mark>
XPRBsetdictionarysize, 152	XPRSinit <mark>, 275</mark>
XPRBseterrctrl, 153	XPRSloadbasis, 275
XPRBsetindicator, 154	XPRSloaddirs, 275
XPRBsetlb, 155	XPRSloadglobal, 275
XPRBsetlim, 156	XPRSloadlp, <mark>275</mark>
XPRBsetmodcut, 157	XPRSloadqp, <mark>275</mark>
XPRBsetmsglevel, 158	XPRSloadsecurevecs, 275
XPRBsetobj, <mark>22, 159</mark>	XPRSmaxim <mark>, 275</mark>
XPRBsetqterm, 22, 160	XPRSminim <mark>, 275</mark>
XPRBsetrange, 161	XPRSrange, 275
XPRBsetrealfmt, 162	XPRSreadbasis, 275
XPRBsetsense, 163	XPRSreaddirs, 275
XPRBsetsosdir, 164	XPRSreadprob, 275
XPRBsetterm, 165	XPRSrestore, 275
XPRBsetub, 166	XPRSsave, 275
XPRBsetvardir, 167	XPRSscale, 275
XPRBsetvarlink, 168	XPRSsetcbmessage, 45, 275
XPRBsetvartype, 169	XPRSsetintcontrol, 274
XPRBsolve, 170	XPRSsetprobname, 275
XPRBsos, 30, 246	XPRSwritebasis, 275
XPRBsos.add, 247	XPRSwriteomni, 275
XPRBsos.addElement, 247	XPRSwriteprob, 275
XPRBsos.delElement, 248	XPRSwriteprtrange, 275
XPRBsos.getCRef, 248	XPRSwriteprtsol, 275
XPRBsos.getName, 248	XPRSwriterange, 275
	_
XPRBsos.getType, 248 XPRBsos.isValid, 249	XPRSwritesol, 275
•	
XPRBsos.print, 249	
XPRBsos.setDir, 249	
XPRBstartarrvar, 171	
XPRBsync, 172	
XPRBvar, 30, 251, 252	
XPRBvar.fix, 252	
XPRBvar.getColNum, 252	
XPRBvar.getCRef, 253	
XPRBvar.getLB, 253	
XPRBvar.getLim, 253	
XPRBvar.getName, 253	