

# **GNU Linear Programming Kit**

## **Reference Manual**

### **Version 4.25**

*(Draft Edition, December 2007)*

The GLPK package is part of the GNU Project released under the aegis of GNU.

Copyright © 2000, 2001, 2002, 2003, 2004, 2005, 2006, 2007, 2008 Andrew Makhorin, Department for Applied Informatics, Moscow Aviation Institute, Moscow, Russia. All rights reserved.

Free Software Foundation, Inc., 51 Franklin St, Fifth Floor, Boston, MA 02110-1301, USA.

Permission is granted to make and distribute verbatim copies of this manual provided the copyright notice and this permission notice are preserved on all copies.

Permission is granted to copy and distribute modified versions of this manual under the conditions for verbatim copying, provided also that the entire resulting derived work is distributed under the terms of a permission notice identical to this one.

Permission is granted to copy and distribute translations of this manual into another language, under the above conditions for modified versions.

# Contents

<b>1</b>	<b>Introduction</b>	<b>9</b>
1.1	LP Problem . . . . .	9
1.2	MIP Problem . . . . .	10
1.3	Brief Example . . . . .	11
<b>2</b>	<b>GLPK API Routines</b>	<b>15</b>
2.1	Problem object . . . . .	16
2.2	Problem creating and modifying routines . . . . .	20
2.2.1	Create problem object . . . . .	20
2.2.2	Assign (change) problem name . . . . .	20
2.2.3	Assign (change) objective function name . . . . .	20
2.2.4	Set (change) optimization direction flag . . . . .	21
2.2.5	Add new rows to problem object . . . . .	21
2.2.6	Add new columns to problem object . . . . .	21
2.2.7	Assign (change) row name . . . . .	22
2.2.8	Assign (change) column name . . . . .	22
2.2.9	Set (change) row bounds . . . . .	23
2.2.10	Set (change) column bounds . . . . .	23
2.2.11	Set (change) objective coefficient or constant term . . . . .	24
2.2.12	Set (replace) row of the constraint matrix . . . . .	24
2.2.13	Set (replace) column of the constraint matrix . . . . .	25
2.2.14	Load (replace) the whole constraint matrix . . . . .	25
2.2.15	Delete rows from problem object . . . . .	26
2.2.16	Delete columns from problem object . . . . .	26
2.2.17	Delete problem object . . . . .	27
2.3	Problem retrieving routines . . . . .	28
2.3.1	Retrieve problem name . . . . .	28
2.3.2	Retrieve objective function name . . . . .	28
2.3.3	Retrieve optimization direction flag . . . . .	28

2.3.4	Retrieve number of rows . . . . .	29
2.3.5	Retrieve number of columns . . . . .	29
2.3.6	Retrieve row name . . . . .	29
2.3.7	Retrieve column name . . . . .	29
2.3.8	Retrieve row type . . . . .	30
2.3.9	Retrieve row lower bound . . . . .	30
2.3.10	Retrieve row upper bound . . . . .	30
2.3.11	Retrieve column type . . . . .	31
2.3.12	Retrieve column lower bound . . . . .	31
2.3.13	Retrieve column upper bound . . . . .	31
2.3.14	Retrieve objective coefficient or constant term . . . . .	32
2.3.15	Retrieve number of constraint coefficients . . . . .	32
2.3.16	Retrieve row of the constraint matrix . . . . .	32
2.3.17	Retrieve column of the constraint matrix . . . . .	33
2.4	Row and column searching routines . . . . .	34
2.4.1	Create the name index . . . . .	34
2.4.2	Find row by its name . . . . .	34
2.4.3	Find column by its name . . . . .	34
2.4.4	Delete the name index . . . . .	35
2.5	Problem scaling routines . . . . .	36
2.5.1	Background . . . . .	36
2.5.2	Set (change) row scale factor . . . . .	36
2.5.3	Set (change) column scale factor . . . . .	37
2.5.4	Retrieve row scale factor . . . . .	37
2.5.5	Retrieve column scale factor . . . . .	37
2.5.6	Scale problem data . . . . .	37
2.5.7	Unscale problem data . . . . .	38
2.6	LP basis constructing routines . . . . .	39
2.6.1	Construct standard initial LP basis . . . . .	39
2.6.2	Construct advanced initial LP basis . . . . .	39
2.6.3	Set (change) row status . . . . .	40
2.6.4	Set (change) column status . . . . .	40
2.7	Simplex method routines . . . . .	41
2.7.1	Solve LP problem with the simplex method . . . . .	42
2.7.2	Initialize simplex method control parameters . . . . .	46
2.7.3	Solve LP problem in exact arithmetic . . . . .	47
2.7.4	Retrieve generic status of basic solution . . . . .	48
2.7.5	Retrieve status of primal basic solution . . . . .	48
2.7.6	Retrieve status of dual basic solution . . . . .	49
2.7.7	Retrieve objective value . . . . .	49

2.7.8	Retrieve row status . . . . .	49
2.7.9	Retrieve row primal value . . . . .	50
2.7.10	Retrieve row dual value . . . . .	50
2.7.11	Retrieve column status . . . . .	50
2.7.12	Retrieve column primal value . . . . .	51
2.7.13	Retrieve column dual value . . . . .	51
2.7.14	Retrieve non-basic variable causing unboundness . . . . .	51
2.7.15	Check Karush-Kuhn-Tucker conditions . . . . .	52
2.8	Interior-point method routines . . . . .	58
2.8.1	Solve LP problem with the interior-point method . . . . .	58
2.8.2	Retrieve status of interior-point solution . . . . .	59
2.8.3	Retrieve objective value . . . . .	59
2.8.4	Retrieve row primal value . . . . .	60
2.8.5	Retrieve row dual value . . . . .	60
2.8.6	Retrieve column primal value . . . . .	60
2.8.7	Retrieve column dual value . . . . .	60
2.9	Mixed integer programming routines . . . . .	61
2.9.1	Set (change) column kind . . . . .	61
2.9.2	Retrieve column kind . . . . .	61
2.9.3	Retrieve number of integer columns . . . . .	61
2.9.4	Retrieve number of binary columns . . . . .	62
2.9.5	Solve MIP problem with the branch-and-cut method . . . . .	62
2.9.6	Initialize integer optimizer control parameters . . . . .	66
2.9.7	Solve MIP problem with the cut-and-branch method . . . . .	66
2.9.8	Retrieve status of MIP solution . . . . .	67
2.9.9	Retrieve objective value . . . . .	68
2.9.10	Retrieve row value . . . . .	68
2.9.11	Retrieve column value . . . . .	68
2.10	Utility routines . . . . .	69
2.10.1	Read problem data in fixed MPS format . . . . .	69
2.10.2	Write problem data in fixed MPS format . . . . .	69
2.10.3	Read LP basis in fixed MPS format . . . . .	70
2.10.4	Write LP basis in fixed MPS format . . . . .	70
2.10.5	Read problem data in free MPS format . . . . .	71
2.10.6	Write problem data in free MPS format . . . . .	71
2.10.7	Read problem data in CPLEX LP format . . . . .	72
2.10.8	Write problem data in CPLEX LP format . . . . .	72
2.10.9	Read model in GNU MathProg modeling language . . . . .	73
2.10.10	Write problem data in plain text format . . . . .	74
2.10.11	Write basic solution in printable format . . . . .	74

2.10.12	Write bounds sensitivity information . . . . .	75
2.10.13	Write interior point solution in printable format . . . .	75
2.10.14	Write MIP solution in printable format . . . . .	76
2.10.15	Read basic solution from text file . . . . .	76
2.10.16	Write basic solution to text file . . . . .	77
2.10.17	Read interior-point solution from text file . . . . .	78
2.10.18	Write interior-point solution to text file . . . . .	78
2.10.19	Read MIP solution from text file . . . . .	79
2.10.20	Write MIP solution to text file . . . . .	80
2.11	Control parameters and statistics routines . . . . .	81
2.11.1	Reset control parameters to default values . . . . .	81
2.11.2	Set (change) integer control parameter . . . . .	81
2.11.3	Query integer control parameter . . . . .	81
2.11.4	Set (change) real control parameter . . . . .	81
2.11.5	Query real control parameter . . . . .	82
2.11.6	Parameter list . . . . .	82
<b>3</b>	<b>Advanced API Routines</b>	<b>87</b>
3.1	LP basis and simplex tableau routines . . . . .	87
3.1.1	Background . . . . .	87
3.1.2	Check if the basis factorization exists . . . . .	94
3.1.3	Compute the basis factorization . . . . .	95
3.1.4	Check if the basis factorization has been updated . . . .	96
3.1.5	Retrieve basis factorization control parameters . . . . .	97
3.1.6	Change basis factorization control parameters . . . . .	97
3.1.7	Retrieve the basis header information . . . . .	101
3.1.8	Retrieve row index in the basis header . . . . .	102
3.1.9	Retrieve column index in the basis header . . . . .	102
3.1.10	Perform forward transformation (FTRAN) . . . . .	103
3.1.11	Perform backward transformation (BTRAN) . . . . .	103
3.1.12	Warm up LP basis . . . . .	104
3.1.13	Compute row of the simplex tableau . . . . .	104
3.1.14	Compute column of the simplex tableau . . . . .	106
3.1.15	Transform explicitly specified row . . . . .	107
3.1.16	Transform explicitly specified column . . . . .	108
3.1.17	Perform primal ratio test . . . . .	109
3.1.18	Perform dual ratio test . . . . .	111
3.2	Branch-and-cut interface routines . . . . .	113
3.2.1	Introduction . . . . .	113
3.2.2	Branch-and-cut algorithm . . . . .	114

3.2.3	Determine reason for calling the callback routine . . .	116
3.2.4	Access the problem object . . . . .	119
3.2.5	Determine size of the branch-and-bound tree . . . . .	120
3.2.6	Determine current active subproblem . . . . .	120
3.2.7	Determine next active subproblem . . . . .	121
3.2.8	Determine previous active subproblem . . . . .	121
3.2.9	Determine parent subproblem . . . . .	122
3.2.10	Determine subproblem level . . . . .	122
3.2.11	Determine subproblem local bound . . . . .	122
3.2.12	Find active subproblem with best local bound . . . . .	123
3.2.13	Compute relative MIP gap . . . . .	123
3.2.14	Access subproblem application-specific data . . . . .	124
3.2.15	Select subproblem to continue the search . . . . .	125
3.2.16	Provide solution found by heuristic . . . . .	125
3.2.17	Check if can branch upon specified variable . . . . .	126
3.2.18	Choose variable to branch upon . . . . .	126
3.2.19	Terminate the solution process . . . . .	127
3.3	Library environment routines . . . . .	128
3.3.1	64-bit unsigned integer data type . . . . .	128
3.3.2	Determine library version . . . . .	128
3.3.3	Enable/disable terminal output . . . . .	128
3.3.4	Install hook to intercept terminal output . . . . .	129
3.3.5	Get memory usage information . . . . .	130
3.3.6	Set memory usage limit . . . . .	130
3.3.7	Free GLPK library environment . . . . .	131
<b>A</b>	<b>Installing GLPK on Your Computer</b>	<b>132</b>
A.1	Obtaining GLPK distribution file . . . . .	132
A.2	Unpacking the distribution file . . . . .	132
A.3	Configuring the package . . . . .	132
A.4	Compiling and checking the package . . . . .	133
A.5	Installing the package . . . . .	134
A.6	Uninstalling the package . . . . .	134
<b>B</b>	<b>MPS Format</b>	<b>135</b>
B.1	Fixed MPS Format . . . . .	135
B.2	Free MPS Format . . . . .	136
B.3	NAME indicator card . . . . .	137
B.4	ROWS section . . . . .	137
B.5	COLUMNS section . . . . .	138

B.6	RHS section . . . . .	139
B.7	RANGES section . . . . .	139
B.8	BOUNDS section . . . . .	140
B.9	ENDATA indicator card . . . . .	141
B.10	Specifying objective function . . . . .	141
B.11	Example of MPS file . . . . .	142
B.12	MIP features . . . . .	144
B.13	Specifying predefined basis . . . . .	147
<b>C</b>	<b>CPLEX LP Format</b>	<b>149</b>
C.1	Prelude . . . . .	149
C.2	Objective function definition . . . . .	151
C.3	Constraints section . . . . .	152
C.4	Bounds section . . . . .	153
C.5	General, integer, and binary sections . . . . .	154
C.6	End keyword . . . . .	155
C.7	Example of CPLEX LP file . . . . .	155
<b>D</b>	<b>Stand-alone LP/MIP Solver</b>	<b>157</b>



# Chapter 1

# Introduction

GLPK (GNU Linear Programming Kit) is a set of routines written in the ANSI C programming language and organized in the form of a callable library. It is intended for solving linear programming (LP), mixed integer programming (MIP), and other related problems.

## 1.1 LP Problem

GLPK assumes the following formulation of *linear programming (LP)* problem:

minimize (or maximize)

$$z = c_1 x_{m+1} + c_2 x_{m+2} + \dots + c_n x_{m+n} + c_0 \quad (1.1)$$

subject to linear constraints

$$\begin{array}{lcl} x_1 = & a_{11}x_{m+1} + a_{12}x_{m+2} + \dots + a_{1n}x_{m+n} \\ x_2 = & a_{21}x_{m+1} + a_{22}x_{m+2} + \dots + a_{2n}x_{m+n} \\ & . \quad . \quad . \quad . \quad . \quad . \quad . \quad . \quad . \quad . \quad . \\ x_m = & a_{m1}x_{m+1} + a_{m2}x_{m+2} + \dots + a_{mn}x_{m+n} \end{array} \tag{1.2}$$

and bounds of variables

$$\begin{array}{ccccc} l_1 & \leq & x_1 & \leq & u_1 \\ l_2 & \leq & x_2 & \leq & u_2 \\ & & \cdot & & \cdot \\ & & \cdot & & \cdot \\ l_{m+n} & \leq & x_{m+n} & \leq & u_{m+n} \end{array} \quad (1.3)$$

where:  $x_1, x_2, \dots, x_m$  are auxiliary variables;  $x_{m+1}, x_{m+2}, \dots, x_{m+n}$  are structural variables;  $z$  is the objective function;  $c_1, c_2, \dots, c_n$  are objective coefficients;  $c_0$  is the constant term (“shift”) of the objective function;  $a_{11}, a_{12}, \dots, a_{mn}$  are constraint coefficients;  $l_1, l_2, \dots, l_{m+n}$  are lower bounds of variables;  $u_1, u_2, \dots, u_{m+n}$  are upper bounds of variables.

Auxiliary variables are also called *rows*, because they correspond to rows of the constraint matrix (i.e. a matrix built of the constraint coefficients). Similarly, structural variables are also called *columns*, because they correspond to columns of the constraint matrix.

Bounds of variables can be finite as well as infinite. Besides, lower and upper bounds can be equal to each other. Thus, the following types of variables are possible:

Bounds of variable	Type of variable
$-\infty < x_k < +\infty$	Free (unbounded) variable
$l_k \leq x_k < +\infty$	Variable with lower bound
$-\infty < x_k \leq u_k$	Variable with upper bound
$l_k \leq x_k \leq u_k$	Double-bounded variable
$l_k = x_k = u_k$	Fixed variable

Note that the types of variables shown above are applicable to structural as well as to auxiliary variables.

To solve the LP problem (1.1)—(1.3) is to find such values of all structural and auxiliary variables, which:

- satisfy to all the linear constraints (1.2), and
- are within their bounds (1.3), and
- provide the smallest (in case of minimization) or the largest (in case of maximization) value of the objective function (1.1).

## 1.2 MIP Problem

*Mixed integer linear programming (MIP)* problem is LP problem in which some variables are additionally required to be integer.

GLPK assumes that MIP problem has the same formulation as ordinary (pure) LP problem (1.1)—(1.3), i.e. includes auxiliary and structural variables, which may have lower and/or upper bounds. However, in case of MIP problem some variables may be required to be integer. This additional constraint means that a value of each *integer variable* must be only integer number. (Should note that GLPK allows only structural variables to be of integer kind.)

### 1.3 Brief Example

In order to understand what GLPK is from the user's standpoint, consider the following simple LP problem:

$$\begin{aligned} &\text{maximize} \\ &\quad z = 10x_1 + 6x_2 + 4x_3 \\ &\text{subject to} \\ &\quad x_1 + x_2 + x_3 \leq 100 \\ &\quad 10x_1 + 4x_2 + 5x_3 \leq 600 \\ &\quad 2x_1 + 2x_2 + 6x_3 \leq 300 \\ &\text{where all variables are non-negative} \\ &\quad x_1 \geq 0, x_2 \geq 0, x_3 \geq 0 \end{aligned}$$

At first this LP problem should be transformed to the standard form (1.1)—(1.3). This can be easily done by introducing auxiliary variables, by one for each original inequality constraint. Thus, the problem can be reformulated as follows:

$$\begin{aligned} &\text{maximize} \\ &\quad z = 10x_1 + 6x_2 + 4x_3 \\ &\text{subject to} \\ &\quad p = x_1 + x_2 + x_3 \\ &\quad q = 10x_1 + 4x_2 + 5x_3 \\ &\quad r = 2x_1 + 2x_2 + 6x_3 \\ &\text{and bounds of variables} \\ &\quad -\infty < p \leq 100 \quad 0 \leq x_1 < +\infty \\ &\quad -\infty < q \leq 600 \quad 0 \leq x_2 < +\infty \\ &\quad -\infty < r \leq 300 \quad 0 \leq x_3 < +\infty \end{aligned}$$

where  $p, q, r$  are auxiliary variables (rows), and  $x_1, x_2, x_3$  are structural variables (columns).

The example C program shown below uses GLPK API routines in order to solve this LP problem.

```

/* sample.c */

#include <stdio.h>
#include <stdlib.h>
#include <glpk.h>

int main(void)
{
    glp_prob *lp;
    int ia[1+1000], ja[1+1000];
    double ar[1+1000], z, x1, x2, x3;
s1:  lp = glp_create_prob();
s2:  glp_set_prob_name(lp, "sample");
s3:  glp_set_obj_dir(lp, GLP_MAX);
s4:  glp_add_rows(lp, 3);
s5:  glp_set_row_name(lp, 1, "p");
s6:  glp_set_row_bnds(lp, 1, GLP_UP, 0.0, 100.0);
s7:  glp_set_row_name(lp, 2, "q");
s8:  glp_set_row_bnds(lp, 2, GLP_UP, 0.0, 600.0);
s9:  glp_set_row_name(lp, 3, "r");
s10: glp_set_row_bnds(lp, 3, GLP_UP, 0.0, 300.0);
s11: glp_add_cols(lp, 3);
s12: glp_set_col_name(lp, 1, "x1");
s13: glp_set_col_bnds(lp, 1, GLP_L0, 0.0, 0.0);
s14: glp_set_obj_coef(lp, 1, 10.0);
s15: glp_set_col_name(lp, 2, "x2");
s16: glp_set_col_bnds(lp, 2, GLP_L0, 0.0, 0.0);
s17: glp_set_obj_coef(lp, 2, 6.0);
s18: glp_set_col_name(lp, 3, "x3");
s19: glp_set_col_bnds(lp, 3, GLP_L0, 0.0, 0.0);
s20: glp_set_obj_coef(lp, 3, 4.0);
s21: ia[1] = 1, ja[1] = 1, ar[1] = 1.0; /* a[1,1] = 1 */
s22: ia[2] = 1, ja[2] = 2, ar[2] = 1.0; /* a[1,2] = 1 */
s23: ia[3] = 1, ja[3] = 3, ar[3] = 1.0; /* a[1,3] = 1 */
s24: ia[4] = 2, ja[4] = 1, ar[4] = 10.0; /* a[2,1] = 10 */
s25: ia[5] = 3, ja[5] = 1, ar[5] = 2.0; /* a[3,1] = 2 */
s26: ia[6] = 2, ja[6] = 2, ar[6] = 4.0; /* a[2,2] = 4 */
s27: ia[7] = 3, ja[7] = 2, ar[7] = 2.0; /* a[3,2] = 2 */
s28: ia[8] = 2, ja[8] = 3, ar[8] = 5.0; /* a[2,3] = 5 */
s29: ia[9] = 3, ja[9] = 3, ar[9] = 6.0; /* a[3,3] = 6 */
s30: glp_load_matrix(lp, 9, ia, ja, ar);

```

```

s31: glp_simplex(lp, NULL);
s32: z = glp_get_obj_val(lp);
s33: x1 = glp_get_col_prim(lp, 1);
s34: x2 = glp_get_col_prim(lp, 2);
s35: x3 = glp_get_col_prim(lp, 3);
s36: printf("\nz = %g; x1 = %g; x2 = %g; x3 = %g\n",
           z, x1, x2, x3);
s37: glp_delete_prob(lp);
      return 0;
}

/* eof */

```

The statement **s1** creates a problem object. Being created the object is initially empty. The statement **s2** assigns a symbolic name to the problem object.

The statement **s3** calls the routine `glp_set_obj_dir` in order to set the optimization direction flag, where `GLP_MAX` means maximization.

The statement **s4** adds three rows to the problem object.

The statement **s5** assigns the symbolic name ‘p’ to the first row, and the statement **s6** sets the type and bounds of the first row, where `GLP_UP` means that the row has an upper bound. The statements **s7**, **s8**, **s9**, **s10** are used in the same way in order to assign the symbolic names ‘q’ and ‘r’ to the second and third rows and set their types and bounds.

The statement **s11** adds three columns to the problem object.

The statement **s12** assigns the symbolic name ‘x1’ to the first column, the statement **s13** sets the type and bounds of the first column, where `GLP_L0` means that the column has an lower bound, and the statement **s14** sets the objective coefficient for the first column. The statements **s15**—**s20** are used in the same way in order to assign the symbolic names ‘x2’ and ‘x3’ to the second and third columns and set their types, bounds, and objective coefficients.

The statements **s21**—**s29** prepare non-zero elements of the constraint matrix (i.e. constraint coefficients). Row indices of each element are stored in the array **ia**, column indices are stored in the array **ja**, and numerical values of corresponding elements are stored in the array **ar**. Then the statement **s30** calls the routine `glp_load_matrix`, which loads information from these three arrays into the problem object.

Now all data have been entered into the problem object, and therefore the statement **s31** calls the routine `glp_simplex`, which is a driver to the

simplex method, in order to solve the LP problem. This routine finds an optimal solution and stores all relevant information back into the problem object.

The statement `s32` obtains a computed value of the objective function, and the statements `s33`—`s35` obtain computed values of structural variables (columns), which correspond to the optimal basic solution found by the solver.

The statement `s36` writes the optimal solution to the standard output. The printout may look like follows:

```
*      0:   objval =    0.000000000e+00   infeas =    0.000000000e+00 (0)
*      2:   objval =    7.333333333e+02   infeas =    0.000000000e+00 (0)
OPTIMAL SOLUTION FOUND

z = 733.333; x1 = 33.3333; x2 = 66.6667; x3 = 0
```

Finally, the statement `s37` calls the routine `glp_delete_prob`, which frees all the memory allocated to the problem object.

## Chapter 2

# GLPK API Routines

This chapter describes GLPK API routines intended for using in application programs.

### Library header

All GLPK API data types and routines are defined in the header file ‘glpk.h’. It should be included in all source files which use GLPK API, either directly or indirectly through some other header file as follows:

```
#include <glpk.h>
```

### Error handling

If some GLPK API routine detects erroneous or incorrect data passed by the application program, it sends appropriate diagnostic messages to the output device and then abnormally terminates the application program. In most practical cases this allows to simplify programming by avoiding numerous checks of return codes. Thus, in order to prevent crashing the application program should check all data, which are suspected to be incorrect, before calling GLPK API routines.

Should note that this kind of error handling is used only in cases of incorrect data passed by the application program. If, for example, the application program calls some GLPK API routine to read data from an input file and these data are incorrect, the GLPK API routine reports about error in the usual way by means of the return code.

## Thread safety

Currently GLPK API routines are non-reentrant and therefore cannot be used in multi-threaded programs.

## Array indexing

Normally all GLPK API routines start array indexing from 1, not from 0 (except the specially stipulated cases). This means, for example, that if some vector  $x$  of the length  $n$  is passed as an array to some GLPK API routine, the latter expects vector components to be placed in locations  $x[1]$ ,  $x[2]$ ,  $\dots$ ,  $x[n]$ , and the location  $x[0]$  normally is not used.

In order to avoid indexing errors it is most convenient and most reliable to declare the array  $x$  as follows:

```
double x[1+n];
```

or to allocate it as follows:

```
double *x;  
.  
.  
.  
x = calloc(1+n, sizeof(double));
```

In both cases one extra location  $x[0]$  is reserved that allows passing the array to GLPK routines in a usual way.

## 2.1 Problem object

All GLPK API routines deal with so called *problem object*, which is a program object of type `glp_prob` and intended to represent a particular LP or MIP instance.

The type `glp_prob` is a data structure declared in the header file `glpk.h` as follows:

```
typedef struct { ... } glp_prob;
```

Problem objects (i.e. program objects of the `glp_prob` type) are allocated and managed internally by the GLPK API routines. The application program should never use any members of the `glp_prob` structure directly and should deal only with pointers to these objects (that is, `glp_prob *` values).



The problem object consists of five segments, which are:

- problem segment,
- basis segment,
- interior point segment,
- MIP segment, and
- control parameters and statistics segment.

### Problem segment

The *problem segment* contains original LP/MIP data, which corresponds to the problem formulation (1.1)—(1.3) (see Section 1.1, page 9). It includes the following components:

- rows (auxiliary variables),
- columns (structural variables),
- objective function, and
- constraint matrix.

Rows and columns have the same set of the following attributes:

- ordinal number,
- symbolic name (1 up to 255 arbitrary graphic characters),
- type (free, lower bound, upper bound, double bound, fixed),
- numerical values of lower and upper bounds,
- scale factor.

*Ordinal numbers* are intended for referencing rows and columns. Row ordinal numbers are integers  $1, 2, \dots, m$ , and column ordinal numbers are integers  $1, 2, \dots, n$ , where  $m$  and  $n$  are, respectively, the current number of rows and columns in the problem object.

*Symbolic names* are intended for informational purposes. They also can be used for referencing rows and columns.

*Types and bounds* of rows (auxiliary variables) and columns (structural variables) are explained above (see Section 1.1, page 9).

*Scale factors* are used internally for scaling rows and columns of the constraint matrix.

Information about the *objective function* includes numerical values of objective coefficients and a flag, which defines the optimization direction (i.e. minimization or maximization).

The *constraint matrix* is a  $m \times n$  rectangular matrix built of constraint coefficients  $a_{ij}$ , which defines the system of linear constraints (1.2) (see Section 1.1, page 9). This matrix is stored in the problem object in both row-wise and column-wise sparse formats.

Once the problem object has been created, the application program can access and modify any components of the problem segment in arbitrary order.

### **Basis segment**

The *basis segment* of the problem object keeps information related to the current basic solution. It includes:

- row and column statuses,
- basic solution statuses,
- factorization of the current basis matrix, and
- basic solution components.

The *row and column statuses* define which rows and columns are basic and which are non-basic. These statuses may be assigned either by the application program or by some API routines. Note that these statuses are always defined independently on whether the corresponding basis is valid or not.

The *basic solution statuses* include the *primal status* and the *dual status*, which are set by the simplex-based solver once the problem has been solved. The primal status shows whether a primal basic solution is feasible, infeasible, or undefined. The dual status shows the same for a dual basic solution.

The *factorization of the basis matrix* is some factorized form (like LU-factorization) of the current basis matrix (defined by the current row and column statuses). The factorization is used by the simplex-based solver and kept when the solver terminates the search. This feature allows efficiently reoptimizing the problem after some modifications (for example, after changing some bounds or objective coefficients). It also allows performing the post-optimal analysis (for example, computing components of the simplex table, etc.).

The *basic solution components* include primal and dual values of all auxiliary and structural variables for the most recently obtained basic solution.

### **Interior point segment**

The *interior point segment* is automatically allocated after the problem has been solved using the interior point solver. It contains interior point solution components, which include the solution status, and primal and dual values of all auxiliary and structural variables.

## MIP segment

The *MIP segment* is used only for MIP problems. This segment includes:

- column kinds,
- MIP solution status, and
- MIP solution components.

The *column kinds* define which columns (i.e. structural variables) are integer and which are continuous.

The *MIP solution status* is set by the MIP solver and shows whether a MIP solution is integer optimal, integer feasible (non-optimal), or undefined.

The *MIP solution components* are computed by the MIP solver and include primal values of all auxiliary and structural variables for the most recently obtained MIP solution.

Note that in case of MIP problem the basis segment corresponds to the optimal solution of LP relaxation, which is also available to the application program.

Currently the search tree is not kept in the MIP segment. Therefore if the search has been terminated, it cannot be continued.

## Control parameters and statistics segment

This segment contains a fixed set of parameters, where each parameter has the following three attributes:

- code,
- type, and
- current value.

The *parameter code* is intended for referencing a particular parameter. All the parameter codes have symbolic names defined in the header file ‘`glpk.h`’.

The *parameter type* can be integer or real (floating-point).

The *parameter value* is its current value kept in the problem object. Initially all parameters are assigned some default values.

Parameters are intended for several purposes. Some of them, which are called *control parameters*, affect the behavior of API routines (for example, the parameter `LPX_K_ITLIM` limits the maximal number of simplex iterations allowed to the solver). Others, which are called *statistics*, represent some additional information about the problem object (for example, the parameter `LPX_K_ITCNT` shows how many simplex iterations were performed by the solver).

## 2.2 Problem creating and modifying routines

### 2.2.1 Create problem object

#### Synopsis

```
glp_prob *glp_create_prob(void);
```

#### Description

The routine `glp_create_prob` creates a new problem object, which initially is “empty”, i.e. has no rows and columns.

#### Returns

The routine returns a pointer to the created object, which should be used in any subsequent operations on this object.

### 2.2.2 Assign (change) problem name

#### Synopsis

```
void glp_set_prob_name(glp_prob *lp, const char *name);
```

#### Description

The routine `glp_set_prob_name` assigns a given symbolic `name` (1 up to 255 characters) to the specified problem object.

If the parameter `name` is `NULL` or empty string, the routine erases an existing symbolic name of the problem object.

### 2.2.3 Assign (change) objective function name

#### Synopsis

```
void glp_set_obj_name(glp_prob *lp, const char *name);
```

#### Description

The routine `glp_set_obj_name` assigns a given symbolic `name` (1 up to 255 characters) to the objective function of the specified problem object.

If the parameter `name` is `NULL` or empty string, the routine erases an existing symbolic name of the objective function.

## 2.2.4 Set (change) optimization direction flag

### Synopsis

```
void glp_set_obj_dir(glp_prob *lp, int dir);
```

### Description

The routine `glp_set_obj_dir` sets (changes) the optimization direction flag (i.e. “sense” of the objective function) as specified by the parameter `dir`:

```
GLP_MIN  minimization;  
GLP_MAX  maximization.
```

## 2.2.5 Add new rows to problem object

### Synopsis

```
int glp_add_rows(glp_prob *lp, int nrs);
```

### Description

The routine `glp_add_rows` adds `nrs` rows (constraints) to the specified problem object. New rows are always added to the end of the row list, so the ordinal numbers of existing rows are not changed.

Being added each new row is initially free (unbounded) and has empty list of the constraint coefficients.

### Returns

The routine `glp_add_rows` returns the ordinal number of the first new row added to the problem object.

## 2.2.6 Add new columns to problem object

### Synopsis

```
int glp_add_cols(glp_prob *lp, int ncs);
```

### Description

The routine `glp_add_cols` adds `ncs` columns (structural variables) to the specified problem object. New columns are always added to the end of the column list, so the ordinal numbers of existing columns are not changed.

Being added each new column is initially fixed at zero and has empty list of the constraint coefficients.

### Returns

The routine `glp_add_cols` returns the ordinal number of the first new column added to the problem object.

## 2.2.7 Assign (change) row name

### Synopsis

```
void glp_set_row_name(glp_prob *lp, int i, const char *name);
```

### Description

The routine `glp_set_row_name` assigns a given symbolic `name` (1 up to 255 characters) to *i*-th row (auxiliary variable) of the specified problem object.

If the parameter `name` is NULL or empty string, the routine erases an existing name of *i*-th row.

## 2.2.8 Assign (change) column name

### Synopsis

```
void glp_set_col_name(glp_prob *lp, int j, const char *name);
```

### Description

The routine `glp_set_col_name` assigns a given symbolic `name` (1 up to 255 characters) to *j*-th column (structural variable) of the specified problem object.

If the parameter `name` is NULL or empty string, the routine erases an existing name of *j*-th column.

### 2.2.9 Set (change) row bounds

#### Synopsis

```
void glp_set_row_bnds(glp_prob *lp, int i, int type,
                     double lb, double ub);
```

#### Description

The routine `glp_set_row_bnds` sets (changes) the type and bounds of  $i$ -th row (auxiliary variable) of the specified problem object.

The parameters `type`, `lb`, and `ub` specify the type, lower bound, and upper bound, respectively, as follows:

Type	Bounds	Comment
GLP_FR	$-\infty < x < +\infty$	Free (unbounded) variable
GLP_LO	$lb \leq x < +\infty$	Variable with lower bound
GLP_UP	$-\infty < x \leq ub$	Variable with upper bound
GLP_DB	$lb \leq x \leq ub$	Double-bounded variable
GLP_FX	$lb = x = ub$	Fixed variable

where  $x$  is the auxiliary variable associated with  $i$ -th row.

If the row has no lower bound, the parameter `lb` is ignored. If the row has no upper bound, the parameter `ub` is ignored. If the row is an equality constraint (i.e. the corresponding auxiliary variable is of fixed type), only the parameter `lb` is used while the parameter `ub` is ignored.

### 2.2.10 Set (change) column bounds

#### Synopsis

```
void glp_set_col_bnds(glp_prob *lp, int j, int type,
                     double lb, double ub);
```

#### Description

The routine `glp_set_col_bnds` sets (changes) the type and bounds of  $j$ -th column (structural variable) of the specified problem object.

The parameters `type`, `lb`, and `ub` specify the type, lower bound, and upper bound, respectively, as follows:

Type	Bounds	Comment
GLP_FR	$-\infty < x < +\infty$	Free (unbounded) variable
GLP_LO	$lb < x < +\infty$	Variable with lower bound
GLP_UP	$-\infty < x \leq ub$	Variable with upper bound
GLP_DB	$lb \leq x \leq ub$	Double-bounded variable
GLP_FX	$lb = x = ub$	Fixed variable

where  $x$  is the structural variable associated with  $j$ -th column.

If the column has no lower bound, the parameter `lb` is ignored. If the column has no upper bound, the parameter `ub` is ignored. If the column is of fixed type, only the parameter `lb` is used while the parameter `ub` is ignored.

### 2.2.11 Set (change) objective coefficient or constant term

#### Synopsis

```
void glp_set_obj_coef(glp_prob *lp, int j, double coef);
```

#### Description

The routine `glp_set_obj_coef` sets (changes) the objective coefficient at  $j$ -th column (structural variable). A new value of the objective coefficient is specified by the parameter `coef`.

If the parameter `j` is 0, the routine sets (changes) the constant term (“shift”) of the objective function.

### 2.2.12 Set (replace) row of the constraint matrix

#### Synopsis

```
void glp_set_mat_row(glp_prob *lp, int i, int len,
    const int ind[], const double val[]);
```

#### Description

The routine `glp_set_mat_row` stores (replaces) the contents of  $i$ -th row of the constraint matrix of the specified problem object.

Column indices and numerical values of new row elements must be placed in locations `ind[1], ..., ind[len]` and `val[1], ..., val[len]`, respectively, where  $0 \leq \text{len} \leq n$  is the new length of  $i$ -th row,  $n$  is the current number of columns in the problem object. Elements with identical column indices



are not allowed. Zero elements are allowed, but they are not stored in the constraint matrix.

If the parameter `len` is 0, the parameters `ind` and/or `val` can be specified as `NULL`.

### 2.2.13 Set (replace) column of the constraint matrix

#### Synopsis

```
void glp_set_mat_col(glp_prob *lp, int j, int len,  
    const int ind[], const double val[]);
```

#### Description

The routine `glp_set_mat_col` stores (replaces) the contents of  $j$ -th column of the constraint matrix of the specified problem object.

Row indices and numerical values of new column elements must be placed in locations `ind[1], ..., ind[len]` and `val[1], ..., val[len]`, respectively, where  $0 \leq \text{len} \leq m$  is the new length of  $j$ -th column,  $m$  is the current number of rows in the problem object. Elements with identical row indices are not allowed. Zero elements are allowed, but they are not stored in the constraint matrix.

If the parameter `len` is 0, the parameters `ind` and/or `val` can be specified as `NULL`.

### 2.2.14 Load (replace) the whole constraint matrix

#### Synopsis

```
void glp_load_matrix(glp_prob *lp, int ne, const int ia[],  
    const int ja[], const double ar[]);
```

#### Description

The routine `glp_load_matrix` loads the constraint matrix passed in the arrays `ia`, `ja`, and `ar` into the specified problem object. Before loading the current contents of the constraint matrix is destroyed.

Constraint coefficients (elements of the constraint matrix) must be specified as triplets  $(ia[k], ja[k], ar[k])$  for  $k = 1, \dots, ne$ , where `ia[k]` is the row index, `ja[k]` is the column index, and `ar[k]` is a numeric value of corresponding constraint coefficient. The parameter `ne` specifies the total number of (non-zero) elements in the matrix to be loaded. Coefficients with

identical indices are not allowed. Zero coefficients are allowed, however, they are not stored in the constraint matrix.

If the parameter `ne` is 0, the parameters `ia`, `ja`, and/or `ar` can be specified as `NULL`.

### 2.2.15 Delete rows from problem object

#### Synopsis

```
void glp_del_rows(glp_prob *lp, int nrs, const int num[]);
```

#### Description

The routine `glp_del_rows` deletes rows from the specified problem object. Ordinal numbers of rows to be deleted should be placed in locations `num[1], ..., num[nrs]`, where `nrs > 0`.

Note that deleting rows involves changing ordinal numbers of other rows remaining in the problem object. New ordinal numbers of the remaining rows are assigned under the assumption that the original order of rows is not changed. Let, for example, before deletion there be five rows *a*, *b*, *c*, *d*, *e* with ordinal numbers 1, 2, 3, 4, 5, and let rows *b* and *d* have been deleted. Then after deletion the remaining rows *a*, *c*, *e* are assigned new ordinal numbers 1, 2, 3.

### 2.2.16 Delete columns from problem object

#### Synopsis

```
void glp_del_cols(glp_prob *lp, int ncs, const int num[]);
```

#### Description

The routine `glp_del_cols` deletes columns from the specified problem object. Ordinal numbers of columns to be deleted should be placed in locations `num[1], ..., num[ncs]`, where `ncs > 0`.

Note that deleting columns involves changing ordinal numbers of other columns remaining in the problem object. New ordinal numbers of the remaining columns are assigned under the assumption that the original order of columns is not changed. Let, for example, before deletion there be six columns *p*, *q*, *r*, *s*, *t*, *u* with ordinal numbers 1, 2, 3, 4, 5, 6, and let columns *p*, *q*, *s* have been deleted. Then after deletion the remaining columns *r*, *t*, *u* are assigned new ordinal numbers 1, 2, 3.

### 2.2.17 Delete problem object

#### Synopsis

```
void glp_delete_prob(glp_prob *lp);
```

#### Description

The routine `glp_delete_prob` deletes a problem object, which the parameter `lp` points to, freeing all the memory allocated to this object.

## 2.3 Problem retrieving routines

### 2.3.1 Retrieve problem name

#### Synopsis

```
const char *glp_get_prob_name(glp_prob *lp);
```

#### Returns

The routine `glp_get_prob_name` returns a pointer to an internal buffer, which contains symbolic name of the problem. However, if the problem has no assigned name, the routine returns `NULL`.

### 2.3.2 Retrieve objective function name

#### Synopsis

```
const char *glp_get_obj_name(glp_prob *lp);
```

#### Returns

The routine `glp_get_obj_name` returns a pointer to an internal buffer, which contains symbolic name assigned to the objective function. However, if the objective function has no assigned name, the routine returns `NULL`.

### 2.3.3 Retrieve optimization direction flag

#### Synopsis

```
int glp_get_obj_dir(glp_prob *lp);
```

#### Returns

The routine `glp_get_obj_dir` returns the optimization direction flag (i.e. “sense” of the objective function):

- `GLP_MIN` minimization;
- `GLP_MAX` maximization.

### 2.3.4 Retrieve number of rows

#### Synopsis

```
int glp_get_num_rows(glp_prob *lp);
```

#### Returns

The routine `glp_get_num_rows` returns the current number of rows in the specified problem object.

### 2.3.5 Retrieve number of columns

#### Synopsis

```
int glp_get_num_cols(glp_prob *lp);
```

#### Returns

The routine `glp_get_num_cols` returns the current number of columns the specified problem object.

### 2.3.6 Retrieve row name

#### Synopsis

```
const char *glp_get_row_name(glp_prob *lp, int i);
```

#### Returns

The routine `glp_get_row_name` returns a pointer to an internal buffer, which contains a symbolic name assigned to *i*-th row. However, if the row has no assigned name, the routine returns `NULL`.

### 2.3.7 Retrieve column name

#### Synopsis

```
const char *glp_get_col_name(glp_prob *lp, int j);
```

#### Returns

The routine `glp_get_col_name` returns a pointer to an internal buffer, which contains a symbolic name assigned to *j*-th column. However, if the column has no assigned name, the routine returns `NULL`.

### 2.3.8 Retrieve row type

#### Synopsis

```
int glp_get_row_type(glp_prob *lp, int i);
```

#### Returns

The routine `glp_get_row_type` returns the type of `i`-th row, i.e. the type of corresponding auxiliary variable, as follows:

- GLP\_FR free (unbounded) variable;
- GLP\_LO variable with lower bound;
- GLP\_UP variable with upper bound;
- GLP\_DB double-bounded variable;
- GLP\_FX fixed variable.

### 2.3.9 Retrieve row lower bound

#### Synopsis

```
double glp_get_row_lb(glp_prob *lp, int i);
```

#### Returns

The routine `glp_get_row_lb` returns the lower bound of `i`-th row, i.e. the lower bound of corresponding auxiliary variable. However, if the row has no lower bound, the routine returns `-DBL_MAX`.

### 2.3.10 Retrieve row upper bound

#### Synopsis

```
double glp_get_row_ub(glp_prob *lp, int i);
```

#### Returns

The routine `glp_get_row_ub` returns the upper bound of `i`-th row, i.e. the upper bound of corresponding auxiliary variable. However, if the row has no upper bound, the routine returns `+DBL_MAX`.

### 2.3.11 Retrieve column type

#### Synopsis

```
int glp_get_col_type(glp_prob *lp, int j);
```

#### Returns

The routine `glp_get_col_type` returns the type of *j*-th column, i.e. the type of corresponding structural variable, as follows:

- GLP\_FR free (unbounded) variable;
- GLP\_LO variable with lower bound;
- GLP\_UP variable with upper bound;
- GLP\_DB double-bounded variable;
- GLP\_FX fixed variable.

### 2.3.12 Retrieve column lower bound

#### Synopsis

```
double glp_get_col_lb(glp_prob *lp, int j);
```

#### Returns

The routine `glp_get_col_lb` returns the lower bound of *j*-th column, i.e. the lower bound of corresponding structural variable. However, if the column has no lower bound, the routine returns `-DBL_MAX`.

### 2.3.13 Retrieve column upper bound

#### Synopsis

```
double glp_get_col_ub(glp_prob *lp, int j);
```

#### Returns

The routine `glp_get_col_ub` returns the upper bound of *j*-th column, i.e. the upper bound of corresponding structural variable. However, if the column has no upper bound, the routine returns `+DBL_MAX`.

### 2.3.14 Retrieve objective coefficient or constant term

#### Synopsis

```
double glp_get_obj_coef(glp_prob *lp, int j);
```

#### Returns

The routine `glp_get_obj_coef` returns the objective coefficient at *j*-th structural variable (column).

If the parameter *j* is 0, the routine returns the constant term (“shift”) of the objective function.

### 2.3.15 Retrieve number of constraint coefficients

#### Synopsis

```
int glp_get_num_nz(glp_prob *lp);
```

#### Returns

The routine `glp_get_num_nz` returns the number of non-zero elements in the constraint matrix of the specified problem object.

### 2.3.16 Retrieve row of the constraint matrix

#### Synopsis

```
int glp_get_mat_row(glp_prob *lp, int i, int ind[],  
                   double val[]);
```

#### Description

The routine `glp_get_mat_row` scans (non-zero) elements of *i*-th row of the constraint matrix of the specified problem object and stores their column indices and numeric values to locations `ind[1], ..., ind[len]` and `val[1], ..., val[len]`, respectively, where  $0 \leq \text{len} \leq n$  is the number of elements in *i*-th row, *n* is the number of columns.

The parameter `ind` and/or `val` can be specified as `NULL`, in which case corresponding information is not stored.



### Returns

The routine `glp_get_mat_row` returns the length `len`, i.e. the number of (non-zero) elements in *i*-th row.

### 2.3.17 Retrieve column of the constraint matrix

#### Synopsis

```
int glp_get_mat_col(glp_prob *lp, int j, int ind[],
                   double val[]);
```

#### Description

The routine `glp_get_mat_col` scans (non-zero) elements of *j*-th column of the constraint matrix of the specified problem object and stores their row indices and numeric values to locations `ind[1], ..., ind[len]` and `val[1], ..., val[len]`, respectively, where  $0 \leq \text{len} \leq m$  is the number of elements in *j*-th column, *m* is the number of rows.

The parameter `ind` and/or `val` can be specified as `NULL`, in which case corresponding information is not stored.

### Returns

The routine `glp_get_mat_col` returns the length `len`, i.e. the number of (non-zero) elements in *j*-th column.

## 2.4 Row and column searching routines

### 2.4.1 Create the name index

#### Synopsis

```
void glp_create_index(glp_prob *lp);
```

#### Description

The routine `glp_create_index` creates the name index for the specified problem object. The name index is an auxiliary data structure, which is intended to quickly (i.e. for logarithmic time) find rows and columns by their names.

This routine can be called at any time. If the name index already exists, the routine does nothing.

### 2.4.2 Find row by its name

#### Synopsis

```
int glp_find_row(glp_prob *lp, const char *name);
```

#### Returns

The routine `glp_find_row` returns the ordinal number of a row, which is assigned (by the routine `glp_set_row_name`) the specified symbolic name. If no such row exists, the routine returns 0.

### 2.4.3 Find column by its name

#### Synopsis

```
int glp_find_col(glp_prob *lp, const char *name);
```

#### Returns

The routine `glp_find_col` returns the ordinal number of a column, which is assigned (by the routine `glp_set_col_name`) the specified symbolic name. If no such column exists, the routine returns 0.

#### 2.4.4 Delete the name index

##### Synopsis

```
void glp_delete_index(glp_prob *lp);
```

##### Description

The routine `glp_delete_index` deletes the name index previously created by the routine `glp_create_index` and frees the memory allocated to this auxiliary data structure.

This routine can be called at any time. If the name index does not exist, the routine does nothing.

## 2.5 Problem scaling routines

### 2.5.1 Background

In GLPK the *scaling* means a linear transformation applied to the constraint matrix to improve its numerical properties.<sup>1</sup>

The main equality is the following:

$$\tilde{A} = RAS, \quad (2.1)$$

where  $A = (a_{ij})$  is the original constraint matrix,  $R = (r_{ii}) > 0$  is a diagonal matrix used to scale rows (constraints),  $S = (s_{jj}) > 0$  is a diagonal matrix used to scale columns (variables),  $\tilde{A}$  is the scaled constraint matrix.

From (2.1) it follows that in the *scaled* problem instance each original constraint coefficient  $a_{ij}$  is replaced by corresponding scaled constraint coefficient:

$$\tilde{a}_{ij} = r_{ii}a_{ij}s_{jj}. \quad (2.2)$$

Note that the scaling is performed internally and therefore transparently to the user. This means that on API level the user always deal with unscaled data.

Scale factors  $r_{ii}$  and  $s_{jj}$  can be set or changed at any time either directly by the application program in a problem specific way (with the routines `glp_set_rii` and `glp_set_sjj`), or by some API routines intended for automatic scaling.

### 2.5.2 Set (change) row scale factor

#### Synopsis

```
void glp_set_rii(glp_prob *lp, int i, double rii);
```

#### Description

The routine `glp_set_rii` sets (changes) the scale factor  $r_{ii}$  for  $i$ -th row of the specified problem object.

---

<sup>1</sup>In many cases a proper scaling allows making the constraint matrix to be better conditioned, i.e. decreasing its condition number, that makes computations numerically more stable.

### 2.5.3 Set (change) column scale factor

#### Synopsis

```
void glp_set_sjj(glp_prob *lp, int j, double sjj);
```

#### Description

The routine `glp_set_sjj` sets (changes) the scale factor  $s_{jj}$  for  $j$ -th column of the specified problem object.

### 2.5.4 Retrieve row scale factor

#### Synopsis

```
double glp_get_rii(glp_prob *lp, int i);
```

#### Returns

The routine `glp_get_rii` returns current scale factor  $r_{ii}$  for  $i$ -th row of the specified problem object.

### 2.5.5 Retrieve column scale factor

#### Synopsis

```
double glp_get_sjj(glp_prob *lp, int j);
```

#### Returns

The routine `glp_get_sjj` returns current scale factor  $s_{jj}$  for  $j$ -th column of the specified problem object.

### 2.5.6 Scale problem data

#### Synopsis

```
void lpx_scale_prob(glp_prob *lp);
```

#### Description

The routine `lpx_scale_prob` performs automatic scaling of problem data for the specified problem object.

The purpose of scaling is to provide such scaling matrices  $R$  and  $S$ , on which the scaled constraint matrix  $\tilde{A} = RAS$  has better numerical properties than the original constraint matrix  $A$ .

### 2.5.7 Unscale problem data

#### Synopsis

```
void glp_unscale_prob(glp_prob *lp);
```

The routine `glp_unscale_prob` performs unscaling of problem data for the specified problem object.

“Unscaling” means replacing the current scaling matrices  $R$  and  $S$  by unity matrices that cancels the scaling effect.

## 2.6 LP basis constructing routines

### 2.6.1 Construct standard initial LP basis

#### Synopsis

```
void lpx_std_basis(glp_prob *lp);
```

#### Description

The routine `lpx_std_basis` constructs the “standard” (trivial) initial LP basis for the specified problem object.

In the “standard” LP basis all auxiliary variables (rows) are basic, and all structural variables (columns) are non-basic (so the corresponding basis matrix is unity).

### 2.6.2 Construct advanced initial LP basis

#### Synopsis

```
void lpx_adv_basis(glp_prob *lp);  
void lpx_cpx_basis(glp_prob *lp);
```

#### Description

The routine `lpx_adv_basis` builds an advanced initial LP basis for the specified problem object.

In order to construct the advanced initial LP basis the routine does the following:

- 1) includes in the basis all non-fixed auxiliary variables;
- 2) includes in the basis as many non-fixed structural variables as possible keeping the triangular form of the basis matrix;
- 3) includes in the basis appropriate (fixed) auxiliary variables to complete the basis.

As a result the initial LP basis has as few fixed variables as possible and the corresponding basis matrix is triangular.

The routine `lpx_cpx_basis` performs the same task. It implements the algorithm proposed by R. Bixby.<sup>2</sup>

---

<sup>2</sup>R. Bixby, “Implementing the Simplex Method: The Initial Basis” (1992), ORSA J., 4, pp. 267–84.

### 2.6.3 Set (change) row status

#### Synopsis

```
void glp_set_row_stat(glp_prob *lp, int i, int stat);
```

#### Description

The routine `glp_set_row_stat` sets (changes) the current status of *i*-th row (auxiliary variable) as specified by the parameter `stat`:

- GLP\_BS make the row basic (make the constraint inactive);
- GLP\_NL make the row non-basic (make the constraint active);
- GLP\_NU make the row non-basic and set it to the upper bound; if the row is not double-bounded, this status is equivalent to GLP\_NL (only in the case of this routine);
- GLP\_NF the same as GLP\_NL (only in the case of this routine);
- GLP\_NS the same as GLP\_NL (only in the case of this routine).

### 2.6.4 Set (change) column status

#### Synopsis

```
void glp_set_col_stat(glp_prob *lp, int j, int stat);
```

#### Description

The routine `glp_set_col_stat` sets (changes) the current status of *j*-th column (structural variable) as specified by the parameter `stat`:

- GLP\_BS make the column basic;
- GLP\_NL make the column non-basic;
- GLP\_NU make the column non-basic and set it to the upper bound; if the column is not double-bounded, this status is equivalent to GLP\_NL (only in the case of this routine);
- GLP\_NF the same as GLP\_NL (only in the case of this routine);
- GLP\_NS the same as GLP\_NL (only in the case of this routine).



## 2.7 Simplex method routines

The *simplex method* is a well known efficient numerical procedure to solve LP problems.

On each iteration the simplex method transforms the original system of equality constraints (1.2) resolving them through different sets of variables to an equivalent system called *the simplex table* (or sometimes *the simplex tableau*), which has the following form:

$$\begin{aligned}
 z &= d_1(x_N)_1 + d_2(x_N)_2 + \dots + d_n(x_N)_n \\
 (x_B)_1 &= \xi_{11}(x_N)_1 + \xi_{12}(x_N)_2 + \dots + \xi_{1n}(x_N)_n \\
 (x_B)_2 &= \xi_{21}(x_N)_1 + \xi_{22}(x_N)_2 + \dots + \xi_{2n}(x_N)_n \\
 &\vdots \\
 (x_B)_m &= \xi_{m1}(x_N)_1 + \xi_{m2}(x_N)_2 + \dots + \xi_{mn}(x_N)_n
 \end{aligned} \tag{2.1}$$

where:  $(x_B)_1, (x_B)_2, \dots, (x_B)_m$  are basic variables;  $(x_N)_1, (x_N)_2, \dots, (x_N)_n$  are non-basic variables;  $d_1, d_2, \dots, d_n$  are reduced costs;  $\xi_{11}, \xi_{12}, \dots, \xi_{mn}$  are coefficients of the simplex table. (May note that the original LP problem (1.1)—(1.3) also has the form of a simplex table, where all equalities are resolved through auxiliary variables.)

From the linear programming theory it is known that if an optimal solution of the LP problem (1.1)—(1.3) exists, it can always be written in the form (2.1), where non-basic variables are set on their bounds while values of the objective function and basic variables are determined by the corresponding equalities of the simplex table.

A set of values of all basic and non-basic variables determined by the simplex table is called *basic solution*. If all basic variables are within their bounds, the basic solution is called (*primal*) *feasible*, otherwise it is called (*primal*) *infeasible*. A feasible basic solution, which provides a smallest (in case of minimization) or a largest (in case of maximization) value of the objective function is called *optimal*. Therefore, for solving LP problem the simplex method tries to find its optimal basic solution.

Primal feasibility of some basic solution may be stated by simple checking if all basic variables are within their bounds. Basic solution is optimal if additionally the following optimality conditions are satisfied for all non-basic variables:

Status of $(x_N)_j$	Minimization	Maximization
$(x_N)_j$ is free	$d_j = 0$	$d_j = 0$
$(x_N)_j$ is on its lower bound	$d_j \geq 0$	$d_j \leq 0$
$(x_N)_j$ is on its upper bound	$d_j \leq 0$	$d_j \geq 0$

In other words, basic solution is optimal if there is no non-basic variable, which changing in the feasible direction (i.e. increasing if it is free or on its lower bound, or decreasing if it is free or on its upper bound) can improve (i.e. decrease in case of minimization or increase in case of maximization) the objective function.

If all non-basic variables satisfy to the optimality conditions shown above (independently on whether basic variables are within their bounds or not), the basic solution is called *dual feasible*, otherwise it is called *dual infeasible*.

It may happen that some LP problem has no primal feasible solution due to incorrect formulation — this means that its constraints conflict with each other. It also may happen that some LP problem has unbounded solution again due to incorrect formulation — this means that some non-basic variable can improve the objective function, i.e. the optimality conditions are violated, and at the same time this variable can infinitely change in the feasible direction meeting no resistance from basic variables. (May note that in the latter case the LP problem has no dual feasible solution.)

### 2.7.1 Solve LP problem with the simplex method

#### Synopsis

```
int glp_simplex(glp_prob *lp, const glp_smcp *parm);
```

#### Description

The routine `glp_simplex` is a driver to the LP solver based on the simplex method. This routine retrieves problem data from the specified problem object, calls the solver to solve the problem instance, and stores results of computations back into the problem object.

The simplex solver has a set of control parameters. Values of the control parameters can be passed in a structure `glp_smcp`, which the parameter `parm` points to. For a detailed description of this structure see paragraph “Control parameters” below. Before specifying some control parameters the application program should initialize the structure `glp_smcp` by default values of all control parameters using the routine `glp_init_smcp` (see the next subsection). This is needed for backward compatibility, because in the future there may appear new members in the structure `glp_smcp`.

The parameter `parm` can be specified as `NULL`, in which case the solver uses default settings.

## Returns

0	The LP problem instance has been successfully solved. (This code does <i>not</i> necessarily mean that the solver has found optimal solution. It only means that the solution process was successful.)
GLP_EBADB	Unable to start the search, because the initial basis specified in the problem object is invalid—the number of basic (auxiliary and structural) variables is not the same as the number of rows in the problem object.
GLP_ESING	Unable to start the search, because the basis matrix corresponding to the initial basis is singular within the working precision.
GLP_ECOND	Unable to start the search, because the basis matrix corresponding to the initial basis is ill-conditioned, i.e. its condition number is too large.
GLP_EBOUND	Unable to start the search, because some double-bounded (auxiliary or structural) variables have incorrect bounds.
GLP_EFAIL	The search was prematurely terminated due to the solver failure.
GLP_EOBJLL	The search was prematurely terminated, because the objective function being maximized has reached its lower limit and continues decreasing (the dual simplex only).
GLP_EOBJUL	The search was prematurely terminated, because the objective function being minimized has reached its upper limit and continues increasing (the dual simplex only).
GLP_EITLIM	The search was prematurely terminated, because the simplex iteration limit has been exceeded.
GLP_ETMLIM	The search was prematurely terminated, because the time limit has been exceeded.
GLP_ENOPFS	The LP problem instance has no primal feasible solution (only if the LP presolver is used).
GLP_ENODFS	The LP problem instance has no dual feasible solution (only if the LP presolver is used).

## Using built-in LP presolver

The simplex solver has *built-in LP presolver*, which is a subprogram that transforms the original LP problem specified in the problem object to an equivalent LP problem, which may be easier for solving with the simplex method than the original one. This is attained mainly due to reducing the

problem size and improving its numeric properties (for example, by removing some inactive constraints or by fixing some non-basic variables). Once the transformed LP problem has been solved, the presolver transforms its basic solution back to the corresponding basic solution of the original problem.

Presolving is an optional feature of the routine `glp_simplex`, and by default it is disabled. In order to enable the LP presolver the control parameter `presolve` should be set to `GLP_ON` (see paragraph “Control parameters” below). Presolving may be used when the problem instance is solved for the first time. However, on performing re-optimization the presolver should be disabled.

The presolving procedure is transparent to the API user in the sense that all necessary processing is performed internally, and a basic solution of the original problem recovered by the presolver is the same as if it were computed directly, i.e. without presolving.

Note that the presolver is able to recover only optimal solutions. If a computed solution is infeasible or non-optimal, the corresponding solution of the original problem cannot be recovered and therefore remains undefined. If you need to know a basic solution even if it is infeasible or non-optimal, the presolver should be disabled.

### Solver terminal output

Solving large problem instances may take a long time, so the solver reports some information about the current basic solution, which is sent to the terminal. This information has the following format:

```
nnn:   objval = xxx   infeas = yyy (ddd)
```

where: ‘**nnn**’ is the iteration number, ‘**xxx**’ is the current value of the objective function (which is unscaled and has correct sign), ‘**yyy**’ is the current sum of primal infeasibilities (which is scaled and therefore may be used for visual estimating only), ‘**ddd**’ is the current number of fixed basic variables.

The symbol preceding the iteration number indicates which phase of the simplex method is in effect:

*Blank* means the solver is searching for a primal feasible solution (primal simplex, phase I);

*Asterisk (\*)* means the solver is searching for the optimal solution (primal simplex, phase II);

*Vertical dash (|)* means the solver is searching for the optimal solution using the dual simplex.

## Control parameters

This paragraph describes all control parameters currently used in the simplex solver. Symbolic names of control parameters are names of corresponding members in the structure `glp_smcp`.

`int msg_lev` (default: `GLP_MSG_ALL`)

Message level for terminal output:

`GLP_MSG_OFF` — no output;

`GLP_MSG_ERR` — error and warning messages only;

`GLP_MSG_ON` — normal output;

`GLP_MSG_ALL` — full output (including informational messages).

`int meth` (default: `GLP_PRIMAL`)

Simplex method option:

`GLP_PRIMAL` — two-phase primal simplex;

`GLP_DUALP` — dual simplex, if possible, otherwise primal simplex.

`int pricing` (default: `GLP_PT_PSE`)

Pricing technique:

`GLP_PT_STD` — standard (textbook);

`GLP_PT_PSE` — projected steepest edge.

`int r_test` (default: `GLP_RT_HAR`)

Ratio test technique:

`GLP_RT_STD` — standard (textbook);

`GLP_RT_HAR` — Harris' two-pass ratio test.

`double tol_bnd` (default: `1e-7`)

Tolerance used to check if the basic solution is primal feasible. (Do not change this parameter without detailed understanding its purpose.)

`double tol_dj` (default: `1e-7`)

Tolerance used to check if the basic solution is dual feasible. (Do not change this parameter without detailed understanding its purpose.)

`double tol_piv` (default: `1e-10`)

Tolerance used to choose eligible pivotal elements of the simplex table. (Do not change this parameter without detailed understanding its purpose.)

`double obj_ll` (default: `-DBL_MAX`)

Lower limit of the objective function. If the objective function reaches this limit and continues decreasing, the solver terminates the search. (Used in the dual simplex only.)

`double obj_ul` (default: `+DBL_MAX`)  
 Upper limit of the objective function. If the objective function reaches this limit and continues increasing, the solver terminates the search. (Used in the dual simplex only.)

`int it_lim` (default: `INT_MAX`)  
 Simplex iteration limit.

`int tm_lim` (default: `INT_MAX`)  
 Searching time limit, in milliseconds.

`int out_frq` (default: 200)  
 Output frequency, in iterations. This parameter specifies how frequently the solver sends information about the solution process to the terminal.

`int out_dly` (default: 0)  
 Output delay, in milliseconds. This parameter specifies how long the solver should delay sending information about the solution process to the terminal.

`int presolve` (default: `GLP_OFF`)  
 LP presolver option:  
   `GLP_ON` — enable using the LP presolver;  
   `GLP_OFF` — disable using the LP presolver.

## 2.7.2 Initialize simplex method control parameters

### Synopsis

```
int glp_init_smcp(glp_smcp *parm);
```

### Description

The routine `glp_init_smcp` initializes control parameters, which are used by the simplex solver, with default values.

Default values of the control parameters are stored in a `glp_smcp` structure, which the parameter `parm` points to.

### 2.7.3 Solve LP problem in exact arithmetic

#### Synopsis

```
int lpx_exact(glp_prob *lp);
```

#### Description

The routine `lpx_exact` is an experimental implementation of the primal two-phase simplex method based on exact (rational) arithmetic. It is similar to the routine `glp_simplex`, however, for all internal computations it uses arithmetic of rational numbers, which is exact in mathematical sense, i.e. free of round-off errors unlike floating-point arithmetic.

#### Returns

The routine `lpx_exact` returns one of the following exit codes:

<code>LPX_E_OK</code>	the LP problem has been successfully solved. (Note that, for example, if the problem has no feasible solution, this exit code is reported.)
<code>LPX_E_FAULT</code>	either the LP problem has no rows and/or columns, or the initial basis is invalid, or the basis matrix is exactly singular.
<code>LPX_E_ITLIM</code>	the search was prematurely terminated because the simplex iterations limit has been exceeded.
<code>LPX_E_TMLIM</code>	the search was prematurely terminated because the time limit has been exceeded.

## 2.7.4 Retrieve generic status of basic solution

### Synopsis

```
int glp_get_status(glp_prob *lp);
```

### Returns

The routine `glp_get_status` reports the generic status of the current basic solution for the specified problem object as follows:

GLP_OPT	solution is optimal;
GLP_FEAS	solution is feasible;
GLP_INFEAS	solution is infeasible;
GLP_NOFEAS	problem has no feasible solution;
GLP_UNBND	problem has unbounded solution;
GLP_UNDEF	solution is undefined.

More detailed information about the status of basic solution can be retrieved with the routines `glp_get_prim_stat` and `glp_get_dual_stat`.

## 2.7.5 Retrieve status of primal basic solution

### Synopsis

```
int glp_get_prim_stat(glp_prob *lp);
```

### Returns

The routine `glp_get_prim_stat` reports the status of the primal basic solution for the specified problem object as follows:

GLP_UNDEF	primal solution is undefined;
GLP_FEAS	primal solution is feasible;
GLP_INFEAS	primal solution is infeasible;
GLP_NOFEAS	no primal feasible solution exists.



### 2.7.6 Retrieve status of dual basic solution

#### Synopsis

```
int glp_get_dual_stat(glp_prob *lp);
```

#### Returns

The routine `glp_get_dual_stat` reports the status of the dual basic solution for the specified problem object as follows:

GLP_UNDEF	dual solution is undefined;
GLP_FEAS	dual solution is feasible;
GLP_INFEAS	dual solution is infeasible;
GLP_NOFEAS	no dual feasible solution exists.

### 2.7.7 Retrieve objective value

#### Synopsis

```
double glp_get_obj_val(glp_prob *lp);
```

#### Returns

The routine `glp_get_obj_val` returns current value of the objective function.

### 2.7.8 Retrieve row status

#### Synopsis

```
int glp_get_row_stat(glp_prob *lp, int i);
```

#### Returns

The routine `glp_get_row_stat` returns current status assigned to the auxiliary variable associated with `i`-th row as follows:

GLP_BS	basic variable;
GLP_NL	non-basic variable on its lower bound;
GLP_NU	non-basic variable on its upper bound;
GLP_NF	non-basic free (unbounded) variable;
GLP_NS	non-basic fixed variable.

### 2.7.9 Retrieve row primal value

#### Synopsis

```
double glp_get_row_prim(glp_prob *lp, int i);
```

#### Returns

The routine `glp_get_row_prim` returns primal value of the auxiliary variable associated with *i*-th row.

### 2.7.10 Retrieve row dual value

#### Synopsis

```
double glp_get_row_dual(glp_prob *lp, int i);
```

#### Returns

The routine `glp_get_row_dual` returns dual value (i.e. reduced cost) of the auxiliary variable associated with *i*-th row.

### 2.7.11 Retrieve column status

#### Synopsis

```
int glp_get_col_stat(glp_prob *lp, int j);
```

#### Returns

The routine `glp_get_col_stat` returns current status assigned to the structural variable associated with *j*-th column as follows:

- GLP\_BS    basic variable;
- GLP\_NL    non-basic variable on its lower bound;
- GLP\_NU    non-basic variable on its upper bound;
- GLP\_NF    non-basic free (unbounded) variable;
- GLP\_NS    non-basic fixed variable.

### 2.7.12 Retrieve column primal value

#### Synopsis

```
double glp_get_col_prim(glp_prob *lp, int j);
```

#### Returns

The routine `glp_get_col_prim` returns primal value of the structural variable associated with  $j$ -th column.

### 2.7.13 Retrieve column dual value

#### Synopsis

```
double glp_get_col_dual(glp_prob *lp, int j);
```

#### Returns

The routine `glp_get_col_dual` returns dual value (i.e. reduced cost) of the structural variable associated with  $j$ -th column.

### 2.7.14 Retrieve non-basic variable causing unboundness

#### Synopsis

```
int lpx_get_ray_info(glp_prob *lp);
```

#### Returns

The routine `lpx_get_ray_info` returns the number  $k$  of some non-basic variable  $x_k$ , which causes primal unboundness. If such a variable cannot be identified, the routine returns zero.

If  $1 \leq k \leq m$ ,  $x_k$  is  $k$ -th auxiliary variable, and if  $m + 1 \leq k \leq m + n$ ,  $x_k$  is  $(k - m)$ -th structural variable, where  $m$  is the number of rows,  $n$  is the number of columns in the specified problem object.

“Unboundness” means that the variable  $x_k$  is non-basic and able to *infinitely* change in a feasible direction improving the objective function.

### 2.7.15 Check Karush-Kuhn-Tucker conditions

#### Synopsis

```
void lpx_check_kkt(glp_prob *lp, int scaled, LPXKKT *kkt);
```

#### Description

The routine `lpx_check_kkt` checks Karush-Kuhn-Tucker optimality conditions for basic solution. It is assumed that both primal and dual components of basic solution are valid.

If the parameter `scaled` is zero, the optimality conditions are checked for the original, unscaled LP problem. Otherwise, if the parameter `scaled` is non-zero, the routine checks the conditions for an internally scaled LP problem.

The parameter `kkt` is a pointer to the structure `LPXKKT`, to which the routine stores results of the check. Members of this structure are shown in the table below.

Condition	Member	Comment
(KKT.PE)	<code>pe_ae_max</code>	Largest absolute error
	<code>pe_ae_row</code>	Number of row with largest absolute error
	<code>pe_re_max</code>	Largest relative error
	<code>pe_re_row</code>	Number of row with largest relative error
	<code>pe_quality</code>	Quality of primal solution
(KKT.PB)	<code>pb_ae_max</code>	Largest absolute error
	<code>pb_ae_ind</code>	Number of variable with largest absolute error
	<code>pb_re_max</code>	Largest relative error
	<code>pb_re_ind</code>	Number of variable with largest relative error
	<code>pb_quality</code>	Quality of primal feasibility
(KKT.DE)	<code>de_ae_max</code>	Largest absolute error
	<code>de_ae_col</code>	Number of column with largest absolute error
	<code>de_re_max</code>	Largest relative error
	<code>de_re_col</code>	Number of column with largest relative error
	<code>de_quality</code>	Quality of dual solution
(KKT.DB)	<code>db_ae_max</code>	Largest absolute error
	<code>db_ae_ind</code>	Number of variable with largest absolute error
	<code>db_re_max</code>	Largest relative error
	<code>db_re_ind</code>	Number of variable with largest relative error
	<code>db_quality</code>	Quality of dual feasibility

The routine performs all computations using only components of the given LP problem and the current basic solution.

### Background

The first condition checked by the routine is:

$$x_R - Ax_S = 0, \quad (\text{KKT.PE})$$

where  $x_R$  is the subvector of auxiliary variables (rows),  $x_S$  is the subvector of structural variables (columns),  $A$  is the constraint matrix. This condition expresses the requirement that all primal variables must satisfy to the system of equality constraints of the original LP problem. In case of exact arithmetic this condition would be satisfied for any basic solution; however, in case of inexact (floating-point) arithmetic, this condition shows how accurate the primal basic solution is, that depends on accuracy of a representation of the basis matrix used by the simplex method routines.

The second condition checked by the routine is:

$$l_k \leq x_k \leq u_k \quad \text{for all } k = 1, \dots, m+n, \quad (\text{KKT.PB})$$

where  $x_k$  is auxiliary ( $1 \leq k \leq m$ ) or structural ( $m+1 \leq k \leq m+n$ ) variable,  $l_k$  and  $u_k$  are, respectively, lower and upper bounds of the variable  $x_k$  (including cases of infinite bounds). This condition expresses the requirement that all primal variables must satisfy to bound constraints of the original LP problem. Since in case of basic solution all non-basic variables are placed on their bounds, actually the condition (KKT.PB) needs to be checked for basic variables only. If the primal basic solution has sufficient accuracy, this condition shows primal feasibility of the solution.

The third condition checked by the routine is:

$$\text{grad } Z = c = (\tilde{A})^T \pi + d,$$

where  $Z$  is the objective function,  $c$  is the vector of objective coefficients,  $(\tilde{A})^T$  is a matrix transposed to the expanded constraint matrix  $\tilde{A} = (I|A)$ ,  $\pi$  is a vector of Lagrange multipliers that correspond to equality constraints of the original LP problem,  $d$  is a vector of Lagrange multipliers that correspond to bound constraints for all (auxiliary and structural) variables of the original LP problem. Geometrically the third condition expresses the requirement that the gradient of the objective function must belong to the orthogonal complement of a linear subspace defined by the equality and active bound constraints, i.e. that the gradient must be a linear combination

of normals to the constraint planes, where Lagrange multipliers  $\pi$  and  $d$  are coefficients of that linear combination.

To eliminate the vector  $\pi$  the third condition can be rewritten as:

$$\begin{pmatrix} I \\ -A^T \end{pmatrix} \pi = \begin{pmatrix} d_R \\ d_S \end{pmatrix} + \begin{pmatrix} c_R \\ c_S \end{pmatrix},$$

or, equivalently:

$$\begin{aligned} \pi + d_R &= c_R, \\ -A^T \pi + d_S &= c_S. \end{aligned}$$

Then substituting the vector  $\pi$  from the first equation into the second one we have:

$$A^T(d_R - c_R) + (d_S - c_S) = 0, \quad (\text{KKT.DE})$$

where  $d_R$  is the subvector of reduced costs of auxiliary variables (rows),  $d_S$  is the subvector of reduced costs of structural variables (columns),  $c_R$  and  $c_S$  are subvectors of objective coefficients at, respectively, auxiliary and structural variables,  $A^T$  is a matrix transposed to the constraint matrix of the original LP problem. In case of exact arithmetic this condition would be satisfied for any basic solution; however, in case of inexact (floating-point) arithmetic, this condition shows how accurate the dual basic solution is, that depends on accuracy of a representation of the basis matrix used by the simplex method routines.

The last, fourth condition checked by the routine is (KKT.DB):

$$\begin{aligned} d_k &= 0, & \text{if } x_k \text{ is basic or free non-basic variable} \\ 0 \leq d_k < +\infty & & \text{if } x_k \text{ is non-basic on its lower (minimization)} \\ & & \text{or upper (maximization) bound} \\ -\infty < d_k \leq 0 & & \text{if } x_k \text{ is non-basic on its upper (minimization)} \\ & & \text{or lower (maximization) bound} \\ -\infty < d_k < +\infty & & \text{if } x_k \text{ is non-basic fixed variable} \end{aligned}$$

for all  $k = 1, \dots, m + n$ , where  $d_k$  is a reduced cost (Lagrange multiplier) of auxiliary ( $1 \leq k \leq m$ ) or structural ( $m + 1 \leq k \leq m + n$ ) variable  $x_k$ . Geometrically this condition expresses the requirement that constraints of the original problem must "hold" the point preventing its movement along the anti-gradient (in case of minimization) or the gradient (in case of maximization) of the objective function. Since in case of basic solution reduced costs of all basic variables are placed on their (zero) bounds, actually the condition (KKT.DB) needs to be checked for non-basic variables only. If the dual basic solution has sufficient accuracy, this condition shows dual feasibility of the solution.

Should note that the complete set of Karush-Kuhn-Tucker optimality conditions also includes the fifth, so called complementary slackness condition, which expresses the requirement that at least either a primal variable  $x_k$  or its dual counterpart  $d_k$  must be on its bound for all  $k = 1, \dots, m + n$ . However, being always satisfied by definition for any basic solution that condition is not checked by the routine.

To check the first condition (KKT.PE) the routine computes a vector of residuals:

$$g = x_R - Ax_S,$$

determines component of this vector that correspond to largest absolute and relative errors:

$$\begin{aligned} \text{pe\_ae\_max} &= \max_{1 \leq i \leq m} |g_i|, \\ \text{pe\_re\_max} &= \max_{1 \leq i \leq m} \frac{|g_i|}{1 + |(x_R)_i|}, \end{aligned}$$

and stores these quantities and corresponding row indices to the structure LPXKKT.

To check the second condition (KKT.PB) the routine computes a vector of residuals:

$$h_k = \begin{cases} 0, & \text{if } l_k \leq x_k \leq u_k \\ x_k - l_k, & \text{if } x_k < l_k \\ x_k - u_k, & \text{if } x_k > u_k \end{cases}$$

for all  $k = 1, \dots, m + n$ , determines components of this vector that correspond to largest absolute and relative errors:

$$\begin{aligned} \text{pb\_ae\_max} &= \max_{1 \leq k \leq m+n} |h_k|, \\ \text{pb\_re\_max} &= \max_{1 \leq k \leq m+n} \frac{|h_k|}{1 + |x_k|}, \end{aligned}$$

and stores these quantities and corresponding variable indices to the structure LPXKKT.

To check the third condition (KKT.DE) the routine computes a vector of residuals:

$$u = A^T(d_R - c_R) + (d_S - c_S),$$

determines components of this vector that correspond to largest absolute and relative errors:

$$\text{de\_ae\_max} = \max_{1 \leq j \leq n} |u_j|,$$

$$\text{de\_re\_max} = \max_{1 \leq j \leq n} \frac{|u_j|}{1 + |(d_S)_j - (c_S)_j|},$$

and stores these quantities and corresponding column indices to the structure LPXKKT.

To check the fourth condition (KKT.DB) the routine computes a vector of residuals:

$$v_k = \begin{cases} 0, & \text{if } d_k \text{ has correct sign} \\ d_k, & \text{if } d_k \text{ has wrong sign} \end{cases}$$

for all  $k = 1, \dots, m + n$ , determines components of this vector that correspond to largest absolute and relative errors:

$$\begin{aligned} \text{db\_ae\_max} &= \max_{1 \leq k \leq m+n} |v_k|, \\ \text{db\_re\_max} &= \max_{1 \leq k \leq m+n} \frac{|v_k|}{1 + |d_k - c_k|}, \end{aligned}$$

and stores these quantities and corresponding variable indices to the structure LPXKKT.

Using the relative errors for all the four conditions listed above the routine `lpx_check_kkt` also estimates a "quality" of the basic solution from the standpoint of these conditions and stores corresponding quality indicators to the structure LPXKKT:

`pe_quality` — quality of primal solution;  
`pb_quality` — quality of primal feasibility;  
`de_quality` — quality of dual solution;  
`db_quality` — quality of dual feasibility.

Each of these indicators is assigned to one of the following four values:

'H' means high quality,  
'M' means medium quality,  
'L' means low quality, or  
'?' means wrong or infeasible solution.

If all the indicators show high or medium quality (for an internally scaled LP problem, i.e. when the parameter `scaled` in a call to the routine `lpx_check_kkt` is non-zero), the user can be sure that the obtained basic solution is quite accurate.

If some of the indicators show low quality, the solution can still be considered as relevant, though an additional analysis is needed depending on which indicator shows low quality.



If the indicator `pe_quality` is assigned to `'?'`, the primal solution is wrong. If the indicator `de_quality` is assigned to `'?'`, the dual solution is wrong.

If the indicator `db_quality` is assigned to `'?'` while other indicators show a good quality, this means that the current basic solution being primal feasible is not dual feasible. Similarly, if the indicator `pb_quality` is assigned to `'?'` while other indicators are not, this means that the current basic solution being dual feasible is not primal feasible.

## 2.8 Interior-point method routines

### 2.8.1 Solve LP problem with the interior-point method

#### Synopsis

```
int lpx_interior(glp_prob *lp);
```

#### Description

The routine `lpx_interior` is an interface to the LP problem solver based on the primal-dual interior-point method.

This routine obtains problem data from the problem object, which the parameter `lp` points to, calls the solver to solve the LP problem, and stores the found solution back in the problem object.

Interior-point methods (also known as barrier methods) are more modern and more powerful numerical methods for large-scale linear programming. They especially fit for very sparse LP problems and allow solving such problems much faster than the simplex method.

Solving large LP problems may take a long time, so the routine displays information about every interior point iteration<sup>3</sup>. This information is sent to the output device and has the following format:

```
nnn: F = fff; rpi = ppp; rdi = ddd; gap = ggg
```

where `nnn` is iteration number, `fff` is the current value of the objective function (in the case of maximization it has wrong sign), `ppp` is the current relative primal infeasibility, `ddd` is the current relative dual infeasibility, and `ggg` is the current primal-dual gap.

Should note that currently the GLPK interior-point solver does not include many important features, in particular:

- it is not able to process dense columns. Thus, if the constraint matrix of the LP problem has dense columns, the solving process will be inefficient;

- it has no features against numerical instability. For some LP problems premature termination may happen if the matrix  $ADA^T$  becomes singular or ill-conditioned;

- it is not able to identify the optimal basis, which corresponds to the found interior-point solution.

---

<sup>3</sup>Unlike the simplex method the interior point method usually needs 30—50 iterations (independently on the problem size) in order to find an optimal solution.

## Returns

The routine `lpx_interior` returns one of the following exit codes:

<code>LPX_E_OK</code>	the LP problem has been successfully solved (to optimality).
<code>LPX_E_FAULT</code>	the solver can't start the search because either the problem has no rows and/or no columns, or some row has non-zero objective coefficient.
<code>LPX_E_NOFEAS</code>	the problem has no feasible (primal or dual) solution.
<code>LPX_E_NOCONV</code>	the search was prematurely terminated due to very slow convergence or divergence.
<code>LPX_E_ITLIM</code>	the search was prematurely terminated because the simplex iterations limit has been exceeded.
<code>LPX_E_INSTAB</code>	the search was prematurely terminated due to numerical instability on solving Newtonian system.

## 2.8.2 Retrieve status of interior-point solution

### Synopsis

```
int glp_ipt_status(glp_prob *lp);
```

### Returns

The routine `glp_ipt_status` reports the status of a solution found by the interior-point solver as follows:

<code>GLP_UNDEF</code>	interior-point solution is undefined.
<code>GLP_OPT</code>	interior-point solution is optimal.

## 2.8.3 Retrieve objective value

### Synopsis

```
double glp_ipt_obj_val(glp_prob *lp);
```

### Returns

The routine `glp_ipt_obj_val` returns value of the objective function for interior-point solution.

## 2.8.4 Retrieve row primal value

### Synopsis

```
double glp_ipt_row_prim(glp_prob *lp, int i);
```

### Returns

The routine `glp_ipt_row_prim` returns primal value of the auxiliary variable associated with *i*-th row.

## 2.8.5 Retrieve row dual value

### Synopsis

```
double glp_ipt_row_dual(glp_prob *lp, int i);
```

### Returns

The routine `glp_ipt_row_dual` returns dual value (i.e. reduced cost) of the auxiliary variable associated with *i*-th row.

## 2.8.6 Retrieve column primal value

### Synopsis

```
double glp_ipt_col_prim(glp_prob *lp, int j);
```

### Returns

The routine `glp_ipt_col_prim` returns primal value of the structural variable associated with *j*-th column.

## 2.8.7 Retrieve column dual value

### Synopsis

```
double glp_ipt_col_dual(glp_prob *lp, int j);
```

### Returns

The routine `glp_ipt_col_dual` returns dual value (i.e. reduced cost) of the structural variable associated with *j*-th column.

## 2.9 Mixed integer programming routines

### 2.9.1 Set (change) column kind

#### Synopsis

```
void glp_set_col_kind(glp_prob *mip, int j, int kind);
```

#### Description

The routine `glp_set_col_kind` sets (changes) the kind of *j*-th column (structural variable) as specified by the parameter `kind`:

- GLP\_CV continuous variable;
- GLP\_IV integer variable;
- GLP\_BV binary variable.

### 2.9.2 Retrieve column kind

#### Synopsis

```
int glp_get_col_kind(glp_prob *mip, int j);
```

#### Returns

The routine `glp_get_col_kind` returns the kind of *j*-th column (structural variable) as follows:

- GLP\_CV continuous variable;
- GLP\_IV integer variable;
- GLP\_BV binary variable.

### 2.9.3 Retrieve number of integer columns

#### Synopsis

```
int glp_get_num_int(glp_prob *mip);
```

#### Returns

The routine `glp_get_num_int` returns the number of columns (structural variables), which are marked as integer. Note that this number *does* include binary columns.

## 2.9.4 Retrieve number of binary columns

### Synopsis

```
int glp_get_num_bin(glp_prob *mip);
```

### Returns

The routine `glp_get_num_bin` returns the number of columns (structural variables), which are marked as integer and whose lower bound is zero and upper bound is one.

## 2.9.5 Solve MIP problem with the branch-and-cut method

### Synopsis

```
int glp_intopt(glp_prob *mip, const glp_iocp *parm);
```

### Description

The routine `glp_intopt` is a driver to the MIP solver based on the branch-and-cut method.

On entry the problem object should contain optimal solution to LP relaxation (which can be obtained with the routine `glp_simplex`).

The MIP solver has a set of control parameters. Values of the control parameters can be passed in a structure `glp_iocp`, which the parameter `parm` points to. For a detailed description of this structure see paragraph “Control parameters” below. Before specifying some control parameters the application program should initialize the structure `glp_iocp` by default values of all control parameters using the routine `glp_init_iocp` (see the next subsection). This is needed for backward compatibility, because in the future there may appear new members in the structure `glp_iocp`.

The parameter `parm` can be specified as `NULL`, in which case the solver uses default settings.

Note that the MIP solver currently implemented in GLPK uses easy heuristics for branching and backtracking, and therefore it is not perfect. Most probably this solver can be used for solving MIP problems with one or two hundreds of integer variables. Hard or very large scale MIP instances cannot be solved with this routine.

## Returns

0	The MIP problem instance has been successfully solved. (This code does <i>not</i> necessarily mean that the solver has found optimal solution. It only means that the solution process was successful.)
GLP_EBOUND	Unable to start the search, because some double-bounded variables have incorrect bounds or some integer variables have non-integer (fractional) bounds.
GLP_EROOT	Unable to start the search, because optimal basis for initial LP relaxation is not provided.
GLP_EFAIL	The search was prematurely terminated due to the solver failure.
GLP_ETMLIM	The search was prematurely terminated, because the time limit has been exceeded.
GLP_ESTOP	The search was prematurely terminated by application. (This code may appear only if the advanced solver interface is used.)

## Advanced solver interface

The routine `glp_intopt` allows the user to control the branch-and-cut search by passing to the solver a user-defined callback routine. For more details see Chapter “Advanced API Routines”, Section “Branch-and-cut interface routines”.

## Solver terminal output

Solving many MIP problems may take a long time, so the solver reports some information about best known solutions, which is sent to the output device. This information has the following format:

```
+nnn: mip = xxx <rho> yyy gap (ppp; qqg)
```

where: ‘**nnn**’ is the simplex iteration number; ‘**xxx**’ is a value of the objective function for the best known integer feasible solution (if no integer feasible solution has been found yet, ‘**xxx**’ is the text ‘**not found yet**’); ‘**rho**’ is the string ‘>=’ (in case of minimization) or ‘<=’ (in case of maximization); ‘**yyy**’ is a global bound for exact integer optimum (i.e. the exact integer optimum is always in the range from ‘**xxx**’ to ‘**yyy**’); ‘**gap**’ is the relative mip gap, in percents, computed as  $gap = |xxx - yyy| / (|xxx| + \text{DBL\_EPSILON}) \cdot 100\%$  (if *gap* is greater than 999.9%, it is not printed); ‘**ppp**’ is the number of

subproblems in the active list, ‘qqq’ is the number of subproblems which have been already fathomed and therefore removed from the branch-and-bound search tree.

### Control parameters

This paragraph describes all control parameters currently used in the MIP solver. Symbolic names of control parameters are names of corresponding members in the structure `glp_iocp`.

```
int msg_lev (default: GLP_MSG_ALL)
    Message level for terminal output:
    GLP_MSG_OFF — no output;
    GLP_MSG_ERR — error and warning messages only;
    GLP_MSG_ON  — normal output;
    GLP_MSG_ALL — full output (including informational messages).

int br_tech (default: GLP_BR_DTH)
    Branching technique option:
    GLP_BR_FFV — first fractional variable;
    GLP_BR_LFV — last fractional variable;
    GLP_BR_MFV — most fractional variable;
    GLP_BR_DTH — heuristic by Driebeck and Tomlin.

int bt_tech (default: GLP_BT_BLB)
    Backtracking technique option:
    GLP_BT_DFS — depth first search;
    GLP_BT_BFS — breadth first search;
    GLP_BT_BLB — best local bound;
    GLP_BT_BPH — best projection heuristic.

int pp_tech (default: GLP_PP_ALL)
    Preprocessing technique option:
    GLP_PP_NONE — disable preprocessing;
    GLP_PP_ROOT — perform preprocessing only on the root level;
    GLP_PP_ALL  — perform preprocessing on all levels.

int gmi_cuts (default: GLP_OFF)
    Gomory’s mixed integer cut option:
    GLP_OFF — disable generating Gomory’s cuts;
    GLP_ON  — enable generating Gomory’s cuts.
```



**int mir\_cuts** (default: GLP\_OFF)  
Mixed integer rounding (MIR) cut option:  
GLP\_OFF — disable generating MIR cuts;  
GLP\_ON — enable generating MIR cuts.

**double tol\_int** (default: 1e-5)  
Absolute tolerance used to check if optimal solution to the current LP relaxation is integer feasible. (Do not change this parameter without detailed understanding its purpose.)

**double tol\_obj** (default: 1e-7)  
Relative tolerance used to check if the objective value in optimal solution to the current LP relaxation is not better than in the best known integer feasible solution. (Do not change this parameter without detailed understanding its purpose.)

**int tm\_lim** (default: INT\_MAX)  
Searching time limit, in milliseconds.

**int out\_frq** (default: 5000)  
Output frequency, in milliseconds. This parameter specifies how frequently the solver sends information about the solution process to the terminal.

**int out\_dly** (default: 10000)  
Output delay, in milliseconds. This parameter specifies how long the solver should delay sending information about solution of the current LP relaxation with the simplex method to the terminal.

**void (\*cb\_func)(glp\_tree \*tree, void \*info)** (default: NULL)  
Entry point to the user-defined callback routine. NULL means the advanced solver interface is not used. For more details see Chapter “Advanced API Routines”, Section “Branch-and-cut interface routines”.

**void \*cb\_info** (default: NULL)  
Transit pointer passed to the routine **cb\_func** (see above).

**int cb\_size** (default: 0)  
The number of extra (up to 256) bytes allocated for each node of the branch-and-bound tree to store application-specific data. On creating a node these bytes are initialized by binary zeros.

## 2.9.6 Initialize integer optimizer control parameters

### Synopsis

```
void glp_init_iocp(glp_iocp *parm);
```

### Description

The routine `glp_init_iocp` initializes control parameters, which are used by the branch-and-cut solver, with default values.

Default values of the control parameters are stored in a `glp_iocp` structure, which the parameter `parm` points to.

## 2.9.7 Solve MIP problem with the cut-and-branch method

### Synopsis

```
int lpx_intopt(glp_prob *mip);
```

### Description

The routine `lpx_intopt` is a driver to the MIP solver based on the cut-and-branch method.

From the user's standpoint it is similar to the routine `glp_intopt` (see the previous subsection). However, it provides the following two additional features:

- 1) presolving MIP that includes removing free, singleton and redundant rows, improve bounds of columns, removing fixed columns, and reducing constraint coefficients;

- 2) generating cutting planes (optionally) to improve LP relaxation of the specified MIP problem before applying the branch-and-bound method. (Currently the following cut classes are implemented: mixed cover cuts, clique cuts, and Gomory's mixed integer cuts.) To enable this option the user should set the control parameter `LPX_K_USECUTS`.

The routine `lpx_intopt` (unlike the routine `glp_intopt`) *does not* require optimal solution to LP relaxation.

### Returns

The routine `lpx_intopt` returns one of the following exit codes:

LPX_E_OK	the MIP problem has been successfully solved. (Note that, for example, if the problem has no integer feasible solution, this exit code is reported.)
LPX_E_FAULT	unable to start the search because either the problem is not of MIP class or some integer variable has non-integer lower or upper bound.
LPX_E_NOPFS	the problem has no primal feasible solution (detected either by the MIP presolver, or by the simplex method on solving LP relaxation, or on re-optimization on generating cutting planes).
LPX_E_NODFS	LP relaxation of the problem has no dual feasible solution (detected either by the MIP presolver or by the simplex method on solving LP relaxation).
LPX_E_ITLIM	the search was prematurely terminated because the simplex iterations limit has been exceeded.
LPX_E_TMLIM	the search was prematurely terminated because the time limit has been exceeded.
LPX_E_SING	the search was prematurely terminated due to the solver failure (the current basis matrix became singular or ill-conditioned).

## 2.9.8 Retrieve status of MIP solution

### Synopsis

```
int glp_mip_status(glp_prob *mip);
```

### Returns

The routine `lp_mip_status` reports the status of a MIP solution found by the MIP solver as follows:

GLP_UNDEF	MIP solution is undefined.
GLP_OPT	MIP solution is integer optimal.
GLP_FEAS	MIP solution is integer feasible, however, its optimality (or non-optimality) has not been proven (perhaps due to premature termination of the search).
GLP_NOFEAS	problem has no integer feasible solution (proven by the solver).

### 2.9.9 Retrieve objective value

#### Synopsis

```
double glp_mip_obj_val(glp_prob *mip);
```

#### Returns

The routine `glp_mip_obj_val` returns value of the objective function for MIP solution.

### 2.9.10 Retrieve row value

#### Synopsis

```
double glp_mip_row_val(glp_prob *mip, int i);
```

#### Returns

The routine `glp_mip_row_val` returns value of the auxiliary variable associated with *i*-th row for MIP solution.

### 2.9.11 Retrieve column value

#### Synopsis

```
double glp_mip_col_val(glp_prob *mip, int j);
```

#### Returns

The routine `glp_mip_col_val` returns value of the structural variable associated with *j*-th column for MIP solution.

## 2.10 Utility routines

### 2.10.1 Read problem data in fixed MPS format

#### Synopsis

```
glp_prob *lpx_read_mps(char *fname);
```

#### Description

The routine `lpx_read_mps` reads LP/MIP problem data in fixed MPS format from an input text file whose name is the character string `fname`. (The MPS format is described in Appendix B, page 135.)

Behavior of the routine `lpx_read_mps` depends on some control parameters (see Subsection 2.11.6, page 82.)

#### Returns

If no error occurred, the routine returns a pointer to the created problem object. Otherwise the routine returns `NULL`.

### 2.10.2 Write problem data in fixed MPS format

#### Synopsis

```
int lpx_write_mps(glp_prob *lp, char *fname);
```

#### Description

The routine `lpx_write_mps` writes problem data in fixed MPS format to an output text file whose name is the character string `fname`. (The MPS format is described in Appendix B, page 135.)

Behavior of the routine `lpx_write_mps` depends on some control parameters (see Subsection 2.11.6, page 82.)

#### Returns

If no errors occurred, the routine returns zero. Otherwise the routine prints an error message and returns non-zero.

### 2.10.3 Read LP basis in fixed MPS format

#### Synopsis

```
int lpx_read_bas(glp_prob *lp, char *fname);
```

#### Description

The routine `lpx_read_bas` reads LP basis in fixed MPS format from an input text file whose name is the character string `fname`. (About this feature of the MPS format see Section B.13, page 147.)

Behavior of the routine `lpx_read_bas` depends on some control parameters (see Subsection 2.11.6, page 82.)

#### Returns

If no errors occurred, the routine returns zero. Otherwise the routine prints an error message and returns non-zero.

### 2.10.4 Write LP basis in fixed MPS format

#### Synopsis

```
int lpx_write_bas(glp_prob *lp, char *fname);
```

#### Description

The routine `lpx_write_bas` writes current LP basis in fixed MPS format to an output text file whose name is the character string `fname`. (About this feature of the MPS format see Section B.13, page 147.)

Behavior of the routine `lpx_write_bas` depends on some control parameters (see Subsection 2.11.6, page 82.)

#### Returns

If no errors occurred, the routine returns zero. Otherwise the routine prints an error message and returns non-zero.

### 2.10.5 Read problem data in free MPS format

#### Synopsis

```
glp_prob *lpx_read_freemps(char *fname);
```

#### Description

The routine `lpx_read_freemps` reads problem data in free MPS format from an input text file whose name is the character string `fname`. (The MPS format is described in Appendix B, page 135.)

Behavior of the routine `lpx_read_freemps` depends on some control parameters (see Subsection 2.11.6, page 82.)

#### Returns

If no error occurred, the routine returns a pointer to the created problem object. Otherwise the routine returns `NULL`.

### 2.10.6 Write problem data in free MPS format

#### Synopsis

```
int lpx_write_freemps(glp_prob *lp, char *fname);
```

#### Description

The routine `lpx_write_freemps` writes problem data in fixed MPS format to an output text file whose name is the character string `fname`. (The MPS format is described in Appendix B, page 135.)

Behavior of the routine `lpx_write_freemps` depends on some control parameters (see Subsection 2.11.6, page 82.)

#### Returns

If no errors occurred, the routine returns zero. Otherwise the routine prints an error message and returns non-zero.

### 2.10.7 Read problem data in CPLEX LP format

#### Synopsis

```
glp_prob *lpx_read_cpxlp(char *fname);
```

#### Description

The routine `lpx_read_cpxlp` reads LP/MIP problem data in CPLEX LP format from an input text file whose name is the character string `fname`. (The CPLEX LP format is described in Appendix C, page 149.)

Behavior of the routine `lpx_read_cpxlp` depends on some control parameters (see Subsection 2.11.6, page 82.)

#### Returns

If no error occurred, the routine returns a pointer to the created problem object. Otherwise the routine returns `NULL`.

### 2.10.8 Write problem data in CPLEX LP format

#### Synopsis

```
int lpx_write_cpxlp(glp_prob *lp, char *fname);
```

#### Description

The routine `lpx_write_cpxlp` writes problem data in the CPLEX LP format to an output text file whose name is the character string `fname`. (The CPLEX LP format is described in Appendix C, page 149.)

Behavior of the routine `lpx_write_cpxlp` depends on some control parameters (see Subsection 2.11.6, page 82.)

#### Returns

If no errors occurred, the routine returns zero. Otherwise the routine prints an error message and returns non-zero.



### 2.10.9 Read model in GNU MathProg modeling language

#### Synopsis

```
glp_prob *lpx_read_model(char *model, char *data,  
                        char *output);
```

#### Description

The routine `lpx_read_model` reads and translates LP/MIP model (problem) written in the GNU MathProg modeling language.<sup>4</sup>

The character string `model` specifies name of input text file, which contains model section and, optionally, data section. This parameter cannot be `NULL`.

The character string `data` specifies name of input text file, which contains data section. This parameter can be `NULL`. (If the data file is specified and the model file also contains data section, that section is ignored and data section from the data file is used.)

The character string `output` specifies name of output text file, to which the output produced by display statements is written. If the parameter `output` is `NULL`, the display output is sent to `stdout` via the routine `print`.

The routine `lpx_read_model` is an interface to the model translator, which is a program that parses model description and translates it to some internal data structures.

For detailed description of the modeling language see the document “GLPK: Modeling Language GNU MathProg” included in the GLPK distribution.

#### Returns

If no errors occurred, the routine returns a pointer to the created problem object. Otherwise the routine sends diagnostics to the output device and returns `NULL`.

---

<sup>4</sup>The GNU MathProg modeling language is a subset of the AMPL language.

### 2.10.10 Write problem data in plain text format

#### Synopsis

```
int lpx_print_prob(glp_prob *lp, char *fname);
```

#### Description

The routine `lpx_print_prob` writes data from a problem object, which the parameter `lp` points to, to an output text file, whose name is the character string `fname`, in plain text format.

Information reported by the routine `lpx_print_prob` is intended mainly for visual analysis.

#### Returns

If no errors occurred, the routine returns zero. Otherwise the routine prints an error message and returns non-zero.

### 2.10.11 Write basic solution in printable format

#### Synopsis

```
int lpx_print_sol(glp_prob *lp, char *fname);
```

#### Description

The routine `lpx_print_sol` writes the current basic solution of an LP problem, which is specified by the pointer `lp`, to a text file, whose name is the character string `fname`, in printable format.

Information reported by the routine `lpx_print_sol` is intended mainly for visual analysis.

#### Returns

If no errors occurred, the routine returns zero. Otherwise the routine prints an error message and returns non-zero.

### 2.10.12 Write bounds sensitivity information

#### Synopsis

```
int lpx_print_sens_bnds(glp_prob *lp, char *fname);
```

#### Description

The routine `lpx_print_sens_bnds` writes the bounds for objective coefficients, right-hand-sides of constraints, and variable bounds for which the current optimal basic solution remains optimal (for LP only).

The LP is given by the pointer `lp`, and the output is written to the file specified by `fname`. The current contents of the file will be overwritten.

Information reported by the routine `lpx_print_sens_bnds` is intended mainly for visual analysis.

#### Returns

If no errors occurred, the routine returns zero. Otherwise the routine prints an error message and returns non-zero.

### 2.10.13 Write interior point solution in printable format

#### Synopsis

```
int lpx_print_ips(glp_prob *lp, char *fname);
```

#### Description

The routine `lpx_print_ips` writes the current interior point solution of an LP problem, which the parameter `lp` points to, to a text file, whose name is the character string `fname`, in printable format.

Information reported by the routine `lpx_print_ips` is intended mainly for visual analysis.

#### Returns

If no errors occurred, the routine returns zero. Otherwise the routine prints an error message and returns non-zero.

### 2.10.14 Write MIP solution in printable format

#### Synopsis

```
int lpx_print_mip(glp_prob *lp, char *fname);
```

#### Description

The routine `lpx_print_mip` writes a best known integer solution of a MIP problem, which is specified by the pointer `lp`, to a text file, whose name is the character string `fname`, in printable format.

Information reported by the routine `lpx_print_mip` is intended mainly for visual analysis.

#### Returns

If no errors occurred, the routine returns zero. Otherwise the routine prints an error message and returns non-zero.

### 2.10.15 Read basic solution from text file

#### Synopsis

```
int glp_read_sol(glp_prob *lp, const char *fname);
```

#### Description

The routine `glp_read_sol` reads basic solution from a text file whose name is specified by the parameter `fname` into the problem object.

For the file format see description of the routine `glp_write_sol`.

#### Returns

On success the routine returns zero, otherwise non-zero.

## 2.10.16 Write basic solution to text file

### Synopsis

```
int glp_write_sol(glp_prob *lp, const char *fname);
```

### Description

The routine `glp_write_sol` writes the current basic solution to a text file whose name is specified by the parameter `fname`. This file can be read back with the routine `glp_read_sol`.

### Returns

On success the routine returns zero, otherwise non-zero.

### File format

The file created by the routine `glp_write_sol` is a plain text file, which contains the following information:

```
m n
p_stat d_stat obj_val
r_stat[1] r_prim[1] r_dual[1]
. . .
r_stat[m] r_prim[m] r_dual[m]
c_stat[1] c_prim[1] c_dual[1]
. . .
c_stat[n] c_prim[n] c_dual[n]
```

where:

$m$  is the number of rows (auxiliary variables);

$n$  is the number of columns (structural variables);

`p_stat` is the primal status of the basic solution (GLP\_UNDEF = 1, GLP\_FEAS = 2, GLP\_INFEAS = 3, or GLP\_NOFEAS = 4);

`d_stat` is the dual status of the basic solution (GLP\_UNDEF = 1, GLP\_FEAS = 2, GLP\_INFEAS = 3, or GLP\_NOFEAS = 4);

`obj_val` is the objective value;

`r_stat[i]`,  $i = 1, \dots, m$ , is the status of  $i$ -th row (GLP\_BS = 1, GLP\_NL = 2, GLP\_NU = 3, GLP\_NF = 4, or GLP\_NS = 5);

`r_prim[i]`,  $i = 1, \dots, m$ , is the primal value of  $i$ -th row;

`r_dual[i]`,  $i = 1, \dots, m$ , is the dual value of  $i$ -th row;

`c_stat[j]`,  $j = 1, \dots, n$ , is the status of  $j$ -th column (`GLP_BS` = 1, `GLP_NL` = 2, `GLP_NU` = 3, `GLP_NF` = 4, or `GLP_NS` = 5);  
`c_prim[j]`,  $j = 1, \dots, n$ , is the primal value of  $j$ -th column;  
`c_dual[j]`,  $j = 1, \dots, n$ , is the dual value of  $j$ -th column.

### 2.10.17 Read interior-point solution from text file

#### Synopsis

```
int glp_read_ipr(glp_prob *lp, const char *fname);
```

#### Description

The routine `glp_read_ipr` reads interior-point solution from a text file whose name is specified by the parameter `fname` into the problem object.

For the file format see description of the routine `glp_write_ipr`.

#### Returns

On success the routine returns zero, otherwise non-zero.

### 2.10.18 Write interior-point solution to text file

#### Synopsis

```
int glp_write_ipr(glp_prob *lp, const char *fname);
```

#### Description

The routine `glp_write_ipr` writes the current interior-point solution to a text file whose name is specified by the parameter `fname`. This file can be read back with the routine `glp_read_ipr`.

#### Returns

On success the routine returns zero, otherwise non-zero.

#### File format

The file created by the routine `glp_write_ipr` is a plain text file, which contains the following information:

```

m n
stat obj_val
r_prim[1] r_dual[1]
. . .
r_prim[m] r_dual[m]
c_prim[1] c_dual[1]
. . .
c_prim[n] c_dual[n]

```

where:

$m$  is the number of rows (auxiliary variables);

$n$  is the number of columns (structural variables);

`stat` is the solution status (`GLP_UNDEF` = 1 or `GLP_OPT` = 5);

`obj_val` is the objective value;

`r_prim[i]`,  $i = 1, \dots, m$ , is the primal value of  $i$ -th row;

`r_dual[i]`,  $i = 1, \dots, m$ , is the dual value of  $i$ -th row;

`c_prim[j]`,  $j = 1, \dots, n$ , is the primal value of  $j$ -th column;

`c_dual[j]`,  $j = 1, \dots, n$ , is the dual value of  $j$ -th column.

### 2.10.19 Read MIP solution from text file

#### Synopsis

```
int glp_read_mip(glp_prob *mip, const char *fname);
```

#### Description

The routine `glp_read_mip` reads MIP solution from a text file whose name is specified by the parameter `fname` into the problem object.

For the file format see description of the routine `glp_write_mip`.

#### Returns

On success the routine returns zero, otherwise non-zero.

### 2.10.20 Write MIP solution to text file

#### Synopsis

```
int glp_write_mip(glp_prob *mip, const char *fname);
```

#### Description

The routine `glp_write_mip` writes the current MIP solution to a text file whose name is specified by the parameter `fname`. This file can be read back with the routine `glp_read_mip`.

#### Returns

On success the routine returns zero, otherwise non-zero.

#### File format

The file created by the routine `glp_write_sol` is a plain text file, which contains the following information:

```
m n
stat obj_val
r_val[1]
. . .
r_val[m]
c_val[1]
. . .
c_val[n]
```

where:

$m$  is the number of rows (auxiliary variables);

$n$  is the number of columns (structural variables);

`stat` is the solution status (`GLP_UNDEF` = 1, `GLP_FEAS` = 2, `GLP_NOFEAS` = 4, or `GLP_OPT` = 5);

`obj_val` is the objective value;

`r_val[i]`,  $i = 1, \dots, m$ , is the value of  $i$ -th row;

`c_val[j]`,  $j = 1, \dots, n$ , is the value of  $j$ -th column.



## **2.11 Control parameters and statistics routines**

### **2.11.1 Reset control parameters to default values**

#### **Synopsis**

```
void lpx_reset_parms(glp_prob *lp);
```

#### **Description**

The routine `lpx_reset_parms` resets all control parameters associated with a problem object, which the parameter `lp` points to, to their default values.

### **2.11.2 Set (change) integer control parameter**

#### **Synopsis**

```
void lpx_set_int_parm(glp_prob *lp, int parm, int val);
```

#### **Description**

The routine `lpx_set_int_parm` sets (changes) the current value of an integer control parameter `parm`. The parameter `val` specifies a new value of the control parameter.

### **2.11.3 Query integer control parameter**

#### **Synopsis**

```
int lpx_get_int_parm(glp_prob *lp, int parm);
```

#### **Returns**

The routine `lpx_get_int_parm` returns the current value of an integer control parameter `parm`.

### **2.11.4 Set (change) real control parameter**

#### **Synopsis**

```
void lpx_set_real_parm(glp_prob *lp, int parm, double val);
```

## Description

The routine `lpx_set_real_parm` sets (changes) the current value of a real (floating point) control parameter `parm`. The parameter `val` specifies a new value of the control parameter.

### 2.11.5 Query real control parameter

#### Synopsis

```
double lpx_get_real_parm(glp_prob *lp, int parm);
```

#### Returns

The routine `lpx_get_real_parm` returns the current value of a real (floating point) control parameter `parm`.

### 2.11.6 Parameter list

This subsection describes all control parameters currently implemented in the package. Symbolic names of control parameters (which are macros defined in the header file `glpk.h`) are given on the left. Types, default values, and descriptions are given on the right.

<code>LPX_K_MSGLEV</code>	type: integer, default: 3 Level of messages output by solver routines: 0 — no output 1 — error messages only 2 — normal output 3 — full output (includes informational messages)
<code>LPX_K_SCALE</code>	type: integer, default: 1 Scaling option: 0 — no scaling 1 — equilibration scaling 2 — geometric mean scaling 3 — geometric mean scaling, then equilibration scaling
<code>LPX_K_DUAL</code>	type: integer, default: 0 Dual simplex option: 0 — do not use the dual simplex 1 — if initial basic solution is dual feasible, use the dual simplex

LPX_K_PRICE	<p>type: integer, default: 1</p> <p>Pricing option (for both primal and dual simplex):</p> <p>0 — textbook pricing</p> <p>1 — steepest edge pricing</p>
LPX_K_RELAX	<p>type: real, default: 0.07</p> <p>Relaxation parameter used in the ratio test. If it is zero, the textbook ratio test is used. If it is non-zero (should be positive), Harris' two-pass ratio test is used. In the latter case on the first pass of the ratio test basic variables (in the case of primal simplex) or reduced costs of non-basic variables (in the case of dual simplex) are allowed to slightly violate their bounds, but not more than <math>(RELAX \cdot TOLBND)</math> or <math>(RELAX \cdot TOLDJ)</math> (thus, <code>RELAX</code> is a percentage of <code>TOLBND</code> or <code>TOLDJ</code>).</p>
LPX_K_TOLBND	<p>type: real, default: <math>10^{-7}</math></p> <p>Relative tolerance used to check if the current basic solution is primal feasible. (Do not change this parameter without detailed understanding its purpose.)</p>
LPX_K_TOLDJ	<p>type: real, default: <math>10^{-7}</math></p> <p>Absolute tolerance used to check if the current basic solution is dual feasible. (Do not change this parameter without detailed understanding its purpose.)</p>
LPX_K_TOLPIV	<p>type: real, default: <math>10^{-9}</math></p> <p>Relative tolerance used to choose eligible pivotal elements of the simplex table. (Do not change this parameter without detailed understanding its purpose.)</p>
LPX_K_ROUND	<p>type: integer, default: 0</p> <p>Solution rounding option:</p> <p>0 — report all primal and dual values “as is”</p> <p>1 — replace tiny primal and dual values by exact zero</p>
LPX_K_OBJLL	<p>type: real, default: <code>-DBL_MAX</code></p> <p>Lower limit of the objective function. If on the phase II the objective function reaches this limit and continues decreasing, the solver stops the search. (Used in the dual simplex only.)</p>

LPX_K_OBJUL	<p>type: real, default: +DBL_MAX</p> <p>Upper limit of the objective function. If on the phase II the objective function reaches this limit and continues increasing, the solver stops the search. (Used in the dual simplex only.)</p>
LPX_K_ITLIM	<p>type: integer, default: -1</p> <p>Simplex iterations limit. If this value is positive, it is decreased by one each time when one simplex iteration has been performed, and reaching zero value signals the solver to stop the search. Negative value means no iterations limit.</p>
LPX_K_ITCNT	<p>type: integer, initial: 0</p> <p>Simplex iterations count. This count is increased by one each time when one simplex iteration has been performed.</p>
LPX_K_TMLIM	<p>type: real, default: -1.0</p> <p>Searching time limit, in seconds. If this value is positive, it is decreased each time when one simplex iteration has been performed by the amount of time spent for the iteration, and reaching zero value signals the solver to stop the search. Negative value means no time limit.</p>
LPX_K_OUTFRQ	<p>type: integer, default: 200</p> <p>Output frequency, in iterations. This parameter specifies how frequently the solver sends information about the solution to the output device.</p>
LPX_K_OUTDLY	<p>type: real, default: 0.0</p> <p>Output delay, in seconds. This parameter specifies how long the solver should delay sending information about the solution to the output device. Non-positive value means no delay.</p>
LPX_K_BRANCH	<p>type: integer, default: 2</p> <p>Branching heuristic option (for MIP only):</p> <p>0 — branch on the first variable</p> <p>1 — branch on the last variable</p> <p>2 — branch using a heuristic by Driebeck and Tomlin</p>

LPX_K_BTRACK	<p>type: integer, default: 3</p> <p>Backtracking heuristic option (for MIP only):</p> <p>0 — depth first search</p> <p>1 — breadth first search</p> <p>2 — backtrack using the best projection heuristic</p> <p>3 — best local bound</p>
LPX_K_TOLINT	<p>type: real, default: <math>10^{-5}</math></p> <p>Absolute tolerance used to check if the current basic solution is integer feasible. (Do not change this parameter without detailed understanding its purpose.)</p>
LPX_K_TOLOBJ	<p>type: real, default: <math>10^{-7}</math></p> <p>Relative tolerance used to check if the value of the objective function is not better than in the best known integer feasible solution. (Do not change this parameter without detailed understanding its purpose.)</p>
LPX_K_MPSINFO	<p>type: int, default: 1</p> <p>If this flag is set, the routine <code>lpx_write_mps</code> writes several comment cards, which contains some information about the problem. Otherwise the routine writes no comment cards. This flag also affects the routine <code>lpx_write_bas</code>.</p>
LPX_K_MPSONBJ	<p>type: int, default: 2</p> <p>This parameter tells the routine <code>lpx_write_mps</code> how to output the objective function row:</p> <p>0 — never output objective function row</p> <p>1 — always output objective function row</p> <p>2 — output objective function row if the problem has no free rows</p>
LPX_K_MPSORIG	<p>type: int, default: 0</p> <p>If this flag is set, the routine <code>lpx_write_mps</code> uses the original symbolic names of rows and columns. Otherwise the routine generates plain names using ordinal numbers of rows and columns. This flag also affects the routines <code>lpx_read_bas</code> and <code>lpx_write_bas</code>.</p>
LPX_K_MPSSWIDE	<p>type: int, default: 1</p> <p>If this flag is set, the routine <code>lpx_write_mps</code> uses all data fields. Otherwise the routine keeps fields 5 and 6 empty.</p>

LPX_K_MPSFREE	type: int, default: 0 If this flag is set, the routine <code>lpx_write_mps</code> omits column and vector names every time when possible (free style). Otherwise the routine never omits these names (pedantic style).								
LPX_K_MPSSKIP	type: int, default: 0 If this flag is set, the routine <code>lpx_write_mps</code> skips empty columns (i.e. which has no constraint coefficients). Otherwise the routine outputs all columns.								
LPX_K_PRESOL	type: int, default: 0 If this flag is set, the routine <code>glp_simplex</code> solves the problem using the built-in LP presolver. Otherwise the LP presolver is not used.								
LPX_K_USECUTS	type: int, default: 0 If this flag is set, the routine <code>lpx_intopt</code> generates and adds cutting planes to the MIP problem in order to improve its LP relaxation before applying the branch-and-bound method. This flag can be bitwise inclusive OR of the following values: <table border="0" style="margin-left: 20px;"> <tr> <td>LPX_C_COVER</td> <td>— mixed cover cuts;</td> </tr> <tr> <td>LPX_C_CLIQUE</td> <td>— clique cuts;</td> </tr> <tr> <td>LPX_C_GOMORY</td> <td>— Gomory's mixed integer cuts;</td> </tr> <tr> <td>LPX_C_ALL</td> <td>— cuts of all classes above.</td> </tr> </table>	LPX_C_COVER	— mixed cover cuts;	LPX_C_CLIQUE	— clique cuts;	LPX_C_GOMORY	— Gomory's mixed integer cuts;	LPX_C_ALL	— cuts of all classes above.
LPX_C_COVER	— mixed cover cuts;								
LPX_C_CLIQUE	— clique cuts;								
LPX_C_GOMORY	— Gomory's mixed integer cuts;								
LPX_C_ALL	— cuts of all classes above.								

## Chapter 3

# Advanced API Routines

### 3.1 LP basis and simplex tableau routines

#### 3.1.1 Background

Using vector and matrix notations LP problem (1.1)—(1.3) (see Section 1.1, page 9) can be stated as follows:

minimize (or maximize)

$$z = c^T x_S + c_0 \quad (3.1)$$

subject to linear constraints

$$x_R = Ax_S \quad (3.2)$$

and bounds of variables

$$\begin{aligned} l_R &\leq x_R \leq u_R \\ l_S &\leq x_S \leq u_S \end{aligned} \quad (3.3)$$

where:

$x_R = (x_1, x_2, \dots, x_m)$  is the vector of auxiliary variables;

$x_S = (x_{m+1}, x_{m+2}, \dots, x_{m+n})$  is the vector of structural variables;

$z$  is the objective function;

$c = (c_1, c_2, \dots, c_n)$  is the vector of objective coefficients;

$c_0$  is the constant term (“shift”) of the objective function;

$A = (a_{11}, a_{12}, \dots, a_{mn})$  is the constraint matrix;

$l_R = (l_1, l_2, \dots, l_m)$  is the vector of lower bounds of auxiliary variables;

$u_R = (u_1, u_2, \dots, u_m)$  is the vector of upper bounds of auxiliary variables;

$l_S = (l_{m+1}, l_{m+2}, \dots, l_{m+n})$  is the vector of lower bounds of structural variables;

$u_S = (u_{m+1}, u_{m+2}, \dots, u_{m+n})$  is the vector of upper bounds of structural variables.

From the simplex method's standpoint there is no difference between auxiliary and structural variables. This allows combining all these variables into one vector that leads to the following problem statement:

minimize (or maximize)

$$z = (0 \mid c)^T x + c_0 \quad (3.4)$$

subject to linear constraints

$$(I \mid -A)x = 0 \quad (3.5)$$

and bounds of variables

$$l \leq x \leq u \quad (3.6)$$

where:

$x = (x_R \mid x_S)$  is the  $(m+n)$ -vector of (all) variables;

$(0 \mid c)$  is the  $(m+n)$ -vector of objective coefficients;<sup>1</sup>

$(I \mid -A)$  is the *augmented* constraint  $m \times (m+n)$ -matrix;<sup>2</sup>

$l = (l_R \mid l_S)$  is the  $(m+n)$ -vector of lower bounds of (all) variables;

$u = (u_R \mid u_S)$  is the  $(m+n)$ -vector of upper bounds of (all) variables.

By definition an *LP basic solution* geometrically is a point in the space of all variables, which is the intersection of planes corresponding to active constraints<sup>3</sup>. The space of all variables has the dimension  $m+n$ , therefore, to define some basic solution we have to define  $m+n$  active constraints. Note that  $m$  constraints (3.5) being linearly independent equalities are always active, so remaining  $n$  active constraints can be chosen only from bound constraints (3.6).

A variable is called *non-basic*, if its (lower or upper) bound is active, otherwise it is called *basic*. Since, as was said above, exactly  $n$  bound constraints must be active, in any basic solution there are always  $n$  non-basic

---

<sup>1</sup>Subvector 0 corresponds to objective coefficients at auxiliary variables.

<sup>2</sup>Note that due to auxiliary variables matrix  $(I \mid -A)$  contains the unity submatrix and therefore has full rank. This means, in particular, that the system (3.5) has no linearly dependent constraints.

<sup>3</sup>A constraint is called *active* if in a given point it is satisfied as equality, otherwise it is called *inactive*.



variables and  $m$  basic variables. (Note that a free variable also can be non-basic. Although such variable has no bounds, we can think it as the difference between two non-negative variables, which both are non-basic in this case.)

Now consider how to determine numeric values of all variables for a given basic solution.

Let  $\Pi$  be an appropriate permutation matrix of the order  $(m+n)$ . Then we can write:

$$\begin{pmatrix} x_B \\ x_N \end{pmatrix} = \Pi \begin{pmatrix} x_R \\ x_S \end{pmatrix} = \Pi x, \quad (3.7)$$

where  $x_B$  is the vector of basic variables,  $x_N$  is the vector of non-basic variables,  $x = (x_R \mid x_S)$  is the vector of all variables in the original order. In this case the system of linear constraints (3.5) can be rewritten as follows:

$$(I \mid -A)\Pi^T \Pi x = 0 \quad \Rightarrow \quad (B \mid N) \begin{pmatrix} x_B \\ x_N \end{pmatrix} = 0, \quad (3.8)$$

where

$$(B \mid N) = (I \mid -A)\Pi^T. \quad (3.9)$$

Matrix  $B$  is a square non-singular  $m \times m$ -matrix, which is composed from columns of the augmented constraint matrix corresponding to basic variables. It is called the *basis matrix* or simply the *basis*. Matrix  $N$  is a rectangular  $m \times n$ -matrix, which is composed from columns of the augmented constraint matrix corresponding to non-basic variables.

From (3.8) it follows that:

$$Bx_B + Nx_N = 0, \quad (3.10)$$

therefore,

$$x_B = -B^{-1}Nx_N. \quad (3.11)$$

Thus, the formula (3.11) shows how to determine numeric values of basic variables  $x_B$  assuming that non-basic variables  $x_N$  are fixed on their active bounds.

The  $m \times n$ -matrix

$$\Xi = -B^{-1}N, \quad (3.12)$$

which appears in (3.11), is called the *simplex tableau*.<sup>4</sup> It shows how basic variables depend on non-basic variables:

$$x_B = \Xi x_N. \quad (3.13)$$

---

<sup>4</sup>This definition corresponds to the GLPK implementation.

The system (3.13) is equivalent to the system (3.5) in the sense that they both define the same set of points in the space of (primal) variables, which satisfy to these systems. If, moreover, values of all basic variables satisfy to their bound constraints (3.3), the corresponding basic solution is called *(primal) feasible*, otherwise *(primal) infeasible*. It is understood that any (primal) feasible basic solution satisfy to all constraints (3.2) and (3.3).

The LP theory says that if LP has optimal solution, it has (at least one) basic feasible solution, which corresponds to the optimum. And the most natural way to determine whether a given basic solution is optimal or not is to use the Karush—Kuhn—Tucker optimality conditions.

For the problem statement (3.4)—(3.6) the optimality conditions are the following:<sup>5</sup>

$$(I \mid -A)x = 0 \quad (3.14)$$

$$(I \mid -A)^T \pi + \lambda_l + \lambda_u = \nabla z = (0 \mid c)^T \quad (3.15)$$

$$l \leq x \leq u \quad (3.16)$$

$$\lambda_l \geq 0, \quad \lambda_u \leq 0 \quad (\text{minimization}) \quad (3.17)$$

$$\lambda_l \leq 0, \quad \lambda_u \geq 0 \quad (\text{maximization}) \quad (3.18)$$

$$(\lambda_l)_k(x_k - l_k) = 0, \quad (\lambda_u)_k(x_k - u_k) = 0, \quad k = 1, 2, \dots, m + n \quad (3.19)$$

where:  $\pi = (\pi_1, \pi_2, \dots, \pi_m)$  is a  $m$ -vector of Lagrange multipliers for equality constraints (3.5);  $\lambda_l = [(\lambda_l)_1, (\lambda_l)_2, \dots, (\lambda_l)_n]$  is a  $n$ -vector of Lagrange multipliers for lower bound constraints (3.6);  $\lambda_u = [(\lambda_u)_1, (\lambda_u)_2, \dots, (\lambda_u)_n]$  is a  $n$ -vector of Lagrange multipliers for upper bound constraints (3.6).

Condition (3.14) is the *primal* (original) system of equality constraints (3.5).

Condition (3.15) is the *dual* system of equality constraints. It requires the gradient of the objective function to be a linear combination of normals to the planes defined by constraints of the original problem.

Condition (3.16) is the primal (original) system of bound constraints (3.6).

Condition (3.17) (or (3.18) in case of maximization) is the dual system of bound constraints.

Condition (3.19) is the *complementary slackness condition*. It requires, for each original (auxiliary or structural) variable  $x_k$ , that either its (lower or upper) bound must be active, or zero bound of the corresponding Lagrange multiplier  $((\lambda_l)_k$  or  $(\lambda_u)_k$ ) must be active.

---

<sup>5</sup>These conditions can be applied to any solution, not only to a basic solution.

In GLPK two multipliers  $(\lambda_l)_k$  and  $(\lambda_u)_k$  for each primal (original) variable  $x_k$ ,  $k = 1, 2, \dots, m + n$ , are combined into one multiplier:

$$\lambda_k = (\lambda_l)_k + (\lambda_u)_k, \quad (3.20)$$

which is called a *dual variable* for  $x_k$ . This *cannot* lead to the ambiguity, because both lower and upper bounds of  $x_k$  cannot be active at the same time,<sup>6</sup> so at least one of  $(\lambda_l)_k$  and  $(\lambda_u)_k$  must be equal to zero, and because these multipliers have different signs, the combined multiplier, which is their sum, uniquely defines each of them.

Using dual variables  $\lambda_k$  the dual system of bound constraints (3.17) and (3.18) can be written in the form of so called “*rule of signs*” as follows:

Original bound constraint	Minimization			Maximization		
	$(\lambda_l)_k$	$(\lambda_u)_k$	$(\lambda_l)_k + (\lambda_u)_k$	$(\lambda_l)_k$	$(\lambda_u)_k$	$(\lambda_l)_k + (\lambda_u)_k$
$-\infty < x_k < +\infty$	$= 0$	$= 0$	$\lambda_k = 0$	$= 0$	$= 0$	$\lambda_k = 0$
$x_k \geq l_k$	$\geq 0$	$= 0$	$\lambda_k \geq 0$	$\leq 0$	$= 0$	$\lambda_k \leq 0$
$x_k \leq u_k$	$= 0$	$\leq 0$	$\lambda_k \leq 0$	$= 0$	$\geq 0$	$\lambda_k \geq 0$
$l_k \leq x_k \leq u_k$	$\geq 0$	$\leq 0$	$-\infty < \lambda_k < +\infty$	$\leq 0$	$\geq 0$	$-\infty < \lambda_k < +\infty$
$x_k = l_k = u_k$	$\geq 0$	$\leq 0$	$-\infty < \lambda_k < +\infty$	$\leq 0$	$\geq 0$	$-\infty < \lambda_k < +\infty$

May note that each primal variable  $x_k$  has its dual counterpart  $\lambda_k$  and vice versa. This allows applying the same partition for the vector of dual variables as (3.7):

$$\begin{pmatrix} \lambda_B \\ \lambda_N \end{pmatrix} = \Pi \lambda, \quad (3.21)$$

where  $\lambda_B$  is a vector of dual variables for basic variables  $x_B$ ,  $\lambda_N$  is a vector of dual variables for non-basic variables  $x_N$ .

By definition, bounds of basic variables are inactive constraints, so in any basic solution  $\lambda_B = 0$ . Corresponding values of dual variables  $\lambda_N$  for non-basic variables  $x_N$  can be determined in the following way. From the dual system (3.15) we have:

$$(I \mid -A)^T \pi + \lambda = (0 \mid c)^T, \quad (3.22)$$

so multiplying both sides of (3.22) by matrix  $\Pi$  gives:

$$\Pi(I \mid -A)^T \pi + \Pi \lambda = \Pi(0 \mid c)^T. \quad (3.23)$$

---

<sup>6</sup>If  $x_k$  is a fixed variable, we can think it as double-bounded variable  $l_k \leq x_k \leq u_k$ , where  $l_k = u_k$ .

From (3.9) it follows that

$$\Pi(I \mid -A)^T = [(I \mid -A)\Pi^T]^T = (B \mid N)^T. \quad (3.24)$$

Further, we can apply the partition (3.7) also to the vector of objective coefficients (see (3.4)):

$$\begin{pmatrix} c_B \\ c_N \end{pmatrix} = \Pi \begin{pmatrix} 0 \\ c \end{pmatrix}, \quad (3.25)$$

where  $c_B$  is a vector of objective coefficients at basic variables,  $c_N$  is a vector of objective coefficients at non-basic variables. Now, substituting (3.24), (3.21), and (3.25) into (3.23), leads to:

$$(B \mid N)^T \pi + (\lambda_B \mid \lambda_N)^T = (c_B \mid c_N)^T, \quad (3.26)$$

and transposing both sides of (3.26) gives the system:

$$\begin{pmatrix} B^T \\ N^T \end{pmatrix} \pi + \begin{pmatrix} \lambda_B \\ \lambda_N \end{pmatrix} = \begin{pmatrix} c_B \\ c_N \end{pmatrix}, \quad (3.27)$$

which can be written as follows:

$$\begin{cases} B^T \pi + \lambda_B = c_B \\ N^T \pi + \lambda_N = c_N \end{cases} \quad (3.28)$$

Lagrange multipliers  $\pi = (\pi_i)$  correspond to equality constraints (3.5) and therefore can have any sign. This allows resolving the first subsystem of (3.28) as follows:<sup>7</sup>

$$\pi = B^{-T}(c_B - \lambda_B) = -B^{-T}\lambda_B + B^{-T}c_B, \quad (3.29)$$

and substitution of  $\pi$  from (3.29) into the second subsystem of (3.28) gives:

$$\lambda_N = -N^T \pi + c_N = N^T B^{-T} \lambda_B + (c_N - N^T B^{-T} c_B). \quad (3.30)$$

The latter system can be written in the following final form:

$$\lambda_N = -\Xi^T \lambda_B + d, \quad (3.31)$$

where  $\Xi$  is the simplex tableau (see (3.12)), and

$$d = c_N - N^T B^{-T} c_B = c_N + \Xi^T c_B \quad (3.32)$$

is the vector of so called *reduced costs* of non-basic variables.

---

<sup>7</sup>  $B^{-T}$  means  $(B^T)^{-1} = (B^{-1})^T$ .

Above it was said that in any basic solution  $\lambda_B = 0$ , so  $\lambda_N = d$  as it follows from (3.31).

The system (3.31) is equivalent to the system (3.15) in the sense that they both define the same set of points in the space of dual variables  $\lambda$ , which satisfy to these systems. If, moreover, values of all dual variables  $\lambda_N$  (i.e. reduced costs  $d$ ) satisfy to their bound constraints (i.e. to the “rule of signs”; see the table above), the corresponding basic solution is called *dual feasible*, otherwise *dual infeasible*. It is understood that any dual feasible solution satisfy to all constraints (3.15) and (3.17) (or (3.18) in case of maximization).

It can be easily shown that the complementary slackness condition (3.19) is always satisfied for *any* basic solution. Therefore, a basic solution<sup>8</sup> is *optimal* if and only if it is primal and dual feasible, because in this case it satisfies to all the optimality conditions (3.14)—(3.19).

The meaning of reduced costs  $d = (d_j)$  of non-basic variables can be explained in the following way. From (3.4), (3.7), and (3.25) it follows that:

$$z = c_B^T x_B + c_N^T x_N + c_0. \quad (3.33)$$

Substituting  $x_B$  from (3.11) into (3.33) we can eliminate basic variables and express the objective only through non-basic variables:

$$\begin{aligned} z &= c_B^T (-B^{-1} N x_N) + c_N^T x_N + c_0 = \\ &= (c_N^T - c_B^T B^{-1} N) x_N + c_0 = \\ &= (c_N - N^T B^{-T} c_B)^T x_N + c_0 = \\ &= d^T x_N + c_0. \end{aligned} \quad (3.34)$$

From (3.34) it is seen that reduced cost  $d_j$  shows how the objective function  $z$  depends on non-basic variable  $(x_N)_j$  in the neighborhood of the current basic solution, i.e. while the current basis remains unchanged.

---

<sup>8</sup>It is assumed that a complete basic solution has the form  $(x, \lambda)$ , i.e. it includes primal as well as dual variables.

### 3.1.2 Check if the basis factorization exists

#### Synopsis

```
int glp_bf_exists(glp_prob *lp);
```

#### Returns

If the basis factorization for the current basis associated with the specified problem object exists and therefore is available for computations, the routine `glp_bf_exists` returns non-zero. Otherwise the routine returns zero.

#### Comments

Let the problem object have  $m$  rows and  $n$  columns. In GLPK the *basis matrix*  $B$  is a square non-singular matrix of the order  $m$ , whose columns correspond to basic (auxiliary and/or structural) variables. It is defined by the following main equality:<sup>9</sup>

$$(B \mid N) = (I \mid -A)\Pi^T,$$

where  $I$  is the unity matrix of the order  $m$ , whose columns correspond to auxiliary variables;  $A$  is the original constraint  $m \times n$ -matrix, whose columns correspond to structural variables;  $(I \mid -A)$  is the augmented constraint  $m \times (m + n)$ -matrix, whose columns correspond to all (auxiliary and structural) variables following in the original order;  $\Pi$  is a permutation matrix of the order  $m + n$ ; and  $N$  is a rectangular  $m \times n$ -matrix, whose columns correspond to non-basic (auxiliary and/or structural) variables.

For various reasons it may be necessary to solve linear systems with matrix  $B$ . To provide this possibility the GLPK implementation maintains an invertible form of  $B$  (that is, some representation of  $B^{-1}$ ) called the *basis factorization*, which is an internal component of the problem object. Typically, the basis factorization is computed by the simplex solver, which keeps it in the problem object to be available for other computations.

Should note that any changes in the problem object, which affects the basis matrix (e.g. changing the status of a row or column, changing a basic column of the constraint matrix, removing an active constraint, etc.), invalidates the basis factorization. So before calling any API routine, which uses the basis factorization, the application program must make sure (using the routine `glp_bf_exists`) that the factorization exists and therefore available for computations.

---

<sup>9</sup>For more details see Subsection 3.1.1, page 87.

### 3.1.3 Compute the basis factorization

#### Synopsis

```
int glp_factorize(glp_prob *lp);
```

#### Description

The routine `glp_factorize` computes the basis factorization for the current basis associated with the specified problem object.<sup>10</sup>

The basis factorization is computed from “scratch” even if it exists, so the application program may use the routine `glp_bf_exists`, and, if the basis factorization already exists, not to call the routine `glp_factorize` to prevent an extra work.

The routine `glp_factorize` *does not* compute components of the basic solution (i.e. primal and dual values).

#### Returns

0	The basis factorization has been successfully computed.
GLP_EBADB	The basis matrix is invalid, because the number of basic (auxiliary and structural) variables is not the same as the number of rows in the problem object.
GLP_ESING	The basis matrix is singular within the working precision.
GLP_ECOND	The basis matrix is ill-conditioned, i.e. its condition number is too large.

---

<sup>10</sup>The current basis is defined by the current statuses of rows (auxiliary variables) and columns (structural variables).

### 3.1.4 Check if the basis factorization has been updated

#### Synopsis

```
int glp_bf_updated(glp_prob *lp);
```

#### Returns

If the basis factorization has been just computed from “scratch”, the routine `glp_bf_updated` returns zero. Otherwise, if the factorization has been updated at least once, the routine returns non-zero.

#### Comments

*Updating* the basis factorization means recomputing it to reflect changes in the basis matrix. For example, on every iteration of the simplex method some column of the current basis matrix is replaced by a new column that gives a new basis matrix corresponding to the adjacent basis. In this case computing the basis factorization for the adjacent basis from “scratch” (as the routine `glp_factorize` does) would be too time-consuming.

On the other hand, since the basis factorization update is a numeric computational procedure, applying it many times may lead to accumulating round-off errors. Therefore the basis is periodically refactorized (reinverted) from “scratch” (with the routine `glp_factorize`) that allows improving its numerical properties.

The routine `glp_bf_updated` allows determining if the basis factorization has been updated at least once since it was computed from “scratch”.



### 3.1.5 Retrieve basis factorization control parameters

#### Synopsis

```
void glp_get_bfcp(glp_prob *lp, glp_bfcp *parm);
```

#### Description

The routine `glp_get_bfcp` retrieves control parameters, which are used on computing and updating the basis factorization associated with the specified problem object.

Current values of the control parameters are stored in a `glp_bfcp` structure, which the parameter `parm` points to. For a detailed description of the structure `glp_bfcp` see comments to the routine `glp_set_bfcp` in the next subsection.

#### Comments

The purpose of the routine `glp_get_bfcp` is two-fold. First, it allows the application program obtaining current values of control parameters used by internal GLPK routines, which compute and update the basis factorization.

The second purpose of this routine is to provide proper values for all fields of the structure `glp_bfcp` in the case when the application program needs to change some control parameters.

### 3.1.6 Change basis factorization control parameters

#### Synopsis

```
void glp_set_bfcp(glp_prob *lp, const glp_bfcp *parm);
```

#### Description

The routine `glp_set_bfcp` changes control parameters, which are used by internal GLPK routines on computing and updating the basis factorization associated with the specified problem object.

New values of the control parameters should be passed in a structure `glp_bfcp`, which the parameter `parm` points to. For a detailed description of the structure `glp_bfcp` see paragraph “Control parameters” below.

The parameter `parm` can be specified as `NULL`, in which case all control parameters are reset to their default values.

## Comments

Before changing some control parameters with the routine `glp_set_bfcp` the application program should retrieve current values of all control parameters with the routine `glp_get_bfcp`. This is needed for backward compatibility, because in the future there may appear new members in the structure `glp_bfcp`.

Note that new values of control parameters come into effect on a next computation of the basis factorization, not immediately.

## Example

```
glp_prob *lp;
glp_bfcp parm;
. . .
/* retrieve current values of control parameters */
glp_get_bfcp(lp, &parm);
/* change the threshold pivoting tolerance */
parm.piv_tol = 0.05;
/* set new values of control parameters */
glp_set_bfcp(lp, &parm);
. . .
```

## Control parameters

This paragraph describes all basis factorization control parameters currently used in the package. Symbolic names of control parameters are names of corresponding members in the structure `glp_bfcp`.

`int type` (default: `GLP_BF_FT`)

Basis factorization type:

`GLP_BF_FT` —  $LU$  + Forrest–Tomlin update;

`GLP_BF_BG` —  $LU$  + Schur complement + Bartels–Golub update;

`GLP_BF_GR` —  $LU$  + Schur complement + Givens rotation update.

In case of `GLP_BF_FT` the update is applied to matrix  $U$ , while in cases of `GLP_BF_BG` and `GLP_BF_GR` the update is applied to the Schur complement.

`int lu_size` (default: 0)

The initial size of the Sparse Vector Area, in non-zeros, used on computing  $LU$ -factorization of the basis matrix for the first time. If this parameter is set to 0, the initial SVA size is determined automatically.

**double** piv\_tol (default: 0.10)

Threshold pivoting (Markowitz) tolerance,  $0 < \text{piv\_tol} < 1$ , used on computing  $LU$ -factorization of the basis matrix. Element  $u_{ij}$  of the active submatrix of factor  $U$  fits to be pivot if it satisfies to the stability criterion  $|u_{ij}| \geq \text{piv\_tol} \cdot \max |u_{i*}|$ , i.e. if it is not very small in the magnitude among other elements in the same row. Decreasing this parameter may lead to better sparsity at the expense of numerical accuracy, and vice versa.

**int** piv\_lim (default: 4)

This parameter is used on computing  $LU$ -factorization of the basis matrix and specifies how many pivot candidates needs to be considered on choosing a pivot element,  $\text{piv\_lim} \geq 1$ . If  $\text{piv\_lim}$  candidates have been considered, the pivoting routine prematurely terminates the search with the best candidate found.

**int** suhl (default: GLP\_ON)

This parameter is used on computing  $LU$ -factorization of the basis matrix. Being set to `GLP_ON` it enables applying the following heuristic proposed by Uwe Suhl: if a column of the active submatrix has no eligible pivot candidates, it is no more considered until it becomes a column singleton. In many cases this allows reducing the time needed for pivot searching. To disable this heuristic the parameter `suhl` should be set to `GLP_OFF`.

**double** eps\_tol (default: 1e-15)

Epsilon tolerance,  $\text{eps\_tol} \geq 0$ , used on computing  $LU$ -factorization of the basis matrix. If an element of the active submatrix of factor  $U$  is less than  $\text{eps\_tol}$  in the magnitude, it is replaced by exact zero.

**double** max\_gro (default: 1e+10)

Maximal growth of elements of factor  $U$ ,  $\text{max\_gro} \geq 1$ , allowable on computing  $LU$ -factorization of the basis matrix. If on some elimination step the ratio  $u_{big}/b_{max}$  (where  $u_{big}$  is the largest magnitude of elements of factor  $U$  appeared in its active submatrix during all the factorization process,  $b_{max}$  is the largest magnitude of elements of the basis matrix to be factorized), the basis matrix is considered as ill-conditioned.

**int nfs\_max** (default: 50)

Maximal number of additional row-like factors (entries of the eta file), **nfs\_max**  $\geq 1$ , which can be added to *LU*-factorization of the basis matrix on updating it with the Forrest–Tomlin technique. This parameter is used only once, before *LU*-factorization is computed for the first time, to allocate working arrays. As a rule, each update adds one new factor (however, some updates may need no addition), so this parameter limits the number of updates between refactorizations.

**double upd\_tol** (default: 1e-6)

Update tolerance,  $0 < \text{upd\_tol} < 1$ , used on updating *LU*-factorization of the basis matrix with the Forrest–Tomlin technique. If after updating the magnitude of some diagonal element  $u_{kk}$  of factor  $U$  becomes less than  $\text{upd\_tol} \cdot \max(|u_{k*}|, |u_{*k}|)$ , the factorization is considered as inaccurate.

**int nrs\_max** (default: 50)

Maximal number of additional rows and columns, **nrs\_max**  $\geq 1$ , which can be added to *LU*-factorization of the basis matrix on updating it with the Schur complement technique. This parameter is used only once, before *LU*-factorization is computed for the first time, to allocate working arrays. As a rule, each update adds one new row and column (however, some updates may need no addition), so this parameter limits the number of updates between refactorizations.

**int rs\_size** (default: 0)

The initial size of the Sparse Vector Area, in non-zeros, used to store non-zero elements of additional rows and columns introduced on updating *LU*-factorization of the basis matrix with the Schur complement technique. If this parameter is set to 0, the initial SVA size is determined automatically.

### 3.1.7 Retrieve the basis header information

#### Synopsis

```
int glp_get_bhead(glp_prob *lp, int k);
```

#### Description

The routine `glp_get_bhead` returns the basis header information for the current basis associated with the specified problem object.

#### Returns

If basic variable  $(x_B)_k$ ,  $1 \leq k \leq m$ , is  $i$ -th auxiliary variable ( $1 \leq i \leq m$ ), the routine returns  $i$ . Otherwise, if  $(x_B)_k$  is  $j$ -th structural variable ( $1 \leq j \leq n$ ), the routine returns  $m + j$ . Here  $m$  is the number of rows and  $n$  is the number of columns in the problem object.

#### Comments

Sometimes the application program may need to know which original (auxiliary and structural) variable correspond to a given basic variable, or, that is the same, which column of the augmented constraint matrix  $(I \mid -A)$  correspond to a given column of the basis matrix  $B$ .

The correspondence is defined as follows:<sup>11</sup>

$$\begin{pmatrix} x_B \\ x_N \end{pmatrix} = \Pi \begin{pmatrix} x_R \\ x_S \end{pmatrix} \Leftrightarrow \begin{pmatrix} x_R \\ x_S \end{pmatrix} = \Pi^T \begin{pmatrix} x_B \\ x_N \end{pmatrix},$$

where  $x_B$  is the vector of basic variables,  $x_N$  is the vector of non-basic variables,  $x_R$  is the vector of auxiliary variables following in their original order,<sup>12</sup>  $x_S$  is the vector of structural variables following in their original order,  $\Pi$  is a permutation matrix (which is a component of the basis factorization).

Thus, if  $(x_B)_k = (x_R)_i$  is  $i$ -th auxiliary variable, the routine returns  $i$ , and if  $(x_B)_k = (x_S)_j$  is  $j$ -th structural variable, the routine returns  $m + j$ , where  $m$  is the number of rows in the problem object.

---

<sup>11</sup>For more details see Subsection 3.1.1, page 87.

<sup>12</sup>The original order of auxiliary and structural variables is defined by the ordinal numbers of corresponding rows and columns in the problem object.

### 3.1.8 Retrieve row index in the basis header

#### Synopsis

```
int glp_get_row_bind(glp_prob *lp, int i);
```

#### Returns

The routine `glp_get_row_bind` returns the index  $k$  of basic variable  $(x_B)_k$ ,  $1 \leq k \leq m$ , which is  $i$ -th auxiliary variable (that is, the auxiliary variable corresponding to  $i$ -th row),  $1 \leq i \leq m$ , in the current basis associated with the specified problem object, where  $m$  is the number of rows. However, if  $i$ -th auxiliary variable is non-basic, the routine returns zero.

#### Comments

The routine `glp_get_row_bind` is an inverse to the routine `glp_get_bhead`: if `glp_get_bhead(lp, k)` returns  $i$ , `glp_get_row_bind(lp, i)` returns  $k$ , and vice versa.

### 3.1.9 Retrieve column index in the basis header

#### Synopsis

```
int glp_get_col_bind(glp_prob *lp, int j);
```

#### Returns

The routine `glp_get_col_bind` returns the index  $k$  of basic variable  $(x_B)_k$ ,  $1 \leq k \leq m$ , which is  $j$ -th structural variable (that is, the structural variable corresponding to  $j$ -th column),  $1 \leq j \leq n$ , in the current basis associated with the specified problem object, where  $m$  is the number of rows,  $n$  is the number of columns. However, if  $j$ -th structural variable is non-basic, the routine returns zero.

#### Comments

The routine `glp_get_col_bind` is an inverse to the routine `glp_get_bhead`: if `glp_get_bhead(lp, k)` returns  $m + j$ , `glp_get_col_bind(lp, j)` returns  $k$ , and vice versa.

### 3.1.10 Perform forward transformation (FTRAN)

#### Synopsis

```
void glp_ftran(glp_prob *lp, double x[]);
```

#### Description

The routine `glp_ftran` performs forward transformation (FTRAN), i.e. it solves the system  $Bx = b$ , where  $B$  is the basis matrix associated with the specified problem object,  $x$  is the vector of unknowns to be computed,  $b$  is the vector of right-hand sides.

On entry to the routine elements of the vector  $b$  should be stored in locations `x[1]`, ..., `x[m]`, where  $m$  is the number of rows. On exit the routine stores elements of the vector  $x$  in the same locations.

### 3.1.11 Perform backward transformation (BTRAN)

#### Synopsis

```
void glp_btran(glp_prob *lp, double x[]);
```

#### Description

The routine `glp_btran` performs backward transformation (BTRAN), i.e. it solves the system  $B^T x = b$ , where  $B^T$  is a matrix transposed to the basis matrix  $B$  associated with the specified problem object,  $x$  is the vector of unknowns to be computed,  $b$  is the vector of right-hand sides.

On entry to the routine elements of the vector  $b$  should be stored in locations `x[1]`, ..., `x[m]`, where  $m$  is the number of rows. On exit the routine stores elements of the vector  $x$  in the same locations.

### 3.1.12 Warm up LP basis

#### Synopsis

```
int lpx_warm_up(glp_prob *lp);
```

#### Description

The routine `lpx_warm_up` “warms up” the LP basis for the specified problem object using current statuses assigned to rows and columns (i.e. to auxiliary and structural variables).

“Warming up” includes reinverting (factorizing) the basis matrix (if necessary), computing primal and dual components as well as determining primal and dual statuses of the basic solution.

#### Returns

The routine `lpx_warm_up` returns one of the following exit codes:

LPX_E_OK	the LP basis has been successfully “warmed up”.
LPX_E_EMPTY	the problem has no rows and/or no columns.
LPX_E_BADB	the LP basis is invalid, because the number of basic variables is not the same as the number of rows.
LPX_E_SING	the basis matrix is numerically singular or ill-conditioned.

### 3.1.13 Compute row of the simplex tableau

#### Synopsis

```
int glp_eval_tab_row(glp_prob *lp, int k, int ind[],  
                    double val[]);
```

#### Description

The routine `glp_eval_tab_row` computes a row of the current simplex tableau (see Subsection 3.1.1, formula (3.12)), which (row) corresponds to some basic variable specified by the parameter  $k$  as follows: if  $1 \leq k \leq m$ , the basic variable is  $k$ -th auxiliary variable, and if  $m + 1 \leq k \leq m + n$ , the basic variable is  $(k - m)$ -th structural variable, where  $m$  is the number of rows and  $n$  is the number of columns in the specified problem object. The basis factorization must exist.



The computed row shows how the specified basic variable depends on non-basic variables:

$$x_k = (x_B)_i = \xi_{i1}(x_N)_1 + \xi_{i2}(x_N)_2 + \dots + \xi_{in}(x_N)_n,$$

where  $\xi_{i1}, \xi_{i2}, \dots, \xi_{in}$  are elements of the simplex table row,  $(x_N)_1, (x_N)_2, \dots, (x_N)_n$  are non-basic (auxiliary and structural) variables.

The routine stores column indices and corresponding numeric values of non-zero elements of the computed row in unordered sparse format in locations `ind[1], ..., ind[len]` and `val[1], ..., val[len]`, respectively, where  $0 \leq \text{len} \leq n$  is the number of non-zero elements in the row returned on exit.

Element indices stored in the array `ind` have the same sense as index  $k$ , i.e. indices 1 to  $m$  denote auxiliary variables while indices  $m+1$  to  $m+n$  denote structural variables (all these variables are obviously non-basic by definition).

### Returns

The routine `glp_eval_tab_row` returns `len`, which is the number of non-zero elements in the simplex table row stored in the arrays `ind` and `val`.

### Comments

A row of the simplex table is computed as follows. At first, the routine checks that the specified variable  $x_k$  is basic and uses the permutation matrix  $\Pi$  (3.7) to determine index  $i$  of basic variable  $(x_B)_i$ , which corresponds to  $x_k$ .

The row to be computed is  $i$ -th row of the matrix  $\Xi$  (3.12), therefore:

$$\xi_i = e_i^T \Xi = -e_i^T B^{-1} N = -(B^{-T} e_i)^T N,$$

where  $e_i$  is  $i$ -th unity vector. So the routine performs BTRAN to obtain  $i$ -th row of the inverse  $B^{-1}$ :

$$\varrho_i = B^{-T} e_i,$$

and then computes elements of the simplex table row as inner products:

$$\xi_{ij} = -\varrho_i^T N_j, \quad j = 1, 2, \dots, n,$$

where  $N_j$  is  $j$ -th column of matrix  $N$  (3.9), which (column) corresponds to non-basic variable  $(x_N)_j$ . The permutation matrix  $\Pi$  is used again to convert indices  $j$  of non-basic columns to original ordinal numbers of auxiliary and structural variables.

### 3.1.14 Compute column of the simplex tableau

## Synopsis

```
int glp_eval_tab_col(glp_prob *lp, int k, int ind[],
    double val[]);
```

## Description

The routine `glp_eval_tab_col` computes a column of the current simplex tableau (see Subsection 3.1.1, formula (3.12)), which (column) corresponds to some non-basic variable specified by the parameter  $k$ : if  $1 \leq k \leq m$ , the non-basic variable is  $k$ -th auxiliary variable, and if  $m + 1 \leq k \leq m + n$ , the non-basic variable is  $(k - m)$ -th structural variable, where  $m$  is the number of rows and  $n$  is the number of columns in the specified problem object. The basis factorization must exist.

The computed column shows how basic variables depends on the specified non-basic variable  $x_k = (x_N)_j$ :

$$\begin{array}{l} (x_B)_1 = \dots + \xi_{1j}(x_N)_j + \dots \\ (x_B)_2 = \dots + \xi_{2j}(x_N)_j + \dots \\ \quad \cdot \quad \cdot \quad \cdot \quad \cdot \quad \cdot \quad \cdot \quad \cdot \quad \cdot \\ (x_B)_m = \dots + \xi_{mj}(x_N)_j + \dots \end{array}$$

where  $\xi_{1j}, \xi_{2j}, \dots, \xi_{mj}$  are elements of the simplex table column,  $(x_B)_1, (x_B)_2, \dots, (x_B)_m$  are basic (auxiliary and structural) variables.

The routine stores row indices and corresponding numeric values of non-zero elements of the computed column in unordered sparse format in locations `ind[1], ..., ind[len]` and `val[1], ..., val[len]`, respectively, where  $0 \leq \text{len} \leq m$  is the number of non-zero elements in the column returned on exit.

Element indices stored in the array `ind` have the same sense as index  $k$ , i.e. indices 1 to  $m$  denote auxiliary variables while indices  $m + 1$  to  $m + n$  denote structural variables (all these variables are obviously basic by definition).

## Returns

The routine `glp_eval_tab_col` returns `len`, which is the number of non-zero elements in the simplex table column stored in the arrays `ind` and `val`.

## Comments

A column of the simplex table is computed as follows. At first, the routine checks that the specified variable  $x_k$  is non-basic and uses the permutation matrix  $\Pi$  (3.7) to determine index  $j$  of non-basic variable  $(x_N)_j$ , which corresponds to  $x_k$ .

The column to be computed is  $j$ -th column of the matrix  $\Xi$  (3.12), therefore:

$$\Xi_j = \Xi e_j = -B^{-1}N e_j = -B^{-1}N_j,$$

where  $e_j$  is  $j$ -th unity vector,  $N_j$  is  $j$ -th column of matrix  $N$  (3.9). So the routine performs FTRAN to transform  $N_j$  to the simplex table column  $\Xi_j = (\xi_{ij})$  and uses the permutation matrix  $\Pi$  to convert row indices  $i$  to original ordinal numbers of auxiliary and structural variables.

### 3.1.15 Transform explicitly specified row

#### Synopsis

```
int lpx_transform_row(glp_prob *lp, int len, int ind[],
                    double val[]);
```

#### Description

The routine `lpx_transform_row` performs the same operation as the routine `lpx_eval_tab_row`, except that the transformed row is specified explicitly.

The explicitly specified row may be thought as a linear form:

$$x = a_1 x_{m+1} + a_2 x_{m+2} + \dots + a_n x_{m+n}, \quad (1)$$

where  $x$  is an auxiliary variable for this row,  $a_j$  are coefficients of the linear form,  $x_{m+j}$  are structural variables.

On entry column indices and numerical values of non-zero coefficients  $a_j$  of the transformed row should be placed in locations `ind[1], ..., ind[len]` and `val[1], ..., val[len]`, where `len` is number of non-zero coefficients.

This routine uses the system of equality constraints and the current basis in order to express the auxiliary variable  $x$  in (1) through the current non-basic variables (as if the transformed row were added to the problem object and the auxiliary variable  $x$  were basic), i.e. the resultant row has the form:

$$x = \alpha_1 (x_N)_1 + \alpha_2 (x_N)_2 + \dots + \alpha_n (x_N)_n, \quad (2)$$

where  $\alpha_j$  are influence coefficients,  $(x_N)_j$  are non-basic (auxiliary and structural) variables,  $n$  is number of columns in the specified problem object.

On exit the routine stores indices and numerical values of non-zero coefficients  $\alpha_j$  of the resultant row (2) in locations `ind[1], ..., ind[len']` and `val[1], ..., val[len']`, where  $0 \leq \text{len}' \leq n$  is the number of non-zero coefficients in the resultant row returned by the routine. Note that indices of non-basic variables stored in the array `ind` correspond to original ordinal numbers of variables: indices 1 to  $m$  mean auxiliary variables and indices  $m + 1$  to  $m + n$  mean structural ones.

### Returns

The routine `lpx_transform_row` returns `len'`, the number of non-zero coefficients in the resultant row stored in the arrays `ind` and `val`.

### 3.1.16 Transform explicitly specified column

#### Synopsis

```
int lpx_transform_col(glp_prob *lp, int len, int ind[],
                    double val[]);
```

#### Description

The routine `lpx_transform_col` performs the same operation as the routine `lpx_eval_tab_col`, except that the transformed column is specified explicitly.

The explicitly specified column may be thought as it were added to the original system of equality constraints:

$$\begin{aligned} x_1 &= a_{11}x_{m+1} + \dots + a_{1n}x_{m+n} + a_1x \\ x_2 &= a_{21}x_{m+1} + \dots + a_{2n}x_{m+n} + a_2x \\ &\dots\dots\dots \\ x_m &= a_{m1}x_{m+1} + \dots + a_{mn}x_{m+n} + a_mx \end{aligned} \tag{1}$$

where  $x_i$  are auxiliary variables,  $x_{m+j}$  are structural variables (presented in the problem object),  $x$  is a structural variable for the explicitly specified column,  $a_i$  are constraint coefficients for  $x$ .

On entry row indices and numerical values of non-zero coefficients  $a_i$  of the transformed column should be placed in locations `ind[1], ..., ind[len]` and `val[1], ..., val[len]`, where `len` is number of non-zero coefficients.

This routine uses the system of equality constraints and the current basis in order to express the current basic variables through the structural variable

$x$  in (1) (as if the transformed column were added to the problem object and the variable  $x$  were non-basic):

$$\begin{aligned}(x_B)_1 &= \dots + \alpha_1 x \\(x_B)_2 &= \dots + \alpha_2 x \\&\dots\dots\dots \\(x_B)_m &= \dots + \alpha_m x\end{aligned}\tag{2}$$

where  $\alpha_i$  are influence coefficients,  $x_B$  are basic (auxiliary and structural) variables,  $m$  is number of rows in the specified problem object.

On exit the routine stores indices and numerical values of non-zero coefficients  $\alpha_i$  of the resultant column (2) in locations `ind[1], ..., ind[len']` and `val[1], ..., val[len']`, where  $0 \leq \text{len}' \leq m$  is the number of non-zero coefficients in the resultant column returned by the routine. Note that indices of basic variables stored in the array `ind` correspond to original ordinal numbers of variables, i.e. indices 1 to  $m$  mean auxiliary variables, indices  $m + 1$  to  $m + n$  mean structural ones.

## Returns

The routine `lpx_transform_col` returns `len'`, the number of non-zero coefficients in the resultant column stored in the arrays `ind` and `val`.

### 3.1.17 Perform primal ratio test

#### Synopsis

```
int lpx_prim_ratio_test(glp_prob *lp, int len, int ind[],
    double val[], int how, double tol);
```

#### Description

The routine `lpx_prim_ratio_test` performs the primal ratio test for an explicitly specified column of the simplex table.

The primal basic solution associated with an LP problem object, which the parameter `lp` points to, should be feasible. No components of the LP problem object are changed by the routine.

The explicitly specified column of the simplex table shows how the basic variables  $x_B$  depend on some non-basic variable  $y$  (which is not necessarily

presented in the problem object):

$$\begin{aligned}
 (x_B)_1 &= \dots + \alpha_1 y \\
 (x_B)_2 &= \dots + \alpha_2 y \\
 &\dots\dots\dots \\
 (x_B)_m &= \dots + \alpha_m y
 \end{aligned}
 \tag{1}$$

The column (1) is specified on entry to the routine using the sparse format. Ordinal numbers of basic variables  $(x_B)_i$  should be placed in locations `ind[1], ..., ind[len]`, where ordinal number 1 to  $m$  denote auxiliary variables, and ordinal numbers  $m + 1$  to  $m + n$  denote structural variables. The corresponding non-zero coefficients  $\alpha_i$  should be placed in locations `val[1], ..., val[len]`. The arrays `ind` and `val` are not changed by the routine.

The parameter `how` specifies in which direction the variable  $y$  changes on entering the basis: +1 means increasing, -1 means decreasing.

The parameter `tol` is a relative tolerance (small positive number) used by the routine to skip small  $\alpha_i$  in the column (1).

The routine determines the ordinal number of a basic variable (among specified in `ind[1], ..., ind[len]`), which reaches its (lower or upper) bound first before any other basic variables do and which therefore should leave the basis instead the variable  $y$  in order to keep primal feasibility, and returns it on exit. If the choice cannot be made (i.e. if the adjacent basic solution is primal unbounded due to  $y$ ), the routine returns zero.

## Note

If the non-basic variable  $y$  is presented in the LP problem object, the column (1) can be computed using the routine `lpx_eval_tab_col`. Otherwise it can be computed using the routine `lpx_transform_col`.

## Returns

The routine `lpx_prim_ratio_test` returns the ordinal number of some basic variable  $(x_B)_i$ , which should leave the basis instead the variable  $y$  in order to keep primal feasibility. If the adjacent basic solution is primal unbounded and therefore the choice cannot be made, the routine returns zero.

### 3.1.18 Perform dual ratio test

#### Synopsis

```
int lpx_dual_ratio_test(glp_prob *lp, int len, int ind[],
    double val[], int how, double tol);
```

#### Description

The routine `lpx_dual_ratio_test` performs the dual ratio test for an explicitly specified row of the simplex table.

The dual basic solution associated with an LP problem object, which the parameter `lp` points to, should be feasible. No components of the LP problem object are changed by the routine.

The explicitly specified row of the simplex table is a linear form, which shows how some basic variable  $y$  (not necessarily presented in the problem object) depends on non-basic variables  $x_N$ :

$$y = \alpha_1(x_N)_1 + \alpha_2(x_N)_2 + \dots + \alpha_n(x_N)_n. \quad (1)$$

The linear form (1) is specified on entry to the routine using the sparse format. Ordinal numbers of non-basic variables  $(x_N)_j$  should be placed in locations `ind[1]`, ..., `ind[len]`, where ordinal numbers 1 to  $m$  denote auxiliary variables, and ordinal numbers  $m + 1$  to  $m + n$  denote structural variables. The corresponding non-zero coefficients  $\alpha_j$  should be placed in locations `val[1]`, ..., `val[len]`. The arrays `ind` and `val` are not changed by the routine.

The parameter `how` specifies in which direction the variable  $y$  changes on leaving the basis: `+1` means increasing, `-1` means decreasing.

The parameter `tol` is a relative tolerance (small positive number) used by the routine to skip small  $\alpha_j$  in the form (1).

The routine determines the ordinal number of some non-basic variable (among specified in `ind[1]`, ..., `ind[len]`), whose reduced cost reaches its (zero) bound first before this happens for any other non-basic variables and which therefore should enter the basis instead the variable  $y$  in order to keep dual feasibility, and returns it on exit. If the choice cannot be made (i.e. if the adjacent basic solution is dual unbounded due to  $y$ ), the routine returns zero.

#### Note

If the basic variable  $y$  is presented in the LP problem object, the row (1) can be computed using the routine `lpx_eval_tab_row`. Otherwise it can be

computed using the routine `lpx_transform_row`.

### Returns

The routine `lpx_dual_ratio_test` returns the ordinal number of some non-basic variable  $(x_N)_j$ , which should enter the basis instead the variable  $y$  in order to keep dual feasibility. If the adjacent basic solution is dual unbounded and therefore the choice cannot be made, the routine returns zero.



## 3.2 Branch-and-cut interface routines

### 3.2.1 Introduction

The GLPK MIP solver based on the branch-and-cut method allows the application to control the solution process. This is attained by means of the user-defined callback routine, which is called by the solver at various points of the branch-and-cut algorithm.

The callback routine passed to the MIP solver should be written by the user and has the following specification:<sup>13</sup>

```
void foo_bar(glp_tree *tree, void *info);
```

where `tree` is a pointer to the data structure `glp_tree`, which should be used on subsequent calls to branch-and-cut interface routines, and `info` is a transit pointer passed to the routine `glp_intopt`, which may be used by the application program to pass some external data to the callback routine.

The callback routine is passed to the MIP solver through the control parameter structure `glp_iocp` (see Chapter “GLPK API Routines”, Section “Solve MIP problem with B&B method”) as follows:

```
glp_prob *mip;
glp_iocp parm;
. . .
glp_init_iocp(&parm);
. . .
parm.cb_func = foo_bar;
parm.cb_info = ... ;
ret = glp_intopt(mip, &parm);
. . .
```

To determine why it is being called by the MIP solver the callback routine should use the routine `glp_ios_reason` (described in this section below), which returns a code indicating the reason for calling. Depending on the reason the callback routine may perform necessary actions to control the solution process.

The reason codes, which correspond to various point of the branch-and-cut algorithm implemented in the MIP solver, are described in comments to the routine `glp_ios_reason`.

---

<sup>13</sup>The name `foo_bar` used here is a placeholder for the callback routine name.

To ignore calls for reasons, which are not processed by the callback routine, it should just return to the MIP solver doing nothing. For example:

```
void foo_bar(glp_tree *tree, void *info)
{
    . . .
    switch (glp_ios_reason(tree))
    {
        case GLP_IBRANCH:
            . . .
            break;
        case GLP_ISELECT:
            . . .
            break;
        default:
            /* ignore call for other reasons */
            break;
    }
    return;
}
```

To control the solution process as well as to obtain necessary information the callback routine may use branch-and-cut interface routines described in this section. Names of all these routines begin with ‘glp\_ios\_’.

### 3.2.2 Branch-and-cut algorithm

This subsection contains a schematic description of the branch-and-cut algorithm as it is implemented in the GLPK MIP solver.

#### 1. Initialization

Set  $L := \{P_0\}$ , where  $L$  is the *active list* (i.e. the list of active subproblems),  $P_0$  is the original MIP problem to be solved.

Set  $\bar{z} := +\infty$  (in case of minimization) or  $\bar{z} := -\infty$  (in case of maximization), where  $\bar{z}$  is *incumbent value*, i.e. an upper (minimization) or lower (maximization) global bound for  $z^*$ , the optimal objective value for  $P^0$ .

#### 2. Subproblem selection

If  $L = \emptyset$  then GO TO 9.

Select  $P \in L$ , i.e. make active subproblem  $P$  current.

#### 3. Solving LP relaxation

Solve  $P_{LP}$ , which is LP relaxation of  $P$ .

If  $P_{LP}$  has no primal feasible solution then GO TO 8.

Let  $z_{LP}^*$  be the optimal objective value for  $P_{LP}$ .

If  $z_{LP}^* \geq \bar{z}$  (in case of minimization) or  $z_{LP}^* \leq \bar{z}$  (in case of maximization) then GO TO 8.

#### 4. Adding “lazy” constraints

Let  $x_{LP}^*$  be the optimal solution to  $P_{LP}$ .

If there are “lazy” constraints (i.e. essential constraints not included in the original MIP problem  $P_0$ ), which are violated at the optimal point  $x_{LP}^*$ , add them to  $P$ , and GO TO 3.

#### 5. Check for integrality

Let  $x_j$  be a variable, which is required to be integer, and let  $x_j^* \in x_{LP}^*$  be its value in the optimal solution to  $P_{LP}$ .

If  $x_j^*$  is integral for all integer variables, then a better integer feasible solution is found. Store its components, set  $\bar{z} := z_{LP}^*$ , and GO TO 8.

#### 6. Adding cutting planes

If there are cutting planes (i.e. valid constraints for  $P$ ), which are violated at the optimal point  $x_{LP}^*$ , add them to  $P$ , and GO TO 3.

#### 7. Branching

Select *branching variable*  $x_j$ , i.e. a variable, which is required to be integer, and whose value  $x_j^* \in x_{LP}^*$  is fractional in the optimal solution to  $P_{LP}$ .

Create new subproblem  $P_D$  (so called *down branch*), which is identical to the current subproblem  $P$  with exception that the upper bound of  $x_j$  is replaced by  $\lfloor x_j^* \rfloor$ . (For example, if  $x_j^* = 3.14$ , the new upper bound of  $x_j$  in the down branch will be  $\lfloor 3.14 \rfloor = 3$ .)

Create new subproblem  $P_U$  (so called *up branch*), which is identical to the current subproblem  $P$  with exception that the lower bound of  $x_j$  is replaced by  $\lceil x_j^* \rceil$ . (For example, if  $x_j^* = 3.14$ , the new lower bound of  $x_j$  in the up branch will be  $\lceil 3.14 \rceil = 4$ .)

Set  $L := L \setminus \{P\} \cup \{P_D, P_U\}$ , i.e. remove the current subproblem  $P$  from the active list and add two new subproblems  $P_D$  and  $P_U$  to the active list. Then GO TO 2.

#### 8. Pruning

Remove from the active list  $L$  all subproblems (including the current one), whose local bound  $\tilde{z}$  is not better than the global bound  $\bar{z}$ , i.e. set  $L := L \setminus \{P\}$  for all  $P$ , where  $\tilde{z} \geq \bar{z}$  (in case of minimization) or  $\tilde{z} \leq \bar{z}$  (in case of maximization), and then GO TO 2.

The local bound  $\tilde{z}$  for subproblem  $P$  is an lower (minimization) or upper (maximization) bound for integer optimal solution to *this* subproblem (not to

the original problem). This bound is local in the sense that only subproblems in the subtree rooted at node  $P$  cannot have better integer feasible solutions. Note that the local bound is not necessarily the optimal objective value to LP relaxation  $P_LP$ .

#### 9. Termination

If  $\bar{z} = +\infty$  (in case of minimization) or  $\bar{z} = -\infty$  (in case of maximization), the original problem  $P_0$  has no integer feasible solution. Otherwise, the last integer feasible solution stored on step 5 is the integer optimal solution to the original problem  $P_0$ . STOP.

### 3.2.3 Determine reason for calling the callback routine

#### Synopsis

```
int glp_ios_reason(glp_tree *tree);
```

#### Returns

The routine `glp_ios_reason` returns a code, which indicates why the user-defined callback routine is being called:

- GLP\_ISELECT — request for subproblem selection;
- GLP\_IPREPRO — request for preprocessing;
- GLP\_IROWGEN — request for row generation;
- GLP\_IHEUR — request for heuristic solution;
- GLP\_ICUTGEN — request for cut generation;
- GLP\_IBRANCH — request for branching;
- GLP\_IBINGO — better integer solution found.

#### Request for subproblem selection

The callback routine is called with the reason code `GLP_ISELECT` if the current subproblem has been fathomed and therefore there is no current subproblem.

In response the callback routine may select some subproblem from the active list and pass its reference number to the solver using the routine `glp_ios_select_node`, in which case the solver will continue the search from the specified active subproblem. If no selection is made by the callback routine, the solver uses a backtracking technique specified by the control parameter `bt_tech`.

To explore the active list (i.e. active nodes of the branch-and-bound tree) the callback routine may use the routines `glp_ios_next_node` and `glp_ios_prev_node`.

### **Request for preprocessing**

The callback routine is called with the reason code `GLP_IPREPRO` if the current subproblem has just been selected from the active list and its LP relaxation is not solved yet.

In response the callback routine may perform some preprocessing of the current subproblem like tightening bounds of some variables or removing bounds of some redundant constraints.

### **Request for row generation**

The callback routine is called with the reason code `GLP_IROWGEN` if LP relaxation of the current subproblem has just been solved to optimality and its objective value is better than the best known integer feasible solution.

In response the callback routine may add one or more “lazy” constraints (rows), which are violated by the current optimal solution of LP relaxation, using API routines `glp_add_rows`, `glp_set_row_name`, `glp_set_row_bnds`, and `glp_set_mat_row`, in which case the solver will perform re-optimization of LP relaxation. If there are no violated constraints, the callback routine should just return.

Optimal solution components for LP relaxation can be obtained with API routines `glp_get_obj_val`, `glp_get_row_prim`, `glp_get_row_dual`, `glp_get_col_prim`, and `glp_get_col_dual`.

### **Request for heuristic solution**

The callback routine is called with the reason code `GLP_IHEUR` if LP relaxation of the current subproblem being solved to optimality is integer infeasible (i.e. values of some structural variables of integer kind are fractional), though its objective value is better than the best known integer feasible solution.

In response the callback routine may try applying a primal heuristic to find an integer feasible solution,<sup>14</sup> which is better than the best known one. In case of success the callback routine may store such better solution in the problem object using the routine `glp_ios_heur_sol`.

---

<sup>14</sup>Integer feasible to the original MIP problem, not to the current subproblem.

### Request for cut generation

The callback routine is called with the reason code `GLP_ICUTGEN` if LP relaxation of the current subproblem being solved to optimality is integer infeasible (i.e. values of some structural variables of integer kind are fractional), though its objective value is better than the best known integer feasible solution.

In response the callback routine may reformulate the *current* subproblem (before it will be splitted up due to branching) by adding to the problem object one or more constraints (cutting planes), which cut off the fractional optimal point from the MIP polytope.<sup>15</sup>

Adding cutting plane constraints is performed in the same way as adding “lazy” constraints for the reason code `GLP_IROWGEN` (see above).

### Request for branching

The callback routine is called with the reason code `GLP_IBRANCH` if LP relaxation of the current subproblem being solved to optimality is integer infeasible (i.e. values of some structural variables of integer kind are fractional), though its objective value is better than the best known integer feasible solution.

In response the callback routine may choose some variable suitable for branching (i.e. integer variable, whose value in optimal solution to LP relaxation of the current subproblem is fractional) and pass its ordinal number to the solver using the routine `glp_ios_branch_upon`, in which case the solver splits the current subproblem in two new subproblems and continues the search. If no choice is made by the callback routine, the solver uses a branching technique specified by the control parameter `br_tech`.

### Better integer solution found

The callback routine is called with the reason code `GLP_IBINGO` if LP relaxation of the current subproblem being solved to optimality is integer feasible (i.e. values of all structural variables of integer kind are integral within the working precision) and its objective value is better than the best known integer feasible solution.

Optimal solution components for LP relaxation can be obtained in the same way as for the reason code `GLP_IROWGEN` (see above).

---

<sup>15</sup>Since these constraints are added to the current subproblem, they may be globally as well as locally valid.

Components of the new MIP solution can be obtained with API routines `glp_mip_obj_val`, `glp_mip_row_val`, and `glp_mip_col_val`. Note, however, that due to row/cut generation there may be additional rows in the problem object.

The difference between optimal solution to LP relaxation and corresponding MIP solution is that in the former case some structural variables of integer kind (namely, basic variables) may have values, which are close to nearest integers within the working precision, while in the latter case all such variables have exact integral values.

The reason `GLP_IBINGO` is intended only for informational purposes, so the callback routine should not modify the problem object in this case.

### 3.2.4 Access the problem object

#### Synopsis

```
glp_prob *glp_ios_get_prob(glp_tree *tree);
```

#### Description

The routine `glp_ios_get_prob` can be called from the user-defined callback routine to access the problem object, which is used by the MIP solver. It is the original problem object passed to the routine `glp_intopt` if the MIP presolver is not used; otherwise it is an internal problem object built by the presolver.

#### Returns

The routine `glp_ios_get_prob` returns a pointer to the problem object used by the MIP solver.

#### Comments

To obtain various information about the problem instance the callback routine can access the problem object (i.e. the object of type `glp_prob`) using the routine `glp_ios_get_prob`. It is the original problem object passed to the routine `glp_intopt` if the MIP presolver is not used; otherwise it is an internal problem object built by the presolver.<sup>16</sup>

Should note that the problem object is used by the MIP solver during the solution process for various purposes (to solve LP relaxations, perform

---

<sup>16</sup>Currently the latter feature is not implemented.

branching, etc.), so it may differ from the original problem instance, for example, it may have additional rows, bounds of some variables may be changed, etc. In particular, if the current subproblem exists, LP segment of the problem object corresponds to its LP relaxation. However, on exit from the solver the problem object is restored to its original state.

To obtain information from the problem object the callback routine may use any API routines, which do not change the object. However, using API routines, which change the problem object, is restricted to stipulated cases.

### 3.2.5 Determine size of the branch-and-bound tree

#### Synopsis

```
void glp_ios_tree_size(glp_tree *tree, int *a_cnt, int *n_cnt,
                      int *t_cnt);
```

#### Description

The routine `glp_ios_tree_size` stores the following three counts which characterize the current size of the branch-and-bound tree:

- `a_cnt` is the current number of active nodes, i.e. the current size of the active list;

- `n_cnt` is the current number of all (active and inactive) nodes;

- `t_cnt` is the total number of nodes including those which have been already removed from the tree. This count is increased whenever a new node appears in the tree and never decreased.

If some of the parameters `a_cnt`, `n_cnt`, `t_cnt` is a null pointer, the corresponding count is not stored.

### 3.2.6 Determine current active subproblem

#### Synopsis

```
int glp_ios_curr_node(glp_tree *tree);
```

#### Returns

The routine `glp_ios_curr_node` returns the reference number of the current active subproblem. However, if the current subproblem does not exist, the routine returns zero.



### 3.2.7 Determine next active subproblem

#### Synopsis

```
int glp_ios_next_node(glp_tree *tree, int p);
```

#### Returns

If the parameter  $p$  is zero, the routine `glp_ios_next_node` returns the reference number of the first active subproblem. However, if the tree is empty, zero is returned.

If the parameter  $p$  is not zero, it must specify the reference number of some active subproblem, in which case the routine returns the reference number of the next active subproblem. However, if there is no next active subproblem in the list, zero is returned.

All subproblems in the active list are ordered chronologically, i.e. subproblem  $A$  precedes subproblem  $B$  if  $A$  was created before  $B$ .

### 3.2.8 Determine previous active subproblem

#### Synopsis

```
int glp_ios_prev_node(glp_tree *tree, int p);
```

#### Returns

If the parameter  $p$  is zero, the routine `glp_ios_prev_node` returns the reference number of the last active subproblem. However, if the tree is empty, zero is returned.

If the parameter  $p$  is not zero, it must specify the reference number of some active subproblem, in which case the routine returns the reference number of the previous active subproblem. However, if there is no previous active subproblem in the list, zero is returned.

All subproblems in the active list are ordered chronologically, i.e. subproblem  $A$  precedes subproblem  $B$  if  $A$  was created before  $B$ .

### 3.2.9 Determine parent subproblem

#### Synopsis

```
int glp_ios_up_node(glp_tree *tree, int p);
```

#### Returns

The parameter  $p$  must specify the reference number of some (active or inactive) subproblem, in which case the routine `iet_get_up_node` returns the reference number of its parent subproblem. However, if the specified subproblem is the root of the tree and, therefore, has no parent, the routine returns zero.

### 3.2.10 Determine subproblem level

#### Synopsis

```
int glp_ios_node_level(glp_tree *tree, int p);
```

#### Returns

The routine `glp_ios_node_level` returns the level of the subproblem, whose reference number is  $p$ , in the branch-and-bound tree. (The root subproblem has level 0, and the level of any other subproblem is the level of its parent plus one.)

### 3.2.11 Determine subproblem local bound

#### Synopsis

```
double glp_ios_node_bound(glp_tree *tree, int p);
```

#### Returns

The routine `glp_ios_node_bound` returns the local bound for (active or inactive) subproblem, whose reference number is  $p$ .

#### Comments

The local bound for subproblem  $p$  is an lower (minimization) or upper (maximization) bound for integer optimal solution to *this* subproblem (not to the original problem). This bound is local in the sense that only subproblems in the subtree rooted at node  $p$  cannot have better integer feasible solutions.

On creating a subproblem (due to the branching step) its local bound is inherited from its parent and then may get only stronger (never weaker). For the root subproblem its local bound is initially set to `-DBL_MAX` (minimization) or `+DBL_MAX` (maximization) and then improved as the root LP relaxation has been solved.

Note that the local bound is not necessarily the optimal objective value to corresponding LP relaxation.

### 3.2.12 Find active subproblem with best local bound

#### Synopsis

```
int glp_ios_best_node(glp_tree *tree);
```

#### Returns

The routine `glp_ios_best_node` returns the reference number of the active subproblem, whose local bound is best (i.e. smallest in case of minimization or largest in case of maximization). However, if the tree is empty, the routine returns zero.

#### Comments

The best local bound is an lower (minimization) or upper (maximization) bound for integer optimal solution to the original MIP problem.

### 3.2.13 Compute relative MIP gap

#### Synopsis

```
double glp_ios_mip_gap(glp_tree *tree);
```

#### Description

The routine `glp_ios_mip_gap` computes the relative MIP gap (also called *duality gap*) with the following formula:

$$\text{gap} = \frac{|\text{best\_mip} - \text{best\_bnd}|}{|\text{best\_mip}| + \text{DBL\_EPSILON}}$$

where `best_mip` is the best integer feasible solution found so far, `best_bnd` is the best (global) bound. If no integer feasible solution has been found yet, `gap` is set to `DBL_MAX`.

### Returns

The routine `glp_ios_mip_gap` returns the relative MIP gap.

### Comments

The relative MIP gap is used to measure the quality of the best integer feasible solution found so far, because the optimal solution value  $z^*$  for the original MIP problem always lies in the range

$$\text{best\_bnd} \leq z^* \leq \text{best\_mip}$$

in case of minimization, or in the range

$$\text{best\_mip} \leq z^* \leq \text{best\_bnd}$$

in case of maximization.

To express the relative MIP gap in percents the value returned by the routine `glp_ios_mip_gap` should be multiplied by 100%.

### 3.2.14 Access subproblem application-specific data

#### Synopsis

```
void *glp_ios_node_data(glp_tree *tree, int p);
```

#### Description

The routine `glp_ios_node_data` allows the application accessing a memory block allocated for the subproblem (which may be active or inactive), whose reference number is  $p$ .

The size of the block is defined by the control parameter `cb_size` passed to the routine `glp_intopt`. The block is initialized by binary zeros on creating corresponding subproblem, and its contents is kept until the subproblem will be removed from the tree.

The application may use these memory blocks to store specific data for each subproblem.

### Returns

The routine `glp_ios_node_data` returns a pointer to the memory block for the specified subproblem. Note that if `cb_size` = 0, the routine returns a null pointer.

### 3.2.15 Select subproblem to continue the search

#### Synopsis

```
void glp_ios_select_node(glp_tree *tree, int p);
```

#### Description

The routine `glp_ios_select_node` can be called from the user-defined callback routine in response to the reason `GLP_ISELECT` to select an active subproblem, whose reference number is  $p$ . The search will be continued from the subproblem selected.

### 3.2.16 Provide solution found by heuristic

#### Synopsis

```
int glp_ios_heur_sol(glp_tree *tree, const double x[]);
```

#### Description

The routine `glp_ios_heur_sol` can be called from the user-defined callback routine in response to the reason `GLP_IHEUR` to provide an integer feasible solution found by a primal heuristic.

Primal values of *all* variables (columns) found by the heuristic should be placed in locations  $x[1], \dots, x[n]$ , where  $n$  is the number of columns in the original problem object. Note that the routine `glp_ios_heur_sol` *does not* check primal feasibility of the solution provided.

Using the solution passed in the array  $x$  the routine computes value of the objective function. If the objective value is better than the best known integer feasible solution, the routine computes values of auxiliary variables (rows) and stores all solution components in the problem object.

#### Returns

If the provided solution is accepted, the routine `glp_ios_heur_sol` returns zero. Otherwise, if the provided solution is rejected, the routine returns non-zero.

### 3.2.17 Check if can branch upon specified variable

#### Synopsis

```
int glp_ios_can_branch(glp_tree *tree, int j);
```

#### Returns

If  $j$ -th variable (column) can be used to branch upon, the routine returns non-zero, otherwise zero.

### 3.2.18 Choose variable to branch upon

#### Synopsis

```
void glp_ios_branch_upon(glp_tree *tree, int j, int sel);
```

#### Description

The routine `glp_ios_branch_upon` can be called from the user-defined callback routine in response to the reason `GLP_IBRANCH` to choose a branching variable, whose ordinal number is  $j$ . Should note that only variables, for which the routine `glp_ios_can_branch` returns non-zero, can be used to branch upon.

The parameter `sel` is a flag that indicates which branch (subproblem) should be selected next to continue the search:

- 'D' — down branch;
- 'U' — up branch;
- 'N' — none of them.

#### Comments

On branching the solver removes the current active subproblem from the active list and creates two new subproblems (*down-* and *up-branches*), which are added to the end of the active list. Note that the down-branch is created before the up-branch, so the last active subproblem will be the up-branch.

The down- and up-branches are identical to the current subproblem with exception that in the down-branch the upper bound of  $x_j$ , the variable chosen to branch upon, is replaced by  $\lfloor x_j^* \rfloor$ , while in the up-branch the lower bound of  $x_j$  is replaced by  $\lceil x_j^* \rceil$ , where  $x_j^*$  is the value of  $x_j$  in optimal solution to LP relaxation of the current subproblem. For example, if  $x_j^* = 3.14$ , the new upper bound of  $x_j$  in the down-branch will be  $\lfloor 3.14 \rfloor = 3$ , and the new lower bound in the up-branch will be  $\lceil 3.14 \rceil = 4$ .)

Additionally the callback routine may select either down- or up-branch, from which the solver will continue the search. If none of the branches is selected, a general selection technique will be used.

### **3.2.19 Terminate the solution process**

#### **Synopsis**

```
void glp_ios_terminate(glp_tree *tree);
```

#### **Description**

The routine `glp_ios_terminate` sets a flag indicating that the MIP solver should prematurely terminate the search.

## 3.3 Library environment routines

### 3.3.1 64-bit unsigned integer data type

Some GLPK API routines use 64-bit unsigned integer data type, which is declared in the header `glpk.h` as follows:

```
typedef struct { unsigned int lo, hi; } glp_ulong;
```

where *lo* contains low 32 bits, and *hi* contains high 32 bits of 64-bit unsigned integer value.<sup>17</sup>

### 3.3.2 Determine library version

#### Synopsis

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

#### Returns

The routine `glp_version` returns a pointer to a null-terminated character string, which specifies the version of the GLPK library in the form "*X.Y*", where '*X*' is the major version number, and '*Y*' is the minor version number, for example, "4.16".

#### Example

```
printf("GLPK version is %s\n", glp_version());
```

### 3.3.3 Enable/disable terminal output

#### Synopsis

```
void glp_term_out(int flag);
```

#### Description

Depending on the parameter `flag` the routine `glp_term_out` enables or disables terminal output performed by `glpk` routines:

- GLP\_ON — enable terminal output;
- GLP\_OFF — disable terminal output.

---

<sup>17</sup>GLPK conforms to ILP32, LLP64, and LP64 programming models, where the built-in type `int` corresponds to 32-bit integers.



### 3.3.4 Install hook to intercept terminal output

#### Synopsis

```
void glp_term_hook(int (*func)(void *info, const char *s),
                   void *info);
```

#### Description

The routine `glp_term_hook` installs the user-defined hook routine to intercept all terminal output performed by GLPK routines.

The parameter *func* specifies the user-defined hook routine. It is called from an internal printing routine, which passes to it two parameters: *info* and *s*. The parameter *info* is a transit pointer specified in corresponding call to the routine `glp_term_hook`; it may be used to pass some additional information to the hook routine. The parameter *s* is a pointer to the null terminated character string, which is intended to be written to the terminal. If the hook routine returns zero, the printing routine writes the string *s* to the terminal in a usual way; otherwise, if the hook routine returns non-zero, no terminal output is performed.

To uninstall the hook routine both parameters *func* and *info* should be specified as `NULL`.

#### Example

```
static int hook(void *info, const char *s)
{
    FILE *foo = info;
    fputs(s, foo);
    return 1;
}

int main(void)
{
    FILE *foo;
    . . .
    /* redirect terminal output */
    glp_term_hook(hook, foo);
    . . .
    /* resume terminal output */
    glp_term_hook(NULL, NULL);
    . . .
}
```

### 3.3.5 Get memory usage information

#### Synopsis

```
void glp_mem_usage(int *count, int *cpeak, glp_ulong *total,  
                  glp_ulong *tpeak);
```

#### Description

The routine `glp_mem_usage` reports some information about utilization of the memory by GLPK routines. Information is stored to locations specified by corresponding parameters (see below). Any parameter can be specified as `NULL`, in which case corresponding information is not stored.

`*count` is the number of currently allocated memory blocks.

`*cpeak` is the peak value of `*count` reached since the initialization of the GLPK library environment.

`*total` is the total amount, in bytes, of currently allocated memory blocks.

`*tpeak` is the peak value of `*total` reached since the initialization of the GLPK library environment.

#### Example

```
glp_mem_usage(&count, NULL, NULL, NULL);  
printf("%d memory block(s) are still allocated\n", count);
```

### 3.3.6 Set memory usage limit

#### Synopsis

```
void glp_mem_limit(int limit);
```

#### Description

The routine `glp_mem_limit` limits the amount of memory available for dynamic allocation (in GLPK routines) to `limit` megabytes.

### 3.3.7 Free GLPK library environment

#### Synopsis

```
void glp_free_env(void);
```

#### Description

The routine `glp_free_env` frees all resources used by GLPK routines (memory blocks, etc.) which are currently still in use.

#### Usage notes

Normally the application program does not need to call this routine, because GLPK routines always free all unused resources. However, if the application program even has deleted all problem objects, there will be several memory blocks still allocated for the internal library needs. For some reasons the application program may want GLPK to free this memory, in which case it should call `glp_free_env`.

Note that a call to `glp_free_env` invalidates all problem objects which still exist.

## Appendix A

# Installing GLPK on Your Computer

### A.1 Obtaining GLPK distribution file

The distribution file for the most recent version of the GLPK package can be downloaded from `<ftp://ftp.gnu.org/gnu/glpk/>` or from some mirror GNU ftp sites; for details see `<http://www.gnu.org/order/ftp.html>`.

### A.2 Unpacking the distribution file

The GLPK package (like all other GNU software) is distributed in the form of packed archive. This is one file named `glpk-x.y.tar.gz`, where  $x$  is the major version number and  $y$  is the minor version number.

In order to prepare the distribution for installation you should:

1. Copy the GLPK distribution file to some subdirectory.
2. Enter the command `gzip -d glpk-x.y.tar.gz` in order to unpack the distribution file. After unpacking the name of the distribution file will be automatically changed to `glpk-x.y.tar`.
3. Enter the command `tar -x < glpk-x.y.tar` in order to unarchive the distribution. After this operation the subdirectory `glpk-x.y`, which is the GLPK distribution, will be automatically created.

### A.3 Configuring the package

After you have unpacked and unarchived GLPK distribution you should configure the package, i.e. automatically tune it for your computer (platform).

Normally, you should just `cd` to the subdirectory `glpk-x.y` and enter the command `./configure`. If you are using `csh` on an old version of System V, you might need to type `sh configure` instead to prevent `csh` from trying to execute `configure` itself.

The `configure` shell script attempts to guess correct values for various system-dependent variables used during compilation, and creates `Makefile`. It also creates a file `config.status` that you can run in the future to recreate the current configuration.

Running `configure` takes about a few minutes. While it is running, it displays some informational messages that tell you what it is doing. If you don't want to see these messages, run `configure` with its standard output redirected to `/dev/null`; for example, `./configure >/dev/null`.

## A.4 Compiling and checking the package

Normally, in order to compile the package you should just enter the command `make`. This command reads `Makefile` generated by `configure` and automatically performs all necessary job.

The result of compilation is:

- the file `libglpk.a`, which is a library archive that contains object code for all GLPK routines; and
- the program `glpsol`, which is a stand-alone LP/MIP solver.

If you want, you can override the `make` variables `CFLAGS` and `LDFLAGS` like this:

```
make CFLAGS=-O2 LDFLAGS=-s
```

To compile the package in a different directory from the one containing the source code, you must use a version of `make` that supports `VPATH` variable, such as GNU `make`. `cd` to the directory where you want the object files and executables to go and run the `configure` script. `configure` automatically checks for the source code in the directory that `configure` is in and in `..`. If for some reason `configure` is not in the source code directory that you are configuring, then it will report that it can't find the source code. In that case, run `configure` with the option `--srcdir=DIR`, where `DIR` is the directory that contains the source code.

On systems that require unusual options for compilation or linking the package's `configure` script does not know about, you can give `configure` initial values for variables by setting them in the environment. In Bourne-compatible shells you can do that on the command line like this:

```
CC='gcc -traditional' LIBS=-lposix ./configure
```

Here are the **make** variables that you might want to override with environment variables when running **configure**.

For these variables, any value given in the environment overrides the value that **configure** would choose:

- variable **CC**: C compiler program. The default is **cc**.
- variable **INSTALL**: program to use to install files. The default value is **install** if you have it, otherwise **cp**.

For these variables, any value given in the environment is added to the value that **configure** chooses:

- variable **DEFS**: configuration options, in the form ‘**-Dfoo -Dbar ...**’.
- variable **LIBS**: libraries to link with, in the form ‘**-lfoo -lbar ...**’.

In order to check the package (running some tests included in the distribution) you can just enter the command **make check**.

## A.5 Installing the package

Normally, in order to install the GLPK package (i.e. copy GLPK library, header files, and the solver to the system places) you should just enter the command **make install** (note that you should be the root user or a superuser).

By default, **make install** will install the package’s files in the sub-directories **usr/local/bin**, **usr/local/lib**, etc. You can specify an installation prefix other than **/usr/local** by giving **configure** the option **--prefix=PATH**. Alternately, you can do so by consistently giving a value for the **prefix** variable when you run **make**, e.g.

```
make prefix=/usr/gnu
make prefix=/usr/gnu install
```

After installing you can remove the program binaries and object files from the source directory by typing **make clean**. To remove all files that **configure** created (**Makefile**, **config.status**, etc.), just type the command **make distclean**.

The file **configure.in** is used to create **configure** by a program called **autoconf**. You only need it if you want to remake **configure** using a newer version of **autoconf**.

## A.6 Uninstalling the package

In order to uninstall the GLPK package (i.e. delete all GLPK files from the system places) you can enter the command **make uninstall**.

# Appendix B

## MPS Format

### B.1 Fixed MPS Format

The MPS format<sup>1</sup> is intended for coding LP/MIP problem data. This format assumes the formulation of LP/MIP problem (1.1)—(1.3) (see Section 1.1, page 9).

*MPS file* is a text file, which contains two types of cards<sup>2</sup>: indicator cards and data cards.

Indicator cards determine a kind of succeeding data. Each indicator card has one word in uppercase letters beginning in column 1.

Data cards contain problem data. Each data card is divided into six fixed fields:

	Field 1	Field 2	Field 3	Field 4	Field 5	Feld 6
Columns	2—3	5—12	15—22	25—36	40—47	50—61
Contents	Code	Name	Name	Number	Name	Number

On a particular data card some fields may be optional.

Names are used to identify rows, columns, and some vectors (see below).

Aligning the indicator code in the field 1 to the left margin is optional.

All names specified in the fields 2, 3, and 5 should contain from 1 up to 8 arbitrary characters (except control characters). If a name is placed in the

---

<sup>1</sup>The MPS format was developed in 1960's by IBM as input format for their mathematical programming system MPS/360. Today the MPS format is a most widely used format understood by most mathematical programming packages. This appendix describes only the features of the MPS format, which are implemented in the GLPK package.

<sup>2</sup>In 1960's MPS file was a deck of 80-column punched cards, so the author decided to keep the word “card”, which may be understood as “line of text file”.

field 3 or 5, its first character should not be the dollar sign '\$'. If a name contains spaces, the spaces are ignored.

All numerical values in the fields 4 and 6 should be coded in the form  $sxxEsyy$ , where  $s$  is the plus '+' or the minus '-' sign,  $xx$  is a real number with optional decimal point,  $yy$  is an integer decimal exponent. Any number should contain up to 12 characters. If the sign  $s$  is omitted, the plus sign is assumed. The exponent part is optional. If a number contains spaces, the spaces are ignored.

If a card has the asterisk '\*' in the column 1, this card is considered as a comment and ignored. Besides, if the first character in the field 3 or 5 is the dollar sign '\$', all characters from the dollar sign to the end of card are considered as a comment and ignored.

MPS file should contain cards in the following order:

- NAME indicator card;
- ROWS indicator card;
- data cards specifying rows (constraints);
- COLUMNS indicator card;
- data cards specifying columns (structural variables) and constraint coefficients;
- RHS indicator card;
- data cards specifying right-hand sides of constraints;
- RANGES indicator card;
- data cards specifying ranges for double-bounded constraints;
- BOUNDS indicator card;
- data cards specifying types and bounds of structural variables;
- ENDATA indicator card.

*Section* is a group of cards consisting of an indicator card and data cards succeeding this indicator card. For example, the ROWS section consists of the ROWS indicator card and data cards specifying rows.

The sections RHS, RANGES, and BOUNDS are optional and may be omitted.

## B.2 Free MPS Format

*Free MPS format* is an improved version of the standard (fixed) MPS format described above.<sup>3</sup> Note that all changes in free MPS format concern only

---

<sup>3</sup>This format was developed in the beginning of 1990's by IBM as an alternative to the standard fixed MPS format for Optimization Subroutine Library (OSL).



the coding of data while the structure of data is the same for both fixed and free versions of the MPS format.

In free MPS format indicator and data records<sup>4</sup> may have arbitrary length not limited to 80 characters. Fields of data records have no pre-defined positions, i.e. the fields may begin in any position, except position 1, which must be blank, and must be separated from each other by one or more blanks. However, the fields must appear in the same order as in fixed MPS format.

Symbolic names in fields 2, 3, and 5 may be longer than 8 characters<sup>5</sup> and must not contain embedded blanks.

Numeric values in fields 4 and 6 are limited to 12 characters and must not contain embedded blanks.

Only six fields on each data record are used. Any other fields are ignored.

If the first character of any field (not necessarily fields 3 and 5) is the dollar sign (\$), all characters from the dollar sign to the end of record are considered as a comment and ignored.

### B.3 NAME indicator card

The NAME indicator card should be the first card in the MPS file (except optional comment cards, which may precede the NAME card). This card should contain the word **NAME** in the columns 1—4 and the problem name in the field 3. The problem name is optional and may be omitted.

### B.4 ROWS section

The ROWS section should start with the indicator card, which contains the word **ROWS** in the columns 1—4.

Each data card in the ROWS section specifies one row (constraint) of the problem. All these data cards have the following format.

‘N’ in the field 1 means that the row is free (unbounded):

$$-\infty < x_i = a_{i1}x_{m+1} + a_{i2}x_{m+2} + \dots + a_{in}x_{m+n} < +\infty;$$

‘L’ in the field 1 means that the row is of “less than or equal to” type:

$$-\infty < x_i = a_{i1}x_{m+1} + a_{i2}x_{m+2} + \dots + a_{in}x_{m+n} \leq b_i;$$

---

<sup>4</sup> *Record* in free MPS format has the same meaning as *card* in fixed MPS format.

<sup>5</sup> GLPK allows symbolic names having up to 255 characters.

‘G’ in the field 1 means that the row is of “greater than or equal to” type:

$$b_i \leq x_i = a_{i1}x_{m+1} + a_{i2}x_{m+2} + \dots + a_{in}x_{m+n} < +\infty;$$

‘E’ in the field 1 means that the row is of “equal to” type:

$$x_i = a_{i1}x_{m+1} + a_{i2}x_{m+2} + \dots + a_{in}x_{m+n} \leq b_i,$$

where  $b_i$  is a right-hand side. Note that each constraint has a corresponding implicitly defined auxiliary variable ( $x_i$  above), whose value is a value of the corresponding linear form, therefore row bounds can be considered as bounds of such auxiliary variable.

The field 2 specifies a row name (which is considered as the name of the corresponding auxiliary variable).

The fields 3, 4, 5, and 6 are not used and should be empty.

Numerical values of all non-zero right-hand sides  $b_i$  should be specified in the RHS section (see below). All double-bounded (ranged) constraints should be specified in the RANGES section (see below).

## B.5 COLUMNS section

The COLUMNS section should start with the indicator card, which contains the word **COLUMNS** in the columns 1—7.

Each data card in the COLUMNS section specifies one or two constraint coefficients  $a_{ij}$  and also introduces names of columns, i.e. names of structural variables. All these data cards have the following format.

The field 1 is not used and should be empty.

The field 2 specifies a column name. If this field is empty, the column name from the immediately preceding data card is assumed.

The field 3 specifies a row name defined in the ROWS section.

The field 4 specifies a numerical value of the constraint coefficient  $a_{ij}$ , which is placed in the corresponding row and column.

The fields 5 and 6 are optional. If they are used, they should contain a second pair “row name—constraint coefficient” for the same column.

Elements of the constraint matrix (i.e. constraint coefficients) should be enumerated in the column wise manner: all elements for the current column should be specified before elements for the next column. However, the order of rows in the COLUMNS section may differ from the order of rows in the ROWS section.

Constraint coefficients not specified in the COLUMNS section are considered as zeros. Therefore zero coefficients may be omitted, although it is allowed to explicitly specify them.

## B.6 RHS section

The RHS section should start with the indicator card, which contains the word **RHS** in the columns 1—3.

Each data card in the RHS section specifies one or two right-hand sides  $b_i$  (see Section B.4, page 137). All these data cards have the following format.

The field 1 is not used and should be empty.

The field 2 specifies a name of the right-hand side (RHS) vector<sup>6</sup>. If this field is empty, the RHS vector name from the immediately preceding data card is assumed.

The field 3 specifies a row name defined in the ROWS section.

The field 4 specifies a right-hand side  $b_i$  for the row, whose name is specified in the field 3. Depending on the row type  $b_i$  is a lower bound (for the row of **G** type), an upper bound (for the row of **L** type), or a fixed value (for the row of **E** type).<sup>7</sup>

The fields 5 and 6 are optional. If they are used, they should contain a second pair “row name—right-hand side” for the same RHS vector.

All right-hand sides for the current RHS vector should be specified before right-hand sides for the next RHS vector. However, the order of rows in the RHS section may differ from the order of rows in the ROWS section.

Right-hand sides not specified in the RHS section are considered as zeros. Therefore zero right-hand sides may be omitted, although it is allowed to explicitly specify them.

## B.7 RANGES section

The RANGES section should start with the indicator card, which contains the word **RANGES** in the columns 1—6.

Each data card in the RANGES section specifies one or two ranges for double-side constraints, i.e. for constraints that are of the types **L** and **G** at the same time:

$$l_i \leq x_i = a_{i1}x_{m+1} + a_{i2}x_{m+2} + \dots + a_{in}x_{m+n} \leq u_i,$$

where  $l_i$  is a lower bound,  $u_i$  is an upper bound. All these data cards have the following format.

---

<sup>6</sup>This feature allows the user to specify several RHS vectors in the same MPS file. However, before solving the problem a particular RHS vector should be chosen.

<sup>7</sup>If the row is of **N** type,  $b_i$  is considered as a constant term of the corresponding linear form. Should note, however, this convention is non-standard.

The field 1 is not used and should be empty.

The field 2 specifies a name of the range vector<sup>8</sup>. If this field is empty, the range vector name from the immediately preceeding data card is assumed.

The field 3 specifies a row name defined in the ROWS section.

The field 4 specifies a range value  $r_i$  (see the table below) for the row, whose name is specified in the field 3.

The fields 5 and 6 are optional. If they are used, they should contain a second pair “row name—range value” for the same range vector.

All range values for the current range vector should be specified before range values for the next range vector. However, the order of rows in the RANGES section may differ from the order of rows in the ROWS section.

For each double-side constraint specified in the RANGES section its lower and upper bounds are determined as follows:

Row type	Sign of $r_i$	Lower bound	Upper bound
G	+ or –	$b_i$	$b_i +  r_i $
L	+ or –	$b_i -  r_i $	$b_i$
E	+	$b_i$	$b_i +  r_i $
E	–	$b_i -  r_i $	$b_i$

where  $b_i$  is a right-hand side specified in the RHS section (if  $b_i$  is not specified, it is considered as zero),  $r_i$  is a range value specified in the RANGES section.

## B.8 BOUNDS section

The BOUNDS section should start with the indicator card, which contains the word BOUNDS in the columns 1—6.

Each data card in the BOUNDS section specifies one (lower or upper) bound for one structural variable (column). All these data cards have the following format.

The indicator in the field 1 specifies the bound type:

LO lower bound;

UP upper bound;

FX fixed variable (lower and upper bounds are equal);

FR free variable (no bounds);

MI no lower bound (lower bound is “minus infinity”);

PL no upper bound (upper bound is “plus infinity”);

---

<sup>8</sup>This feature allows the user to specify several range vectors in the same MPS file. However, before solving the problem a particular range vector should be chosen.

The field 2 specifies a name of the bound vector<sup>9</sup>. If this field is empty, the bound vector name from the immediately preceeding data card is assumed.

The field 3 specifies a column name defined in the COLUMNS section.

The field 4 specifies a bound value. If the bound type in the field 1 differs from **L0**, **UP**, and **FX**, the value in the field 4 is ignored and may be omitted.

The fields 5 and 6 are not used and should be empty.

All bound values for the current bound vector should be specified before bound values for the next bound vector. However, the order of columns in the BOUNDS section may differ from the order of columns in the COLUMNS section. Specification of a lower bound should precede specification of an upper bound for the same column (if both the lower and upper bounds are explicitly specified).

By default, all columns (structural variables) are non-negative, i.e. have zero lower bound and no upper bound. Lower ( $l_j$ ) and upper ( $u_j$ ) bounds of some column (structural variable  $x_j$ ) are set in the following way, where  $s_j$  is a corresponding bound value explicitly specified in the BOUNDS section:

- L0** sets  $l_j$  to  $s_j$ ;
- UP** sets  $u_j$  to  $s_j$ ;
- FX** sets both  $l_j$  and  $u_j$  to  $s_j$ ;
- FR** sets  $l_j$  to  $-\infty$  and  $u_j$  to  $+\infty$ ;
- MI** sets  $l_j$  to  $-\infty$ ;
- PL** sets  $u_j$  to  $+\infty$ .

## B.9 ENDATA indicator card

The ENDATA indicator card should be the last card of MPS file (except optional comment cards, which may follow the ENDATA card). This card should contain the word **ENDATA** in the columns 1—6.

## B.10 Specifying objective function

It is impossible to explicitly specify the objective function and optimization direction in the MPS file. However, the following implicit rule is used by default: the first row of **N** type is considered as a row of the objective function (i.e. the objective function is the corresponding auxiliary variable), which should be *minimized*.

---

<sup>9</sup>This feature allows the user to specify several bound vectors in the same MPS file. However, before solving the problem a particular bound vector should be chosen.

GLPK also allows specifying a constant term of the objective function as a right-hand side of the corresponding row in the RHS section.

## B.11 Example of MPS file

In order to illustrate what the MPS format is, consider the following example of LP problem:

minimize

$$value = .03 \ bin_1 + .08 \ bin_2 + .17 \ bin_3 + .12 \ bin_4 + .15 \ bin_5 + .21 \ al + .38 \ si$$

subject to linear constraints

$$\begin{aligned} yield &= \ bin_1 + \ bin_2 + \ bin_3 + \ bin_4 + \ bin_5 + \ al + \ si \\ FE &= .15 \ bin_1 + .04 \ bin_2 + .02 \ bin_3 + .04 \ bin_4 + .02 \ bin_5 + .01 \ al + .03 \ si \\ CU &= .03 \ bin_1 + .05 \ bin_2 + .08 \ bin_3 + .02 \ bin_4 + .06 \ bin_5 + .01 \ al \\ MN &= .02 \ bin_1 + .04 \ bin_2 + .01 \ bin_3 + .02 \ bin_4 + .02 \ bin_5 \\ MG &= .02 \ bin_1 + .03 \ bin_2 \qquad \qquad \qquad + .01 \ bin_5 \\ AL &= .70 \ bin_1 + .75 \ bin_2 + .80 \ bin_3 + .75 \ bin_4 + .80 \ bin_5 + .97 \ al \\ SI &= .02 \ bin_1 + .06 \ bin_2 + .08 \ bin_3 + .12 \ bin_4 + .02 \ bin_5 + .01 \ al + .97 \ si \end{aligned}$$

and bounds of (auxiliary and structural) variables

$$\begin{array}{lll} yield = 2000 & 0 \leq bin_1 \leq 200 \\ -\infty < FE \leq 60 & 0 \leq bin_2 \leq 2500 \\ -\infty < CU \leq 100 & 400 \leq bin_3 \leq 800 \\ -\infty < MN \leq 40 & 100 \leq bin_4 \leq 700 \\ -\infty < MG \leq 30 & 0 \leq bin_5 \leq 1500 \\ 1500 \leq AL < +\infty & 0 \leq al < +\infty \\ 250 \leq SI \leq 300 & 0 \leq si < +\infty \end{array}$$

A complete MPS file which specifies data for this example is shown below (the first two comment lines show card positions).

```
*00000000111111111222222222233333333334444444444555555555566
*234567890123456789012345678901234567890123456789012345678901
NAME          PLAN
ROWS
N  VALUE
E  YIELD
L  FE
```

```

L  CU
L  MN
L  MG
G  AL
L  SI
COLUMNS
    BIN1      VALUE      .03000  YIELD      1.00000
              FE          .15000  CU           .03000
              MN          .02000  MG           .02000
              AL          .70000  SI           .02000
    BIN2      VALUE      .08000  YIELD      1.00000
              FE          .04000  CU           .05000
              MN          .04000  MG           .03000
              AL          .75000  SI           .06000
    BIN3      VALUE      .17000  YIELD      1.00000
              FE          .02000  CU           .08000
              MN          .01000  AL           .80000
              SI          .08000
    BIN4      VALUE      .12000  YIELD      1.00000
              FE          .04000  CU           .02000
              MN          .02000  AL           .75000
              SI          .12000
    BIN5      VALUE      .15000  YIELD      1.00000
              FE          .02000  CU           .06000
              MN          .02000  MG           .01000
              AL          .80000  SI           .02000
    ALUM      VALUE      .21000  YIELD      1.00000
              FE          .01000  CU           .01000
              AL          .97000  SI           .01000
    SILICON   VALUE      .38000  YIELD      1.00000
              FE          .03000  SI           .97000
RHS
    RHS1      YIELD      2000.00000  FE          60.00000
              CU          100.00000  MN          40.00000
              SI          300.00000
              MG          30.00000  AL          1500.00000
RANGES
    RNG1      SI          50.00000
BOUNDS
    UP BND1   BIN1      200.00000

```

UP	BIN2	2500.00000
LO	BIN3	400.00000
UP	BIN3	800.00000
LO	BIN4	100.00000
UP	BIN4	700.00000
UP	BIN5	1500.00000

ENDATA

## B.12 MIP features

The MPS format provides two ways for introducing integer variables into the problem.

The first way is most general and based on using special marker cards INTORG and INTEND. These marker cards are placed in the COLUMNS section. The INTORG card indicates the start of a group of integer variables (columns), and the card INTEND indicates the end of the group. The MPS file may contain arbitrary number of the marker cards.

The marker cards have the same format as the data cards (see Section B.1, page 135).

The fields 1, 2, and 6 are not used and should be empty.

The field 2 should contain a marker name. This name may be arbitrary.

The field 3 should contain the word 'MARKER' (including apostrophes).

The field 5 should contain either the word 'INTORG' (including apostrophes) for the marker card, which begins a group of integer columns, or the word 'INTEND' (including apostrophes) for the marker card, which ends the group.

The second way is less general but more convenient in some cases. It allows the user declaring integer columns using three additional types of bounds, which are specified in the field 1 of data cards in the BOUNDS section (see Section B.8, page 140):

LI lower integer. This bound type specifies that the corresponding column (structural variable), whose name is specified in field 3, is of integer kind. In this case an lower bound of the column should be specified in field 4 (like in the case of LO bound type).

UI upper integer. This bound type specifies that the corresponding column (structural variable), whose name is specified in field 3, is of integer kind. In this case an upper bound of the column should be specified in field 4 (like in the case of UP bound type).



BV binary variable. This bound type specifies that the corresponding column (structural variable), whose name is specified in the field 3, is of integer kind, its lower bound is zero, and its upper bound is one (thus, such variable being of integer kind can have only two values zero and one). In this case a numeric value specified in the field 4 is ignored and may be omitted.

Consider the following example of MIP problem:

minimize

$$Z = 3x_1 + 7x_2 - x_3 + x_4$$

subject to linear constraints

$$r_1 = 2x_1 - x_2 + x_3 - x_4$$

$$r_2 = x_1 - x_2 - 6x_3 + 4x_4$$

$$r_3 = 5x_1 + 3x_2 + x_4$$

and bound of variables

$$1 \leq r_1 < +\infty \quad 0 \leq x_1 \leq 4 \quad (\text{continuous})$$

$$8 \leq r_2 < +\infty \quad 2 \leq x_2 \leq 5 \quad (\text{integer})$$

$$5 \leq r_3 < +\infty \quad 0 \leq x_3 \leq 1 \quad (\text{integer})$$

$$3 \leq x_4 \leq 8 \quad (\text{continuous})$$

The corresponding MPS file may look like the following:

```

NAME                SAMP1
ROWS
  N  Z
  G  R1
  G  R2
  G  R3
COLUMNS
  X1      R1          2.0    R2          1.0
  X1      R3          5.0    Z           3.0
  MARK0001 'MARKER'          'INTORG'
  X2      R1         -1.0    R2         -1.0
  X2      R3          3.0    Z           7.0
  X3      R1          1.0    R2         -6.0
  X3      Z          -1.0
  MARK0002 'MARKER'          'INTEND'
  X4      R1         -1.0    R2          4.0

```

```

      X4      R3      1.0      Z      1.0
RHS
      RHS1     R1      1.0
      RHS1     R2      8.0
      RHS1     R3      5.0
BOUNDS
UP BND1     X1      4.0
LO BND1     X2      2.0
UP BND1     X2      5.0
UP BND1     X3      1.0
LO BND1     X4      3.0
UP BND1     X4      8.0
ENDATA

```

The same example may be coded without INTORG/INTEND markers using the bound type UI for the variable  $x_2$  and the bound type BV for the variable  $x_3$ :

```

NAME          SAMP2
ROWS
N  Z
G  R1
G  R2
G  R3
COLUMNS
      X1      R1      2.0      R2      1.0
      X1      R3      5.0      Z      3.0
      X2      R1     -1.0      R2     -1.0
      X2      R3      3.0      Z      7.0
      X3      R1      1.0      R2     -6.0
      X3      Z     -1.0
      X4      R1     -1.0      R2      4.0
      X4      R3      1.0      Z      1.0
RHS
      RHS1     R1      1.0
      RHS1     R2      8.0
      RHS1     R3      5.0
BOUNDS
UP BND1     X1      4.0
LO BND1     X2      2.0

```

UI BND1	X2	5.0
BV BND1	X3	
LO BND1	X4	3.0
UP BND1	X4	8.0

ENDATA

## B.13 Specifying predefined basis

The MPS format can also be used to specify some predefined basis for an LP problem, i.e. to specify which rows and columns are basic and which are non-basic.

The order of a basis file in the MPS format is:

- NAME indicator card;
- data cards (can appear in arbitrary order);
- ENDATA indicator card.

Each data card specifies either a pair "basic column—non-basic row" or a non-basic column. All the data cards have the following format.

'XL' in the field 1 means that a column, whose name is given in the field 2, is basic, and a row, whose name is given in the field 3, is non-basic and placed on its lower bound.

'XU' in the field 1 means that a column, whose name is given in the field 2, is basic, and a row, whose name is given in the field 3, is non-basic and placed on its upper bound.

'LL' in the field 1 means that a column, whose name is given in the field 3, is non-basic and placed on its lower bound.

'UL' in the field 1 means that a column, whose name is given in the field 3, is non-basic and placed on its upper bound.

The field 2 contains a column name.

If the indicator given in the field 1 is 'XL' or 'XU', the field 3 contains a row name. Otherwise, if the indicator is 'LL' or 'UL', the field 3 is not used and should be empty.

The field 4, 5, and 6 are not used and should be empty.

A basis file in the MPS format acts like a patch: it doesn't specify a basis completely, instead that it is just shows in what a given basis differs from the "standard" basis, where all rows (auxiliary variables) are assumed to be basic and all columns (structural variables) are assumed to be non-basic.

As an example here is a basis file that specifies an optimal basis for the example LP problem given in Section B.11, Page 142:

```

*0000000011111111122222222233333333344444444455555555566
*234567890123456789012345678901234567890123456789012345678901
NAME          PLAN
  XL BIN2      YIELD
  XL BIN3      FE
  XL BIN4      MN
  XL ALUM      AL
  XL SILICON   SI
  LL BIN1
  LL BIN5
ENDATA

```

## Appendix C

# Cplex LP Format

### C.1 Prelude

The CPLEX LP format<sup>1</sup> is intended for coding LP/MIP problem data. It is a row-oriented format that assumes the formulation of LP/MIP problem (1.1)—(1.3) (see Section 1.1, page 9).

CPLEX LP file is a plain text file written in CPLEX LP format. Each text line of this file may contain up to 255 characters<sup>2</sup>. Blank lines are ignored. If a line contains the backslash character (`\`), this character and everything that follows it until the end of line are considered as a comment and also ignored.

An LP file is coded by the user using the following elements:

- keywords;
- symbolic names;
- numeric constants;
- delimiters;
- blanks.

---

<sup>1</sup>The CPLEX LP format was developed in the end of 1980's by CPLEX Optimization, Inc. as an input format for the CPLEX linear programming system. Although the CPLEX LP format is not as widely used as the MPS format, being row-oriented it is more convenient for coding mathematical programming models by human. This appendix describes only the features of the CPLEX LP format which are implemented in the GLPK package.

<sup>2</sup>GLPK allows text lines of arbitrary length.

*Keywords* which may be used in the LP file are the following:

minimize	minimum	min		
maximize	maximum	max		
subject to	such that	s.t.	st.	st
bounds	bound			
general	generals	gen		
integer	integers	int		
binary	binaries	bin		
infinity	inf			
free				
end				

All the keywords are case insensitive. Keywords given above on the same line are equivalent. Any keyword (except **infinity**, **inf**, and **free**) being used in the LP file must start at the beginning of a text line.

*Symbolic names* are used to identify the objective function, constraints (rows), and variables (columns). All symbolic names are case sensitive and may contain up to 16 alphanumeric characters<sup>3</sup> (a, ..., z, A, ..., Z, 0, ..., 9) as well as the following characters:

! " # \$ % & ( ) / , . ; ? @ \_ ' ' { } | ~

with exception that no symbolic name can begin with a digit or a period.

*Numeric constants* are used to denote constraint and objective coefficients, right-hand sides of constraints, and bounds of variables. They are coded in the standard form *xxEsysy*, where *xx* is a real number with optional decimal point, *s* is a sign (+ or -), *yy* is an integer decimal exponent. Numeric constants may contain arbitrary number of characters. The exponent part is optional. The letter 'E' can be coded as 'e'. If the sign *s* is omitted, plus is assumed.

*Delimiters* that may be used in the LP file are the following:

:		
+		
-		
<	<=	=<
>	>=	=>
=		

---

<sup>3</sup>GLPK allows symbolic names having up to 255 characters.

Delimiters given above on the same line are equivalent. The meaning of the delimiters will be explained below.

*Blanks* are non-significant characters. They may be used freely to improve readability of the LP file. Besides, blanks should be used to separate elements from each other if there is no other way to do that (for example, to separate a keyword from a following symbolic name).

The order of an LP file is:

- objective function definition;
- constraints section;
- bounds section;
- general, integer, and binary sections (can appear in arbitrary order);
- end keyword.

These components are discussed in following sections.

## C.2 Objective function definition

The objective function definition must appear first in the LP file. It defines the objective function and specifies the optimization direction.

The objective function definition has the following form:

$$\left\{ \begin{array}{l} \text{minimize} \\ \text{maximize} \end{array} \right\} f : s \ c \ x \ s \ c \ x \ \dots \ s \ c \ x$$

where  $f$  is a symbolic name of the objective function,  $s$  is a sign  $+$  or  $-$ ,  $c$  is a numeric constant that denotes an objective coefficient,  $x$  is a symbolic name of a variable.

If necessary, the objective function definition can be continued on as many text lines as desired.

The name of the objective function is optional and may be omitted (together with the semicolon that follows it). In this case the default name ‘obj’ is assigned to the objective function.

If the very first sign  $s$  is omitted, the sign plus is assumed. Other signs cannot be omitted.

If some objective coefficient  $c$  is omitted, 1 is assumed.

Symbolic names  $x$  used to denote variables are recognized by context and therefore needn’t to be declared somewhere else.

Here is an example of the objective function definition:

```
Minimize Z : - x1 + 2 x2 - 3.5 x3 + 4.997e3x(4) + x5 + x6 +
             x7 - .01x8
```

### C.3 Constraints section

The constraints section must follow the objective function definition. It defines a system of equality and/or inequality constraints.

The constraint section has the following form:

```

subject to
constraint1
constraint2
...
constraintm

```

where  $constraint_i, i = 1, \dots, m$ , is a particular constraint definition.

Each constraint definition can be continued on as many text lines as desired. However, each constraint definition must begin on a new line except the very first constraint definition which can begin on the same line as the keyword ‘**subject to**’.

Constraint definitions have the following form:

$$r : s \ c \ x \ s \ c \ x \ \dots \ s \ c \ x \ \left\{ \begin{array}{l} \leq \\ \geq \\ = \end{array} \right\} b$$

where  $r$  is a symbolic name of a constraint,  $s$  is a sign  $+$  or  $-$ ,  $c$  is a numeric constant that denotes a constraint coefficient,  $x$  is a symbolic name of a variable,  $b$  is a right-hand side.

The name  $r$  of a constraint (which is the name of the corresponding auxiliary variable) is optional and may be omitted (together with the semicolon that follows it). In this case the default names like ‘**r.nnn**’ are assigned to unnamed constraints.

The linear form  $s \ c \ x \ s \ c \ x \ \dots \ s \ c \ x$  in the left-hand side of a constraint definition has exactly the same meaning as in the case of the objective function definition (see above).

After the linear form one of the following delimiters that indicate the constraint sense must be specified:

- $\leq$  means ‘less than or equal to’
- $\geq$  means ‘greater than or equal to’
- $=$  means ‘equal to’

The right hand side  $b$  is a numeric constant with an optional sign.

Here is an example of the constraints section:



```

Subject To
    one: y1 + 3 a1 - a2 - b >= 1.5
        y2 + 2 a3 + 2
            a4 - b >= -1.5
    two : y4 + 3 a1 + 4 a5 - b <= +1
        .20y5 + 5 a2 - b = 0
    1.7 y6 - a6 + 5 a777 - b >= 1

```

(Should note that it is impossible to express ranged constraints in the CPLEX LP format. Each a ranged constraint can be coded as two constraints with identical linear forms in the left-hand side, one of which specifies a lower bound and other does an upper one of the original ranged constraint.)

## C.4 Bounds section

The bounds section is intended to define bounds of variables. This section is optional; if it is specified, it must follow the constraints section. If the bound section is omitted, all variables are assumed to be non-negative (i.e. that they have zero lower bound and no upper bound).

The bounds section has the following form:

```

bounds
    definition1
    definition2
    ...
    definitionp

```

where  $definition_k, k = 1, \dots, p$ , is a particular bound definition.

Each bound definition must begin on a new line<sup>4</sup> except the very first bound definition which can begin on the same line as the keyword ‘**bounds**’.

Syntactically constraint definitions can have one of the following six forms:

$x \geq l$	specifies a lower bound
$l \leq x$	specifies a lower bound
$x \leq u$	specifies an upper bound
$l \leq x \leq u$	specifies both lower and upper bounds
$x = t$	specifies a fixed value
$x$ <b>free</b>	specifies free variable

---

<sup>4</sup>The GLPK implementation allows several bound definitions to be placed on the same line.

where  $x$  is a symbolic name of a variable,  $l$  is a numeric constant with an optional sign that defines a lower bound of the variable or `-inf` that means that the variable has no lower bound,  $u$  is a numeric constant with an optional sign that defines an upper bound of the variable or `+inf` that means that the variable has no upper bound,  $t$  is a numeric constant with an optional sign that defines a fixed value of the variable.

By default all variables are non-negative, i.e. have zero lower bound and no upper bound. Therefore definitions of these default bounds can be omitted in the bounds section.

Here is an example of the bounds section:

```
Bounds
-inf <= a1 <= 100
-100 <= a2
b <= 100
x2 = +123.456
x3 free
```

## C.5 General, integer, and binary sections

The general, integer, and binary sections are intended to define some variables as integer or binary. All these sections are optional and needed only in case of MIP problems. If they are specified, they must follow the bounds section or, if the latter is omitted, the constraints section.

All the general, integer, and binary sections have the same form as follows:

$$\left\{ \begin{array}{l} \text{general} \\ \text{integer} \\ \text{binary} \end{array} \right\}$$

$$\begin{array}{l} x_1 \\ x_2 \\ \dots \\ x_q \end{array}$$

where  $x_k$  is a symbolic name of variable,  $k = 1, \dots, q$ .

Each symbolic name must begin on a new line<sup>5</sup> except the very first symbolic name which can begin on the same line as the keyword ‘**general**’, ‘**integer**’, or ‘**binary**’.

---

<sup>5</sup>The GLPK implementation allows several symbolic names to be placed on the same line.

If a variable appears in the general or the integer section, it is assumed to be general integer variable. If a variable appears in the binary section, it is assumed to be binary variable, i.e. an integer variable whose lower bound is zero and upper bound is one. (Note that if bounds of a variable are specified in the bounds section and then the variable appears in the binary section, its previously specified bounds are ignored.)

Here is an example of the integer section:

```
Integer
    z12
    z22
    z35
```

## C.6 End keyword

The keyword ‘end’ is intended to end the LP file. It must begin on a separate line and no other elements (except comments and blank lines) must follow it. Although this keyword is optional, it is strongly recommended to include it in the LP file.

## C.7 Example of CPLEX LP file

Here is a complete example of CPLEX LP file that corresponds to the example given in Section B.11, page 142.

```
\* plan.lp *\

Minimize
    value: .03 bin1 + .08 bin2 + .17 bin3 + .12 bin4 + .15 bin5 +
           .21 alum + .38 silicon

Subject To
    yield:      bin1 +      bin2 +      bin3 +      bin4 +      bin5 +
                alum +      silicon                                = 2000

    fe:         .15 bin1 + .04 bin2 + .02 bin3 + .04 bin4 + .02 bin5 +
                .01 alum + .03 silicon                                <= 60

    cu:         .03 bin1 + .05 bin2 + .08 bin3 + .02 bin4 + .06 bin5 +
                .01 alum                                            <= 100

    mn:         .02 bin1 + .04 bin2 + .01 bin3 + .02 bin4 + .02 bin5 <= 40
```

```

mg:      .02 bin1 + .03 bin2                      + .01 bin5  <=   30

al:      .70 bin1 + .75 bin2 + .80 bin3 + .75 bin4 + .80 bin5 +
        .97 alum                                     >= 1500

si1:     .02 bin1 + .06 bin2 + .08 bin3 + .12 bin4 + .02 bin5 +
        .01 alum + .97 silicon                       >=  250

si2:     .02 bin1 + .06 bin2 + .08 bin3 + .12 bin4 + .02 bin5 +
        .01 alum + .97 silicon                       <=  300

Bounds
        bin1 <=  200
        bin2 <= 2500
    400 <= bin3 <=  800
    100 <= bin4 <=  700
        bin5 <= 1500

End

\* eof *\

```

## Appendix D

# Stand-alone LP/MIP Solver

The GLPK package includes the program `glpsol` which is a stand-alone LP/MIP solver. This program can be invoked from the command line of from the shell to read LP/MIP problem data in any format supported by GLPK, solve the problem, and write the obtained problem solution to a text file in plain format.

### Usage

```
glpsol [options...] [filename]
```

### General options

<code>--mps</code>	read LP/MIP problem in fixed MPS format
<code>--freemps</code>	read LP/MIP problem in free MPS format (default)
<code>--cpxlp</code>	read LP/MIP problem in CPLEX LP format
<code>--math</code>	read LP/MIP model written in GNU MathProg modeling language
<code>-m <i>filename</i>, --model <i>filename</i></code>	read model section and optional data section from <i>filename</i> (the same as <code>--math</code> )
<code>-d <i>filename</i>, --data <i>filename</i></code>	read data section from <i>filename</i> (for <code>--math</code> only); if model file also has data section, that section is ignored
<code>-y <i>filename</i>, --display <i>filename</i></code>	send display output to <i>filename</i> (for <code>--math</code> only); by default the output is sent to <code>stdout</code>

<code>--min</code>	minimization
<code>--max</code>	maximization
<code>--scale</code>	scale problem (default)
<code>--noscale</code>	do not scale problem
<code>--simplex</code>	use simplex method (default)
<code>--interior</code>	use interior point method (for pure LP only)
<code>--o filename, --output filename</code>	write solution to filename in plain text format
<code>--bounds filename</code>	write sensitivity bounds to filename in plain text format (LP only)
<code>--tmlim nnn</code>	limit solution time to <i>nnn</i> seconds ( <code>--tmlim 0</code> allows obtaining solution at initial point)
<code>--memlim nnn</code>	limit available memory to <i>nnn</i> Megabytes
<code>--check</code>	do not solve problem, check input data only
<code>--name probname</code>	change problem name to <i>probname</i>
<code>--plain</code>	use plain names of rows and columns (default)
<code>--orig</code>	try using original names of rows and columns
<code>--wmps filename</code>	write problem to <i>filename</i> in fixed MPS format
<code>--wfreemps filename</code>	write problem to <i>filename</i> in free MPS format
<code>--wcpnlp filename</code>	write problem to <i>filename</i> in CPLEX LP format
<code>--wtxt filename</code>	write problem to <i>filename</i> in plain text format
<code>-h, --help</code>	display this help information and exit
<code>-v, --version</code>	display program version and exit

### LP basis factorization option

<code>--luf</code>	LU + Forrest–Tomlin update (faster, less stable; default)
<code>--cbg</code>	LU + Schur complement + Bartels–Golub update (slower, more stable)
<code>--cbg</code>	LU + Schur complement + Givens rotation update (slower, more stable)

### Options specific to simplex method

<code>--std</code>	use standard initial basis of all slacks
<code>--adv</code>	use advanced initial basis (default)
<code>--bib</code>	use Bixby’s initial basis

<code>--bas <i>filename</i></code>	read initial basis from <i>filename</i> in MPS format
<code>--steep</code>	use steepest edge technique (default)
<code>--nosteep</code>	use standard “textbook” pricing
<code>--relax</code>	use Harris’ two-pass ratio test (default)
<code>--norelax</code>	use standard “textbook” ratio test
<code>--presol</code>	use LP presolver (default; assumes <code>--scale</code> and <code>--adv</code> )
<code>--nopresol</code>	do not use LP presolver
<code>--exact</code>	use simplex method based on exact arithmetic
<code>--xcheck</code>	check final basis using exact arithmetic
<code>--wbas <i>filename</i></code>	write final basis to <i>filename</i> in MPS format

### Options specific to MIP

<code>--nomip</code>	consider all integer variables as continuous (allows solving MIP as pure LP)
<code>--first</code>	branch on first integer variable
<code>--last</code>	branch on last integer variable
<code>--drtom</code>	branch using heuristic by Driebeck and Tomlin (default)
<code>--mostf</code>	branch on most fractional variable
<code>--dfs</code>	backtrack using depth first search
<code>--bfs</code>	backtrack using breadth first search
<code>--bestp</code>	backtrack using the best projection heuristic (default)
<code>--bestb</code>	backtrack using node with best local bound
<code>--intopt</code>	use advanced MIP solver (enables MIP presolving)
<code>--binarize</code>	replace general integer variables by binary ones (assumes <code>--intopt</code> )
<code>--cover</code>	generate mixed cover cuts
<code>--clique</code>	generate clique cuts
<code>--gomory</code>	generate Gomory’s mixed integer cuts
<code>--mir</code>	generate MIR (mixed integer rounding) cuts
<code>--cuts</code>	generate cuts of all classes above (assumes <code>--intopt</code> )

For description of the MPS format see Appendix B, page 135.

For description of the CPLEX LP format see Appendix C, page 149.

For description of the modeling language see the document “Modeling Language GNU MathProg: Language Reference” included in the GLPK distribution.