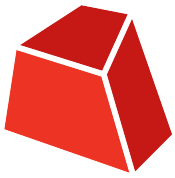

GUROBI
OPTIMIZATION

Gurobi Optimizer Reference Manual

Version 11.0

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Contents

Part I

Introduction

This is the manual for version 11.0 of the Gurobi Optimizer. It covers Gurobi's modeling structures, features, and API concepts, and provides a detailed reference for use when developing applications using Gurobi. The manual is written with practitioners in mind. While it provides an overview of the solver, it is not intended as a first course in optimization. It assumes familiarity with the core concepts and terminology of mathematical optimization, as well as with the programming language you intend to develop in.

Concepts

Gurobi follows a model-and-solve paradigm. As a user of Gurobi, you must translate your optimization problem into mathematical programming form. The Gurobi APIs enable you to formulate an instance of your problem in the solver, invoke its algorithms to solve it, and query solution information. The initial sections of this manual cover the core concepts you should be familiar with.

- *Modeling Components* covers the building blocks used to formulate optimization models in Gurobi.
- *API Usage* covers the basic use of Gurobi's API for formulating and solving models. It also introduces the core concepts of *Environments*, *Parameters*, and *Attributes*.
- *Logging* provides an overview of the log output produced by Gurobi when solving a model. Reading the log can help in understanding solver performance issues and resolving various warnings.
- *Guidelines for Numerical Issues* explains some of the causes of numerical instability which can occur when solving optimization models, and how to remedy them when necessary. Read this guide if you encounter numerical trouble or warnings when solving your models using Gurobi.

Features

The next sections cover specific features of Gurobi Optimizer.

- *Batch Optimization*: submits models to be solved as asynchronous jobs on remote machines.
- *Concurrent Optimizer*: a simple approach for exploiting multiple processors.
- *Gurobi Instant Cloud*: solve models synchronously on managed compute instances in the cloud.
- *Infeasibility Analysis*: Gurobi's tools for determinining the cause of model infeasibility.
- *Multiple Objectives*: specify multiple weighted or hierarchical objectives to be considered in a model.
- *Multiple Scenarios*: evaluate sensitivity of solutions to a model over parameterized data.
- *Parameter Tuning Tool*: automatically determine parameter choices to improve solver performance on a model or group of similar models.
- *Recording API Calls*: a tool for debugging your usage of Gurobi Optimizer.
- *Solution Pool*: control how Gurobi searches for and stores solutions other than the best available one.

Reference

The reference sections provide detailed information required for application development in each of our supported APIs.

- Specifications of all classes, methods, functions, etc for each of the APIs: *C*, *C++*, *Java*, *.NET*, *Python*, *MATLAB*, and *R*.
- A reference for the available options in Gurobi's *Command-Line Tool*, `gurobi_cl`.
- Descriptions of all *Attributes*, *Parameters*, and *Numeric Codes*, which are common to all language APIs.

- A specification of all *File Formats* read and written by the Optimizer.
- The *Release Notes*, which should be consulted when upgrading from a previous version of Gurobi.

Additional Resources

You can consult the Getting Started Knowledge Base article for a high-level overview of the Gurobi Optimizer, or the Gurobi Example Tour for a quick tour of the examples provided with the Gurobi distribution, or the Gurobi Remote Services Reference Manual for an overview of Gurobi Compute Server, Distributed Algorithms, and Gurobi Remote Services.

Getting Help

If you have a question that is not answered in this document, please visit the Gurobi support site at https://support.gurobi.com. There, you can read knowledge base articles and join the community discussion forum. Also, if you have a current maintenance contract, you can use the Gurobi support site to submit a request to the Gurobi support team.

Trademarks

Part II

Concepts

CHAPTER

ONE

MODELING COMPONENTS

The lowest-level building blocks for Gurobi models are variables, constraints, and objectives. While each has a clean mathematical definition, linear and integer programming aren't performed in exact arithmetic, so computed results can sometimes deviate from these clean definitions. This section discusses the use of and restrictions on these basic building blocks.

- The *Variables* section discusses the different variable types.
- The *Constraints* section provides an overview of the different constraint types.
- The *Objectives* section includes a list of possible objective function types.
- The *Tolerances and Ill Conditioning* section discusses the restrictions of the computations.

1.1 Variables

Decision variables capture the results of the optimization. In a feasible solution, the computed values for the decision variables satisfy all of the model constraints. Some of these constraints are associated with individual variables (e.g., variable bounds), while others capture relationships between variables. We'll first consider the different types of decision variables that can be added to a Gurobi model, and the implicit and explicit constraints associated with these variable types.

Before starting, we should point out one important thing about the variables in a mathematical programming model: their computed solution values will only satisfy bounds *to tolerances*, meaning that a variable may violate its stated bounds. Mathematical programming is fundamentally built on top of linear algebra and in particular on the numerical solution of systems of linear equations. These linear systems are solved using finite-precision arithmetic, which means that small errors are unavoidable. For some models, large errors are unavoidable too; we'll return to that topic later in this section.

The available variables types are *continuous*, *general integer*, *binary*, *semi-continuous*, and *semi-integer*.

1.1.1 Continuous Variables

The simplest and least constrained of the available variable types is the continuous variable. This variable can take any value between its lower and upper bound. In mathematical programming, the convention is that variables are non-negative unless stated otherwise, so if you don't explicitly provide bounds for a variable, you should assume that the lower bound is 0 and the upper bound is infinite.

The Gurobi APIs provides a symbolic constant to allow you to indicate that a bound is infinite (`GRB_INFINITY` in C and C++, `GRB.INFINITY` in C#, Java, and Python). A variable can have an infinite upper bound, an infinite lower bound (negative infinity), or both. A variable with infinite upper and lower bounds is referred to as a *free variable*. Any bound larger than 1e30 is treated as infinite.

As noted earlier, variables may violate their bounds by tolerances. In the case of variable bounds, the relevant tolerance value is the *FeasibilityTol*. You can reduce the value of this tolerance parameter, but due to numerical errors it may not be possible to achieve your desired accuracy.

1.1.2 General Integer Variables

General integer variables are more constrained than continuous variables. In addition to respecting the specified lower and upper bounds, integer variables also take integral values.

Due to the limitations of finite-precision arithmetic, integer variables will often take values that aren't exactly integral. The magnitude of the allowed integrality violation is controlled by the *IntFeasTol* parameter. You can tighten this parameter to reduce the magnitude of these integrality violations, but the cost of solving the optimization problem may increase significantly as a result.

1.1.3 Binary Variables

Binary variables are the most constrained variable type that can be added to your model. A binary variable takes a value of either 0 or 1.

Again, due to the limitations of finite-precision arithmetic, binary variables will often take values that aren't exactly integral. The magnitude of the allowed integrality violation is controlled by the *IntFeasTol* parameter.

1.1.4 Semi-Continuous and Semi-Integer Variables

You can also add semi-continuous or semi-integer variables to your model. A semi-continuous variable has the property that it takes a value of 0, or a value between the specified lower and upper bounds. A semi-integer variable adds the additional restriction that the variable also take an integral value.

Again, these variables may violate these restrictions up to tolerances. In this case, the relevant tolerance is *IntFeasTol* (even for semi-continuous variables).

1.2 Constraints

A constraint in Gurobi captures a restriction on the values that a set of variables may take. The simplest example is a linear constraint, which states that a linear expression on a set of variables take a value that is either less-than-or-equal, greater-than-or-equal, or equal to another linear expression. More complicated constraints are also supported, including quadratic constraints (e.g., $x^2 + y^2 <= z^2$), logical constraints (e.g., logical AND on binary variables, if-then, etc.), and a few non-linear functions (e.g., $y = sin(x)$).

We now consider a few more details about *linear*, *SOS*, *quadratic* (both convex and non-convex), and *general* constraints. General constraints are the catch-all we use for the constraint types that don't fit in the other categories.

Recall that Gurobi works in finite-precision arithmetic, so constraints are only satisfied *to tolerances*. Tolerances can be tightened to reduce such violations, but there are limits to how small the violations can be – errors are inherent in floating-point arithmetic. This point will be reiterated in several places in this section.

1.2.1 Linear Constraints

A linear constraint allows you to restrict the value of a linear expression. For example, you may require that any feasible solution satisfies the constraint $3x+4y \leq 5z$. Note that the matrix-oriented Gurobi APIs (C, MATLAB, and R) require the right-hand side of a linear constraint to be a constant, while the object-oriented APIs (C++, Java, .NET, and Python) allow arbitrary linear expressions on both sides of the comparator.

The computed solution should satisfy the stated constraint to within *FeasibilityTol* (although it may not in cases of numerical ill-conditioning – we'll discuss this shortly).

Gurobi supports a limited set of comparators. Specifically, you can constrain an expression to be less-than-or-equal, greater-than-or-equal, or equal another. We do not support strict less-than, strict greater-than, or not-equal comparators. While these other comparators may seem appropriate for mathematical programming, we exclude them to avoid potential confusion related to numerical tolerances. Consider a simple example of a strict inequality constraint on a pair of continuous variables: $x > y$. How large would $x - y$ need to be in order to satisfy the constraint? Rather than trying to embed a subtle and potentially confusing strategy for handling such constraints into the solver, we've chosen not to support them instead.

1.2.2 SOS Constraints

A Special-Ordered Set, or SOS constraint, is a highly specialized constraint that places restrictions on the values that variables in a given list can take. There are two types of SOS constraints. In an SOS constraint of type 1 (an SOS1 constraint), at most one variable in the specified list is allowed to take a non-zero value. In an SOS constraint of type 2 (an SOS2 constraint), at most two variables in the specified, ordered list are allowed to take a non-zero value, and those non-zero variables must be contiguous in the list. The variables in an SOS constraint can be continuous, integer, or binary.

Again, tolerances play an important role in SOS constraints. Specifically, variables that take values less than *IntFeasTol* (in absolute value) are considered to be zero for the purposes of determining whether an SOS constraint is satisfied.

An SOS constraint is described using a list of variables and a list of corresponding weights. While the weights have historically had intuitive meanings associated with them, we simply use them to order the list of variables. The weights should be unique. This is especially important for an SOS2 constraint, which relies on the notion of *contiguous* variables. Since the variables in the SOS are ordered by weight, contiguity becomes ambiguous when multiple variables have the same weight.

It is often more efficient to capture SOS structure using linear constraints rather than SOS constraints. The optimizer will often perform this reformulation automatically. This is controlled with four parameters: *PreSOS1BigM*, *PreSOS1Encoding*, *PreSOS2BigM* and *PreSOS2Encoding*.

The reformulation adds constraints of the form $x \leq Mb$, where x is the variable that participates in the SOS constraint, b is a binary variable, and M is an upper bound on the value of variable x. Large values of M can lead to numerical issues. The two parameters *PreSOS1BigM* and *PreSOS2BigM* control the maximum value of M that can be introduced by this reformulation. SOS constraints that would require a larger value aren't converted. Setting one of these parameters to 0 disables the corresponding reformulation.

Additionally, there are several known integer formulations for SOS1 and SOS2 constraints. These reformulations differ in the number of variables that they introduce to the problem, in the complexity of the resulting LP relaxations, and in their properties in terms of branching and cutting planes. The two parameters *PreSOS1Encoding* and *PreSOS2Encoding* control the choice of the reformulation performed.

1.2.3 Quadratic Constraints

A quadratic constraint allows you to restrict the value of a quadratic expression. For example, you may require that any feasible solution satisfy the constraint $3x^2 + 4y^2 + 5z \leq 10$. Note that the matrix-oriented Gurobi APIs (C, MATLAB, and R) require the right-hand side of a quadratic constraint to be a constant, while the object-oriented APIs (C++, Java, .NET, and Python) allow arbitrary quadratic expressions on both sides of the comparator.

The computed solution should satisfy the stated constraint to within *FeasibilityTol*. Quadratic constraints are often much more challenging to satisfy than linear constraints, so tightening the parameter may increase runtimes dramatically.

Gurobi can handle both convex and non-convex quadratic constraints. However, there are some subtle and important differences in how the different constraint types are handled. In general, it is much easier to solve a model whose constraints all have convex feasible regions. It is actually quite difficult to recognize all such cases, but the following forms are always recognized:

- $x^T Q x + q^T x \leq b$, where Q is Positive Semi-Definite (PSD)
- $x^T Q x \leq y^2$, where Q is Positive Semi-Definite (PSD), x is a vector of variables, and y is a non-negative variable (a Second-Order Cone constraint, if $Q = I$, identity matrix)
- $x^T Q x \leq yz$, where Q is Positive Semi-Definite (PSD), x is a vector of variables, and y and z are non-negative variables (a rotated Second-Order Cone constraint, if $Q = I$, identity matrix)

To be more precise, a quadratic constraint will always be recognized as convex if presolve is able to transform it into one of these forms. Note that if all quadratic terms in a quadratic constraint contain at least one binary variable, then presolve will always be able to transform it to a convex form.

Why distinguish between convex and non-convex quadratic constraints? In some situations you may know that your problem should be convex, and thus it may be a sign of a modeling error if your model isn't recognized as such. To avoid accidentally solving a much harder problem than you may have intended, you can set the *NonConvex* parameter to either 0 or 1. In the default setting of -1 or if the *NonConvex* parameter is set to 2, Gurobi will accept arbitrary quadratic constraints and attempt to solve the resulting model using the appropriate algorithm.

Note that other non-convex quadratic solvers often only find locally optimal solutions. The algorithms in Gurobi explore the entire search space, so they provide a globally valid lower bound on the optimal objective value, and given enough time they will find a globally optimal solution (subject to tolerances).

We would like to note a subtle point here regarding terminology. A quadratic constraint that involves only products of disjoint pairs of variables is often called a *bilinear constraint*, and a model that contains bilinear constraints is often called a *bilinear program*. Bilinear constraints are a special case of non-convex quadratic constraints, and the algorithms Gurobi uses to handle the latter are also well suited to solving bilinear programming problems.

1.2.4 General Constraints

The previously-described constraints are typically (but not always) handled directly by the underlying optimization algorithms. Gurobi includes an additional set of higher-level constraints, which we collectively refer to as *general constraints*, that require special handling. We think of these as belonging to two types: *simple constraints* and *function constraints*

Simple general constraints are a modeling convenience. They allow you to state fairly simple relationships between variables (min, max, absolute value, logical OR, etc.). Techniques for translating these constraints into lower-level modeling objects (typically using auxiliary binary variables and linear or SOS constraints) are well known and can be found in optimization modeling textbooks. By automating these translations and removing the need for the modeler to perform them, the hope is that these simple general constraints will allow you to write more readable and more maintainable models.

Function constraints allow you to state much more complex relationships between variables; you can require that $y = f(x)$, where x and y are Gurobi decision variables and $f()$ is chosen from a predefined list of nonlinear functions.

The common theme among these functions is that there is no simple way to restate the associated constraints using the primitive objects (like integer variables and linear constraints) that a standard MIP solver wants to work with. Alternate algorithms are required, and the resulting models are typically much more difficult to solve than models that do not contain these constraints.

Simple General Constraints

Gurobi supports the following simple general constraints, each with its own syntax and semantics:

- **MAX constraint:** The constraint $r = \max\{x_1, \ldots, x_k, c\}$ states that the *resultant variable* r should be equal to the maximum of the *operand variables* $x_1, \ldots, x_k$ and the *constant* c. For example, a solution $(r = 3, x_1 = 2, x_2 = 3, x_3 = 0)$ would be feasible for the constraint $r = \max\{x_1, x_2, x_3, 1.7\}$ because 3 is indeed the maximum of 2, 3, 0, and 1.7.
- **MIN constraint:** Similar to a MAX constraint, the constraint $r = \min\{x_1, \ldots, x_k, c\}$ states that the *resultant variable* r should be equal to the minimum of the *operand variables* $x_1, \ldots, x_k$ and the *constant* c.
- **ABS constraint:** The constraint $r = \text{abs}\{x\}$ states that the *resultant variable* r should be equal to the absolute value of the *operand variable* x. For example, a solution $(r = 3, x = -3)$ would be feasible for the constraint $r = \text{abs}\{x\}$.
- **AND constraint:** The constraint $r = \text{and}\{x_1, \ldots, x_k\}$ states that the binary *resultant variable* r should be 1 if and only if all of the binary *operand variables* $x_1, \ldots, x_k$ are equal to 1. For example, a solution $(r = 1, x_1 = 1, x_2 = 1, x_3 = 1)$ would be feasible for the constraint $r = \text{and}\{x_1, x_2, x_3\}$. Note that any involved variables that are not already binary are converted to binary.
- **OR constraint:** Similar to an AND constraint, the constraint $r = \text{or}\{x_1, \ldots, x_k\}$ states that the binary *resultant variable* r should be 1 if and only if at least one of the binary *operand variables* $x_1, \ldots, x_k$ is equal to 1. Note that any involved variables that are not already binary are converted to binary.
- **NORM constraint:** The constraint $r = \text{norm}\{x_1, \ldots, x_k\}$ states that the *resultant variable* r should be equal to the vector norm of the *operand variables* $x_1, \ldots, x_k$. A few options are available: the 0-norm, 1-norm, 2-norm, and infinity-norm.
- **INDICATOR constraints:** An indicator constraint $y = f \rightarrow a^T x \leq b$ states that if the binary *indicator variable* y is equal to f in a given solution, where $f \in \{0, 1\}$, then the linear constraint $a^T x \leq b$ has to be satisfied. On the other hand, if $y \neq f$ (i.e., $y = 1 - f$) then the linear constraint may be violated. Note that the sense of the linear constraint can also be $=$ or $\geq$; refer to *this earlier section* for a more detailed description of linear constraints. Note also that declaring an INDICATOR constraint implicitly declares the indicator variable to be of binary type.
- **Piecewise-linear constraints:** A piecewise-linear constraint $y = f(x)$ states that the point (x, y) must lie on the piecewise-linear function $f()$ defined by a set of points $(x_1, y_1), (x_2, y_2), ..., (x_n, y_n)$. Refer to the description of *piecewise-linear objectives* for details of how piecewise-linear functions are defined.

Note that adding any of these constraints to an otherwise continuous model will transform it into a MIP

As stated above, each general constraint has an equivalent MIP formulation that consists of linear and SOS constraints, and possibly auxiliary variables. Thus, you could always model such constraints yourself without using a Gurobi general constraint. For example, the MAX constraint $r = \max\{x_1, \ldots, x_k, c\}$ can be modeled as follows:

$$
\begin{array}{rcll}
r & = & x_j + s_j & \text{for all } j = 1, \ldots, k \\
r & = & c + s_{k+1} & \\
z_1 + \ldots + z_{k+1} & = & 1 & \\
SOS1(s_j, z_j) & & & \text{for all } j = 1, \ldots, k+1 \\
s_j & \geq & 0 & \text{for all } j = 1, \ldots, k+1 \\
z_j & \in & \{0, 1\} & \text{for all } j = 1, \ldots, k+1
\end{array}
$$

The first two constraints state that $r \geq \max\{x_1, \ldots, x_k, c\}$, i.e., that the resultant variable r must be at least as large as each of the operand variables x_j and the constant c. This could be modeled using inequalities, but the explicit slack variables play an important role in the constraints that follow.

The next two constraints enforce $r \leq \max\{x_1, \ldots, x_k, c\}$, which ensures that r is equal to the MAX expression. Enforcing this side of the equality is actually a lot more complicated. We need to introduce binary auxiliary variables $z_j \in \{0, 1\}$, and SOS1 constraints to required that at most one of the two variables s_j and z_j can be non-zero, which models the implication $z_j = 1 \rightarrow s_j = 0$. Due to the third constraint, one z_j will be equal to 1 and thus at least one s_j will be zero. Hence, $r = x_j$ for at least one j due to the first constraint, or $r = c$ due to the second constraint.

Tolerances play a role in general constraints, although as you might expect, the exact role depends on the constraint type. As a general rule, violations in the resultant will be smaller than the *feasibility tolerance*, and integrality violations in integer resultants will also satisfy the *integrality tolerance*.

By most measures, general constraints are just a means of concisely capturing relationships between variables while removing the burden of creating an equivalent MIP formulation. However, general constraints have another potential advantage: Gurobi might be able to simplify the MIP formulation if it can prove during presolve that the simplified version suffices for the correctness of the model. For this reason, Gurobi might be able to produce a smaller or tighter representation of the general constraint than you would get from the most general formulation. For example, it might be the case that $r \leq \max\{x_1, \ldots, x_k, c\}$ is already implied by the other constraints in the model, so that a simple set of inequalities

$$\begin{array}{rcll} r & \geq & x_j & \text{for all } j = 1, \ldots, k \\ r & \geq & c & \end{array}$$

to describe $r \geq \max\{x_1, \ldots, x_k, c\}$ suffices to model the relevant part of the MAX constraint.

Norm Constraint

The norm constraint introduces a few complications that are important to be aware of. As mentioned above, this constraint allows you to set one variable equal to the norm of a vector of variables. A few norms are available. The L1 norm is equal to the sum of the absolute values of the operand variables. The L-infinity norm is equal to the maximum absolute value of any operand. The L2 norm is equal to the square root of the sum of the squares of the operands. The L0 norm counts the number of non-zero values among the operands.

Regarding the L2 norm, one obvious complication comes from the fact that enforcing it requires a quadratic constraint. If your model only ever bounds the result from above (e.g., $r = ||x|| <= 1$), then the resulting constraint will be convex. If your model was otherwise convex, the resulting model will be a (convex) QCP. However, if you try to bound the result from below (e.g., $r = ||x|| >= y$), adding the L2 norm constraint will lead to a non-convex QCP model, which will typically be significantly harder to solve.

Regarding the L0 norm, note that results obtained with this constraint can be counter-intuitive. This is a consequence of the fact that for nearly any feasible solution with a variable at exactly 0, you can add a small value into that variable while still satisfying all associated constraints to tolerances. The net result is that a lower bound on the L0 norm is often satisfied by "cheating" - by setting enough variables to values that are slightly different from zero. We strongly recommend that you only bound the result from above. That is, you should avoid using the resultant in situations where the model incentivizes a larger value. This would include situations where the objective coefficient is negative, as well as situations where a larger value for the variable could help to satisfy a constraint (e.g., a greater-than constraint where the resultant appears with a positive coefficient).

Function Constraints

Gurobi supports the following function constraints, each with somewhat different syntax and semantics (x and y below are Gurobi decision variables, and other terms are constants provided as input when the constraint is added to the model):

- **Polynomial:** $y = p_0 x^n + p_1 x^{n-1} + ... + p_{n-1} x + p_n$
- **Natural exponential:** $y = \exp(x)$ or $y = e^x$
- **Exponential:** $y = a^x$, where $a > 0$ is the base for the exponential function
- **Natural logarithm:** $y = \log_e(x)$ or $y = \ln(x)$
- **Logarithm:** $y = \log_a(x)$, where $a > 0$ is the base for the logarithmic function
- **Logistic:** $y = \frac{1}{1+\exp(-x)}$ or $y = \frac{1}{1+e^{-x}}$
- **Power:** $y = x^a$, where $x \geq 0$ for any a and $x > 0$ for $a < 0$
- **Sine:** $y = \sin(x)$
- **Cosine:** $y = \cos(x)$
- **Tangent:** $y = \tan(x)$

As noted earlier, there is no good way to restate these nonlinear constraints so that a standard MIP solver can handle them efficiently and accurately. The most effective approaches to solving such problems involve replacing the constraints with piecewise-linear approximations. Gurobi provides two different mechanisms for doing so:

- A static piecewise-linear approximation, where the nonlinear function is approximated once, before the MIP solution process begins. That model can then be solved using the standard MIP solver, but the accuracy of the approximation will of course depend heavily on the number of pieces used. For some nonlinear functions, the number of pieces required to achieve the desired accuracy may be lead to excessive solution times.
- A dynamic piecewise-linear approximation, using *outer approximation* and *spatial branch-and-bound*. In this approach, the MIP solver is extended to compute an approximation in the neighborhood of the current relaxation solution at each node of the branch-and-bound search. The solver can compute very accurate solutions using this approach, but having the model change at each node in the branch-and-bound tree greatly complicates the search, which can lead to much less efficient tree exploration.

The most effective approach will depend on your model and your accuracy goals. That's why we provide both options.

Function Constraints with Static Piecewise-Linear Approximation

As noted earlier, the first option for managing function constraints is to perform a static piecewise-linear approximation, yielding a MIP model that can be handed to the standard MIP solver. Gurobi will take this approach for any function where the *FuncNonlinear attribute* is set to 0 (or that attribute is set to -1 and the global *FuncNonlinear parameter* is set to 0).

With this approach to handling non-linearity, you face a fundamental cost-versus-accuracy tradeoff: adding more pieces produces smaller approximation errors, but also increases the cost of solving the problem. The tradeoff can be complex. Gurobi provides a set of three attributes that help to navigate this tradeoff: *FuncPieces*, *FuncPieceLength*, *FuncPieceError*. They are used as follows:

- If you would like to choose the number of pieces to use for the approximation, set the *FuncPieces* attribute to the desired value. All pieces will have equal width. This approach allows you to control the size of the approximation.
- If you would like to choose the width of each piece, set the *FuncPieces* attribute to a special value of 1 and set the *FuncPieceLength* attribute equal to the desired width of each piece. This approach provides some control over both the size and the error of the approximation. While this may appear to be a minor variation of the first

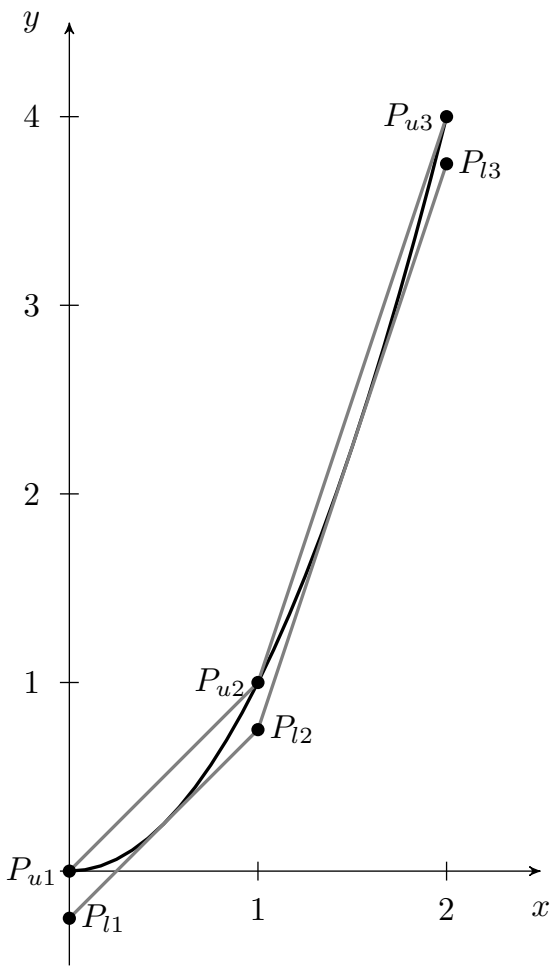
option, note that presolve may tighten the domain of x, often substantially, which can make it difficult to predict the relationship between the width of each piece and the number of pieces.

- If you would like to set the maximum error you are willing to tolerate in the approximation, set the *FuncPieces* attribute to a special value of -1 and set the *FuncPieceError* attribute equal to the maximum absolute approximation you are willing to tolerate. Gurobi will choose pieces, typically of different sizes, to achieve that error bound. Note that the number of pieces required may be quite large if you set a tight error tolerance. You can control the maximum relative error rather than the absolute error by setting the *FuncPieces* attribute to -2 instead of -1.

These are attributes on the general constraints, so you can choose different values for each individual constraint.

The other relevant attribute is *FuncPieceRatio*, which controls whether the approximation is an underestimate of the function (0.0), an overestimate (1.0), or somewhere in between (any value strictly between 0.0 and 1.0). You can also choose the special value of -1, which will choose points that are on the original function.

Consider the following simple example:



The goal is to find an approximation of the polynomial $y = x^2$. We've set *FuncPieces* to 1 and *FuncPieceLength* to 1.0, so we're performing an approximation with fixed-width pieces of width 1.0. The domain of x

is $[0, 2]$, so the approximation has two pieces. The figure shows 6 points: $P_{u1}(0, 0), P_{u2}(1, 1), P_{u3}(2, 4)$, and $P_{l1}(0, -0.25), P_{l2}(1, 0.75), P_{l3}(2, 3.75)$. If *FuncPieceRatio* is set to 0.0, the approximation would be built from the points below the function (P_{l1}, P_{l2}, and P_{l3}). Similarly, if it is set to 1.0, the approximation would be built from the points above the function (P_{u1}, P_{u2}, and P_{u3}). A value of 0.6 would use weighted combinations of the points: 0.6 times P_{ui} plus 0.4 times P_{li}. In this case, the line segments would be built from the points $(0, -0.1), (1, 0.9)$, and $(2, 3.9)$. If *FuncPieceRatio* is set to -1, meaning that the approximation would be built from points that are on the original function, in this case the upper points (P_{u1}, P_{u2}, and P_{u3}) fit the bill. This will always be the case for a convex function.

Recall that you can set *FuncPieces* to -1 to control the maximum absolute error. In this case, choosing a *FuncPieceError* value of 0.25 would give the piecewise approximation shown in the figure, since the distance between the upper and lower curves is always 0.25. A smaller error value would of course lead to more pieces. We should add that piece widths will typically be non-uniform when limiting the maximum approximation error. The approximation algorithms we use try to limit the number of pieces needed to meet the error targets, which often requires more refinement in some portions of the domain than in others.

Note that the approximations are guaranteed to be under- and over-estimates in all cases except for polynomials of degree greater than 5. Finding the roots of higher-degree polynomials, which would be required to guarantee this property, is quite difficult.

If you wish to experiment with different approaches to approximating a set of functions, it is often convenient to be able to change the approach for all functions at once. We provide a set of parameters with the same names as the attributes to make this easier: *FuncPieces*, *FuncPieceLength*, *FuncPieceError*, and *FuncPieceRatio*. If you set the *FuncPieces* attribute on a function constraint to 0, then the approximation approach for that constraint will be determined by the parameter settings instead.

For some of the supported functions, modest x values can lead to enormous y values (and vice-versa). This can cause numerical issues when solving the resulting piecewise-linear MIP model. To avoid such issues, we limit the range of any x or y that participates in a function constraint to [-1e+6, 1e+6]. The parameter *FuncMaxVal* allows you to change these limits, but we recommend that you proceed with caution.

We should point out we handle violations and tolerances differently for PWL approximations, which can sometimes lead to unexpected results. For one, the feasibility tolerance for function constraints is specified in *FuncPieceError* rather than through the standard *feasibility tolerance*. We also interpret violations differently. The violation of a function constraint is computed as the Euclidian distance from the solution to the nearest point on the function. Computing this distance exactly can be quite involved for some functions, so we actually compute an over-estimate in some cases. The net result is that the reported violations may be larger than you expect.

Another possible source of unexpected results comes from the fact that solutions that satisfy the original nonlinear function may not satisfy the piecewise-linear approximation of that function. This may lead to sub-optimal solutions or even conclusions of infeasibility. Consider a simple example with two constraints: $y = 2x - 1$ and $y = x^2$. Clearly $(x, y) = (1, 1)$ is a feasible solution, but a piecewise-linear approximation could introduce breakpoints at $x = 0.9$ and $x = 1.1$. The resulting approximation gives a y value of 1.01 at $x = 1$, which is sufficiently far from the actual function value that Gurobi will not consider that a valid solution and declare the model infeasible, since there are no other solutions to the constraints. Reducing the maximum approximation error (by setting *FuncPieces* to -1 and *FuncPieceError* to a much smaller value) would help, but this isn't always the best way to address the problem, since tighter error tolerances can substantially increase the number of pieces in the approximation and thus the cost. We recommend the following approach when you encounter unexpected results. For inequalities, you should ask for an approximation that always overestimates or underestimates the function (depending on the sense of the constraint), to ensure that your approximation will always satisfy the constraint. The *FuncPieceRatio* parameter allows you to do this. For equalities, if you have a sense of where your solution is likely to lie, one option for managing the size of the approximation is to introduce additional variables to capture your function in different ranges, and then perform approximations with different levels of accuracy on these different pieces.

While users could perform piecewise-linear approximations themselves, there are several advantages to asking Gurobi to do it instead. First, Gurobi can often reduce the domains of variables, by using bound strengthening in presolve, or by exploiting repetition in periodic functions like sine or cosine. Smaller domains means fewer pieces to achieve

the same accuracy. Gurobi also provides many options to make experimentation easier (for error control, piece length, etc.). These options can be quite difficult to implement and maintain.

Function Constraints With Dynamic Piecewise-Linear Approximation

The alternative for managing function constraints is a more dynamic approach, using *spatial branching* and *outer approximation*. Gurobi will take this approach for any function where the *FuncNonlinear attribute* is set to 1 (or that attribute is set to -1 and the global *FuncNonlinear parameter* is set to 1).

Solving a model with (nonconvex) nonlinear constraints to global optimality is well known to be a hard task. The idea behind spatial branching is to divide the overall solution space into portions, and to compute valid primal and dual bounds for each portion. Such bounds are obtained by computing a linear approximation to the feasible space for each region (a so-called *outer approximation*) that contains all feasible solutions for the original nonlinear constraints in that region. Bounds for a region can often be tightened by *spatial branching*, where the domain of a variable (integer or continuous) is split, allowing hopefully tighter outer approximations to be computed for the resulting feasible subregions. Bounds for the original model can be obtained by combining the bounds from the leafs of the resulting branch-and-bound tree. This process continues until the desired optimality gap (*MIPGap*) is achieved.

Valid primal bounds come from feasible solutions found during the search. They can be found using various heuristics, or they may come from solutions to the current node relaxation that happen to satisfy the nonlinear and integrality constraints (relaxation solutions will always satisfy linear and bound constraints because these are still present in the relaxation). Valid dual bounds are found by solving an LP over a polyhedron that contains all feasible solutions to the original linear and nonlinear constraints in that region (the outer approximation).

Currently, Gurobi only directly supports the univariate nonlinear functions listed in the *Function Constraints* section. More complex functions must be disaggregated into a cascade of supported univariate functions. For example, the nonlinear equality constraint

$$x_3 = 100000 \cdot \frac{x_1}{x_1 + 1000 \cdot x_2}$$

can be disaggregated into

$$\begin{aligned} z_1 &= x_1 + 1000 \cdot x_2 \\ z_2 &= z_1^{-1} \\ x_3 &= 100000 \cdot x_1 \cdot z_2. \end{aligned}$$

Such disaggregation is standard practice for most global non-linear solvers (but it is typically performend behind the scenes).

While the disaggregated reformulation is mathematically equivalent to the original model, we should note that the presence of large coefficients in the expression can lead to larger violations of the original constraints than you might expect, due to the accumulation of violations of the disaggregated constraints.

Suppose we are using the default feasibility tolerance of 10^{-6} and Gurobi produces the following solution for the disaggregated model:

$$\begin{aligned} x_1 &= 1 \\ x_2 &= 1 \\ z_1 &= 1001.000001 \\ z_2 &= 0.001000000998003 \\ x_3 &= 100.0000998003 \end{aligned}$$

As one can see, this solution is indeed feasible within the tolerance for the disaggregated model. However,

$$100000 \cdot \frac{1}{1 + 1000 \cdot 1} = 99.9000999001 \neq 100.0000998003 = x_3.$$

The 100000 coefficient magnifies the error in the intermediate result, leading to a violation of almost 0.1 on the original model, which is much larger than the specified feasibility tolerance.

This example illustrates that a solution that is feasible for the disaggregated model may not necessarily be feasible for the aggregated (original) model. Clearly, the above example is an extreme case, but this issue can definitely arise in other situations. This makes scaling and tight coefficient ranges extremely important when formulating and solving nonlinear models.

1.3 Objectives

Every optimization model has an objective function, which is the function on the decision variables that you wish to minimize or maximize. The objective is meant to capture your goals in solving the problem. Given a set of feasible solutions, the objective tells the solver which is preferred.

Most optimization problems have multiple optimal solutions, plus many solutions whose objectives are within a small gap from the optimal value. The solution that is returned by Gurobi depends on the type of problem you are solving. The simple rule is that Gurobi returns a single optimal solution for continuous models (LP, QP, and QCP), and a sequence of improving solutions for discrete models (MIP, MIQP, and MIQCP).

The Gurobi algorithms work on solving a model until they find a solution that is optimal to within the specified tolerances. For the simplex algorithms (including barrier with crossover), the relevant tolerance is the *OptimalityTol*. For the barrier algorithm (without crossover), the relevant tolerances are the *BarConvTol* or *BarQCPConvTol* (depending on the problem type). You can relax these tolerances, but note that it is rare for this to significantly improve solution times. The simplex and barrier algorithms both return a single optimal solution.

For discrete models, while you can ask the MIP solver to find a solution with the best possible objective value, it is more common to stop when the solution objective is within a specified gap from the optimal value. This optimality gap is controlled by the *MIPGap* parameter, and the default value is 0.01%.

The MIP solver typically finds multiple sub-optimal solutions on the way to eventually finding an optimal solution. These intermediate solutions can be queried once the optimization is complete (using the *Xn* attribute). You can use the *Solution Pool* feature to take a more systematic approach to finding multiple solutions. This feature allows you to indicate how many solutions you would like, to specify the largest gap to the optimal value you are willing to accept, etc.

We should add that it is possible to specify a pure feasibility problem, where the sole goal is to find a solution that satisfies the constraints. You can think of a feasibility problem as an optimization problem with a constant objective function.

The available objective types are *linear*, *piecewise-linear*, *quadratic* (both convex and non-convex), and *multi-objective*. While the property of having multiple objectives may appear to be orthogonal to the types of the objectives, Gurobi only supports multi-objective models where all objectives are linear.

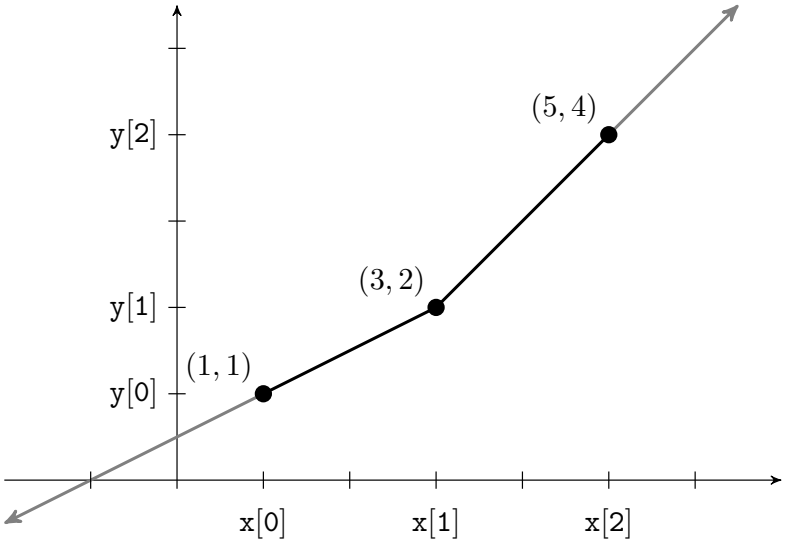
1.3.1 Linear Objectives

The simplest and most common objective function is linear - minimizing or maximizing a linear function on the decision variables (e.g., $3x + 4y + 2$). Linear objectives can be specified in a few ways. The first is by providing an objective term when the decision variable is added to the model (typically through the `addVar` method). The second is by setting the *Obj* attribute on the variable. The third and most convenient approach, available in the object-oriented interfaces, is through the `setObjective` method (in *C++*, *Java*, *.NET*, or *Python*). This method accepts a linear expression object as its argument.

A model with a linear objective, only linear constraints, and only continuous variables is a Linear Program (LP). It can be solved using the simplex or barrier algorithms.

1.3.2 Piecewise-Linear Objectives

A useful variant of a linear objective is a *piecewise*-linear objective, where the objective for a single variable is captured in a set of linear pieces. For example, suppose we want to define the objective value $f(x)$ for variable x as follows:



The vertices of the function occur at the points $(1, 1)$, $(3, 2)$ and $(5, 4)$, so we define $f(1) = 1$, $f(3) = 2$ and $f(5) = 4$. Other objective values are linearly interpolated between neighboring points. The first pair and last pair of points each define a ray, so values outside the specified x values are extrapolated from these points. Thus, in our example, $f(-1) = 0$ and $f(6) = 5$.

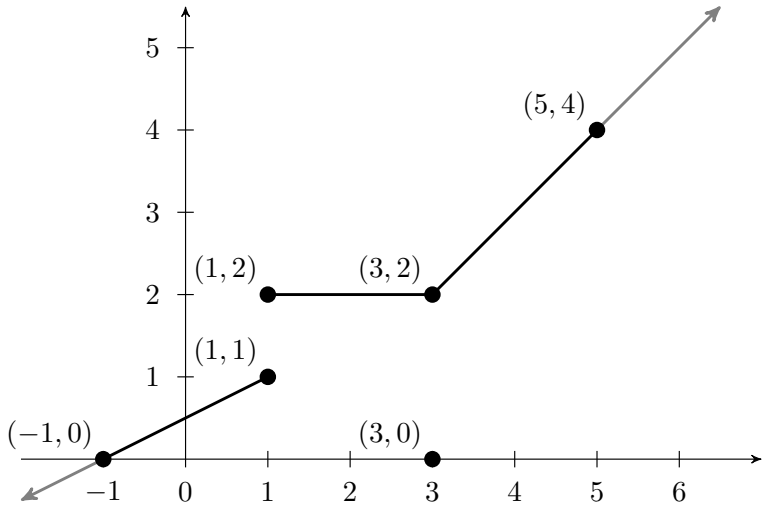
More formally, a piecewise-linear function is defined by a set of n points:

$$\mathtt{x} = [x_1, \ldots, x_n], \quad \mathtt{y} = [y_1, \ldots, y_n]$$

These define the following piecewise-linear function:

$$f(v) = \begin{cases} y_1 + \frac{y_2 - y_1}{x_2 - x_1}(v - x_1), & \text{if } v \leq x_1, \\ y_i + \frac{y_{i+1} - y_i}{x_{i+1} - x_i}(v - x_i), & \text{if } v \geq x_i \text{ and } v \leq x_{i+1}, \\ y_n + \frac{y_n - y_{n-1}}{x_n - x_{n-1}}(v - x_n), & \text{if } v \geq x_n. \end{cases}$$

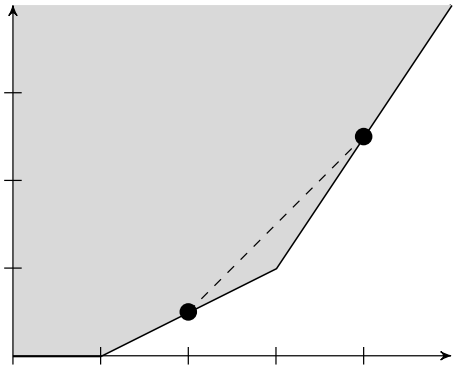
We also allow special cases, such as jumps and single points, which are quite useful to define the fixed charges or the penalties. A jump at $x = x_i$ means that the left piece and the right piece don't intersect at $x = x_i$, i.e. we have $(x_{i-1}, y_{i-1}), (x_i, y_i), (x_{i+1}, y_{i+1}), (x_{i+2}, y_{i+2})$ with $x_i = x_{i+1}$ and $y_i \neq y_{i+1}$. So for the left piece, i.e. $x_{i-1} \leq x < x_i$, the line segment between points (x_{i-1}, y_{i-1}) and (x_i, y_i) defines y, for the right piece, i.e. $x_i \leq x < x_{i+2}$, the line segment between points (x_{i+1}, y_{i+1}) and (x_{i+2}, y_{i+2}) defines y. Since we must allow some tolerance for numeric computation, it means that at $x = x_i$, y can take the value of either y_i or y_{i+1}. A single point at $x = x_i$ means that both left and right pieces extend to $x = x_i$, but both have different y values than y_i. It can be described by the five points $(x_{i-2}, y_{i-2}), (x_{i-1}, y_{i-1}), (x_i, y_i), (x_{i+1}, y_{i+1}), (x_{i+2}, y_{i+2})$ with $x_{i-1} = x_i = x_{i+1}$ and $y_i \neq y_{i-1}$ and $y_i \neq y_{i+1}$. Note that y_{i-1} and y_{i+1} can be equal or different. Because of the tolerance, it means that at $x = x_i$, y can take the value of y_{i-1}, y_i or y_{i+1}. Here below is an example with a jump and a single point.



The above piecewise function for variable x are defined by 7 points $(-1, 0), (1, 1), (1, 2), (3, 2), (3, 0), (3, 2)$ and $(5, 4)$. It has a jump at $x = 1$ from $(1, 1)$ to $(1, 2)$ and a single point $(3, 0)$. Note that both left and right points have the same x coordinate and for this example the two points are the same.

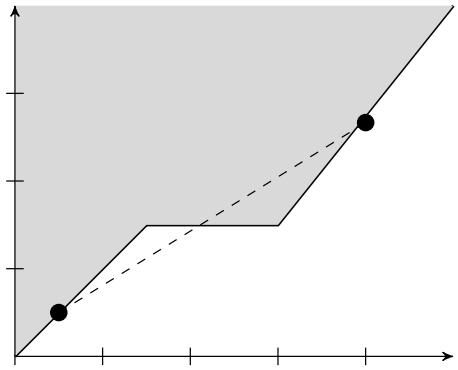
Note that a piecewise-linear objective can change the type of a model. Specifically, including a non-convex piecewise-linear objective function in a continuous model will transform that model into a MIP. This can significantly increase the cost of solving the model.

How do you determine whether your piecewise-linear objective is convex? A convex function has the property that you can't obtain a better objective value by interpolating between two points on the function. In the figure below, you will note that all convex combinations of points on the piecewise-linear function are in the shaded (feasible) region.



Stated another way, successive pieces will have non-decreasing slopes in a convex piecewise-linear objective (assuming you are minimizing).

In contrast, in a non-convex piecewise-linear function you can get a better value by interpolating between points. In the figure below, the value of $f(1)$ for the piecewise-linear function is worse (larger) than the value obtained by interpolation.



Piecewise-linear objectives are defined on variables using a special method (in *C*, *C++*, *Java*, *.NET*, or *Python*). Each variable can have its own piecewise-linear objective function, and each function requires a separate call to this method.

A variable can't have both a linear and a piecewise-linear objective term. Setting a piecewise-linear objective for a variable will set the *Obj* attribute on that variable to 0. Similarly, setting the *Obj* attribute will delete the piecewise-linear objective on that variable.

We should point out that it is fairly easy to specify a piecewise-linear function on a variable using a few extra variables and simple linear objective terms. The advantages of using the piecewise-linear API methods are twofold. The first is convenience - specifying the function directly leads to simpler and more readable code. The second is that Gurobi includes a piecewise-linear simplex algorithm. If you provide a model that contains only linear constraints, only continuous variables, and only linear or convex piecewise-linear objective terms, then this specialized simplex algorithm will be used to solve the model. If your piecewise-linear function contains a large number of segments, the specialized algorithm will be much faster than the standard simplex solver.

1.3.3 Quadratic Objectives

Your optimization objective can also contain quadratic terms (e.g., $3x^2 + 4y^2 + 2xy + 2x + 3$). You specify quadratic objectives in the object-oriented interfaces by building quadratic expressions and then calling *setObjective* (*C++*, *Java*, *.NET*, or *Python*). In C, you input your quadratic terms using *GRBaddqpterms*.

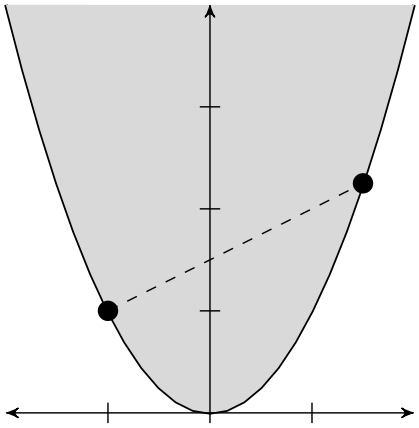
There are four distinct algorithms that could be used to solve a model with a quadratic objective. The appropriate one depends on a few specific properties of the objective and the rest of the model.

- **Continuous Convex QP** If your quadratic objective is convex and your model only contains linear constraints and continuous variables, then your model is a quadratic program (QP) and can be solved using either the simplex or barrier algorithms. QP simplex will return an optimal basic solution. Gurobi does not have a QP crossover, so QP barrier will return an interior solution.
- **Discrete QP with Convex Relaxation** If your quadratic objective is convex but the model contains discrete elements (integer variables, SOS constraints, general constraints, etc.), then your model is a mixed integer quadratic program (MIQP) and is solved using the MIP solver. Since MIP relies heavily on simplex bases, the root relaxation must be solved using the primal or dual simplex algorithm.
- **Non-convex QP and Discrete QP with Non-Convex Relaxation** If your quadratic objective is not convex, then the model will be solved using the MIP solver, even if your model has no explicit discrete elements. Non-convex problems often lead to much larger solve times, and it might be that the non-convexity in your model is unexpected, for example due to an error in the model data or in the model formulation. It you think that your

model should be convex (or, in the discrete case, have a convex relaxation), you can set the *NonConvex* parameter to 0 or 1. With this setting, a non-convex quadratic objective leads to a *Q_NOT_PSD* error.

These properties are checked on the presolved model. As is always the case, presolve will try to simplify the model. In this context, it will try to transform a non-convex MIQP into an equivalent convex MIQP. This simplification will always succeed if each quadratic term contains at least one binary variable.

How can you determine whether your quadratic objective is convex? As was noted earlier, the crucial property for convexity is that interpolation between any two points on the function never puts you below the function (assuming minimization). In this figure, all points on a line segment between any two points on the parabola are always in the shaded region.



How does this translate to multiple variables? For a quadratic function to be convex, the associated Q matrix must be Positive Semi-Definite (PSD).

1.3.4 Multiple Objectives

You can also specify multiple (linear) objectives for your model, and Gurobi provides tools that allow you explore the tradeoffs between them. Refer to the *Multiple Objectives* section for additional details.

1.4 Tolerances and Ill Conditioning

As noted at several places in this section, finite-precision arithmetic limits the precision of the solutions Gurobi computes. This limitation is managed through numerical tolerances in most cases; we treat a solution as satisfying a constraint if the violation is smaller than the corresponding tolerance. The default tolerances are chosen to be sufficiently large so that numerical errors aren't an issue for most models, yet small enough that the results of the computations are meaningful.

Unfortunately, some models suffer from severe *ill conditioning*, which can greatly complicate the search for a solution. This can show itself in a few ways. Ill conditioning can severely hurt performance, and it can lead to solutions whose constraint violations are larger than the tolerances.

Ill conditioning is a measure of the amount of error that can result when solving linear systems of equations. As noted earlier, linear and mixed-integer programming are built on top of linear solves, so errors in solving linear systems directly lead to errors in LP and MIP solutions. Serious problems arise when the error in solving a linear system is comparable to the desired tolerance. If you want to solve a linear programming problem to the default feasibility tolerance of $1e-6$, for example, and if your linear system solves produce errors that are also roughly $1e-6$, then you have no way of knowing whether your current solution is truly feasible. This can lead to oscillations, as your solution bounces between feasible and infeasible due to nothing more than numerical error, which can make it extremely difficult to achieve forward progress towards an optimal solution.

When solving linear and quadratic programming problems, we recommend that you check final primal and dual constraint violations. Duality theory states that, if your solution is primal feasible, dual feasible, and complementary, then you have an optimal solution. Complementarity is automatically enforced by the simplex method, so achieving primal and dual feasibility (to tolerances) assures that the solution is optimal (to tolerances).

When solving a MIP model (which includes any model that contains discrete or non-convex features, such as non-convex objectives, general constraints, semi-continuous variables, etc.), there is unfortunately no simple method available to check the optimality of the result. While we work hard to identify and manage the negative effects of ill conditioning, we are unable to provide a mathematical proof that the solution returned is truly optimal.

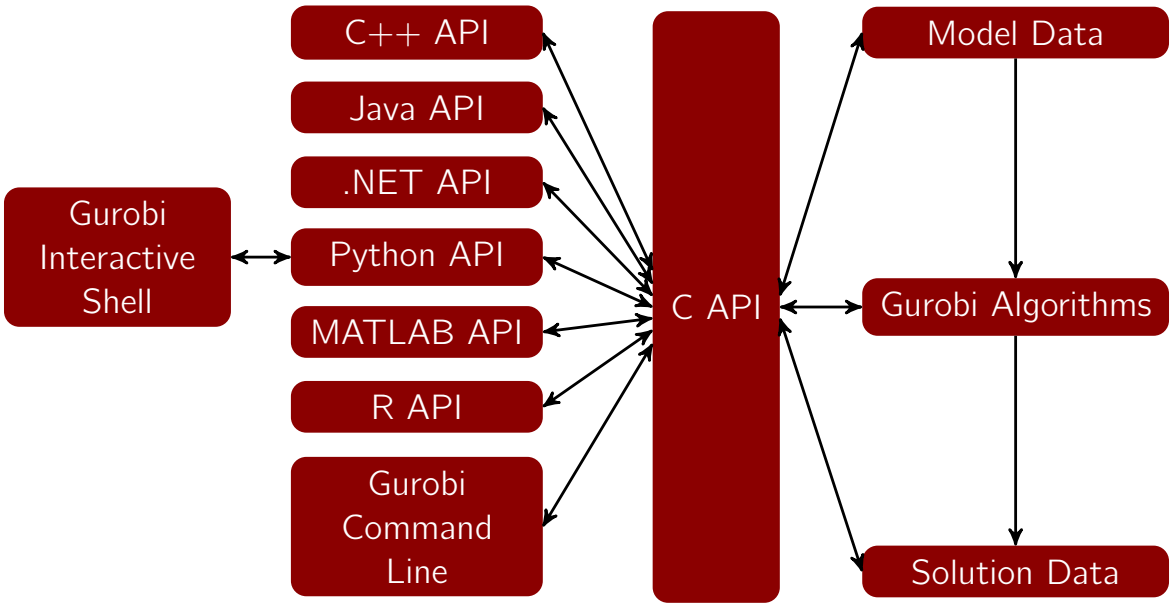
For additional information on numerical issues, please refer to the *Gurobi Guidelines for Numerical Issues* section of this manual.

CHAPTER

TWO

API USAGE

Gurobi provides APIs for developing optimization applications in *C*, *C++*, *Java*, *.NET* (covering both C# and Visual Basic), *Python*, *MATLAB*, and *R*. Each API is implemented as a wrapper around the core Gurobi C API. This allows you to interact with the Optimizer in your preferred language with minimal overhead.



API calls are handled through one or more *environments* and *models*. The Optimizer's behaviour is controlled through *parameters* and data is queried through *attributes*. This section briefly illustates these concepts, with links to further information on each one. For a complete, equivalent example in each language, see the MIP1 example.

Note: The code snippets on this page are not complete. They are intended to illustrate the key steps required to build and solve a model using Gurobi. In particular, they perform no error handling or cleanup.

An *Environment* delineates a Gurobi session in which one or more models can be formulated, solved, and analyzed. The *Environments* section covers the range of uses of environments in Gurobi applications in more detail. Note that the R and MATLAB APIs do not give the user direct control of environments.

C

C++

.NET

Java

Matlab

Python

R

```
#include "gurobi_c.h"

GRBenv *env = NULL;
error = GRBloadenv(&env);
if (error) goto QUIT;
```

```
#include "gurobi_c++.h"

GRBEnv *env = new GRBEnv();
```

```
using Gurobi;

GRBEnv env = new GRBEnv();
```

```
import gurobi.*;

GRBenv env = new GRBenv();
```

```
% Environments are not managed by the user in MATLAB
```

```
import gurobipy as gp
from gurobipy import GRB

env = gp.Env()
```

```
library(gurobi)

# Environments are not managed by the user in R
```

The *Model* is a central data structure capturing all information associated with a single instance of your optimization problem. The model captures the variables, constraints, and objective function of the problem as described in *Modeling Components*.

C

C++

.NET

Java

Matlab

Python

R

```
GRBmodel *model = NULL;
error = GRBnewmodel(env, &model, "mip1", 0, NULL, NULL, NULL, NULL, NULL);
if (error) goto QUIT;
```

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```
double obj[3];
obj[0] = 1; obj[1] = 1; obj[2] = 2;
vtype[0] = GRB_BINARY; vtype[1] = GRB_BINARY; vtype[2] = GRB_BINARY;
error = GRBaddvars(model, 3, 0, NULL, NULL, NULL, obj, NULL, NULL, vtype,
                   NULL);
if (error) goto QUIT;
error = GRBsetintattr(model, GRB_INT_ATTR_MODELSENSE, GRB_MAXIMIZE);
if (error) goto QUIT;

int ind[3];
double val[3];
ind[0] = 0; ind[1] = 1; ind[2] = 2;
val[0] = 1; val[1] = 2; val[2] = 3;
error = GRBaddconstr(model, 3, ind, val, GRB_LESS_EQUAL, 4.0, "c0");
if (error) goto QUIT;
```

```
GRBModel model = GRBModel(env);

GRBVar x = model.addVar(0.0, 1.0, 0.0, GRB_BINARY, "x");
GRBVar y = model.addVar(0.0, 1.0, 0.0, GRB_BINARY, "y");
GRBVar z = model.addVar(0.0, 1.0, 0.0, GRB_BINARY, "z");

model.setObjective(x + y + 2 * z, GRB_MAXIMIZE);
model.addConstr(x + 2 * y + 3 * z <= 4, "c0");
```

```
GRBModel model = new GRBModel(env);
GRBVar x = model.AddVar(0.0, 1.0, 0.0, GRB.BINARY, "x");
GRBVar y = model.AddVar(0.0, 1.0, 0.0, GRB.BINARY, "y");
GRBVar z = model.AddVar(0.0, 1.0, 0.0, GRB.BINARY, "z");

model.SetObjective(x + y + 2 * z, GRB.MAXIMIZE);
model.AddConstr(x + 2 * y + 3 * z <= 4.0, "c0");
```

```
GRBModel model = new GRBModel(env);
GRBVar x = model.addVar(0.0, 1.0, 0.0, GRB.BINARY, "x");
GRBVar y = model.addVar(0.0, 1.0, 0.0, GRB.BINARY, "y");
GRBVar z = model.addVar(0.0, 1.0, 0.0, GRB.BINARY, "z");

GRBLinExpr expr = new GRBLinExpr();
expr.addTerm(1.0, x); expr.addTerm(1.0, y); expr.addTerm(2.0, z);
model.setObjective(expr, GRB.MAXIMIZE);

expr = new GRBLinExpr();
expr.addTerm(1.0, x); expr.addTerm(2.0, y); expr.addTerm(3.0, z);
model.addConstr(expr, GRB.LESS_EQUAL, 4.0, "c0");
```

```
names = {'x'; 'y'; 'z'};

model.A = sparse([1 2 3; 1 1 0]);
model.obj = [1 1 2];
```

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```
model.rhs = [4; 1];
model.sense = '<>';
model.vtype = 'B';
model.modelsense = 'max';
model.varnames = names;
```

```
model = gp.Model(env=env)
x = model.addVar(vtype=GRB.BINARY, name="x")
y = model.addVar(vtype=GRB.BINARY, name="y")
z = model.addVar(vtype=GRB.BINARY, name="z")

model.setObjective(x + y + 2 * z, GRB.MAXIMIZE)
model.addConstr(x + 2 * y + 3 * z <= 4, "c0")
```

```
model <- list()

model$A          <- matrix(c(1,2,3,1,1,0), nrow=2, ncol=3, byrow=T)
model$obj        <- c(1,1,2)
model$modelsense <- 'max'
model$rhs        <- c(4,1)
model$sense      <- c('<', '>')
model$vtype      <- 'B'
```

Parameters are used to tune the behaviour of Gurobi's algorithms, set solution quality requirements, and set termination criteria. They also control advanced features, logging output, client-server connections, and licensing. For example, you can set the *TimeLimit* parameter before calling the appropriate API routine to solve a model.

C

C++

.NET

Java

Matlab

Python

R

```
error = GRBsetdblparam(GRBgetenv(model), GRB_DBL_PAR_TIMELIMIT, 10.0);
if (error) goto QUIT;

error = GRBoptimize(model);
if (error) goto QUIT;
```

```
model->set(GRB_DoubleParam_TimeLimit, 10.0);

model.optimize()
```

```
model.Parameters.TimeLimit = 10.0;

model.optimize()
```

```
model.set(GRB.DoubleParam.TimeLimit, 10.0);

model.optimize()
```

```
params.TimeLimit = 10.0

result = gurobi(model, params);
```

```
model.Params.TimeLimit = 10.0

model.optimize()
```

```
params <- list(TimeLimit=10.0)

result <- gurobi(model, params)
```

Attributes are used to query both model data and solutions, as well as to modify models. For example, the *X* attribute is used to query the value of a variable in the solution to the model, after it has been solved.

C

C++

.NET

Java

Matlab

Python

R

```
double sol[3];

error = GRBgetdblattrarray(model, GRB_DBL_ATTR_X, 0, 3, sol);
if (error) goto QUIT;
```

```
cout << x.get(GRB_StringAttr_VarName) << " "
     << x.get(GRB_DoubleAttr_X) << endl;
cout << y.get(GRB_StringAttr_VarName) << " "
     << y.get(GRB_DoubleAttr_X) << endl;
cout << z.get(GRB_StringAttr_VarName) << " "
     << z.get(GRB_DoubleAttr_X) << endl;
```

```
Console.WriteLine(x.VarName + " " + x.X);
Console.WriteLine(y.VarName + " " + y.X);
Console.WriteLine(z.VarName + " " + z.X);
```

```
System.out.println(x.get(GRB.StringAttr.VarName)
                   + " " +x.get(GRB.DoubleAttr.X));
System.out.println(y.get(GRB.StringAttr.VarName)
                   + " " +y.get(GRB.DoubleAttr.X));
System.out.println(z.get(GRB.StringAttr.VarName)
                   + " " +z.get(GRB.DoubleAttr.X));
```

```
for v=1:length(names)
    fprintf('%s %d\n', names{v}, result.x(v));
end
```

```
print(f"x = {x.X}")
print(f"y = {y.X}")
print(f"z = {z.X}")
```

```
print(result$x)
```

CHAPTER

THREE

ENVIRONMENTS

An environment is a multi-purpose data structure in Gurobi. It is typically the first Gurobi object you create and the last one you destroy. While the workings of environments are actually quite simple, the breadth of uses can sometimes cause confusion. This section lays out the different usage scenarios to make this clearer.

At the highest level, environments provide three basic functions: (i) to capture a set of parameter settings, (ii) to delineate a (single-threaded) Gurobi session, and (iii) to hold a Gurobi license. Things only get interesting once you consider the many different ways these capabilities are used throughout the product:

- *Session boundaries*: Environments indicate when your program starts and stops using Gurobi.
- *Configuration parameters*: Environments allow you to configure your session (whether you will run locally or on a Compute Server or on the Instant Cloud, your login credentials, etc.).
- *Algorithmic parameters*: Environments enable you to modify algorithmic parameters, which influence how the solver solves your model.
- *Concurrent environments*: When using a concurrent algorithm, concurrent environments allow you to control the algorithmic parameters used in each independent solve.
- *Multi-objective environments*: When solving a multi-objective model, multi-objective environments allow you to control the algorithmic parameters used for each objective.

3.1 Session boundaries

One of the main purposes of an environment is to indicate when your program will start to use Gurobi, and when it is done. When Gurobi is running on your own machine, creating an environment will obtain a license, and disposing of the environment will release that license. When you are a client of a Gurobi Compute Server, starting an environment will start a job on the server (or place the job in the queue if the server is fully occupied). Disposing of the environment will end that job, allowing the next job in the queue to start. On Gurobi Instant Cloud, creating an environment will launch a cloud instance (if it hasn't been launched already). Disposing of the environment will end that session, which may result in the cloud instance being shut down (depending on the policy you've set in your Instant Cloud configuration).

If your program repeatedly creates, solves, and destroys optimization models, we strongly recommend that you do so within a single Gurobi environment. Creating a Gurobi environment incurs overhead, ranging anywhere from a quick local license check all the way to spinning up a machine on the cloud. By reusing a single environment, you avoid paying this overhead multiple times.

We also recommend that you dispose of your environment as soon as your program is done using Gurobi. Doing so releases all resources associated with that session, which in many cases can make those resources available to other users. You should pay particular attention to this topic when using programming languages that perform garbage-collection. While it is true that environments will be disposed of eventually by automated garbage-collection, that will often happen much earlier if you dispose of them explicitly.

The actual steps for disposing of an environment will depend on the API you are using:

C

C++

.NET

Java

Python

Call *GRBfreemodel()* for each model, then call *GRBfreeenv()* for the Gurobi environment. For example:

```
GRBenv   *env   = NULL;
GRBmodel *model = NULL;
int       error = 0;

/* Create environment */
error = GRBloadenv(&env, "example.log");;
if (error) goto QUIT;

/* Create an empty model */
error = GRBnewmodel(env, &model, "example", 0, NULL, NULL, NULL, NULL, NULL);
if (error) goto QUIT;

/* Create and add variables, constraints, objective; solve model */
/* ... */

QUIT:
 /* Clean up model and environment */
 GRBfreemodel(model);
 GRBfreeenv(env);
```

Call the `delete` operator on all `GRBModel` objects, and then on the `GRBEnv` object, when the objects are created on the heap with `new`. For example:

```
/* Create environment */
GRBEnv* env = new GRBEnv();
/* Create model */
GRBModel* model = new GRBModel(*env);

/* Create and add variables, constraints, objective; solve model */
/* ... */

/* Clean up model and environment */
delete model;
delete env;
```

Note that you can also create model and environment objects on the stack (i.e. without `new`). In this case, disposal is performed when the corresponding object goes out of scope.

Call *GRBModel.Dispose()* on all `GRBModel` objects, then call *GRBEnv.Dispose()* on the `GRBEnv` object. It is also possible to use context managers instead. For example:

C#

Visual Basic

```
// Create environment
GRBEnv env = new GRBEnv("example.log");

// Create empty model
GRBModel model = new GRBModel(env);

// Create and add variables, constraints, objective; solve model
// ...

// Clean up model and environment
model.Dispose();
env.Dispose();

// Alternative approach using context managers
using(GRBEnv env = new GRBEnv())
{
    using(GRBModel model = new GRBModel(env))
    {
      // Create and add variable, constraints, objective; solve model
      // ...
    }
}
```

```
' Create environment
Dim env As GRBEnv = New GRBEnv()

' Create empty model
Dim model As GRBModel = New GRBModel(env)

' Create and add variables, constraints, objective; solve model
' ...

' Clean up model and environment
model.Dispose()
env.Dispose()

' Alternative approach using context managers
Using env As New GRBEnv()
    Using model As New GRBModel(env)
        ' Create and add variable, constraints, objective; solve model
        ' ...

    End Using
End Using
```

Call *GRBModel.dispose()* on all GRBModel objects, then call *GRBEnv.dispose()* on the GRBEnv object. For example:

```
// Create environment
GRBEnv env = new GRBEnv("example.log");

// Create empty model
GRBModel model = new GRBModel(env);
```

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```
// Create and add variables, constraints, objective; solve model
// ...

// Clean up model and environment
model.dispose();
env.dispose();
```

Call *Model.dispose()* on all Model objects, *Env.dispose()* on any Env objects you created, or *disposeDefaultEnv()* if you used the default environment instead. However, we recommend to use context managers for environment and model objects. This will guarantee that these objects are automatically disposed of. For example:

```
with gp.Env() as env:
   with gp.Model(env=env) as model:
      # construct, solve, and post-process `model`
      # ...
```

Refer to *Env class documentation* for more information. A typical use pattern is also shown in the example mip1_remote.py.

Note that the boundaries established by an environment are for a single thread. Gurobi environments are not thread-safe, so you can't have more than one thread of control within a single environment. You can however have a single program that launches multiple threads, each with its own environment.

3.2 Configuration parameters

When you start a Gurobi session, you often have to provides details about your configuration. You may need to indicate whether you want to use a license on your local machine, a license from a Token Server, or perhaps you want to offload your computation to a Compute Server or to Gurobi Instant Cloud. In the case of a Token Server or a Compute Server, you have to provide the name of the server. For Compute Server and Instant Cloud, you also need to provide login credentials.

In many situations, the configuration information you need is already stored in your license file (`gurobi.lic`) or in your environment file (`gurobi.env`). These files are read automatically, so you can simply create a standard Gurobi environment object (using *GRBloadenv* in **C**, or through the appropriate GRBEnv constructor in the object-oriented interfaces).

What if you need to provide configuration information from your application at runtime instead? You can use an *empty environment* to split environment creation into a few steps (as opposed to the standard, single-step approach mentioned above). In the first step, you would create an empty environment object (using *GRBemptyenv* in **C**, or through the appropriate GRBEnv constructor in the object-oriented interfaces). You would then set configuration parameters on this environment using the standard parameter API. Finally, you would start the environment (using *GRBstartenv* in **C**, or using the `env.start()` method in the object-oriented interfaces), which will use the configuration parameters you just set.

3.2.1 Empty environment example

To give a simple example, if you want your program to use a specific license, you could do the following:

Cluster Manager

Compute Server

Instant Cloud

Token Server

Web License Service

To use a Cluster Manager you need to provide the URL and your credentials in order to launch an instance on the Cluster Manager. The URL to the Cluster Manager (*CSManager*) must always be specified. It usually includes a port number. In addition, and depending on the type of credentials you want to use, you must provide either:

- your access ID (*CSAPIAccessID*) and the corresponding secret key (*CSAPISecret*), or
- your user name (*Username*) and the corresponding password (*ServerPassword*).

The example code will feature *CSAPIAccessID* and *CSAPISecret*.

C

C++

C#

Java

Python

Visual Basic

```
#include "gurobi_c.h"

int main(void) {
   GRBenv   *env   = NULL;
   GRBmodel *model = NULL;

   int error = 0;

   /* Create empty environment, set options and start */
   error = GRBemptyenv(&env);
   if (error) goto QUIT;
   error = GRBsetstrparam(env, GRB_STR_PAR_CSMANAGER, "server1:61080");
   if (error) goto QUIT;
   error = GRBsetstrparam(env, GRB_STR_PAR_CSAPIACCESSID, "12345-678990");
   if (error) goto QUIT;
   error = GRBsetstrparam(env, GRB_STR_PAR_CSAPISECRET, "abcdef-abcdef");
   if (error) goto QUIT;
   error = GRBstartenv(env);
   if (error) goto QUIT;

   /* Load model and optimize */
   error = GRBreadmodel(env, "misc07.mps", &model);
   if (error) goto QUIT;
   error = GRBoptimize(model);
   if (error) goto QUIT;
```

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```
QUIT:

   /* Clean up model and environment */
   GRBfreemodel(model);
   GRBfreeenv(env);

   return error;
}
```

```
#include "gurobi_c++.h"

// Create empty environment, set options and start
GRBEnv env = GRBEnv(true);
env.set(GRB_StringParam_CSManager, "server1:61080");
env.set(GRB_StringParam_CSAPIAccessID, "12345-678990");
env.set(GRB_StringParam_CSAPISecret, "abcdef-abcdef");
env.start();

// Load model and optimize
GRBModel model = GRBModel(env, "misc07.mps");
model.optimize();
```

```
using Gurobi;

// Create empty environment, set options and start
GRBEnv env = new GRBEnv(true);
env.Set("CSManager", "server1:61080");
env.Set("CSAPIAccessID", "12345-678990");
env.Set("CSAPISecret", "abcdef-abcdef");
env.Start();

// Load model and optimize
GRBModel model = new GRBModel(env, "misc07.mps");
model.Optimize();

// Clean up model and environment
model.Dispose();
env.Dispose();
```

```
import gurobi.*;

// Create empty environment, set options and start
GRBEnv env = new GRBEnv(true);
env.set(GRB.StringParam.CSManager, "server1:61080");
env.set(GRB.StringParam.CSAPIAccessID, "12345-678990");
env.set(GRB.StringParam.CSAPISecret, "abcdef-abcdef");
env.start();

// Load model and optimize
GRBModel model = new GRBModel(env, "misc07.mps");
```

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```
model.optimize();

// Clean up model and environment
model.dispose();
env.dispose();
```

```
import gurobipy as gp

# Create empty environment, set options and start
env = gp.Env(empty=True)
env.setParam("CSManager", "server1:61080")
env.setParam("CSAPIAccessID", "12345-678990")
env.setParam("CSAPISecret", "abcdef-abcdef")
env.start()

# Load model and optimize
model = gp.read('misc07.mps', env=env)
model.optimize()

# Clean up model and environment
model.dispose()
env.dispose()
```

```
Imports Gurobi

' Create empty environment, set options and start
Dim env As New GRBEnv(True)
env.Set("CSManager", "server1:61080")
env.Set("CSAPIAccessID", "12345-678990")
env.Set("CSAPISecret", "abcdef-abcdef")
env.Start()

' Load model and optimize
Dim model As New GRBModel(env, "misc07.mps")
model.Optimize()

' Clean up model and environment
model.Dispose()
env.Dispose()
```

To use a Compute Server for the optimization computation, you need the set the *ComputeServer* parameter and *ServerPassword* parameter before starting the environment.

C

C++

C#

Java

Python

Visual Basic

```c
#include "gurobi_c.h"

int main(void) {
   GRBenv   *env   = NULL;
   GRBmodel *model = NULL;

   int error = 0;

   /* Create empty environment, set options and start */
   error = GRBemptyenv(&env);
   if (error) goto QUIT;
   error = GRBsetstrparam(env, GRB_STR_PAR_COMPUTESERVER, "server1:61000");
   if (error) goto QUIT;
   error = GRBsetstrparam(env, GRB_STR_PAR_SERVERPASSWORD, "passwd");
   if (error) goto QUIT;
   error = GRBstartenv(env);
   if (error) goto QUIT;

   /* Load model and optimize */
   error = GRBreadmodel(env, "misc07.mps", &model);
   if (error) goto QUIT;
   error = GRBoptimize(model);
   if (error) goto QUIT;

QUIT:

   /* Clean up model and environment */
   GRBfreemodel(model);
   GRBfreeenv(env);

   return error;
}
```

```c++
#include "gurobi_c++.h"

// Create empty environment, set options and start
GRBEnv env = GRBEnv(true);
env.set(GRB_StringParam_ComputeServer, "server1:61000");
env.set(GRB_StringParam_ServerPassword, "passwd");
env.start();

// Load model and optimize
GRBModel model = GRBModel(env, "misc07.mps");
model.optimize();
```

```c#
using Gurobi;

// Create empty environment, set options and start
GRBEnv env = new GRBEnv(true);
env.Set("ComputeServer", "server1:61000");
env.Set("ServerPassword", "passwd");
env.Start();
```

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```
// Load model and optimize
GRBModel model = new GRBModel(env, "misc07.mps");
model.Optimize();

// Clean up model and environment
model.Dispose();
env.Dispose();
```

```
import gurobi.*;

// Create empty environment, set options and start
GRBEnv env = new GRBEnv(true);
env.set(GRB.StringParam.ComputeServer, "server1:61000");
env.set(GRB.StringParam.ServerPassword, "passwd");
env.start();

// Load model and optimize
GRBModel model = new GRBModel(env, "misc07.mps");
model.optimize();

// Clean up model and environment
model.dispose();
env.dispose();
```

```
import gurobipy as gp

# Create empty environment, set options and start
env = gp.Env(empty=True)
env.setParam("ComputeServer", "server1:61000")
env.setParam("ServerPassword", "passwd")
env.start()

# Load model and optimize
model = gp.read('misc07.mps', env=env)
model.optimize()

# Clean up model and environment
model.dispose()
env.dispose()
```

```
Imports Gurobi

' Create empty environment, set options and start
Dim env As New GRBEnv(True)
env.Set("ComputeServer", "server1:61000")
env.Set("ServerPassword", "passwd")
env.Start()

' Load model and optimize
Dim model As New GRBModel(env, "misc07.mps")
```

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```
model.Optimize()

' Clean up model and environment
model.Dispose()
env.Dispose()
```

You can use the *CloudAccessID* and *CloudSecretKey* parameters to provide your credentials in order to launch an *Gurobi Instant Cloud* instance.

C

C++

C#

Java

Python

Visual Basic

```
#include "gurobi_c.h"

int main(void) {
   GRBenv   *env   = NULL;
   GRBmodel *model = NULL;

   int error = 0;

   /* Create empty environment, set options and start */
   error = GRBemptyenv(&env);
   if (error) goto QUIT;
   error = GRBsetstrparam(env, GRB_STR_PAR_CLOUDACCESSID, "12345-678990");
   if (error) goto QUIT;
   error = GRBsetstrparam(env, GRB_STR_PAR_CLOUDSECRETKEY, "abcdef-abcdef");
   if (error) goto QUIT;
   error = GRBstartenv(env);
   if (error) goto QUIT;

   /* Load model and optimize */
   error = GRBreadmodel(env, "misc07.mps", &model);
   if (error) goto QUIT;
   error = GRBoptimize(model);
   if (error) goto QUIT;

QUIT:

   /* Clean up model and environment */
   GRBfreemodel(model);
   GRBfreeenv(env);

   return error;
}
```

```c++
#include "gurobi_c++.h"

// Create empty environment, set options and start
GRBEnv env = GRBEnv(true);
env.set(GRB_StringParam_CloudAccessID, "12345-678990");
env.set(GRB_StringParam_CloudSecretKey, "abcdef-abcdef");
env.start();

// Load model and optimize
GRBModel model = GRBModel(env, "misc07.mps");
model.optimize();
```

```c#
using Gurobi;

// Create empty environment, set options and start
GRBEnv env = new GRBEnv(true);
env.Set("CloudAccessID", "12345-678990");
env.Set("CloudSecretKey", "abcdef-abcdef");
env.Start();

// Load model and optimize
GRBModel model = new GRBModel(env, "misc07.mps");
model.Optimize();

// Clean up model and environment
model.Dispose();
env.Dispose();
```

```java
import gurobi.*;

// Create empty environment, set options and start
GRBEnv env = new GRBEnv(true);
env.set(GRB.StringParam.CloudAccessID, "12345-678990");
env.set(GRB.StringParam.CloudSecretKey, "abcdef-abcdef");
env.start();

// Load model and optimize
GRBModel model = new GRBModel(env, "misc07.mps");
model.optimize();

// Clean up model and environment
model.dispose();
env.dispose();
```

```python
import gurobipy as gp

# Create empty environment, set options and start
env = gp.Env(empty=True)
env.setParam("CloudAccessID", "12345-678990")
env.setParam("CloudSecretKey", "abcdef-abcdef")
env.start()
```

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```
# Load model and optimize
model = gp.read('misc07.mps', env=env)
model.optimize()

# Clean up model and environment
model.dispose()
env.dispose()
```

```
Imports Gurobi

' Create empty environment, set options and start
Dim env As New GRBEnv(True)
env.Set("CloudAccessID", "12345-678990")
env.Set("CloudSecretKey", "abcdef-abcdef")
env.Start()

' Load model and optimize
Dim model As New GRBModel(env, "misc07.mps")
model.Optimize()

' Clean up model and environment
model.Dispose()
env.Dispose()
```

To connect to a Token Server, you would use the *TokenServer* parameter.

C

C++

C#

Java

Python

Visual Basic

```
#include "gurobi_c.h"

int main(void) {
   GRBenv   *env   = NULL;
   GRBmodel *model = NULL;

   int error = 0;

   /* Create empty environment, set options and start */
   error = GRBemptyenv(&env);
   if (error) goto QUIT;
   error = GRBsetstrparam(env, GRB_STR_PAR_TOKENSERVER, "myserver");
   if (error) goto QUIT;
   error = GRBstartenv(env);
   if (error) goto QUIT;

   /* Load model and optimize */
```

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```
   error = GRBreadmodel(env, "misc07.mps", &model);
   if (error) goto QUIT;
   error = GRBoptimize(model);
   if (error) goto QUIT;

QUIT:

   /* Clean up model and environment */
   GRBfreemodel(model);
   GRBfreeenv(env);

   return error;
}
```

```
#include "gurobi_c++.h"

// Create empty environment, set options and start
GRBEnv env = GRBEnv(true);
env.set(GRB_StringParam_TokenServer, "myserver");
env.start();

// Load model and optimize
GRBModel model = GRBModel(env, "misc07.mps");
model.optimize();
```

```
using Gurobi;

// Create empty environment, set options and start
GRBEnv env = new GRBEnv(true);
env.Set("TokenServer", "myserver");
env.Start();

// Load model and optimize
GRBModel model = new GRBModel(env, "misc07.mps");
model.Optimize();

// Clean up model and environment
model.Dispose();
env.Dispose();
```

```
import gurobi.*;

// Create empty environment, set options and start
GRBEnv env = new GRBEnv(true);
env.set(GRB.StringParam.TokenServer, "myserver");
env.start();

// Load model and optimize
GRBModel model = new GRBModel(env, "misc07.mps");
model.optimize();
```

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```
// Clean up model and environment
model.dispose();
env.dispose();
```

```
import gurobipy as gp

# Create empty environment, set options and start
env = gp.Env(empty=True)
env.setParam("TokenServer", "myserver")
env.start()

# Load model and optimize
model = gp.read('misc07.mps', env=env)
model.optimize()

# Clean up model and environment
model.dispose()
env.dispose()
```

```
Imports Gurobi

' Create empty environment, set options and start
Dim env As New GRBEnv(True)
env.Set("TokenServer", "myserver")
env.Start()

' Load model and optimize
Dim model As New GRBModel(env, "misc07.mps")
model.Optimize()

' Clean up model and environment
model.Dispose()
env.Dispose()
```

You can use the *LicenseID*, *WLSAccessID*, and *WLSSecret* parameters to provide your ID and secret key for your Web License Service (WLS) license.

C

C++

C#

Java

Python

Visual Basic

```
#include "gurobi_c.h"

int main(void) {
   GRBenv   *env   = NULL;
   GRBmodel *model = NULL;
```

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(continued from previous page)

```
  int error = 0;

  /* Create empty environment, set options and start */
  error = GRBemptyenv(&env);
  if (error) goto QUIT;
  error = GRBsetstrparam(env, GRB_STR_PAR_LICENSEID, "12345");
  if (error) goto QUIT;
  error = GRBsetstrparam(env, GRB_STR_PAR_WLSACCESSID, "12345-678990");
  if (error) goto QUIT;
  error = GRBsetstrparam(env, GRB_STR_PAR_WLSSECRET, "abcdef-abcdef");
  if (error) goto QUIT;
  error = GRBstartenv(env);
  if (error) goto QUIT;

  /* Load model and optimize */
  error = GRBreadmodel(env, "misc07.mps", &model);
  if (error) goto QUIT;
  error = GRBoptimize(model);
  if (error) goto QUIT;

QUIT:

  /* Clean up model and environment */
  GRBfreemodel(model);
  GRBfreeenv(env);

  return error;
}
```

```
#include "gurobi_c++.h"

// Create empty environment, set options and start
GRBEnv env = GRBEnv(true);
env.set(GRB_StringParam_LicenseID, "12345");
env.set(GRB_StringParam_WLSAccessID, "12345-678990");
env.set(GRB_StringParam_WLSSecret, "abcdef-abcdef");
env.start();

// Load model and optimize
GRBModel model = GRBModel(env, "misc07.mps");
model.optimize();
```

```
using Gurobi;

// Create empty environment, set options and start
GRBEnv env = new GRBEnv(true);
env.Set("LicenseID", "12345");
env.Set("WLSAccessID", "12345-678990");
env.Set("WLSSecret", "abcdef-abcdef");
env.Start();
```

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```
// Load model and optimize
GRBModel model = new GRBModel(env, "misc07.mps");
model.Optimize();

// Clean up model and environment
model.Dispose();
env.Dispose();
```

```
import gurobi.*;

// Create empty environment, set options and start
GRBEnv env = new GRBEnv(true);
env.set(GRB.StringParam.LicenseID, "12345");
env.set(GRB.StringParam.WLSAccessID, "12345-678990");
env.set(GRB.StringParam.WLSSecret, "abcdef-abcdef");
env.start();

// Load model and optimize
GRBModel model = new GRBModel(env, "misc07.mps");
model.optimize();

// Clean up model and environment
model.dispose();
env.dispose();
```

```
import gurobipy as gp

# Create empty environment, set options and start
with gp.Env(empty=True) as env:
   env.setParam("LicenseID", "12345")
   env.setParam("WLSAccessID", "12345-678990")
   env.setParam("WLSSecret", "abcdef-abcdef")
   env.start()
   # Load model and optimize
   with gp.read('misc07.mps', env=env) as model:
      model.optimize()
```

```
Imports Gurobi

' Create empty environment, set options and start
Dim env As New GRBEnv(True)
env.Set("LicenseID", "12345")
env.Set("WLSAccessID", "12345-678990")
env.Set("WLSSecret", "abcdef-abcdef")
env.Start()

' Load model and optimize
Dim model As New GRBModel(env, "misc07.mps")
model.Optimize()

' Clean up model and environment
```

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```
model.Dispose()
env.Dispose()
```

Note: Configuration parameters must be set before you start the Gurobi environment. Changes have no effect once the environment has been started.

Note: In Python you can also provide such configuration parameters directly as a `dict` argument to the environment constructor, without creating an empty environment first. Please refer to the *Env constructor* documentation for an example.

3.3 Algorithmic parameters

Environments can also be used to set algorithmic parameters - parameters that control the behavior of the optimization solver. To give a few examples, the *TimeLimit* parameter indicates the maximum allowed runtime for any solve, while the *Method* parameter chooses the algorithm used to solve continuous optimization models.

Having said that, we actually recommend that you set algorithmic parameters on the model rather than on the environment. The object-oriented APIs all include `model.set` methods that enable you to do so. What's the difference between setting parameters on the environment versus on the model? Parameter values are copied from the environment when the model is created, so changes to parameter values in the environment have no effect on models that have already been created. This is a frequent source of confusion.

In the C API, there is no method to set parameters on the model directly. Instead, the model environment can be retrieved by calling *GRBgetenv*.

Please see the *Parameter Examples* section for examples on how parameters are set.

3.4 Concurrent environments

One algorithmic option available in Gurobi is *concurrent optimization*, where multiple independent solves are performed in parallel and Gurobi takes care of collecting and combining the results. Concurrent optimization can be quite powerful; it is actually the default approach for solving linear programming models.

The power of concurrent optimization comes from the fact that different approaches to solving a model may have different performance characteristics, and performing them in parallel allows you to stop when the first one finishes. All of our concurrent schemes have default choices for determining the strategy that each independent solve uses. However, it is also possible for you to pick different strategies. This is done through *concurrent environments*. By creating two or more concurrent environments for a model, and setting parameters on these environments, you can control exactly what each concurrent solve does.

Concurrent environments are created via API routines (in *C*, *C++*, *Java*, *.NET*, or *Python*). You set parameters on these environments as you would with any other environment, but in this case they only affect one of the several independent solves.

To give a simple example, you could do the following:

C

C++

C#

Java

Python

Visual Basic

```
/* Create concurrent environments */
GRBenv *env0 = GRBgetconcurrentenv(model, 0);
GRBenv *env1 = GRBgetconcurrentenv(model, 1);

/* Set parameters on concurrent environments
(for ease of readability, errors are not checked here) */
error = GRBsetintparam(env0, "MIPFocus", 1);
error = GRBsetintparam(env1, "MIPFocus", 2);

/* Perform concurrent optimization */
error = GRBoptimize(model);
```

```
// Create concurrent environments
GRBenv env0 = model.getConcurrentEnv(0);
GRBenv env1 = model.getConcurrentEnv(1);

// Set parameters on concurrent environments
env0.set("MIPFocus", 1);
env1.set("MIPFocus", 2);

// Perform concurrent optimization
model.optimize();
```

```
// Create concurrent environments
GRBenv env0 = model.GetConcurrentEnv(0);
GRBenv env1 = model.GetConcurrentEnv(1);

// Set parameters on concurrent environments
env0.Set("MIPFocus", 1);
env1.Set("MIPFocus", 2);

// Perform concurrent optimization
model.Optimize();
```

```
// Create concurrent environments
GRBenv env0 = model.getConcurrentEnv(0);
GRBenv env1 = model.getConcurrentEnv(1);

// Set parameters on concurrent environments
env0.set("MIPFocus", 1);
env1.set("MIPFocus", 2);

// Perform concurrent optimization
model.optimize();
```

```
# Create concurrent environments
env0 = model.getConcurrentEnv(0)
env1 = model.getConcurrentEnv(1)

# Set parameters on concurrent environments
env0.setParam('MIPFocus', 1)
env1.setParam('MIPFocus', 2)

# Perform concurrent optimization
model.optimize()
```

```
' Create concurrent environments
Dim env0 As GRBEnv = model.GetConcurrentEnv(0)
Dim env1 As GRBEnv = model.GetConcurrentEnv(1)

' Set parameters on concurrent environments
env0.Set("MIPFocus", 1)
env1.Set("MIPFocus", 2)

' Perform concurrent optimization
model.Optimize()
```

This would launch two concurrent solves on your model, one with the *MIPFocus* parameter set to 1 and the other with it set to 2.

Please note that parameter values are copied from the model when the concurrent environment is created. Therefore, changes to parameter values on the model have no effect on concurrent environments that have already been created. This is a frequent source of confusion.

Users of our command-line interface can set concurrent optimization parameters with `.prm` files using the *ConcurrentSettings* parameter.

3.5 Multi-objective environments

When solving a *multi-objective model*, the solution process typically proceeds in phases, where each phase solves for one objective. The standard algorithmic parameters influence the strategy used to solve the overall multi-objective model. However, in some cases you may want finer-grain control over the strategies used in each phase. The solver enables this through *multi-objective environments*.

Multi-objective environments are created via API routines (in *C*, *C++*, *Java*, *.NET*, or *Python*). You set parameters on these environments as you would with any other environment, but in this case they only affect one of the several objective solves.

To give a simple example, you could do the following:

C

C++

C#

Java

Python

Visual Basic

```c
/* Create multi-objective environments */
GRBenv *env0 = GRBgetmultiobjenv(model, 0);
GRBenv *env1 = GRBgetmultiobjenv(model, 1);

/* Set parameters on multi-objective environments
(for ease of readability, errors are not checked here) */
error = GRBsetintparam(env0, "Method", 2);
error = GRBsetintparam(env1, "Method", 1);
error = GRBsetintparam(env1, "Presolve", 0);

/* Perform multi-objective optimization */
error = GRBoptimize(model);
```

```c++
// Create multi-objective environments
GRBenv env0 = model.getMultiobjEnv(0);
GRBenv env1 = model.getMultiobjEnv(1);

// Set parameters on multi-objective environments
env0.set("Method", 2);
env1.set("Method", 1);
env1.set("Presolve", 0);

// Perform multi-objective optimization
model.optimize();
```

```c#
// Create multi-objective environments
GRBenv env0 = model.GetMultiobjEnv(0);
GRBenv env1 = model.GetMultiobjEnv(1);

// Set parameters on multi-objective environments
env0.Set("Method", 2);
env1.Set("Method", 1);
env1.Set("Presolve", 0);

// Perform multi-objective optimization
model.Optimize();
```

```java
// Create multi-objective environments
GRBenv env0 = model.getMultiobjEnv(0);
GRBenv env1 = model.getMultiobjEnv(1);

// Set parameters on multi-objective environments
env0.set("Method", 2);
env1.set("Method", 1);
env1.set("Presolve", 0);

// Perform multi-objective optimization
model.optimize();
```

```python
# Create multi-objective environments
env0 = model.getMultiobjEnv(0)
env1 = model.getMultiobjEnv(1)
```

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```
# Set parameters on multi-objective environments
env0.setParam('Method', 2)
env1.setParam('Method', 1)
env1.setParam('Presolve', 0)

# Perform multi-objective optimization
model.optimize()
```

```
' Create multi-objective environments
Dim env0 As GRBEnv = model.GetMultiObjEnv(0)
Dim env1 As GRBEnv = model.GetMultiObjEnv(1)

' Set parameters on multi-objective environments
' (for ease of readability, errors are not checked here)
Dim error As Integer
error = env0.SetIntParam("Method", 2)
error = env1.SetIntParam("Method", 1)
error = env1.SetIntParam("Presolve", 0)

' Perform multi-objective optimization
error = model.Optimize()
```

This would use the barrier solver (*Method=2*) for the first objective, and the dual simplex solver (*Method=1*) with no presolve (*Presolve=0*) for the second. Note that you don't need a multi-objective environment for each objective - only for those where you want parameters to take different values from those of the model itself.

Please note that parameter values are copied from the model when the multi-objective environment is created. Therefore, changes to parameter values on the model have no effect on multi-objective environments that have already been created. This is a frequent source of confusion.

CHAPTER

FOUR

ATTRIBUTES

The primary mechanism for querying and modifying properties of a Gurobi model is through the attribute interface. A variety of different attributes are available. Some are only populated at certain times (e.g., those related to the solution of a model), while others are available at all times (e.g., the number of variables in the model). Attributes can be associated with variables (e.g., lower bounds), constraints (e.g., the right-hand side), SOSs (e.g., IIS membership), or with the model as a whole (e.g., the objective value for the current solution).

- The *Attribute Types* section lists all attributes, grouped by their type.
- The *Attribute Examples* section provides code snippets showing how to work with attributes in each language API.
- The *Attribute Reference* provides the full detail of each attribute's usage and purpose.

4.1 Attribute Types

The following tables list the full set of Gurobi attributes. The attributes have been grouped by associated modeling object. Attributes associated with the model take scalar values. So do attributes associated with solution quality, objectives in multi-objective models, scenarios in multi-scenario models, and batches. Attributes associated with variables, linear constraints, SOS constraints, quadratic constraints, and general constraints contain one entry per variable or constraint in the model. The APIs provide methods to query attribute values for individual constraints or variables, or to query their values for arrays of constraints or variables (refer to our *Attribute Examples* section for examples). Array queries are generally more efficient.

Note that the attributes that provide solution quality information have been split off into a separate table at the end of this section. These attributes are also associated with the model as a whole.

Some solution attributes require information that is only computed by certain Gurobi algorithms. Such cases are noted in the detailed attribute descriptions that follow. For example, the *VBasis* and *CBasis* attributes can only be queried when a simplex basis is available (a basis is available when a continuous model has been solved using primal simplex, dual simplex, or barrier with crossover). Sensitivity information (*SAObjLow*, *SAObjUp*, etc.) is also only available for basic solutions.

Entries in the tables below link to the full detail of each attribute's usage and purpose in the *Attribute Reference*.

Model attributes:

These attributes provide information about the overall model (as opposed to information about individual variables or constraints in the model).

Attribute name	Description
NumVars	Number of variables

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Table 1 – continued from previous page

Attribute name	Description
NumConstrs	Number of linear constraints
NumSOS	Number of SOS constraints
NumQConstrs	Number of quadratic constraints
NumGenConstrs	Number of general constraints
NumNZs	Number of non-zero coefficients in the constraint matrix
DNumNZs	Number of non-zero coefficients in the constraint matrix (in double format)
NumQNZs	Number of non-zero quadratic objective terms
NumQCNZs	Number of non-zero terms in quadratic constraints
NumIntVars	Number of integer variables
NumBinVars	Number of binary variables
NumPWLObjVars	Number of variables with piecewise-linear objective functions
ModelName	Model name
ModelSense	Model sense (minimization or maximization)
ObjCon	Constant offset for objective function
Fingerprint	Model fingerprint
ObjVal	Objective value for current solution
ObjBound	Best available objective bound (lower bound for minimization, upper bound for maximization)
ObjBoundC	Best available objective bound, without rounding (lower bound for minimization, upper bound for maximiza
PoolObjBound	Bound on best objective for solutions not in pool (lower bound for minimization, upper bound for maximizat
PoolObjVal	Objective value of alternatives solutions stored during the optimization process
MIPGap	Current relative MIP optimality gap
Runtime	Runtime for most recent optimization
Work	Work spent on most recent optimization
Status	Current optimization status
SolCount	Number of stored solutions
IterCount	Number of simplex iterations performed in most recent optimization
BarIterCount	Number of barrier iterations performed in most recent optimization
NodeCount	Number of branch-and-cut nodes explored in most recent optimization
OpenNodeCount	Number of open branch-and-cut nodes at the end of most recent optimization
ConcurrentWinMethod	Winning method of most recent concurrent optimization of continuous model
IsMIP	Indicates whether the model is a MIP
IsQP	Indicates whether the model is a QP/MIQP
IsQCP	Indicates whether the model is a QCP/MIQCP
IsMultiObj	Indicates whether the model has multiple objectives
IISMinimal	Indicates whether the current IIS is minimal
MaxCoeff	Maximum constraint matrix coefficient (in absolute value)
MinCoeff	Minimum (non-zero) constraint matrix coefficient (in absolute value)
MaxBound	Maximum finite variable bound
MinBound	Minimum finite variable bound
MaxObjCoeff	Maximum linear objective coefficient (in absolute value)
MinObjCoeff	Minimum (non-zero) linear objective coefficient (in absolute value)
MaxRHS	Maximum constraint right-hand side (in absolute value)
MinRHS	Minimum (non-zero) constraint right-hand side (in absolute value)
MaxQCCoeff	Maximum quadratic constraint matrix coefficient of quadratic part (in absolute value)
MinQCCoeff	Minimum (non-zero) quadratic constraint matrix coefficient of quadratic part (in absolute value)
MaxQCLCoeff	Maximum quadratic constraint matrix coefficient in linear part (in absolute value)
MinQCLCoeff	Minimum (non-zero) quadratic constraint matrix coefficient in linear part (in absolute value)
MaxQCRHS	Maximum quadratic constraint right-hand side (in absolute value)
MinQCRHS	Minimum (non-zero) quadratic constraint right-hand side (in absolute value)
MaxQObjCoeff	Maximum quadratic objective coefficient (in absolute value)

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Table 1 – continued from previous page

Attribute name	Description
MinQObjCoeff	Minimum (non-zero) quadratic objective coefficient (in absolute value)
Kappa	Estimated basis condition number
KappaExact	Exact basis condition number
FarkasProof	Magnitude of infeasibility violation in Farkas infeasibility proof
TuneResultCount	Number of improved parameter sets found by tuning tool
NumStart	Number of MIP starts
LicenseExpiration	License expiration date

Variable attributes:

These attributes provide information that is associated with specific variables.

Attribute name	Description
LB	Lower bound
UB	Upper bound
Obj	Linear objective coefficient
VType	Variable type (continuous, binary, integer, etc.)
VarName	Variable name
VTag	Variable tag
X	Value in the current solution
Xn	Value in a sub-optimal MIP solution
RC	Reduced cost
BarX	Value in the best barrier iterate (before crossover)
Start	MIP start value (for constructing an initial MIP solution)
VarHintVal	MIP hint value
VarHintPri	MIP hint priority
BranchPriority	Branching priority
Partition	Variable partition
VBasis	Basis status
PStart	Simplex start vector
IISLB	Indicates whether the lower bound participates in the IIS
IISUB	Indicates whether the upper bound participates in the IIS
IISLBForce	Forces variable lower bound into (1) or out of (0) the computed IIS
IISUBForce	Forces variable upper bound into (1) or out of (0) the computed IIS
PoolIgnore	Flag variables to ignore when checking whether two solutions are identical
PWLObjCvx	Indicates whether the variable has a convex piecewise-linear objective
SAObjLow	Objective coefficient sensitivity information
SAObjUp	Objective coefficient sensitivity information
SALBLow	Lower bound sensitivity information
SALBUp	Lower bound sensitivity information
SAUBLow	Upper bound sensitivity information
SAUBUp	Upper bound sensitivity information
UnbdRay	Unbounded ray

Linear constraint attributes:

These attributes provide information that is associated with specific linear constraints.

Attribute name	Description
Sense	Constraint sense ('<', '>', or '=')
RHS	Right-hand side value
ConstrName	Constraint name
CTag	Constraint tag
Pi	Dual value (also known as the *shadow price*)
Slack	Slack in the current solution
CBasis	Basis status
DStart	Simplex start vector
Lazy	Determines whether a constraint is treated as a lazy constraint
IISConstr	Indicates whether the constraint participates in the IIS
IISConstrForce	Forces constraint into (1) or out of (0) the computed IIS
SARHSLow	Right-hand side sensitivity information
SARHSUp	Right-hand side sensitivity information
FarkasDual	Farkas infeasibility proof

SOS attributes:

These attributes provide information that is associated with specific Special-Ordered Set (SOS) constraints.

Attribute name	Description
IISSOS	Indicates whether the SOS constraint participates in the IIS
IISSOSForce	Forces the SOS constraint into (1) or out of (0) the computed IIS

Quadratic constraint attributes:

These attributes provide information that is associated with specific quadratic constraints.

Attribute name	Description
QCSense	Constraint sense ('<', '>', or '=')
QCRHS	Right-hand side
QCName	Quadratic constraint name
QCPi	Dual value
QCSlack	Slack in the current solution
QCTag	Quadratic constraint tag
IISQConstr	Indicates whether the quadratic constraint participates in the IIS
IISQConstrForce	Forces the quadratic constraint into (1) or out of (0) the computed IIS

General constraint attributes:

These attributes provide information that is associated with specific general constraints. Those starting with "Func" are only for function constraints.

Attribute name	Description
FuncPieceError	Error allowed for PWL translation
FuncPieceLength	Piece length for PWL translation
FuncPieceRatio	Controls whether to under- or over-estimate function values in PWL approximation
FuncPieces	Sets strategy for PWL function approximation
FuncNonlinear	Chooses the approximation approach used to handle a function constraint
GenConstrType	Type of general constraint
GenConstrName	General constraint name
IISGenConstr	Indicates whether the general constraint participates in the IIS
IISGenConstrForce	Forces the general constraint into (1) or out of (0) the computed IIS

Solution quality attributes:

Attribute name	Description
MaxVio	Maximum (unscaled) violation
BoundVio	Maximum (unscaled) bound violation
BoundSVio	Maximum (scaled) bound violation
BoundVioIndex	Index of variable with the largest (unscaled) bound violation
BoundSVioIndex	Index of variable with the largest (scaled) bound violation
BoundVioSum	Sum of (unscaled) bound violations
BoundSVioSum	Sum of (scaled) bound violations
ConstrVio	Maximum (unscaled) constraint violation
ConstrSVio	Maximum (scaled) constraint violation
ConstrVioIndex	Index of constraint with the largest (unscaled) violation
ConstrSVioIndex	Index of constraint with the largest (scaled) violation
ConstrVioSum	Sum of (unscaled) constraint violations
ConstrSVioSum	Sum of (scaled) constraint violations
ConstrResidual	Maximum (unscaled) primal constraint error
ConstrSResidual	Maximum (scaled) primal constraint error
ConstrResidualIndex	Index of constraint with the largest (unscaled) primal constraint error
ConstrSResidualIndex	Index of constraint with the largest (scaled) primal constraint error
ConstrResidualSum	Sum of (unscaled) primal constraint errors
ConstrSResidualSum	Sum of (scaled) primal constraint errors
DualVio	Maximum (unscaled) reduced cost violation
DualSVio	Maximum (scaled) reduced cost violation
DualVioIndex	Index of variable with the largest (unscaled) reduced cost violation
DualSVioIndex	Index of variable with the largest (scaled) reduced cost violation
DualVioSum	Sum of (unscaled) reduced cost violations
DualSVioSum	Sum of (scaled) reduced cost violations
DualResidual	Maximum (unscaled) dual constraint error
DualSResidual	Maximum (scaled) dual constraint error
DualResidualIndex	Index of variable with the largest (unscaled) dual constraint error
DualSResidualIndex	Index of variable with the largest (scaled) dual constraint error
DualResidualSum	Sum of (unscaled) dual constraint errors
DualSResidualSum	Sum of (scaled) dual constraint errors
ComplVio	Maximum complementarity violation
ComplVioIndex	Index of variable with the largest complementarity violation
ComplVioSum	Sum of complementarity violations
IntVio	Maximum integrality violation
IntVioIndex	Index of variable with the largest integrality violation

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Table 3 – continued from previous page

Attribute name	Description
IntVioSum	Sum of integrality violations

Multi-objective attributes:

Attribute name	Description
ObjN	Objectives of multi-objectives
ObjNCon	Constant terms of multi-objectives
ObjNPriority	Priorities of multi-objectives
ObjNWeight	Weights of multi-objectives
ObjNRelTol	Relative tolerances of multi-objectives
ObjNAbsTol	Absolute tolerances of multi-objectives
ObjNVal	Objective value of multi-objectives solutions
ObjNName	Names of multi-objectives
NumObj	Number of multi-objectives

Multi-scenario attributes:

Attribute name	Description
ScenNLB	Lower bound changes of current scenario in multi-scenario model
ScenNUB	Upper bound changes of current scenario in multi-scenario model
ScenNObj	Objective coefficient changes of current scenario in multi-scenario model
ScenNRHS	Right-hand side changes of current scenario in multi-scenario model
ScenNName	Name of current scenario in multi-scenario model
ScenNObjBound	Objective bound of current scenario in multi-scenario model
ScenNObjVal	Objective value for current solution of current scenario in multi-scenario model
ScenNX	Value in the current solution of current scenario in multi-scenario model
NumScenarios	Number of scenarios

Batch attributes:

Attribute name	Description
BatchErrorCode	Last error code received from the Cluster Manager
BatchErrorMessage	Last error message received from the Cluster Manager
BatchID	ID of the remote batch
BatchStatus	Status of the batch

4.2 Attribute Examples

Gurobi attribute handling is designed to be orthogonal, meaning that you only need to use a small number of routines to work with a large number of attributes. In particular:

- The names and meanings of the various Gurobi attributes remain constant across the different programming language APIs, although some decoration is required in each language.

- Given the type of an attribute (double, integer, etc.) and the programming language you wish to use it from, you simply need to identify the appropriate routine for that attribute type in that language in order to query or modify that attribute.

Consider the LB attribute, which captures the lower bound on a variable. You would refer to this attribute as follows in the different Gurobi APIs:

Language	Attribute
C	GRB_DBL_ATTR_LB
C++	GRB_DoubleAttr_LB
Java	GRB.DoubleAttr.LB
.NET	GRB.DoubleAttr.LB or var.LB
Python	GRB.Attr.LB or var.LB

To query the value of this attribute for an individual variable in the different APIs, you would do the following:

Language	Attribute Query Example
C	*GRBgetdblattrelement(model, GRB_DBL_ATTR_LB, var_index, &value);*
C++	*var.get(GRB_DoubleAttr_LB);*
Java	*var.get(GRB.DoubleAttr.LB);*
.NET	*var.Get(GRB.DoubleAttr.LB);* or var.LB
Python	*var.getAttr(GRB.Attr.LB)* or var.LB

Our APIs also include routines for querying attribute values for multiple variables or constraints at once, which is more efficient.

Attributes are referred to using a set of enum types in C++, Java, and .NET (one enum for double-valued attributes, one for int-valued attributes, etc.). In C and Python, the names listed above are simply constants that take string values. For example, GRB_DBL_ATTR_LB is defined in the C layer as:

```
#define GRB_DBL_ATTR_LB "LB"
```

In C and Python, you have the option of using the strings directly when calling attribute methods. If you wish to do so, note that character case and underscores are ignored. Thus, MIN_COEFF and MinCoeff are equivalent.

One important point to note about attributes modification is that it is done in a *lazy* fashion. Modifications don't actually affect the model until the next request to either update or optimize the model (*GRBupdatemodel* or *GRBoptimize* in C).

Refer to the following detailed examples of how to query or modify attributes from our various APIs. You can also browse our Examples to get a better sense of how to use our attribute interface.

C

C++

C#

Java

Python

Visual Basic

Consider the case where you have a Gurobi model m. You can retrieve the number of variables in the model by querying the *NumVars* model attribute. This is an integer-valued, scalar attribute, so you use *GRBgetintattr*:

```
int cols;
error = GRBgetintattr(m, GRB_INT_ATTR_NUMVARS, &cols);
```

You can also use the name of the attribute directly:

```
int cols;
error = GRBgetintattr(m, "NumVars", &cols);
```

(Note that attribute capitalization doesn't matter in the C interface, so you could also use "numVars" or "numvars").

If you've performed optimization on the model, the optimal objective value can be obtained by querying the *ObjVal* model attribute. This is a double-valued, scalar attribute, so you use *GRBgetdblattr*:

```
double objval;
error = GRBgetdblattr(m, GRB_DBL_ATTR_OBJVAL, &objval);
```

If you'd like to query the value that a variable takes in the computed solution, you can query the *X* variable attribute. This is a double-valued, vector attribute, so you have a few options for querying the associated values. You can retrieve the value for a single variable using *GRBgetdblattrelement*:

```
double x0;
error = GRBgetdblattrelement(m, GRB_DBL_ATTR_X, 0, &x0);
```

(we query the solution value for variable 0 in this example). You can also query attribute values for multiple variables using *GRBgetdblattrarray* or *GRBgetdblattrlist*:

```
double x[];
error = GRBgetdblattrarray(m, GRB_DBL_ATTR_X, 0, cols, x);
```

The former routine retrieves a contiguous set of values (`cols` values, starting from index `0` in our example). The latter allows you to provide a list of indices, and it returns the values for the corresponding entries.

For each attribute query routine, there's an analogous `set` routine. To set the upper bound of a variable, for example, you would use *GRBsetdblattrelement*:

```
error = GRBsetdblattrelement(m, GRB_DBL_ATTR_UB, 0, 0.0);
```

(In this example, we've set the upper bound for variable 0 to 0). You can set attribute values for multiple variables in a single call using *GRBsetdblattrarray* or *GRBsetdblattrlist*.

Consider the case where you have a Gurobi model `m`. You can retrieve the number of variables in the model by querying the *NumVars* model attribute using the *get* method:

```
cols = m.get(GRB_IntAttr_NumVars);
```

If you've performed optimization on the model, the optimal objective value can be obtained by querying the *ObjVal* model attribute:

```
obj = m.get(GRB_DoubleAttr_ObjVal);
```

If you'd like to query the value that a variable takes in the computed solution, you can query the *X* attribute for the corresponding variable object:

```
vars = m.getVars();
for (int j = 0; j < cols; j++)
  xj = vars[j].get(GRB_DoubleAttr_X);
```

You can also query the value of X for multiple variables in a single *get* call on the model m:

```
double xvals[] = m.get(GRB_DoubleAttr_X, m.GetVars());
```

For each attribute query method, there's an analogous set routine. To set the upper bound of a variable, for example:

```
v = m.getVars()[0];
v.set(GRB_DoubleAttr_UB, 0);
```

(In this example, we've set the upper bound for the first variable in the model to 0).

Consider the case where you have a Gurobi model m. You can retrieve the number of variables in the model by querying the *NumVars* model attribute (which is implemented as a .NET *property*):

```
cols = m.NumVars;
```

If you've performed optimization on the model, the optimal objective value can be obtained by querying the *ObjVal* model attribute:

```
obj = m.ObjVal;
```

If you'd like to query the value that a variable takes in the computed solution, you can query the *X* attribute for the corresponding variable object:

```
vars = m.GetVars();
for (int j = 0; j < cols; j++)
  xj = vars[j].X;
```

You can also query the value of X for multiple variables in a single call using the *Get* method on the model m:

```
double[] xvals = m.Get(GRB.DoubleAttr.X, m.GetVars());
```

For each attribute query method, there's an analogous Set routine. To set the upper bound of a variable, for example:

```
v = m.GetVars()[0];
v.UB = 0;
```

(In this example, we've set the upper bound for the first variable in the model to 0).

Consider the case where you have a Gurobi model m. You can retrieve the number of variables in the model by querying the *NumVars* model attribute using the *get* method:

```
cols = m.get(GRB.IntAttr.NumVars);
```

If you've performed optimization on the model, the optimal objective value can be obtained by querying the *ObjVal* model attribute:

```
obj = m.get(GRB.DoubleAttr.ObjVal);
```

If you'd like to query the value that a variable takes in the computed solution, you can query the *X* attribute for the corresponding variable object:

```
vars = m.getVars();
for (int j = 0; j < cols; j++)
  xj = vars[j].get(GRB.DoubleAttr.X);
```

You can also query the value of X for multiple variables in a single *get* call on the model m:

```
double[] xvals = m.get(GRB.DoubleAttr.X, m.getVars());
```

For each attribute query method, there's an analogous `set` routine. To set the upper bound of a variable, for example:

```
v = m.getVars()[0];
v.set(GRB.DoubleAttr.UB, 0);
```

(In this example, we've set the upper bound for the first variable in the model to 0).

Consider the case where you have a Gurobi model `m`. You can retrieve the number of variables in the model by querying the *NumVars* model attribute:

```
print(m.NumVars)
```

If you've performed optimization on the model, the optimal objective value can be obtained by querying the *ObjVal* model attribute:

```
print(m.ObjVal)
```

If you'd like to query the value that a variable takes in the computed solution, you can query the *X* attribute for the corresponding variable object:

```
for v in m.getVars():
    print(v.X)
```

You can also query the value of `X` for multiple variables in a single *getAttr* call on the model `m`:

```
print(m.getAttr(GRB.Attr.X, m.getVars()))
```

For each attribute query method, there's an analogous `set` routine. To set the upper bound of a variable, for example:

```
v = m.getVars()[0]
v.UB = 0
```

(In this example, we've set the upper bound for the first variable in the model to 0).

Note: In gurobipy, attribute names are case-insensitive, so, for example, you can also query NumVars as `m.numVars` or `m.numvars`. However, we recommend using the same capitalization as the documented attribute name (in this case, `m.NumVars`) for consistency and compatibility with developer tools such as static type checkers and IDE autocompletion.

Consider the case where you have a Gurobi model `m`. You can retrieve the number of variables in the model by querying the *NumVars* model attribute (which is implemented as a .NET *property*):

```
cols = m.NumVars;
```

If you've performed optimization on the model, the optimal objective value can be obtained by querying the *ObjVal* model attribute:

```
obj = m.ObjVal;
```

If you'd like to query the value that a variable takes in the computed solution, you can query the *X* attribute for the corresponding variable object:

```
vars = m.GetVars();
For j As Integer = 0 To cols - 1
  xj = vars[j].X;
```

You can also query the value of `X` for multiple variables in a single call using the *Get* method on the model `m`:

```
xvals = m.Get(GRB.DoubleAttr.X, m.GetVars());
```

For each attribute query method, there's an analogous `Set` routine. To set the upper bound of a variable, for example:

```
v = m.GetVars()[0];
v.UB = 0;
```

(In this example, we've set the upper bound for the first variable in the model to 0).

CHAPTER

FIVE

PARAMETERS

Parameters control the operation of the Gurobi solvers. There are parameters to influence performance, solution approach, and precision of the optimization process as well as to control features, logging information, or licensing settings.

Some parameters are used to configure a client program for use with a Compute Server, a Gurobi Instant Cloud instance, or a token server. These parameters must be set before starting a Gurobi environment. Refer to our discussion of *Environments* for details.

Algorithmic parameters must be modified before the optimization begins. While you should feel free to experiment with different parameter settings, we recommend that you leave algorithmic parameters at their default settings unless you find a compelling reason not to. For a discussion of when you might want to change algorithmic parameter values, refer to our *Parameter Guidelines*.

- The *Parameter Groups* section lists all parameters, grouped by the aspect of Gurobi they control.
- The *Parameter Examples* section provides code snippets showing how to work with parameters in each language API.
- The *Parameter Reference* section provides the full detail of each parameters effect.

5.1 Parameter Groups

To provide some guidance on this page, we have classified the parameters into a number of categories. Some parameters are part of multiple categories. Those categories are:

- *Termination* parameters which set the stopping conditions for algorithms;
- *Tolerance* parameters which control solution quality requirements;
- *Logging* and *I/O* parameters which control logging behavior as well as input and output files;
- Algorithmic control parameters for *Presolve*, *Simplex*, *Barrier*, *Scaling*, *MIP*, *MIP Cuts*, and *Numerics*;
- *Tuning* parameters which control parameter tuning strategies for `grbtune` and the `tune` API calls;
- *Solution Pool* parameters which control how the solver searches for and stores additional solutions other than the best available one;
- *Multi-Objective* parameters which control some aspects when working with multiple objectives;
- Parameters for configuring aspects of remote optimization and licensing: *Parallel and Distributed Computing*, *Instant Cloud*, *Compute Server*, *Cluster Manager*, *Token Server*, *Web License Service*; and
- *Other* parameters that do not fit directly into one of the other categories.

The tables below link to the full detail of each parameter's effect in the *Parameter Reference* section.

5.1.1 Termination

These parameters affect the termination of the algorithms. If the algorithm exceeds any of these limits, it will terminate and report a non-optimal termination status (see the *Status Code* section for further details). Note that the algorithm won't necessarily stop the moment it hits the specified limit. The termination check may occur well after the limit has been exceeded.

Parameter name	Purpose
BarIterLimit	Barrier iteration limit
BestBdStop	Best objective bound to stop
BestObjStop	Best objective value to stop
Cutoff	Objective cutoff
IterationLimit	Simplex iteration limit
MemLimit	Memory limit
NodeLimit	MIP node limit
SoftMemLimit	Soft memory limit
SolutionLimit	MIP feasible solution limit
TimeLimit	Time limit
WorkLimit	Work limit

5.1.2 Tolerances

These parameters control the allowable feasibility or optimality violations.

Parameter name	Purpose
BarConvTol	Barrier convergence tolerance
BarQCPConvTol	Barrier QCP convergence tolerance
FeasibilityTol	Primal feasibility tolerance
IntFeasTol	Integer feasibility tolerance
MarkowitzTol	Threshold pivoting tolerance
MIPGap	Relative MIP optimality gap
MIPGapAbs	Absolute MIP optimality gap
OptimalityTol	Dual feasibility tolerance
PSDTol	Positive semi-definite tolerance

5.1.3 Logging

These parameters control the logging information.

Parameter name	Purpose
CSClientLog	Controls logging for Compute Server and the Web License Service (WLS)
DisplayInterval	Frequency at which log lines are printed
LogFile	Log file name
LogToConsole	Console logging
OutputFlag	Solver output control

5.1.4 I/O

These parameters can be used to read or write information.

Parameter name	Purpose
InputFile	File to be read before optimization commences
JSONSolDetail	Controls the level of detail stored in generated JSON solution
Record	Enable API call recording
ResultFile	Result file written upon completion of optimization
SolFiles	Location to store intermediate solution files

5.1.5 Presolve

These parameters control the operation of the presolve algorithms.

Parameter name	Purpose
AggFill	Allowed fill during presolve aggregation
Aggregate	Presolve aggregation control
DualReductions	Disables dual reductions in presolve
PreCrush	Allows presolve to translate constraints on the original model to equivalent constraints on the presolved model
PreDepRow	Presolve dependent row reduction
PreDual	Presolve dualization
PreMIQCPForm	Format of presolved MIQCP model
PrePasses	Presolve pass limit
PreQLinearize	Presolve Q matrix linearization
Presolve	Presolve level
PreSOS1BigM	Controls largest coefficient in SOS1 reformulation
PreSOS1Encoding	Controls SOS1 reformulation
PreSOS2BigM	Controls largest coefficient in SOS2 reformulation
PreSOS2Encoding	Controls SOS2 reformulation
PreSparsify	Presolve sparsify reduction

5.1.6 Simplex

These parameters control the operation of the simplex algorithms.

Parameter name	Purpose
InfUnbdInfo	Generate additional info for infeasible/unbounded models
IterationLimit	Simplex iteration limit
LPWarmStart	Warm start usage in simplex
Method	Define method, e.g., Simplex, to solve continuous models
NetworkAlg	Network simplex algorithm
NormAdjust	Simplex pricing norm
PerturbValue	Simplex perturbation magnitude
Quad	Quad precision computation in simplex
Sifting	Sifting within dual simplex
SiftMethod	LP method used to solve sifting sub-problems
SimplexPricing	Simplex variable pricing strategy

5.1.7 Barrier

These parameters control the operation of the barrier solver.

Parameter name	Purpose
BarConvTol	Barrier convergence tolerance
BarCorrectors	Central correction limit
BarHomogeneous	Barrier homogeneous algorithm
BarIterLimit	Barrier iteration limit
BarOrder	Barrier ordering algorithm
BarQCPConvTol	Barrier QCP convergence tolerance
Crossover	Barrier crossover strategy
CrossoverBasis	Crossover initial basis construction strategy
Method	Define method, e.g., Barrier, to solve continuous models
QCPDual	Compute dual variables for QCP models

5.1.8 Scaling

These parameters control the operation of the simplex algorithms and the barrier solver.

Parameter name	Purpose
ObjScale	Objective scaling
ScaleFlag	Model scaling

5.1.9 MIP

These parameters control the operation of the MIP algorithms.

Parameter name	Purpose
BranchDir	Branch direction preference
ConcurrentJobs	Enables distributed concurrent solver
ConcurrentMethod	Chooses continuous solvers to run concurrently
ConcurrentMIP	Enables concurrent MIP solver
ConcurrentSettings	Create concurrent environments from a list of .prm files
DegenMoves	Degenerate simplex moves
Disconnected	Disconnected component strategy
DistributedMIPJobs	Enables the distributed MIP solver
Heuristics	Turn MIP heuristics up or down
ImproveStartGap	Trigger solution improvement
ImproveStartNodes	Trigger solution improvement
ImproveStartTime	Trigger solution improvement
IntegralityFocus	Set the integrality focus
LazyConstraints	Programs that add lazy constraints must set this parameter
MinRelNodes	Minimum relaxation heuristic control
MIPFocus	Set the focus of the MIP solver
MIQCPMethod	Method used to solve MIQCP models
NLPHeur	Controls the NLP heuristic for non-convex quadratic models
NodefileDir	Directory for MIP node files
NodefileStart	Memory threshold for writing MIP tree nodes to disk
NodeLimit	MIP node limit
NodeMethod	Method used to solve MIP node relaxations
NonConvex	Control how to deal with non-convex quadratic programs
NoRelHeurTime	Limits the amount of time (in seconds) spent in the NoRel heuristic
NoRelHeurWork	Limits the amount of work performed by the NoRel heuristic
OBBT	Controls aggressiveness of optimality-based bound tightening
PartitionPlace	Controls when the partition heuristic runs
PumpPasses	Feasibility pump heuristic control
RINS	RINS heuristic
SolFiles	Location to store intermediate solution files
SolutionLimit	MIP feasible solution limit
SolutionNumber	Sub-optimal MIP solution retrieval
StartNodeLimit	Node limit for MIP start sub-MIP
StartNumber	Set index of MIP start
SubMIPNodes	Nodes explored by sub-MIP heuristics
Symmetry	Symmetry detection
VarBranch	Branch variable selection strategy
ZeroObjNodes	Zero objective heuristic control

5.1.10 MIP Cuts

These parameters affect the generation of MIP cutting planes. In all cases, a value of -1 corresponds to an automatic setting, which allows the solver to determine the appropriate level of aggressiveness in the cut generation. Unless otherwise noted, settings of 0, 1, and 2 correspond to no cut generation, conservative cut generation, or aggressive cut generation, respectively. The *Cuts* parameter provides global cut control, affecting the generation of all cuts. This parameter also has a setting of 3, which corresponds to very aggressive cut generation. The other parameters override the global *Cuts* parameter (so setting *Cuts* to 2 and *CliqueCuts* to 0 would generate all cut types aggressively, except clique cuts which would not be generated at all).

Parameter name	Purpose
BQPCuts	BQP cut generation
Cuts	Global cut generation control
CliqueCuts	Clique cut generation
CoverCuts	Cover cut generation
CutAggPasses	Constraint aggregation passes performed during cut generation
CutPasses	Root cutting plane pass limit
FlowCoverCuts	Flow cover cut generation
FlowPathCuts	Flow path cut generation
GomoryPasses	Root Gomory cut pass limit
GUBCoverCuts	GUB cover cut generation
ImpliedCuts	Implied bound cut generation
InfProofCuts	Infeasibility proof cut generation
LiftProjectCuts	Lift-and-project cut generation
MIPSepCuts	MIP separation cut generation
MIRCuts	MIR cut generation
MixingCuts	Mixing cut generation
ModKCuts	Mod-k cut generation
NetworkCuts	Network cut generation
ProjImpliedCuts	Projected implied bound cut generation
PSDCuts	PSD cut generation
RelaxLiftCuts	Relax-and-lift cut generation
RLTCuts	RLT cut generation
StrongCGCuts	Strong-CG cut generation
SubMIPCuts	Sub-MIP cut generation
ZeroHalfCuts	Zero-half cut generation

5.1.11 Numerics

These parameters can help to handle numerically challenging problems.

Parameter name	Purpose
BarHomogeneous	Barrier homogeneous algorithm
IntegralityFocus	Set the integrality focus
NumericFocus	Set the numerical focus

5.1.12 Tuning

These parameters control the operation of the parameter tuning tool.

Parameter name	Purpose
TuneBaseSettings	Comma-separated list of base parameter settings
TuneCleanup	Enables a tuning cleanup phase
TuneCriterion	Specify tuning criterion
TuneDynamicJobs	Enables distributed tuning using a dynamic set of workers
TuneJobs	Enables distributed tuning using a static set of workers
TuneMetric	Metric to aggregate results into a single measure
TuneOutput	Tuning output level
TuneResults	Number of improved parameter sets returned
TuneTargetMIPGap	A target gap to be reached
TuneTargetTime	A target runtime in seconds to be reached
TuneTimeLimit	Time limit for tuning
TuneTrials	Perform multiple runs on each parameter set to limit the effect of random noise
TuneUseFilename	Use model file names as model names

5.1.13 Multiple Solutions

These parameters allow you to modify the behavior of the MIP search in order to find more than one solution to a MIP model.

Parameter name	Purpose
PoolGap	Relative gap for solutions in pool
PoolGapAbs	Absolute gap for solutions in pool
PoolSearchMode	Choose the approach used to find additional solutions
PoolSolutions	Number of solutions to keep in pool

5.1.14 Multiple Objectives

These parameters can be relevant when working with multiple objectives.

Parameter name	Purpose
MultiObjMethod	Warm-start method to solve for subsequent objectives
MultiObjPre	Initial presolve on multi-objective models
MultiObjSettings	Create multi-objective settings from a list of .prm files
ObjNumber	Set index of multi-objectives

5.1.15 Parallel and Distributed Computing

Parameters that are used to control the number of threads and our distributed parallel algorithms (distributed MIP, distributed concurrent, and distributed tuning).

Parameter name	Purpose
ConcurrentJobs	Enables distributed concurrent solver
ConcurrentMIP	Enables concurrent MIP solver
ConcurrentSettings	Create concurrent environments from a list of .prm files
DistributedMIPJobs	Enables the distributed MIP solver
Threads	Number of parallel threads to use
TuneJobs	Enables distributed tuning
WorkerPassword	Password for distributed worker cluster
WorkerPool	Distributed worker cluster

5.1.16 Instant Cloud

Parameters that are used to launch Gurobi Instant Cloud instances.

Parameter name	Purpose
CloudAccessID	Access ID for Gurobi Instant Cloud
CloudHost	Host for the Gurobi Cloud entry point
CloudSecretKey	Secret Key for Gurobi Instant Cloud
CloudPool	Cloud pool to use for Gurobi Instant Cloud instance

5.1.17 Compute Server

Parameters that are used to configure and launch Gurobi Compute Server jobs. You will normally set these in your license file, but you have the option of setting them through these parameters instead (by first constructing an *empty environment*). Refer to the Gurobi Remote Services Reference Manual for more information.

Parameter name	Purpose
ComputeServer	Name of a node in the Remote Services cluster
CSClientLog	Controls logging
CSPriority	Job priority for Remote Services job
CSQueueTimeout	Queue timeout for new jobs
CSRouter	Router node for Remote Services cluster
CSGroup	Group placement request for cluster
CSIdleTimeout	Idle time before Compute Server kills a job
CSTLSInsecure	Use insecure mode in Transport Layer Security (TLS)
JobID	Job ID of current job
ServerPassword	Client password for Remote Services cluster (or token server)
ServerTimeout	Network timeout interval

5.1.18 Cluster Manager

Parameters that are used to configure and launch Gurobi Cluster Manager. You will normally set these in your license file, but you have the option of setting them through these parameters instead (by first constructing an *empty environment*). Refer to the Gurobi Remote Services Reference Manual for more information.

Parameter name	Purpose
CSAPIAccessID	Access ID for Gurobi Cluster Manager
CSAPISecret	Secret key for Gurobi Cluster Manager
CSAppName	Application name of the batches or jobs
CSAuthToken	Token used internally for authentication
CSBatchMode	Controls Batch-Mode optimization
CSClientLog	Controls logging
CSManager	URL for the Cluster Manager
Username	User name to use when connecting to the Cluster Manager

5.1.19 Token Server

Parameters that are used to launch jobs that check out tokens from a token server. You will normally set these in your license file, but you have the option of setting them through these parameters instead (by first constructing an *empty environment*).

Parameter name	Purpose
ServerPassword	Client password for token server (or Remote Services cluster)
TokenServer	Name of your token server
TSPort	Token server port number

5.1.20 Web License Service

Parameters that are used to launch jobs that use the Web License Service (WLS). You will normally set these in your license file, but you have the option of setting them through these parameters instead (by first constructing an *empty environment*).

Parameter name	Purpose
CSClientLog	Controls logging
LicenseID	License ID
WLSAccessID	WLS access ID
WLSSecret	WLS secret
WLSToken	WLS token
WLSTokenDuration	WLS token duration
WLSTokenRefresh	Relative WLS token refresh interval

5.1.21 Other

Other parameters.

Parameter name	Purpose
FeasRelaxBigM	Big-M value for feasibility relaxations
FuncPieceError	Error allowed for PWL translation of function constraint
FuncPieceLength	Piece length for PWL translation of function constraint
FuncPieceRatio	Controls whether to under- or over-estimate function values in PWL approximation
FuncPieces	Sets strategy for PWL function approximation
FuncMaxVal	Maximum value for x and y variables in function constraints
FuncNonlinear	Chooses the approximation approach used to handle function constraints
IgnoreNames	Indicates whether to ignore names provided by users
IISMethod	IIS method
ScenarioNumber	Set index of scenario in multi-scenario models
Seed	Modify the random number seed
SolutionTarget	Specify the solution target for LP
UpdateMode	Change the behavior of lazy updates

5.2 Parameter Guidelines

This section provides a brief discussion of the roles of the various Gurobi parameters when solving continuous or MIP models, with some indication of their relative importance.

Note that you also have the option of using the *Parameter Tuning Tool* to tune parameters. We recommend that you browse this section, though, even if you use the tuning tool, to get a better understanding of the roles of the various parameters.

5.2.1 Continuous Models

If you wish to use Gurobi parameters to tune performance on continuous models, we offer the following guidelines.

Choosing the method for LP or QP

The most important parameter when solving an LP or QP is *Method*. The default setting (-1) uses the *concurrent optimizer* for an LP, and the parallel barrier solver for a QP. While the default is usually a good choice, you may want to choose a different method in a few situations.

If memory is tight, you should consider using the dual simplex method (*Method=1*) instead of the default. The default will invoke the barrier method, which can take a lot more memory than dual. In addition, the default for LP will try multiple algorithms simultaneously, and each requires a copy of the original model. By selecting dual simplex, you will only use one copy of the model.

Another scenario where you should change the default is when you must get the exact same optimal basis each time. For LP models, the default concurrent solver invokes multiple algorithms simultaneously on multi-core systems, returning the optimal basis from the one that finishes first. In rare cases, one algorithm may complete first in one run, while another completes first in another. This can potentially lead to different alternate optimal solutions. Selecting any other method, including the deterministic concurrent solver, will avoid this possibility. Note, however, that the deterministic concurrent solver can be significantly slower than the default concurrent solver.

Finally, if you are confronted with a difficult LP model, you should experiment with the different method options. While the default is rarely significantly slower than the best choice, you may find that one option is consistently faster or more robust for your models. There are no simple rules for predicting which method will work best for a particular family of models.

If you are solving QCP or SOCP models, note that the barrier algorithm is your only option.

Parallel solution

Among the remaining parameters that affect continuous models, the only one that you would typically want to adjust is *Threads*, which controls the number of threads used for the concurrent and parallel barrier algorithms. By default, concurrent and barrier will use all available cores in your machine (up to 32). Note that the simplex solvers can only use one thread, so this parameter has no effect on them.

If you would like to experiment with different strategies than the default ones when solving an LP model using the concurrent optimizer, we provide methods in `C`, `C++`, `Java`, `.NET`, and `Python` that allow you to create and configure concurrent environments.

Infeasible or unbounded models

If you are confronted with an infeasible or unbounded LP, additional details can be obtained when you set the *InfUnbdInfo* parameter. For an unbounded model, setting this parameter allows you to retrieve an unbounded ray (using the *UnbdRay* attribute). For an infeasible model, setting this parameter allows you to retrieve a Farkas infeasibility proof (using the *FarkasDual* and *FarkasProof* attributes).

For the barrier algorithm, you should set the *BarHomogeneous* parameter to 1 whenever you have a model that you suspect is infeasible or unbounded. This algorithm is better at diagnosing infeasibility or unboundedness.

Special structure

If you wish to solve an LP model that has many more variables than constraints, you may want to try the sifting algorithm. Sifting is actually implemented within our dual simplex solver, so to select sifting, set the *Method* parameter to 1 (to select dual), and then set the *Sifting* parameter to a positive value. You can use the *SiftMethod* parameter to choose the algorithm that is used to solve the sub-problems that arise within the sifting algorithm. In general, sifting is only effective when the ratio between variables and constraints is extremely large (100 to 1 or more). Note that the default *Sifting* setting allows the Gurobi Optimizer to select sifting automatically when a problem has the appropriate structure, so you won't typically need to select it manually.

Additional parameters

The *ScaleFlag* parameter can be used to modify the scaling performed on the model. The default scaling value (-1) is usually the most effective choice, but turning off scaling entirely (0) can sometimes reduce constraint violations on the original model. Choosing a different scaling option (1, 2, or 3) can sometimes improve performance for particularly numerically difficult models. The *ObjScale* parameter allows you to scale just the objective. Objective scaling can be useful when the objective contains extremely large values, but it can also lead to large dual violations in the original, unscaled model, so it should be used sparingly.

The *SimplexPricing* parameter determines the method used to choose a simplex pivot. The default is usually the best choice. The *NormAdjust* parameter allows you to choose alternate simplex pricing norms. Again, the default is usually best. The *Quad* parameter allows you to force the simplex solver to use (or not use) quad precision. While quad precision can help for numerically difficult models, the default setting will typically recognize such cases automatically. The *PerturbValue* parameter allows you to adjust the magnitude of the simplex perturbation (used to overcome degeneracy). Again, the default value is typically effective.

Other Gurobi parameters control the details of the barrier solver. The *BarConvTol* and *BarQCPConvTol* parameters allow you to adjust barrier termination. While you can ask for more precision than the default, you will typically run into the limitations of double-precision arithmetic quite quickly. This parameter is typically used to indicate that you are willing to settle for a less accurate answer than the defaults would give. The *BarCorrectors* parameter allows you to adjust the number of central corrections applied in each barrier iteration. More corrections generally lead to more forward progress in each iteration, but at a cost of more expensive iterations. The *BarOrder* parameter allows you to choose the barrier ordering method. The default approach typically works well, but you can manually choose the less expensive Approximate Minimum Degree ordering option (*BarOrder=0*) if you find that ordering is taking too long.

5.2.2 MIP Models

While default settings generally work well, MIP models will often benefit from parameter tuning. We offer the following guidelines, but we also encourage you to experiment.

Most Important Parameters

The two most important Gurobi settings when solving a MIP model are probably the *Threads* and *MIPFocus* parameters. The *Threads* parameter controls the number of threads used by the parallel MIP solver. The default is to use all cores in the machine (up to 32). If you wish to leave some available for other activities, adjust this parameter accordingly.

The *MIPFocus* parameter allows you to modify your high-level solution strategy, depending on your goals. By default, the Gurobi MIP solver strikes a balance between finding new feasible solutions and proving that the current solution is optimal. If you are more interested in good quality feasible solutions, you can select *MIPFocus=1*. If you believe the solver is having no trouble finding the optimal solution, and wish to focus more attention on proving optimality, select *MIPFocus=2*. If the best objective bound is moving very slowly (or not at all), you may want to try *MIPFocus=3* to focus on the bound.

Solution Improvement

The *ImproveStartTime* and *ImproveStartGap* parameters can also be used to modify your high-level solution strategy, but in a different way. These parameters allow you to give up on proving optimality at a certain point in the search, and instead focus all attention on finding better feasible solutions from that point onward. The *ImproveStartTime* parameter allows you to make this transition after the specified time has elapsed, while the *ImproveStartGap* parameter makes the transition when the specified optimality gap has been achieved.

Termination

Another important set of Gurobi parameters affect solver termination. If the solver is unable to find a proven optimal solution within the desired time, you will need to indicate how to limit the search. The simplest option is to limit runtime using the *TimeLimit* parameter. Of course, using a wall-clock based time limit may lead to non-deterministic results. This means that performing the same optimization twice with exactly the same input data can lead to stopping at different points during the optimization process and thus producing different solver output. If a deterministic stopping criterion is desired, one may use the *WorkLimit* parameter instead. This specifies a limit on the total work that is spent on the optimization. One work unit corresponds very roughly to one second, but this greatly depends on the hardware on which Gurobi is running and on the model that has been solved.

Another common termination choice for MIP models is to set the *MIPGap* parameter. This parameter allows you to indicate that optimization should stop when the relative gap between the best known solution and the best known bound on the solution objective is less than the specified value. You can terminate when the absolute gap is below a desired threshold using the *MIPGapAbs* parameter. You can also terminate based strictly on the current lower or upper bound using the *BestBdStop* or *BestObjStop* parameters. Other termination options include *NodeLimit*, *IterationLimit*,

SolutionLimit, and *Cutoff*. The first three indicate that optimization should terminate when the number of branch-and-bound nodes, the total number of simplex iterations, or the number of discovered feasible integer solutions exceeds the specified value, respectively. The *Cutoff* parameter indicates that the solver should only consider solutions whose objective values are better than the specified value, and should terminate if no such solutions are found.

Reducing Memory Usage

If you find that the Gurobi optimizer exhausts memory when solving a MIP, you should modify the *NodefileStart* parameter. When the amount of memory used to store nodes (measured in GBytes) exceeds the specified parameter value, nodes are written to disk. We recommend a setting of `0.5`, but you may wish to choose a different value, depending on the memory available in your machine. By default, nodes are written to the current working directory. The *NodefileDir* parameter can be used to choose a different location.

If you still exhaust memory after setting the *NodefileStart* parameter to a small value, you should try limiting the thread count. Each thread in parallel MIP requires a copy of the model, as well as several other large data structures. Reducing the *Threads* parameter can sometimes significantly reduce memory usage.

Finally, to protect against exhausting the memory you can limit the memory that is available to Gurobi by setting the *MemLimit* or the *SoftMemLimit* parameters. If the total amount of memory that Gurobi tries to allocate exceeds this value (in GBytes), it will abort. In case of the *MemLimit* parameter, Gurobi will abort immediately with an *OUT_OF_MEMORY* error. In contrast, the *SoftMemLimit* may be overshot a little bit, but instead of returning an error it allows a graceful termination of the current optimization with a *MEM_LIMIT* status code.

Speeding Up The Root Relaxation

The root relaxation in a MIP model can sometimes be quite expensive to solve. If you find that a lot of time is spent here, consider using the *Method* parameter to select a different continuous algorithm for the root. For example, *Method=2* would select the parallel barrier algorithm at the root, and *Method=3* would select the concurrent solver. Note that you can choose a different algorithm for the MIP node relaxations using the *NodeMethod* parameter, but it is rarely beneficial to change this from the default (dual simplex).

Difficult Relaxations

If you find that the solver is having trouble solving the root relaxation even after you have tried the recommendations above, or is spending an inordinate amount of time at the root node, you should try the `NoRel` heuristic (controlled by the *NoRelHeurTime* and *NoRelHeurWork* parameters). This heuristic attempts to find high-quality solutions without ever solving the MIP relaxation. It can often be quite effective, although of course it won't provide good lower bounds on the optimal objective.

Heuristics

A few Gurobi parameters control internal MIP strategies. The *Heuristics* parameter controls the fraction of runtime spent on feasibility heuristics. Increasing the parameter can lead to more and better feasible solutions, but it will also reduce the rate of progress in the best bound. The *SubMIPNodes* parameter controls the number of nodes explored in some of the more sophisticated local search heuristics inside the Gurobi solver. You can increase this if you are having trouble finding good feasible solutions. The *MinRelNodes*, *PumpPasses*, and *ZeroObjNodes* parameters control a set of expensive heuristics whose goal is to find a feasible solution. All are invoked at the end of the MIP root node and usually only if no feasible solution has been found already. Try these if you are having trouble finding any feasible solutions.

Cutting Planes

The Gurobi MIP solver employs a wide range of cutting plane strategies. The aggressiveness of these strategies can be controlled at a coarse level through the *Cuts* parameter, and at a finer grain through a further set of cuts parameters (e.g., *FlowCoverCuts*, *MIRCuts*, etc.). Each cut parameter can be set to Aggressive (2), Conservative (1), Automatic (-1), or None (0). The more specific parameters override the more general, so for example setting *MIRCuts* to None (0) while also setting *Cuts* to Aggressive (2) would aggressively generate all cut types, except MIR cuts which would not be generated at all. Very easy models can sometimes benefit from turning cuts off, while extremely difficult models can benefit from turning them to their Aggressive setting.

Presolve

Presolve behavior can be modified with a set of parameters. The *Presolve* parameter sets the aggressiveness level of presolve. Options are Aggressive (2), Conservative (1), Automatic (-1), or None (0). More aggressive application of presolve takes more time, but can sometimes lead to a significantly tighter model. The *PrePasses* provides finer-grain control of presolve. It limits the number of passes presolve performs. Setting it to a small value (e.g., 3) can reduce presolve runtime. The *Aggregate* parameter controls the aggregation level in presolve. Aggregation typically leads to a smaller formulation, but in rare cases it can introduce numerical issues. The *AggFill* parameter controls aggregation at a finer grain. It controls how much fill is tolerated in the constraint matrix from a single variable aggregation. The *PreSparsify* parameter enables an algorithm that can sometimes significantly reduce the number of non-zero values in the constraint matrix.

Coping with Integrality Violations

The MIP solver can sometimes exploit tolerances on integer variables to violate the intent of a constraint. The best-known example of this is probably *trickle flows*, where trivial integrality violations on fixed-charge (binary) variables can lead to solutions that allow significant flows down *closed* edges. The *IntegralityFocus* parameter allows you to tell the solver to take a much stricter approach to integrality (at a small performance penalty).

Additional Parameters

The *Symmetry* parameter controls symmetry detection. The default value usually works well. The *VarBranch* parameter controls the branching variable selection strategy within the branch-and-bound process. Variable selection can have a significant impact on overall time to solution, but the default strategy is usually the best choice.

Tolerances

The Gurobi solver includes a set of numerical tolerance parameters. These rarely require adjustment, and are included for advanced users who are having trouble with the numerical properties of their models. The *FeasibilityTol*, *IntFeasTol*, *MarkowitzTol*, and *OptimalityTol* parameters allow you to adjust the primal feasibility tolerance, the integer feasibility tolerance, the Markowitz tolerance for simplex basis factorization, and the dual feasibility tolerance, respectively.

5.3 Parameter Examples

Gurobi parameter handling is designed to be orthogonal, meaning that you only need to use a small number of routines to work with a large number of parameters. In particular:

- The names and meanings of the various Gurobi parameters remain constant across the different programming language APIs, although some decoration is required in each language.
- Given the type of a parameter (double, integer, etc.) and the programming language you wish to use it from, you simply need to identify the appropriate routine for that parameter type in that language in order to query or modify that parameter.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Refer to the following for detailed examples of how to work with parameters from our various APIs:

You can also browse our Examples to get a better sense of how to use our parameter interface.

C

C++

C#

Java

MATLAB

Python

R

Visual Basic

The C interface defines a symbolic constant for each parameter. The symbolic constant name is prefixed by `GRB_type_PAR_`, where `type` is either `INT`, `DBL`, or `STR`. This is followed by the capitalized parameter name. For example, the symbolic constant for the integer *Threads* parameter (found in C header file `gurobi_c.h`) is:

```
#define GRB_INT_PAR_THREADS "Threads"
```

The routine you use to modify a parameter value depends on the type of the parameter. For a double-valued parameter, you would use *GRBsetdblparam*.

Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use *GRBgetenv* to retrieve the environment associated with a model if you would like to change the parameter value for that model.

To set the *TimeLimit* parameter for a model, you'd do:

```
error = GRBsetdblparam(GRBgetenv(model), GRB_DBL_PAR_TIMELIMIT, 100.0);
```

If you'd prefer to use a string for the parameter name, you can also do:

```
error = GRBsetdblparam(GRBgetenv(model), "TimeLimit", 100.0);
```

The case of the string is ignored, as are underscores. Thus, `TimeLimit` and `TIME_LIMIT` are equivalent.

Use *GRBgetdblparam* to query the current value of a (double) parameter:

```
double currentvalue;
error = GRBgetdblparam(modelenv, "TimeLimit", &currentvalue);
```

In the C++ interface, parameters are grouped by datatype into three enums: GRB_DoubleParam, GRB_IntParam, and GRB_StringParam. You refer to a specific parameter by appending the parameter name to the enum name. For example, the *Threads* parameter is GRB_IntParam_Threads.

To modify a parameter, you use *GRBModel::set*. Recall that you can also set parameters on an environment, but changes to the environment won't affect models that have already been created using that environment. It is generally simpler to set parameters on the model itself.

To set the *TimeLimit* parameter for a model, you'd do:

```
GRBModel *m = ...;
m->set(GRB_DoubleParam_TimeLimit, 100.0);
```

You can also set the value of a parameter using strings for the parameter name and desired value. For example:

```
GRBModel *m = ...;
m->set("TimeLimit", "100.0");
```

Use *GRBModel::get* to query the current value of a parameter:

```
currentlimit = m.get(GRB_DoubleParam_TimeLimit);
```

In the C# interface, parameters are grouped by datatype into three enums: GRB.DoubleParam, GRB.IntParam, and GRB.StringParam. You would refer to the integer *Threads* parameter as GRB.IntParam.Threads.

To modify a parameter, set the corresponding .NET property from Model.Parameters. To set the *TimeLimit* parameter, for example:

```
GRBModel m = ...;
m.Parameters.TimeLimit = 100.0;
```

You can also use *GRBModel.Set*:

```
m.Set(GRB.DoubleParam.TimeLimit, 100.0);
```

You can also set the value of a parameter using strings for the parameter name and desired value. For example:

```
GRBModel m = ...;
m.Set("TimeLimit", "100.0");
```

To query the current value of a parameter, use:

```
currentlimit = m.Parameters.TimeLimit;
```

You can also use *GRBModel.Get*:

```
currentlimit = m.Get(GRB.DoubleParam.TimeLimit);
```

In the Java interface, parameters are grouped by datatype into three enums: GRB.DoubleParam, GRB.IntParam, and GRB.StringParam. You would refer to the integer *Threads* parameter as GRB.IntParam.Threads.

To modify a parameter, you use *GRBModel.set*. Recall that you can also set parameters on an environment, but changes to the environment won't affect models that have already been created using that environment. It is generally simpler to set parameters on the model itself.

To set the *TimeLimit* parameter for a model, you'd do:

```
GRBModel m = ...;
m.set(GRB.DoubleParam.TimeLimit, 100.0);
```

You can also set the value of a parameter using strings for the parameter name and desired value. For example:

```
GRBModel m = ...;
m.set("TimeLimit", "100.0");
```

Use *GRBModel.get* to query the current value of a parameter:

```
currentlimit = m.get(GRB.DoubleParam.TimeLimit);
```

In the MATLAB interface, parameters are passed to Gurobi through a `struct`. To modify a parameter, you create a field in the `struct` with the appropriate name, and set it to the desired value. For example, to set the *TimeLimit* parameter to 100 you'd do:

```
params.TimeLimit = 100;
```

The case of the parameter name is ignored, as are underscores. Thus, you could also do:

```
params.timeLimit = 100;
```

...or...

```
params.TIME_LIMIT = 100;
```

All desired parameter changes should be stored in a single `struct`, which is passed as the second parameter to the *gurobi* function.

In the Python interface, parameters are listed as constants within the `GRB.Param` class. You would refer to the *Threads* parameter as `GRB.Param.Threads`.

To modify a parameter, you can set the appropriate member of `Model.Params`. To set the time limit for model `m`, you'd do:

```
m.Params.TimeLimit = 100.0
```

The case of the parameter name is actually ignored, as are underscores, so you could also do:

```
m.Params.timelimit = 100.0
```

...or...

```
m.Params.TIME_LIMIT = 100.0
```

You can also use the *Model.setParam* method:

```
m.setParam(GRB.Param.TimeLimit, 100.0)
```

If you'd prefer to use a string for the parameter name, you can also do:

```
m.setParam("TimeLimit", 100.0);
```

To query the current value of a parameter, use:

```
currentlimit = m.Params.TimeLimit
```

In the R interface, parameters are passed to Gurobi through a `list`. To modify a parameter, you create a `named component` in the `list` with the appropriate name, and set it to the desired value. For example, to set the *TimeLimit* parameter to 100 you'd do:

```
params <- list(TimeLimit=100)
```

The case of the parameter name is ignored, as are underscores. Thus, you could also do:

```
params <- list(timeLimit = 100)
```

...or...

```
params <- list(TIME_LIMIT = 100)
```

All desired parameter changes should be stored in a single `list`, which is passed as the second parameter to the *gurobi* function.

In the Visual Basic interface, parameters are grouped by datatype into three `enums`: `GRB.DoubleParam`, `GRB.IntParam`, and `GRB.StringParam`. You would refer to the integer *Threads* parameter as `GRB.IntParam.Threads`.

To modify a parameter, set the corresponding .NET property from `Model.Parameters`. To set the *TimeLimit* parameter, for example:

```
GRBModel m = ...
m.Parameters.TimeLimit = 100.0
```

You can also use *GRBModel.Set*:

```
m.Set(GRB.DoubleParam.TimeLimit, 100.0)
```

You can also set the value of a parameter using strings for the parameter name and desired value. For example:

```
GRBModel m = ...
m.Set("TimeLimit", "100.0")
```

To query the current value of a parameter, use:

```
currentlimit = m.Parameters.TimeLimit
```

You can also use *GRBModel.Get*:

```
currentlimit = m.Get(GRB.DoubleParam.TimeLimit)
```

CHAPTER

SIX

LOGGING

The Gurobi Optimizer produces a log that allows you to track the progress of the optimization. The Gurobi command-line tool and the Gurobi Interactive Shell put the log to both the screen and to a file named `gurobi.log` by default. The other interfaces just put the log to the screen. Screen output can be controlled using the *OutputFlag* and the *LogToConsole* parameter, and file output can be controlled using the *LogFile* parameter.

The format of the log depends on the algorithm that is invoked.

6.1 Header

When you solve a model, the first part of the resulting log contains basic information about the model you are solving and the machine you are solving it on. You will first see a line that looks like this:

```
Thread count: 4 physical cores, 8 logical processors, using up to 8 threads
```

This shows the number of physical cores and logical processors in the machine. The latter may be larger than the former due to Simultaneous Multi Threading (SMT), which allows one physical core to appear as multiple logical processors. This log line also shows the maximum number of threads that the solver will use in this instance. This depends on the number of (logical) processors in the machine, but also on the number requested (through the *Threads* parameter), and for some license types on the number enabled by your license.

Next you will see summary information about the model you are solving:

```
Optimize a model with 755 rows, 2756 columns and 8937 nonzeros
Model fingerprint: 0x22935346
Variable types: 0 continuous, 2756 integer (0 binary)
```

The first line shows the size of the model. The second shows the model *fingerprint*, which is a hash value that takes into account the values of all attributes of all components of the model. The intent is that models that differ in any way will most always have different fingerprints. The last log line above provides additional information about variable integrality (for MIP models).

The final portion of the header contains statistics about the constraint matrix:

```
Coefficient statistics:
  Matrix range     [1e+00, 1e+04]
  Objective range  [1e+00, 1e+04]
  Bounds range     [1e+00, 1e+00]
  RHS range        [1e+00, 1e+04]
```

This information gives a very rough indication of whether you can expect numerical issues when solving your model. Please consult the *numerical guidelines* section to learn more.

The format of the remainder of the log depends on the algorithm that is invoked (*simplex*, *barrier*, *sifting*, *branch-and-cut*, or *IIS*).

6.2 Simplex Logging

The simplex log can be divided into three sections: the presolve section, the simplex progress section, and the summary section.

6.2.1 Presolve Section

The first thing the Gurobi Optimizer does when optimizing a model is to apply a *presolve* algorithm in order to simplify the model. The first section of the Gurobi log provides information on the extent to which presolve succeeds in this effort. Consider the following example output from NETLIB model `dfl001`:

```
Presolve removed 2349 rows and 3378 columns
Presolve time: 0.04s
Presolved: 3722 rows, 8852 columns, 30908 nonzeros
```

The example output shows that presolve was able to remove 2349 rows and 3378 columns, and it required 0.04 seconds. The final line in the presolve section shows the size of the model after presolve. This is size of the model that is passed to the simplex optimizer. Note that the solution that is computed for this model is automatically transformed into a solution for the original problem once simplex finishes (in a process often called *uncrushing*), but this uncrush step is transparent and produces no log output.

6.2.2 Progress Section

The second section of the Gurobi simplex output provides information on the progress of the simplex method:

```
Iteration    Objective       Primal Inf.    Dual Inf.      Time
       0   -2.4571000e+32   4.000000e+30   2.457100e+02      0s
   18420    1.1265574e+07   1.655263e+03   0.000000e+00      5s
   20370    1.1266393e+07   0.000000e+00   0.000000e+00      6s
```

The five columns in each output row show the number of simplex iterations performed to that point, the objective value for the current basis, the magnitude of the primal infeasibility for the current basis (computed as the sum of the absolute values of all constraint and bound violations), the magnitude of the dual infeasibility (computed as the sum of the absolute values of all dual constraint violations), and the amount of time expended to that point (measured using wall clock time). The default simplex algorithm in the Gurobi solver is dual simplex, which tries to maintain dual feasibility while performing simplex pivots to improve the objective. Thus, once the dual simplex algorithm has found a dual feasible basis, you will generally see a dual infeasibility value of zero. When the primal and dual infeasibilities both reach zero, the basis is optimal and optimization is complete.

By default, the Gurobi Optimizer produces a log line every 5 seconds. The frequency of log lines can be changed by modifying the *DisplayInterval* parameter (see the *Parameters* section of this document for more information).

6.2.3 Summary Section

The third section of the simplex log provides summary information. It provides a summary of the work that the simplex algorithm performed, including the iteration count and the runtime, and it provides information on outcome of the optimization. The summary for a model that is solved to optimality would look like this:

```
Solved in 20370 iterations and 5.75 seconds
Optimal objective  1.126639304e+07
```

Other termination states produce different summaries. For example, a user interrupt would produce a summary that looks like:

```
Stopped in 7482 iterations and 3.41 seconds
Solve interrupted
```

Hitting a time limit would produce a summary that looks like:

```
Stopped in 18082 iterations and 5.00 seconds
Time limit reached
```

6.3 Barrier Logging

The barrier log can be divided into five sections: the presolve section, the barrier preprocessing section, the barrier progress section, the crossover progress section, and the summary section.

6.3.1 Presolve Section

As mentioned earlier, the first thing the Gurobi Optimizer does when optimizing a model is to apply a *presolve* algorithm in order to simplify the model. The first section of the Gurobi log provides information on the extent to which presolve succeeds in this effort. Consider the following example output from NETLIB model `dfl001`:

```
Presolve removed 2349 rows and 3378 columns
Presolve time: 0.04s
Presolved: 3722 rows, 8852 columns, 30908 nonzeros
```

The example output shows that presolve was able to remove 2349 rows and 3378 columns, and it required 0.04 seconds. The final line in the presolve section shows the size of the model after presolve. This is size of the model that is passed to the barrier optimizer. Note that the solution that is computed for this model is automatically transformed into a solution for the original problem once barrier finishes (in a process often called *uncrushing*), but this uncrush step is transparent and produces no log output.

6.3.2 Barrier Preprocessing Section

The factor matrix for the linear system solved in each iteration of the barrier method can be quite large and quite expensive to compute. In order to reduce the cost of this computation, the first step of the barrier algorithm is to compute a fill-reducing reordering of the rows and columns of this matrix. This step can be quite expensive, but the cost is recouped in the lower cost of the subsequent barrier iterations.

Once this fill-reducing reordering has been computed, the Gurobi Optimizer outputs information related to the barrier factor matrix:

```
Barrier statistics:
 AA' NZ     : 3.657e+04
 Factor NZ  : 8.450e+05 (roughly 12 MBytes of memory)
 Factor Ops : 3.944e+08 (less than 1 second per iteration)
 Threads    : 8
```

The First line shows the number of off-diagonal entries in the lower triangle of AA^T. A scaled version of this matrix is factored in each iteration of the barrier algorithm, so the structure of the Cholesky factor depends on the structure of AA^T.

The next two lines indicate the number of non-zero values in the factor matrix, and the number of floating-point operations required to factor it. Note that the log also provides an estimate of how much memory will be needed by the barrier algorithm, and how long each barrier iteration will require: These are rough estimates that are meant to provide a general sense of how difficult the model will be to solve. If you want to obtain an estimate of overall solution time, note that most models achieve convergence in roughly 50 iterations, but there are many exceptions. Crossover runtime is typically comparable to the cost of a few barrier iterations, but this time can vary considerably, depending on the model characteristics.

The final line shows the number of threads that will be used to perform the barrier iterations.

You may sometimes see two other lines in this section:

```
Dense cols : 3
Free vars  : 20
```

The first indicates how many columns from the constraint matrix were treated as dense. The second indicates how many variables in the model are free. Dense columns and free variables can sometimes lead to numerical difficulties in the barrier solver, so it is useful to know when they are present.

6.3.3 Progress Section

The third section of the Gurobi barrier output provides information on the progress of the barrier method:

```
                 Objective                Residual
Iter       Primal          Dual         Primal    Dual     Compl     Time
   0   1.47340463e+12 -1.05838204e+09  1.49e+04 2.46e+02  1.94e+09     0s
   1   6.13234163e+11 -3.97417254e+10  5.97e+03 5.98e+06  8.82e+08     0s
   2   2.89634303e+11 -9.20268188e+10  2.54e+03 2.24e+06  3.81e+08     0s
   3   6.57753936e+10 -9.40746258e+10  2.39e+02 2.87e+05  5.17e+07     0s
   4   2.44710457e+10 -2.59852944e+10  3.16e+01 3.01e+04  9.00e+06     0s
   5   6.74069830e+09 -1.78169224e+10  4.01e+00 2.01e+04  3.17e+06     0s
   6   1.93163205e+09 -3.10778084e+09  2.46e-01 3.13e+03  5.62e+05     0s
   7   6.54973737e+08 -6.89946649e+08  4.40e-02 5.35e+02  1.47e+05     0s
   8   2.44764500e+08 -3.47987016e+08  1.47e-02 4.02e+02  6.46e+04     0s
   9   1.35906001e+08 -1.41063037e+08  7.16e-03 1.66e+02  3.01e+04     0s
  10   9.29132721e+07 -6.69973369e+07  4.58e-03 7.60e+01  1.73e+04     0s
```

The seven columns in each output row show the number of barrier iterations performed to that point, the primal and dual objective values for the current barrier iterate, the magnitude of the primal and dual infeasibilities for the current iterate (computed as the infinity-norms of the primal and dual residual vectors, respectively), the magnitude of the complementarity violation of the current primal and dual iterates (the dot product of the primal solution and the dual reduced cost vector), and the amount of time expended to that point (measured using wall clock time). When the primal infeasibility, dual infeasibility, and complementarity satisfy barrier convergence tolerances (controlled using the *BarConvTol* parameter), the solution is declared optimal and optimization is complete.

Unlike the simplex and MIP optimizers, the barrier optimizer produces a log line for each iterate, independent of the value of the *DisplayInterval* parameter.

You may sometimes see a star after the iteration count in the barrier progress log:

```
15   2.42800468e+03  8.54543324e+04  1.68e+02 1.02e-09  8.30e+04     0s
16   4.05292006e+03  4.65997441e+04  1.82e+02 2.50e-01  4.25e+04     0s
17*  4.88742259e+08  4.30781025e+10  5.17e+00 1.31e-01  2.52e-02     0s
18*  1.21709951e+06  3.39471138e+13  8.55e-06 3.14e-06  3.14e-05     0s
19* -1.38021972e+06  3.31580578e+16  3.42e-08 8.20e-09  3.22e-08     0s
20*  1.25182178e+06  3.31575855e+19  6.54e-12 7.34e-09  3.22e-11     0s
```

This indicates that the model may be primal or dual infeasible. Note that these intermediate indications of infeasibility won't necessarily turn into an infeasibility proof, so the star may disappear in later iterations.

6.3.4 Crossover Section

The fourth section of the barrier log provides information on the crossover step. This section is only present when crossover is selected (as controlled through the *Crossover* parameter. Crossover converts the interior point solution produced by the barrier algorithm to a basic solution.

The first stage in crossover is to *push* variables to bounds in order to obtain a valid basic solution. By default, this is done for dual variables first, then for primal variables. Progress of this phase is tracked with this portion of the crossover log...

```
Crossover log...

    1610 DPushes remaining with DInf 0.0000000e+00                 1s
       0 DPushes remaining with DInf 0.0000000e+00                 1s

     144 PPushes remaining with PInf 5.7124800e-03                 1s
       0 PPushes remaining with PInf 5.7124800e-03                 1s

  Push phase complete: Pinf 5.7124800e-03, Dinf 8.1488315e-07      1s
```

Each line indicates how many push steps remain, the amount of infeasibility in the current solution, and the elapsed barrier time.

Upon completion of the push phase, crossover has a basic solution that isn't necessarily optimal. The resulting basis is passed to simplex, and simplex completes the optimization...

```
Iteration    Objective       Primal Inf.    Dual Inf.      Time
    1700    1.1266352e+07   5.712480e-03   0.000000e+00      1s
    1868    1.1266393e+07   0.000000e+00   0.000000e+00      1s
```

The five columns in each output row of the simplex log show the number of simplex iterations performed to that point in the crossover algorithm (including the push steps), the objective value for the current basis, the magnitude of the primal infeasibility for the current basis (computed as the sum of the absolute values of all constraint and bound violations), the magnitude of the dual infeasibility (computed as the sum of the absolute values of all dual constraint violations), and the amount of time expended by the crossover algorithm to that point (measured using wall clock time). When the primal and dual infeasibilities both reach zero, the basis is optimal and optimization is complete.

6.3.5 Summary Section

The final section of the barrier log provides summary information. It provides a summary of the work that the barrier algorithm performed, including the iteration count and the runtime, and it provides information on outcome of the optimization. The summary for a model that is solved to optimality would look like this:

```
Solved in 1868 iterations and 1.05 seconds
Optimal objective  1.126639304e+07
```

Other termination states produce different summaries. For example, a user interrupt would produce a summary that looks like:

```
Stopped in 7482 iterations and 3.41 seconds
Solve interrupted
```

Hitting a time limit would produce a summary that looks like:

```
Stopped in 9221 iterations and 5.00 seconds
Time limit exceeded
```

6.4 Sifting Logging

Sifting will sometimes be used within the dual simplex method, either as a result of an automatic choice by the Gurobi Optimizer or because the user selected it through the *Sifting* parameter. The sifting log consists of three sections: the presolve section, the sifting progress section, and the summary section. The first and last are identical to those for simplex, so we'll only discuss the middle section here.

6.4.1 Sifting Progress Section

As we mentioned, output for sifting and dual simplex are indistinguishable until the progress section begins. For sifting, the progress section begins with a clear indication that sifting has been selected:

```
Starting sifting (using dual simplex for sub-problems)...
```

The sifting algorithm performs a number of major iterations, where each iteration solves a smaller LP sub-problem. It uses the result to update the current primal and dual solution. The sifting log prints one line per major iteration, with information on the current primal and dual objective values:

```
Iter     Pivots    Primal Obj      Dual Obj        Time
   0          0     infinity      2.0000000e+01     11s
   1       4662   1.5220652e+03   2.7034420e+02     12s
   2       8917   1.3127217e+03   4.6530259e+02     13s
   3      16601   1.1651147e+03   6.4767742e+02     17s
   4      30060   1.0881514e+03   7.8842688e+02     29s
   5      45169   1.0618879e+03   8.8656855e+02     46s
   6      59566   1.0549766e+03   9.5404159e+02     64s
   7      73614   1.0540577e+03   1.0172213e+03     82s
```

The first column in the log gives the major iteration number. The second shows the total number of simplex iterations performed in solving the sifting sub-problems. The third and fourth columns show the primal and dual objective values for the current solution. The final column shows elapsed runtime.

The completion of sifting is indicated with the following message:

```
Sifting complete
```

The basis computed by sifting is then handed back to dual simplex, and the log from that point forward comes from the dual simplex algorithm.

6.5 MIP Logging

The MIP log can be divided into three sections: the presolve section, the progress section, and the summary section.

6.5.1 Presolve Section

As with the simplex and barrier logs, the first section of the MIP log is the presolve section. Here is presolve output for MIPLIB model `mas76`:

```
Presolve removed 0 rows and 3 columns
Presolve time: 0.01s
Presolved: 12 rows, 148 columns, 1615 nonzeros
Variable types: 1 continuous, 147 integer (145 binary)
```

In this example, presolve was able to remove 3 columns. The last two lines show the size of the model that is passed to the branch-and-cut algorithm and the types of remaining variables.

6.5.2 Progress Section

The next section in the MIP log tracks the progress of the branch-and-cut search. The search involves a number of different steps, so this section typically contains a lot of detailed information. The first thing to observe in the log for example `mas76` is this line:

```
Found heuristic solution: objective 157344.61033
```

It indicates that the Gurobi heuristics found an integer-feasible solution before the root relaxation was solved.

The next thing you will see in the log is the root relaxation solution display. For a model where the root solves quickly, this display contains a single line:

```
Root relaxation: objective 3.889390e+04, 50 iterations, 0.00 seconds
```

For models where the root relaxation takes more time (MIPLIB model `dano3mip`, for example), the Gurobi solver will automatically include a detailed simplex log for the relaxation itself:

```
Root simplex log...

Iteration    Objective       Primal Inf.    Dual Inf.      Time
   15338    5.7472018e+02   6.953458e+04   0.000000e+00      5s
   19787    5.7623162e+02   0.000000e+00   0.000000e+00      7s

Root relaxation: objective 5.762316e+02, 19787 iterations, 6.18 seconds
```

To be more precise, this more detailed log is triggered whenever the time to solve the root relaxation exceeds the *DisplayInterval* parameter value (5 seconds by default).

The next section provides progress information on the branch-and-cut tree search:

```
    Nodes    |    Current Node    |     Objective Bounds      |     Work
 Expl Unexpl |  Obj  Depth IntInf | Incumbent    BestBd   Gap | It/Node Time

     0     0 38893.9036    0   11 157344.610 38893.9036  75.3%     -    0s
H    0     0                      80297.610430 38893.9036  51.6%     -    0s
H    0     0                      60361.518931 38893.9036  35.6%     -    0s
H    0     0                      41203.601476 38893.9036  5.61%     -    0s
     0     0 38923.3264    0   12 41203.6015 38923.3264  5.53%     -    0s
     0     0 38923.3264    0   12 41203.6015 38923.3264  5.53%     -    0s
H    0     0                      40697.054142 38923.3264  4.36%     -    0s
     0     0 38923.3264    0   13 40697.0541 38923.3264  4.36%     -    0s
H    0     0                      40005.054142 38923.3264  2.70%     -    0s
     0     0 38939.3131    0   15 40005.0541 38939.3131  2.66%     -    0s
     0     0 38964.7042    0   13 40005.0541 38964.7042  2.60%     -    0s
     0     0 39004.6387    0   15 40005.0541 39004.6387  2.50%     -    0s
     0     0 39008.7922    0   15 40005.0541 39008.7922  2.49%     -    0s
     0     0 39008.9356    0   12 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   14 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   15 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   15 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   16 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   17 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   17 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   19 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   18 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   18 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   19 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   19 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   18 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   18 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   18 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   18 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   18 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   19 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   21 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   21 40005.0541 39008.9356  2.49%     -    0s
     0     0 39008.9356    0   19 40005.0541 39008.9356  2.49%     -    0s
     0     2 39008.9356    0   19 40005.0541 39008.9356  2.49%     -    0s
```

This display is somewhat dense with information, but each column is hopefully fairly easy to understand. The `Nodes` section (the first two columns) provides general quantitative information on the progress of the search. The first column shows the number of branch-and-cut nodes that have been explored to that point, while the second shows the number of leaf nodes in the search tree that remain unexplored. At times, there will be an `H` or `*` character at the beginning of the output line. These indicate that a new feasible solution has been found, either by a MIP heuristic (`H`) or by branching (`*`).

The `Current Node` section provides information on the specific node that was explored at that point in the branch-and-cut tree. It shows the objective of the associated relaxation, the depth of that node in the branch-and-cut tree, and the number of integer variables that have non-integral values in the associated relaxation.

The `Objective Bounds` section provides information on the best known objective value for a feasible solution (i.e., the objective value of the current incumbent), and the current objective bound provided by leaf nodes of the search tree. The optimal objective value is always between these two values. The third column in this section (`Gap`) shows the relative gap between the two objective bounds. When this gap is smaller than the *MIPGap* parameter, optimization

terminates.

The `Work` section of the log provides information on how much work has been performed to that point. The first column shows the average number of simplex iterations performed per node in the branch-and-cut tree. The final column shows the elapsed time since the solve began.

By default, the Gurobi MIP solver prints a log line every 5 seconds (although the interval can sometimes be longer for models with particularly time-consuming nodes). The interval between log lines can be adjusted with the *DisplayInterval* parameter (see the *Parameters* section of this document for more information).

Note that the explored node count often stays at 0 for an extended period. This means that the Gurobi MIP solver is processing the root node. The Gurobi solver can often expend a significant amount of effort on the root node, generating cutting planes and trying various heuristics in order to reduce the size of the subsequent branch-and-cut tree.

6.5.3 Summary Section

The third section in the log provides summary information once the MIP solver has finished:

```
Cutting planes:
  Gomory: 1
  MIR: 17

Explored 313128 nodes (1741251 simplex iterations) in 4.80 seconds
Thread count was 8 (of 8 available processors)

Solution count 7: 40005.1 40697.1 41203.6 ... 157345

Optimal solution found (tolerance 1.00e-04)
Best objective 4.000505414200e+04, best bound 4.000505414200e+04, gap 0.0000%
```

The first part of the summary reports the cutting planes that are in the LP relaxation at the end of the MIP search. In this example, there are 18 cuts: 1 of type Gomory, and 17 of the type MIR (Mixed Integer Rounding). Note that more cuts and cuts of other types may have been separated and used by Gurobi but if they are not in the last LP formulation they are not reported here. The different types of cuts are listed in the *MIP Cuts* section of the parameter manual.

The solver required just under 5 seconds to solve the model to optimality, and it used 8 threads to do so (the thread count can be limited with the *Threads* parameter).

The solution count provides the number of solutions found during the optimization process and stored in the Solution Pool (7 in this case), as well as the objective values of these solutions. The maximum number of solutions stored in the pool is the value of the *PoolSolutions* parameter.

The gap between the best feasible solution objective and the best bound is 0.0%, which produces an `Optimal` termination status, since the achieved gap is smaller than the default *MIPGap* parameter value.

6.6 Solution Pool and Multi-Scenario Logging

Populating a solution pool or solving for multiple scenarios involves looking for more than one solution, which leads to different logging output. In particular, logging for these methods comes in two phases. In the first, the log shows progress towards finding one provably optimal solution (for multi-scenario optimization, this is the best solution over all scenarios). The log for this first phase is identical to the standard MIP log. It shows progress in the lower and upper bounds, and the phase terminates when these are sufficiently close to each other.

The second phase starts once attention has shifted towards finding solutions beyond that one optimal solution. You will see a message indicating that a new phase has begun. When populating a solution pool, you will see:

```
Optimal solution found at node 7407 - now completing solution pool...
```

When solving for multiple scenarios, you will see:

```
Optimal solution found at node 15203 - now completing multiple scenarios...
```

You will also see an additional header, which is slightly different from the standard MIP header. For a solution pool:

```
   Nodes    |    Current Node    |      Pool Obj. Bounds     |     Work
            |                    |   Worst                   |
Expl Unexpl |  Obj  Depth IntInf | Incumbent    BestBd   Gap | It/Node Time
```

For multiple scenarios:

```
   Nodes    |    Current Node    |    Scenario Obj. Bounds   |     Work
            |                    |   Worst                   |
Expl Unexpl |  Obj  Depth IntInf | Incumbent    BestBd   Gap | It/Node Time
```

The most important difference versus the standard header is in the `Incumbent` column. In the standard MIP log, this column shows the objective value for the *best* solution found so far. For a solution pool or multiple scenarios, this column shows the objective value for the *worst* solution. This of course isn't the worst solution ever found. Rather, it shows the objective value for the worst solution among all the solutions that the MIP solver has been asked to find. For example, if you have set the *PoolSolutions* parameter to 100 to ask for the 100 best solutions, this column will show the objective value for the 100th best solution found so far. If you are solving a multi-scenario model, this column shows the worst solution found over all scenarios. As the search progresses, the value in this column will improve monotonically as the MIP solver replaces this worst solution with better solutions.

One other important difference in this second phase log is in the meaning of the `BestBd` column. In the standard MIP log, this column gives a bound on the best possible objective value for any solution. In this log, this column shows the best possible objective value for any solution that has not yet been found. To give an example, if a minimization model has a unique optimal solution at objective 100, the second phase will begin once the lower bound reaches 100, and the `BestBd` column will show a value larger than 100 once the solver has determined that only one solution exists at objective 100.

The `BestBd` and `Incumbent` columns allow you to track progress towards completion of the solution pool or multi-scenario solve. Specifically, once the best bound for any solution that has not yet been found reaches the objective value for the worst solution, we know that we can't improve that solution and we can stop.

6.7 Multi-Objective Logging

The contents of the log for a multi-objective solve will depend on the approach you use to solve the model. As noted in the section on *multi-objective models*, you have two options. In a blended approach, where the objectives are combined into a single objective, the log will be the same as what you'd see for a single-objective model. When using a hierarchical approach, a series of models is solved, one for each objective priority level. If your model is a pure hierarchical multi-objective problem with three objectives, the optimization process log will start with

```
------------------------------------------------------------------------------
Multi-objectives: starting optimization with 3 objectives ...
------------------------------------------------------------------------------
```

If your model is a mixed hierarchical-blended multi-objective problem with five objectives but only three priorities, the optimization log will start with

```
------------------------------------------------------------------------------
Multi-objectives: starting optimization with 5 objectives (3 combined) ...
------------------------------------------------------------------------------
```

You will also see a log for each solve, introduced by a small header

```
------------------------------------------------------------------------------
Multi-objectives: optimize objective 1 Name ...
------------------------------------------------------------------------------
```

Where `Name` will be the name of the objective function being optimize, or `(weighted)` if the objective function is the result of blending more than one objective function.

The logs for the individual solves will again be the same as what you'd see for a single-objective model.

6.8 Distributed MIP Logging

Logging for distributed MIP is very similar to the standard MIP logging. The main difference is in the progress section. The header for the standard MIP logging looks like this:

```
   Nodes    |    Current Node    |     Objective Bounds      |     Work
Expl Unexpl |  Obj  Depth IntInf | Incumbent    BestBd   Gap | It/Node Time
```

In contrast, the distributed MIP header has a different label for the second-to-last field:

```
   Nodes    |    Current Node    |     Objective Bounds      |     Work
Expl Unexpl |  Obj  Depth IntInf | Incumbent    BestBd   Gap | ParUtil Time
```

Instead of showing iterations per node, this field in the distributed log shows parallel utilization. Specifically, it shows the fraction of the preceding time period (the time since the previous progress log line) that the workers spent actively processing MIP nodes.

Here is an example of a distributed MIP progress log:

```
    Nodes    |    Current Node    |     Objective Bounds      |     Work
 Expl Unexpl |  Obj  Depth IntInf | Incumbent    BestBd   Gap | ParUtil Time

H    0                            157344.61033          -      -          0s
H    0                            40707.729144          -      -          0s
H    0                            28468.534497          -      -          0s
H    0                            18150.083886          -      -          0s
H    0                            14372.871258          -      -          0s
H    0                            13725.475382          -      -          0s
     0     0 10543.7611    0   19 13725.4754 10543.7611  23.2%   99%    0s
*  266                            12988.468031 10543.7611  18.8%          0s
H 1503                            12464.099984 10630.6187  14.7%          0s
* 2350                            12367.608657 10632.7061  14.0%          1s
* 3360                            12234.641804 10641.4586  13.0%          1s
H 3870                            11801.185729 10641.4586  9.83%          1s

Ramp-up phase complete - continuing with instance 2 (best bd 10661)

 16928  2731 10660.9626    0   12 11801.1857 10660.9635  9.66%   99%    2s
```

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```
135654 57117 11226.5449   19   12 11801.1857 11042.3036  6.43%   98%    5s
388736 135228 11693.0268   23   12 11801.1857 11182.6300  5.24%   96%   10s
705289 196412     cutoff          11801.1857 11248.8963  4.68%   98%   15s
1065224 232839 11604.6587   28   10 11801.1857 11330.2111  3.99%   98%   20s
1412054 238202 11453.2202   31   12 11801.1857 11389.7119  3.49%   99%   25s
1782362 209060     cutoff          11801.1857 11437.2670  3.08%   97%   30s
2097018 158137 11773.6235   20   11 11801.1857 11476.1690  2.75%   92%   35s
2468495 11516     cutoff          11801.1857 11699.9393  0.86%   78%   40s
2481830     0     cutoff          11801.1857 11801.1857  0.00%   54%   40s
```

One thing you may find in the progress section is that node counts may not increase monotonically. Distributed MIP tries to create a single, unified view of node numbers, but with multiple machines processing nodes independently, possibly at different rates, some inconsistencies are inevitable.

Another difference is the line that indicates that the distributed ramp-up phase is complete. At this point, the distributed strategy transitions from a concurrent approach to a distributed approach. The log line indicates which worker was the *winner* in the concurrent approach. Distributed MIP continues by dividing the partially explored MIP search tree from this worker among all of the workers.

Another difference in the distributed log is in the summary section. The distributed MIP log includes a breakdown of how runtime was spent:

```
Runtime breakdown:
  Active:  37.85s (93%)
  Sync:     2.43s (6%)
  Comm:     0.34s (1%)
```

This is an aggregated view of the utilization data that is displayed in the progress log lines. In this example, the workers spent 93% of runtime actively working on MIP nodes, 6% waiting to synchronize with other workers, and 1% communicating data between machines.

6.9 IIS Logging

Recall that an Irreducible Infeasible Subsystem (IIS) is a subset of the constraints and variable bounds in your infeasible model with the following properties:

- It is still infeasible, and
- If a single constraint or bound is removed, the subsystem becomes feasible.

The process of identifying an IIS is one of addition and subtraction. The algorithm grows a set of constraints and bounds that are known to be part of an IIS, and also a set that are known not to be. You can track the progress of this process in the IIS log.

```
Computing Irreducible Inconsistent Subsystem (IIS)...

           Constraints          |            Bounds           |  Runtime
     Min       Max     Guess   |   Min       Max     Guess   |
-------------------------------------------------------------------------
       0     17509         -         0         4         -          0s
       0     12996         -         0         4         -          5s
       0     10398        20         0         0         -         10s
       0      9749        20         0         0         -         15s
```

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```
        1      9584        20          0          0          -          20s
        4      9576        20          0          0          -          25s
        6      9406        20          0          0          -          30s
        8      8432        40          0          0          -          35s
       11      8422        40          0          0          -          40s
       15      8413        60          0          0          -          45s
       18      8241        60          0          0          -          50s
       21      7908        50          0          0          -          55s
       24      7735        50          0          0          -          60s
...
```

The first two columns show the minimum and maximum sizes of the set of constraints in the IIS. The fourth and fifth column give the same information for the set of variable bounds. The final column shows elapsed runtime.

The third and sixth columns in the IIS log provide guesses at the final size of the IIS. Computing an IIS can be quite time-consuming, and it is often useful to have a sense of how large the result will be. These guesses can be quite accurate in some cases, but unfortunately there are some models that can fool our heuristic. You should treat these as very rough estimates.

When the process completes, the algorithm outputs the size of the IIS (the number of constraints and bounds in the irreducible subsystem):

```
IIS computed: 102 constraints, 0 bounds
IIS runtime: 129.91 seconds
```

Note in this case that early guesses were in the neighborhood of 50 constraints, but the IIS contained 102.

If you terminate the process early, you will get a non-minimal infeasible subsystem instead:

```
Non-minimal IIS computed: 3179 constraints, 0 bounds
IIS runtime: 120.29 seconds
```

CHAPTER

SEVEN

GUIDELINES FOR NUMERICAL ISSUES

Numerical instability is a generic label often applied to situations where solving an optimization model produces results that are erratic, inconsistent, or unexpected, or when the underlying algorithms exhibit poor performance or are unable to converge. There are many potential causes of this behavior; however, most can be grouped into four categories:

- Rounding coefficients while building the model.
- Limitations of floating-point arithmetic.
- Unrealistic expectations about achievable precision.
- Ill conditioning, or geometry-induced issues.

This section explains these issues and how they affect both performance and solution quality. We also provide some general rules and some advanced techniques to help avoid them. Although we will treat each of these four sources separately, it is important to remember that their effects often feed off of each other. We also provide tips on how to diagnose numerical instability in your models.

Finally, we discuss the Gurobi parameters that can be modified to improve solution accuracy. We should stress now, however, that the best way to improve numerical behavior and performance is to reformulate your model. Parameters can help to manage the effects of numerical issues, but there are limits to what they can do, and they typically come with a substantial performance cost.

Content

The section is structured into the following subsections. You can read them successively, or head directly to a specific topic.

- *Avoid Rounding of Input* discusses the issues that can arise when rounding the numbers during model building;
- *Real Numbers are not Real* demonstrates the limits of computer arithmetic;
- *Tolerances and User-Scaling* discusses Gurobi's tolerances w.r.t. (in)feasibility, scaling, and provides recommendations for variable, constraints, and coefficient ranges;
- *Does my Model have Numerical Issues?* shows how to check a model for numerical issues;
- *Solver Parameters to Manage Numerical Issues* discusses parameters that you could try;
- *Instability and the Geometry of Optimization Problems* discusses the *Condition Number* and the geometry behind it;
- *Source Code Examples:* provides the sources for the scripts used in this guide.

Further Reading

- *A Characterization of Stability in Linear Programming*, Stephen M. Robinson, 1977, Operations Research 25-3:435-447.
- *IEEE Standard for Binary Floating-Point Arithmetic* (IEEE 754), IEEE Computer Society, 1985.
- *What every computer scientist should know about floating-point arithmetic*, David Goldberg, 1991, ACM Computing Surveys (CSUR), 23:5-48.
- *Numerical Computing with IEEE Floating Point Arithmetic*, Michael L. Overton, SIAM, 2001.
- *Practical guidelines for solving difficult linear programs*, Ed Klotz and Alexandra M. Newman, 2013, Surveys in Operations Research and Management Science, 18-1:1-17.
- *Identification, Assessment, and Correction of Ill-Conditioning and Numerical Instability in Linear and Integer Programs*, Ed Klotz, Bridging Data and Decisions, Chapter 3, 54-108.

7.1 Avoid Rounding of Input

A common source of numerical issues is numerical rounding in the numbers that are used to represent constraint matrix coefficients. To illustrate the issue, consider the following example:

$$\begin{aligned} x - 6y &= 1 \\ 0.333x - 2y &= .333 \end{aligned}$$

It may be tempting to say that the two equations are equivalent, but adding both to a model will lead to an incorrect result. This is an important point for our users: Gurobi will always trust the input numbers that they provide, and will never change them unless the change can be shown to not affect the solution.

So, with this in mind, during presolve Gurobi can use the second constraint to determine:

$$y := 0.1665x - 0.1665$$

When substituted into the first constraint, this yields

$$\begin{aligned} x - 6 \cdot (0.1665x - 0.1665) &= 1 \\ \Leftrightarrow 0.001x &= 0.001 \end{aligned}$$

and thus $x = 1,\ y = 0$ as the only solution.

If user had provided these two equations instead:

$$\begin{aligned} x - 6y &= 1 \\ 0.3333333333333333x - 2y &= 0.3333333333333333 \end{aligned}$$

this would give:

$$y := 0.1666666666666667x - 0.1666666666666667$$

which yields:

$$\begin{aligned} x - 6 \cdot (0.1666666666666667x - 0.1666666666666667) &= 1 \\ \Leftrightarrow 2 \cdot 10^{-16}x + 1 + 2 \cdot 10^{-16} &\approx 1 \end{aligned}$$

Even with a very small threshold for treating a coefficient as zero, the result here is that the first constraint is truly redundant. Any solution with $x = 6y + 1$ would be accepted as feasible.

The main point is that constraints that are exactly parallel, or linearly dependent (within double-precision floating-point and small tolerances) are harmless, but constraints that are almost parallel to each other produce tiny coefficients in the linear system solves and in preprocessing, which can wreak havoc on the solution process. In the next section, we expand on the limits *double-precision floating-point* numbers, and in particular why $1 \approx 1 + 2 \cdot 10^{-16}$.

7.2 Real Numbers are not Real

To say that real numbers aren't real is not just a play on words, but a computational reality. Let's do a simple experiment: try the following in your favorite number-crunching tool. In Excel:

```
=IF(1+1E-016 = 1,1,0)
```

will print 1. In Python:

```
>>> 1 == 1+1e-16
True
```

In C, the code

```
#include<stdio.h>
int main(void)
{
  if (1+1e-16 == 1) printf("True\n");
  else              printf("False\n");
  return 0;
}
```

will print `True`. In R:

```
> 1 == 1+1e-16
[1] TRUE
```

Note that this behavior is not restricted to *small* numbers; it also happens with larger numbers. For example:

```
>>> 1+1e16 == 1e16
True
```

This shows that the *precision* of the result depends on the relative scale of the involved numbers.

Although this behavior is typical, there are some exceptions. One is the GNU-bc command line tool:

```
> bc
1.0 == 1.0+10^(-16)
1
scale=20
1.0 == 1.0+10^(-16)
0
1.0 == 1.0+10^(-21)
1
```

When we set the `scale` parameter to 20, the code is able to recognize that the numbers are different. This just shifts the bar, though; `bc` still fails to recognize the difference between the last two numbers. Another library that allows for extended, or even *unlimited* (up to memory) precision is the GNU Multiple Precision Arithmetic Library, but its details are beyond the scope of this document.

The reason for these *failures* is that computers must store numbers as a sequence of bits, and most common implementations adhere to the IEEE 754 standard. In particular, IEEE-754 sets the standard for *double-precision* format. This standard is so pervasive that almost all computers have specialized hardware to improve performance for operations on numbers represented as such. One consequence is that mathematical operations on alternative extended number representations tend to be significantly slower than operations on numbers represented following the IEEE 754 standard. Degradation of 10X or even 100X are common.

Due to the performance obtained from hardware support for double-precision arithmetic, Gurobi relies on this standard (as does most software). However, this speed comes at a cost: computed results often differ from what mathematics may dictate. For example, the associative property (`a + (b + c) = (a + b) + c`) is a fundamental property of arithmetic, but double-precision arithmetic gives (in Python):

```
>>> (1+1e-16)+1e-16 == 1 + (1e-16 + 1e-16)
False
```

Furthermore, many common numbers (e.g. 0.1) cannot be represented exactly.

Consequently, simple questions like whether two numbers are equal, or whether a number is equal zero, or whether a number is integral, can be quite complicated when using floating-point arithmetic.

7.3 Tolerances and User-Scaling

Gurobi will solve the model as defined by the user. However, when evaluating a candidate solution for feasibility, in order to account for possible round-off errors in the floating-point evaluations, we must allow for some *tolerances*.

To be more precise, satisfying *Optimality Conditions* requires us to test at least the following three criteria:

IntFeasTol
: Integrality of solutions, i.e., whether a integer variable x takes an integer value or not. More precisely, x will be considered *integral* if abs$(x - \text{floor}(x + 0.5)) \leq$ IntFeasTol.

FeasibilityTol
: Feasibility of primal constraints, i.e., whether $a \cdot x \leq b$ holds for the *primal* solution. More precisely, $a \cdot x \leq b$ will be considered to hold if $(a * x) - b \leq$ FeasibilityTol.

OptimalityTol
: Feasibility of dual constraints, i.e., whether $a \cdot y \leq c$ holds for the *dual* solution. More precisely, $a \cdot y \leq c$ will be considered to hold if $(a * y) - c \leq$ OptimalityTol.

Note that these tolerances are **absolute**; they do not depend on the scale of the quantities involved in the computation. This means that when formulating a problem, these tolerances should be taken into account, specially to select the units in which variables and constraints will be expressed.

It is very important to note that the usage of these *tolerances* implicitly defines a *gray zone* in the search space in which solutions that are very slightly infeasible can still be accepted as feasible. However, the solver will not explicitly search for such solutions.

For this reason, it is actually possible (although highly unlikely for well-posed problems) for a model to be reported as being both *feasible* and *infeasible* (in the sense stated above). This can occur if the model is infeasible in exact arithmetic, but there exists a solution that is feasible within the solver tolerances. For instance, consider:

$$\begin{array}{lll} \min & 0 & \\ s.t. & x \leq & 0 \\ & x \geq & 10^{-10} \end{array}$$

7.3.1 Models at the Edge of Infeasibility

- As we saw in the introduction, seemingly contradictory results regarding the feasibility or infeasibility of a model can legitimately occur for models that are at the boundary between feasibility and infeasibility.
- A more complicated example is $x+10^8y = -1, x, y >= 0$. It has two bases, one where x is basic and one where y is basic. If x is basic, we get $x = -1$, which is clearly infeasible. However, if y is basic we get $y = -10^8$, which is feasible within tolerance. Different algorithms could lead to either of such bases and thus come to apparently contradictory feasibility results.
- Presolve reductions can also play a role. A presolve reduction, e.g. fixing a variable to a bound, implicitly forces a tolerance of 0 for that variable. When solving the reduced model, the optimizer therefore no longer has the option to "spread" a slight infeasibility of the model over these variables and produce a solution that is feasible within tolerances. This leads to seemingly contradictory feasibility results when solving the model with presolve enabled or disabled.
- What can be done to diagnose such cases:
  - First step is to tighten the *FeasibilityTol* to 10^{-9} and try again. In many cases this will lead to a consistent declaration of infeasibility of the model at hand, which tells you that the model is on this boundary of infeasibility.
  - Use `feasRelax` (e.g. `Model.feasRelax` in Python) to solve your model (again with a tight *FeasibilityTol*. This boundary case is identified by a non-zero relaxation value.
  - Compute the IIS (again with a tight *FeasibilityTol*) to analyze the infeasibility.
- Another source of seemingly contradictory results is due to numerical issues of the model and will be discussed in the following subsections.

7.3.2 Gurobi Tolerances and the Limitations of Double-Precision Arithmetic

The default values for these primal and dual feasibility tolerances are 10^{-6}, and the default for the integrality tolerance is 10^{-5}. If you choose the range for your inequalities and variables correctly, you can typically ignore tolerance issues entirely.

To give an example, if your constraint right-hand side is on the order of 10^3, then relative numeric errors from computations involving the constraint (if any) are likely to be less than 10^{-9}, i.e., less than one in a billion. This is usually far more accurate than the accuracy of input data, or even of what can be measured in practice.

However, if you define a variable $x \in [-10^{-6}, 10^{-6}]$, then relative numeric error may be as big as 50% of the variable range.

If, on the other hand, you have a variable $x \in [-10^{10}, 10^{10}]$, and you are using default primal feasibility tolerances; then what you are really asking is for the relative numeric error (if any) to be less than 10^{-16}. However, this is beyond the limits of comparison for double-precision numbers. This implies that you are not allowing any round-off error at all when testing feasible solutions for this particular variable. And although this might sound as a good idea, in fact, it is really bad, as any round-off computation may result in your truly optimal solution being rejected as infeasible.

7.3.3 Why Scaling and Geometry is Relevant

This section provides a simple example of how scaling problems can slow down problem solving and, in extreme cases, result in unexpected answers. Consider the problem:

$$(P)\max\{cx : Ax = b, l \leq x \leq u\}$$

and let D be a diagonal matrix where $D_{ii} > 0, \forall i$. In theory, solving (P) should be equivalent to solving the related problem (P_D):

$$(P_D)\max\{cDx' : ADx' = b, D^{-1}l \leq x' \leq D^{-1}u\}$$

However, in practice, the two models behave very differently. To demonstrate this, we use a simple script *rescale.py* that randomly rescales the columns of the model. Let's consider the impact of rescaling on the problem `pilotnov.mps.bz2`. Solving the original problem gives the following output:

```
Optimize a model with 975 rows, 2172 columns and 13057 nonzeros
Model fingerprint: 0x658fc661
Coefficient statistics:
Matrix range     [2e-06, 6e+06]
Objective range  [3e-03, 9e-01]
Bounds range     [1e-05, 6e+04]
RHS range        [1e-05, 4e+04]
Warning: Model contains large matrix coefficient range
         Consider reformulating model or setting NumericFocus parameter
         to avoid numerical issues.
Presolve removed 254 rows and 513 columns
Presolve time: 0.00s
Presolved: 721 rows, 1659 columns, 11455 nonzeros

Iteration    Objective       Primal Inf.    Dual Inf.      Time
      0   -3.2008682e+05   1.311826e+05   0.000000e+00      0s
Extra simplex iterations after uncrush: 1
   1022   -4.4972762e+03   0.000000e+00   0.000000e+00      0s

Solved in 1022 iterations and 0.03 seconds (0.05 work units)
Optimal objective -4.497276188e+03
Kappa: 3.9032407e+7
```

Note the message regarding the matrix coefficient range in the log (which in this case shows a range of [2e-06, 6e+06]).

If we run `rescale.py -f pilotnov.mps.bz2 -s 1e3` (randomly rescaling columns up or down by as much as 10^3), we obtain:

```
Optimize a model with 975 rows, 2172 columns and 13057 nonzeros
Model fingerprint: 0xf23dce03
Coefficient statistics:
Matrix range     [3e-09, 9e+09]
Objective range  [2e-06, 9e+02]
Bounds range     [5e-09, 6e+07]
RHS range        [1e-05, 4e+04]
Warning: Model contains large matrix coefficient range
         Consider reformulating model or setting NumericFocus parameter
         to avoid numerical issues.
Presolve time: 0.00s
```

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```
Presolved: 852 rows, 1801 columns, 11632 nonzeros

Iteration    Objective       Primal Inf.    Dual Inf.      Time
      0   -6.1770301e+32   7.412884e+31   6.177030e+02      0s
Extra simplex iterations after uncrush: 2
   1476   -4.4972762e+03   0.000000e+00   0.000000e+00      0s

Solved in 1476 iterations and 0.05 seconds (0.10 work units)
Optimal objective -4.497276188e+03
Kappa: 1.953834e+17
```

This time, the optimization process takes more iterations. In both runs we get a warning:

```
Extra simplex iterations after uncrush
```

This indicates that extra simplex iterations were performed on the unpresolved model; in the first run one extra iteration and in the second run two. Also, note the very large value for Kappa; its meaning will be discussed in *this* section.

If we run `rescale.py -f pilotnov.mps.bz2 -s 1e7`, we obtain:

```
Optimize a model with 975 rows, 2172 columns and 13057 nonzeros
Model fingerprint: 0xe7790ac5
Coefficient statistics:
Matrix range     [4e-13, 9e+13]
Objective range  [4e-09, 2e+07]
Bounds range     [5e-13, 3e+11]
RHS range        [1e-05, 4e+04]
Warning: Model contains large matrix coefficient range
Warning: Model contains large bounds
         Consider reformulating model or setting NumericFocus parameter
         to avoid numerical issues.
Presolve time: 0.00s
Presolved: 849 rows, 1801 columns, 11626 nonzeros

Iteration    Objective       Primal Inf.    Dual Inf.      Time
      0   -7.8700728e+35   7.269558e+31   7.870073e+05      0s
Warning: 1 variables dropped from basis
Warning: switch to quad precision
Warning: 1 variables dropped from basis
Extra simplex iterations after uncrush: 12023
   16200   -4.4972762e+03   0.000000e+00   0.000000e+00      1s

Solved in 16200 iterations and 1.30 seconds (1.40 work units)
Optimal objective -4.497276188e+03
Warning: unscaled primal violation = 839220 and residual = 0.459669
Kappa: 3.621029e+14
```

Now we get a much larger number of extra simplex iterations, additional warnings, and more troublingly, we get a warning about the quality of the resulting solution:

```
Warning: unscaled primal violation = 839220 and residual = 0.459669
```

This message indicates that the solver had trouble finding a solution that satisfies the default tolerances.

Finally, if we run `rescale.py -f pilotnov.mps.bz2 -s 1e8`, we obtain:

```
Optimize a model with 975 rows, 2172 columns and 13054 nonzeros
Model fingerprint: 0xe0cb48da
Coefficient statistics:
Matrix range     [3e-13, 1e+15]
Objective range  [3e-11, 1e+08]
Bounds range     [5e-14, 9e+12]
RHS range        [1e-05, 4e+04]
Warning: Model contains large matrix coefficient range
Warning: Model contains large bounds
         Consider reformulating model or setting NumericFocus parameter
         to avoid numerical issues.
Presolve time: 0.00s
Presolved: 836 rows, 1787 columns, 11441 nonzeros

Iteration    Objective       Primal Inf.    Dual Inf.      Time
      0   -6.5442915e+36   7.208386e+31   6.544291e+06      0s

Solved in 488 iterations and 0.01 seconds (0.01 work units)
Infeasible or unbounded model
```

In this case, the optimization run terminates almost instantly, but with the unexpected `Infeasible or unbounded model` result.

As you can see, as we performed larger and larger rescalings, we continued to obtain the same optimal value, but there were clear signs that the solver struggled. We see warning messages, as well as increasing iteration counts, runtimes, and large `Kappa` values. However, once we pass a certain rescaling value, the solver is no longer able to solve the model and instead reports that it is `Infeasible or unbounded`.

Note that this is not a bug in Gurobi. It has to do with changing the meaning of numbers depending on their range, the use of fixed tolerances, and in the changing geometry of the problem due to scaling. We will discuss this topic further in *Instability and the geometry of optimization problems*.

7.3.4 Recommended Ranges for Variables and Constraints

Keeping the lessons of the previous section in mind, we recommended that right-hand sides of inequalities representing physical quantities (even budgets) should be scaled so that they are on the order of 10^4 or less. The same applies to variable domains, as variable bounds are again linear constraints.

In the case of objective functions, we recommend that good solutions should have an optimal value that is less than 10^4, and ideally also above one (unless the objective coefficients are all zero). This is because the *OptimalityTol* is used to ensure that *reduced cost* are *close enough* to zero. If coefficients are too large, we again face difficulties in determining whether an LP solution truly satisfies the optimality conditions or not. On the other hand, if the coefficients are too small, then it may be too easy to satisfy the feasibility conditions.

The coefficients of the constraint matrix are actually more important than the right-hand side values, variable bounds, and objective coefficients mentioned here. We'll discuss those shortly.

7.3.5 Improving Ranges for Variables and Constraints

There are three common ways to improve ranges for objectives, constraints and variables:

- Use problem-specific information to tighten bounds:

  Although presolve, and, in particular, bound strengthening, is quite good at deriving implied variables bounds, it may not have access to all of the information known to the modeler. Incorporating tighter bounds directly into the model can not only improve the numerical behavior, but it can also speed up the optimization process.

- Choose the right units to express your variables and constraints:

  When defining your variables and constraints, it is important to choose *units* that are consistent with tolerances. To give an example, a constraint with a 10^{10} right-hand side value is not going to work well with the default 10^{-6} feasibility tolerance. By changing the units (e.g., replacing pounds with tons, or dollars with millions of dollars, or ...), it is often possible to significantly improve the numerics of the problems.

- Disaggregate multiple objectives:

  A common source for very large range of objective coefficients is the practice of modeling hierarchical objectives as an aggregation of objective functions with large multipliers. For example, if the user wants to optimize a problem P with objective function $f_1(x)$ and then, subject to $f_1(x)$ being optimal, optimize $f_2(x)$, a common trick is to use as surrogate objective $\bar{f}(x) = Mf_1(x) + f_2(x)$ where M is a large constant. When you combine a large M with a relatively tight dual feasibility tolerance, it becomes much harder for the solver to find solutions that achieve dual feasibility. We recommend that you either define M as small possible as or reformulate your model using a hierarchical objective (which is made easier by our *multi-objective optimization* features).

These techniques are usually sufficient to eliminate the problems that arise from bad scaling.

7.3.6 Advanced User-Scaling

In the previous sections, we presented some simple strategies to limit the ranges of variable bounds, constraint right-hand sides, objective values, and constraint matrix coefficients. However, it could happen that by scaling constraints or variables, some constraint coefficients become too small. Note that Gurobi will treat any constraint coefficient with absolute value under 10^{-13} as zero. Consider the following example:

$$\begin{aligned} 10^{-7}x + 10y &\leq 10 \\ x + 10^{4}z &\leq 10^{3} \\ x, y, z &\geq 0, \end{aligned}$$

In this example, the matrix coefficients range in $[10^{-7}, 10^{4}]$. If we multiply all x coefficients by 10^{5}, and divide all coefficients in the second constraint by 10^{3}, we obtain:

$$\begin{aligned} 10^{-2}x' + 10y &\leq 10 \\ 10^{2}x' + 10z &\leq 1 \\ x', y, z &\geq 0, \end{aligned}$$

where $x = 10^{5}x'$. The resulting matrix coefficients have a range in $[10^{-2}, 10^{2}]$. Essentially the trick is to *simultaneously* scale a column and a row to achieve a smaller range in the coefficient matrix.

We recommend that you scale the matrix coefficients so that their range is contained in six orders of magnitude or less, and hopefully within $[10^{-3}, 10^{6}]$.

7.3.7 Avoid Hiding Large Coefficients

As we said before, a typical recommendation for improving numerics is to limit the range of constraint matrix coefficients. The rationale behind this guideline is that terms to be added in a linear expression should be of comparable magnitudes so that rounding errors are minimized. For example:

$$\begin{array}{rcl} x - 10^6 y & \geq & 0 \\ y & \in & [0, 10] \end{array}$$

is usually considered a potential source of numerical instabilities due to the wide range of the coefficients in the constraint. However, it is easy to implement a simple (but useless) alternative:

$$\begin{array}{rcl} x - 10y_1 & \geq & 0 \\ y_1 - 10y_2 & = & 0 \\ y_2 - 10y_3 & = & 0 \\ y_3 - 10y_4 & = & 0 \\ y_4 - 10y_5 & = & 0 \\ y_5 - 10y & = & 0 \\ y & \in & [0, 10] \end{array}$$

This form certainly has nicer values in the matrix. However, the solution $y = -10^{-6}$, $x = -1$ might still be considered feasible as the bounds on variables and constraints might be violated within the tolerances. A better alternative is to reformulate

$$\begin{array}{rcl} x - 10^6 y & \geq & 0 \\ y & \in & [0, 10] \end{array}$$

as

$$\begin{array}{rcl} x - 10^3 y' & \geq & 0 \\ y' & \in & [0, 10^4] \end{array}$$

where $10^{-3} y' = y$. In this setting, the most negative values for x which might be considered feasible would be -10^{-3}, and for the original y variable it would be -10^{-9}, which is a clear improvement over the original situation.

7.3.8 Dealing with Big-M Constraints

Big-M constraints are a regular source of instability for optimization problems. They are so named because they typically involve a large coefficient M that is chosen to be larger than any reasonable value that a continuous variable or expression may take. Here's a simple example:

$$\begin{array}{rcl} x & \leq & 10^6 y \\ x & \geq & 0 \\ y & \in & \{0, 1\}, \end{array}$$

Big-M constraints are typically used to propagate the implications of a binary, on-off decision to a continuous variable. For example, a big-M might be used to enforce the condition that an edge can only admit flow if you pay the fixed charge associated with opening the edge, or a facility can only produce products if you build it. In our example, note that the $y = 0.0000099999$ satisfies the default integrality tolerance (*IntFeasTol*=10^{-5}), which allows x to take a value of 9.999. In other words, x can take a positive value without incurring an expensive fixed charge on y, which subverts the intent of only allowing a non-zero value for x when the binary variable y has the value of 1. You can reduce the effect of this behavior by adjusting the *IntFeasTol* parameter, but you can't avoid it entirely.

However, if the modeler has additional information that the x variable will never be larger than 10^3, then you could reformulate the earlier constraint as:

$$\begin{array}{rcl} x & \leq & 10^3 y \\ x & \geq & 0 \\ y & \in & \{0, 1\} \end{array}$$

And now, $y = 0.0000099999$ would only allow for $x \leq 0.01$.

For cases when it is not possible to either rescale variable x or tighten its bounds, an SOS constraints or an indicator constraint (of the form $y = 0 \Rightarrow x = 0$) may produce more accurate solutions, but often at the expense of additional processing time.

7.4 Does my Model have Numerical Issues?

You can use the following suggestions to identify if a model is facing numerical issues:

1. Check the model statistics. This Python code reads a model file and prints the summary statistics:

```
import gurobipy as gp
m = gp.read('gurobi.rew')
m.printStats()
```

   The output will look like:

```
Statistics for model (null) :
  Linear constraint matrix    : 25050 Constrs, 15820 Vars, 94874 NZs
  Variable types              : 14836 Continuous, 984 Integer
  Matrix coefficient range    : [ 0.00099, 6e+06 ]
  Objective coefficient range : [ 0.2, 65 ]
  Variable bound range        : [ 1, 5e+07 ]
  RHS coefficient range       : [ 1, 5e+07 ]
```

   The range of numerical coefficients is one indication of potential numerical issues. As a very rough guideline, the ratio of the largest to the smallest coefficient should be less than 10^9; ideally less than 10^6.

   In this example, the matrix range is

$$6 \cdot 10^6 / 0.00099 = 6.0606 \cdot 10^9.$$

2. Solve the model and review the log for warning messages. The Python function is:

```
m.optimize()
```

   Here are some examples of warning messages that suggest numerical issues:

```
Warning: Model contains large matrix coefficient range
         Consider reformulating model or setting NumericFocus parameter
         to avoid numerical issues.
Warning: Markowitz tolerance tightened to 0.5
Warning: switch to quad precision
Numeric error
Numerical trouble encountered
Restart crossover...
Sub-optimal termination
Warning: ... variables dropped from basis
Warning: unscaled primal violation = ... and residual = ...
Warning: unscaled dual violation = ... and residual = ...
```

3. When the `optimize` function completes and a solution was found, print solution statistics. The Python function is the following:

```
m.printQuality()
```

which provides a summary of solution quality:

```
Solution quality statistics for model Unnamed :
  Maximum violation:
    Bound       : 2.98023224e-08 (X234)
    Constraint  : 9.30786133e-04 (C5)
    Integrality : 0.00000000e+00
```

Violations that are larger than the tolerances are another indication of numerical issues.

Additionally, for a pure LP (without integer variables), print the condition number *KappaExact* which is a model attribute and can be accessed via Python as follows:

```
m.KappaExact
```

The condition number measures the potential for error in linear calculations; a large condition number, such as 10^{12}, is another indication of possible numerical issues, see *this* section for more details.

4. Re-solve the optimization with different parameter settings, e.g., change the value of *Seed* or *Method*. If changing parameters leads to a different optimization status (e.g., `Infeasible` instead of `optimal`), or if the optimal objective values changes, this is usually a sign of numerical issues. To further assess this you can tighten tolerances (to the order of 10^{-8} or even 10^{-9}), and see if the behavior of the solver becomes consistent again. Note that tightening tolerances usually comes at the price of more computing time, and should not be considered as a solution for numerical issues.

7.5 Solver Parameters to Manage Numerical Issues

Reformulating a model may not always be possible, or it may not completely resolve numerical issues. When you must solve a model that has numerical issues, some Gurobi parameters can be helpful. We discuss these now, in descending order of relevance.

7.5.1 Presolve

Gurobi presolve algorithms are designed to make a model smaller and easier to solve. However, in some cases, presolve can contribute to numerical issues. The following Python code can help you determine if this is happening. First, read the model file and print summary statistics for the presolved model:

```
m = gp.read('gurobi.rew')
p = m.presolve()
p.printStats()
```

If the numerical range looks much worse than the original model, try the parameter *Aggregate=0*:

```
m.reset()
m.Params.Aggregate = 0
p = m.presolve()
p.printStats()
```

If the resulting model is still numerically problematic, you may need to disable presolve completely using the parameter *Presolve=0*; try the steps above using

```
m.reset()
m.Params.Presolve = 0
p = m.presolve()
p.printStats()
```

If the statistics look better with *Aggregate=0* or *Presolve=0*, you should further test these parameters. For a continuous (LP) model, you can test them directly. For a MIP, you should compare the LP relaxation with and without these parameters. The following Python commands create three LP relaxations: the model without presolve, the model with presolve, and the model with *Aggregate=0*:

```
m = gp.read('gurobi.rew')
r = m.relax()
r.write('gurobi.relax-nopre.rew')
p = m.presolve()
r = p.relax()
r.write('gurobi.relax-pre.rew')
m.reset()
m.Params.Aggregate = 0
p = m.presolve()
r = p.relax()
r.write('gurobi.relax-agg0.rew')
```

With these three files, use the techniques mentioned earlier to determine if *Presolve=0* or *Aggregate=0* improves the numerics of the LP relaxation.

Finally, if *Aggregate=0* helps numerics but makes the model too slow, try *AggFill=0* instead.

7.5.2 Choosing the Right Algorithm

Gurobi Optimizer provides two main algorithms to solve continuous models and the continuous relaxations of mixed-integer models: barrier and simplex.

The barrier algorithm is usually fastest for large, difficult models. However, it is also more numerically sensitive. And even when the barrier algorithm converges, the crossover algorithm that usually follows can stall due to numerical issues.

The simplex method is often a good alternative, since it is generally less sensitive to numerical issues. To use dual simplex or primal simplex, set the *Method* parameter to 1 or 0, respectively.

Note that, in many optimization applications, not all problem instances have numerical issues. Thus, choosing simplex exclusively may prevent you from taking advantage of the performance advantages of the barrier algorithm on numerically well-behaved instances. In such cases, you should use the concurrent optimizer, which uses multiple algorithms simultaneously and returns the solution from the first one to finish. The concurrent optimizer is the default for LP models, and can be selected for MIP by setting the *Method* parameter to 3 or 4.

For detailed control over the concurrent optimizer, you can create concurrent environments, where you can set specific algorithmic parameters for each concurrent solve. For example, you can create one concurrent environment with *Method=0* and another with *Method=1* to use primal and dual simplex simultaneously. Finally, you can use concurrent optimization with multiple distinct computers using distributed optimization. On a single computer, the different algorithms run on multiple threads, each using different processor cores. With distributed optimization, independent computers run the separate algorithms, which can be faster since the computers do not compete for access to memory.

7.5.3 Making the Algorithm less Sensitive

When all else fails, try the following parameters to make the algorithms more robust:

***ScaleFlag*, *ObjScale* (All models)**
It is always best to reformulate a model yourself. However, for cases when that is not possible, these two parameters provide some of the same benefits. Set *ScaleFlag=2* for aggressive scaling of the coefficient matrix. *ObjScale* rescales the objective row; a negative value will use the largest objective coefficient to choose the scaling. For example, *ObjScale=-0.5* will divide all objective coefficients by the square root of the largest objective coefficient.

***NumericFocus* (All models)**
The *NumericFocus* parameter controls how the solver manages numerical issues. Settings 1-3 increasingly shift the focus towards more care in numerical computations, which can impact performance. The *NumericFocus* parameter employs a number of strategies to improve numerical behavior, including the use of quad precision and a tighter Markowitz tolerance. It is generally sufficient to try different values of *NumericFocus*. However, when *NumericFocus* helps numerics but makes everything much slower, you can try setting *Quad* to 1 and/or *MarkowitzTol* to larger values of such as 0.1 or 0.5.

***NormAdjust* (Simplex)**
In some cases, the solver can be more robust with different values of the simplex pricing norm. Try setting *NormAdjust* to 0, 1, 2 or 3.

***BarHomogeneous* (Barrier)**
For models that are infeasible or unbounded, the default barrier algorithm may have numerical issues. Try setting *BarHomogeneous=1*.

***CrossoverBasis* (Barrier)**
Setting *CrossoverBasis=1* takes more time but can be more robust when creating the initial crossover basis.

***GomoryPasses* (MIP)**
In some MIP models, Gomory cuts can contribute to numerical issues. Setting *GomoryPasses=0* may help numerics, but it may make the MIP more difficult to solve.

***Cuts* (MIP)**
In some MIP models, various cuts can contribute to numerical issues. Setting *Cuts=1* or *Cuts=0* may help numerics, but it may make the MIP more difficult to solve.

Tolerance values (*FeasibilityTol*, *OptimalityTol*, *IntFeasTol*) are generally not helpful for addressing numerical issues. Numerical issues are better handled through model reformulation.

7.6 Instability and the Geometry of Optimization Problems

As we have seen, whenever we solve a problem numerically, we have to accept that the input we provide and the output we obtain may differ from the *theoretical* or *mathematical* solution to the given problem. For example, 0.1, in a computer, will be represented by a number that differs from 0.1 by about 10^{-17}. Thus, a natural thing to worry about is if these small differences may induce large differences in the computed solution.

This is the idea behind the notion of the *Condition Number* for a given problem. While it is true that for most practical optimization problems, small perturbations in the input only induce small perturbations in the final answer to the problem, there are some special situations where this is not the case. These ill behaving problems are called *Ill Conditioned* or *Numerically Unstable*.

This sections aims to show, in the context of linear optimization problems, the most common sources for this behavior, and also how to avoid the behavior altogether. We will review first the problem of solving linear systems with unique solutions, and then move into the more central issue of linear optimization problems, its geometric interpretation, and

then describe some of the most common bad cases. We then provide two thought experiments with interactive material to help illustrate the concepts of this section. We conclude with some further thoughts on this topic.

Note that although the notion of the *Condition Number* has received a lot of attention from the academic community, reviewing this literature is beyond the scope of this document. If you want to start looking into this topic, a good entry point can be the Condition Number page at Wikipedia.

7.6.1 The Case of Linear Systems

Solving linear systems is a very common sub-routine in any MI(QC)P-solver, as we have to solve many linear systems during the full execution of the algorithm.

So, consider that we have a linear system $Ax = b$ with an unique solution (i.e. A is a square matrix with full rank), and you want to evaluate how the solution to the system might change if we perturb the right-hand side b. Since the system has a unique solution, we know that given b, the solution will be $A^{-1}b$, and if we perturb b with ε, the solution will be $A^{-1}(b+\varepsilon)$. A measure for the *relative* change in the solution with respect to the *relative* change in the input would be the ratio

$$\eta(b,\varepsilon) := \frac{\|A^{-1}b\|}{\|A^{-1}(b+\varepsilon)\|} / \frac{\|b\|}{\|b+\varepsilon\|}.$$

Note that the above definition is independent of the magnitudes of b and ε. From there, the *worst* possible ratio would be the result of

$$\kappa(A) := \max_{b,\varepsilon} \eta(b,\varepsilon).$$

This quantity is known as the condition number of the matrix A and is defined as

$$\kappa(A) = \|A\|\|A^{-1}\|.$$

A common interpretation of $\kappa(A) = 10^k$ is that, when solving the system $Ax = b$, you may lose up to k digits of accuracy in x from the accuracy you have in b.

The condition number for the optimal simplex basis in an LP is captured in the *KappaExact* attribute. A very large κ value *might* be an indication that the result might be unstable.

When this is indeed the case, the best advice is to scale the constraint matrix coefficients so that the resulting range of coefficients is small. This transformation will typically reduce the κ value of the final basis; please refer to the *Tolerances and User-Scaling* section for a discussion on how to perform this rescaling, and also for caveats on scaling in general.

7.6.2 The Geometry of Linear Optimization Problems

Before showing optimization models that exhibit bad behavior, we first need to understand the *geometry* behind them. Consider a problem of the form

$$\begin{array}{ll} \max & cx \\ s.t. & Ax \leq b. \end{array}$$

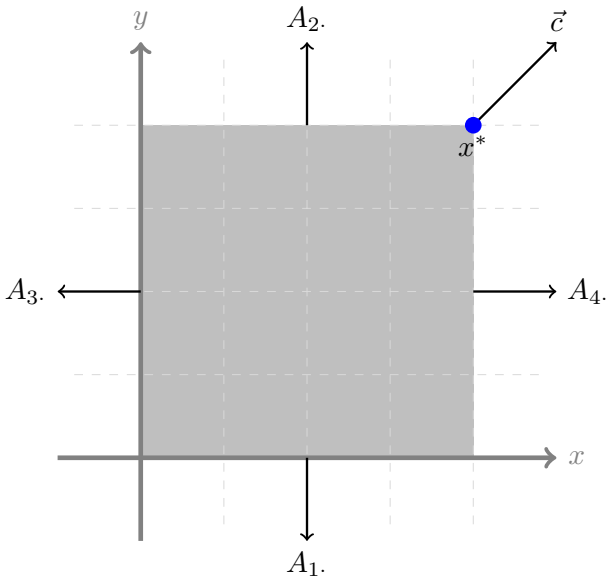
For example:

$$\begin{array}{llll} \max & x+y & \vec{c} = & (1,1) \\ s.t. & -x \leq 0 & A_{1\cdot} = & (-1,0) \\ & x \leq 1 & A_{2\cdot} = & (1,0) \\ & -y \leq 0 & A_{3\cdot} = & (0,-1) \\ & y \leq 1 & A_{4\cdot} = & (0,1). \end{array}$$

Note that if we denote $b^t := (0, 1, 0, 1)$, then the problem can be stated as

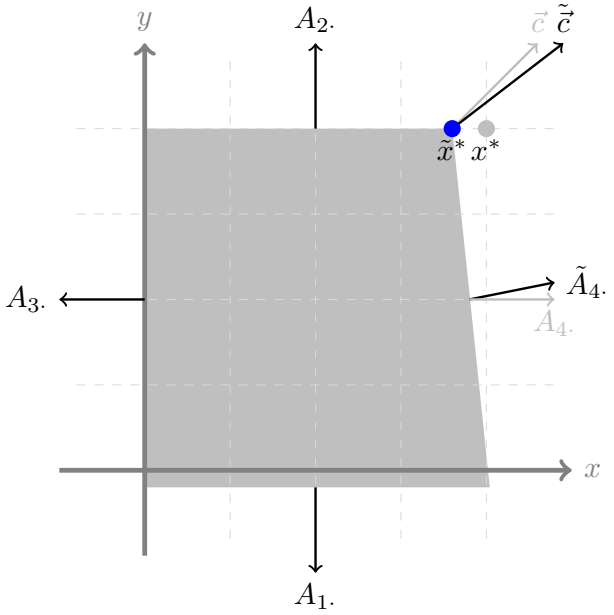
$$\max_{x \in \mathbb{R}^2} \{\vec{c}x : Ax \leq b\}.$$

The feasible region, direction of improvement $\vec{c}$, and optimal solution x^* can be depicted as



Note that whenever we move in the direction of $\vec{c}$, the value $\vec{c}x$ increases. Furthermore, since we can not move from x^* to another feasible point with better objective value, we can conclude that x^* is indeed the optimal solution for the problem. Note that x^* is a *corner* point of the feasible region. This is not a coincidence; you will always find an optimal solution at a corner point if the feasible region is bounded and $\vec{c}$ is not zero. If the objective is zero then all feasible solutions are optimal; we will talk more about zero objectives and their implications later.

To understand how changes in the input data affect the feasible region and the optimal solution, consider a small modification: $\tilde{b}^t = (\varepsilon, 1, 0, 1)$, $\tilde{\vec{c}} = (1 + \varepsilon, 1)$, and $\tilde{A}_{4\cdot} = (\varepsilon, 1)$. Then our optimization problem would look like



Note that although we changed the right-hand side, this change had no effect in the optimal solution to the problem, but it did change the feasible region by enlarging the bottom part of the feasible area.

Changing the objective vector tilts the corresponding vector in the graphical representation. This of course also changes the optimal objective value. Perturbing a constraint tilts the graphical representation of the constraint. The change in $A_4.$ changes the primal solution itself. The amount of *tilting* constraint undergoes depends on the relative value of the perturbation. For example, although the constraint $x \leq 1$ and the constraint $100x \leq 100$ induce the same feasible region, the perturbation $x + \varepsilon y \leq 1$ will induce more tilting that the perturbation $100x + \varepsilon y \leq 100$.

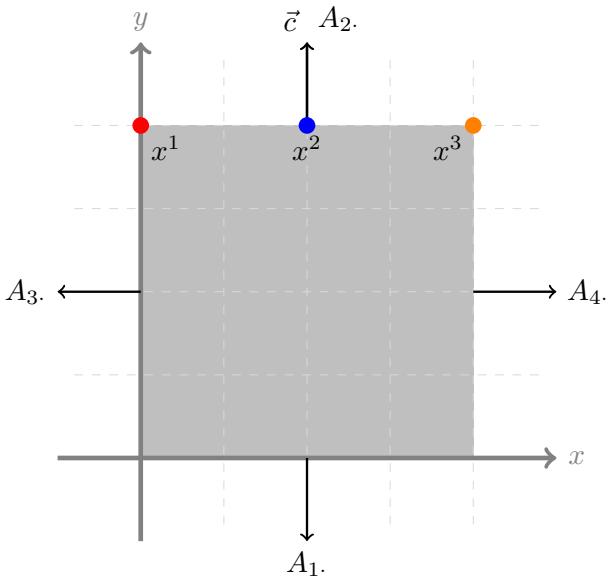
7.6.3 Multiple Optimal Solutions

A common misconception among beginners in optimization is the idea that optimization problems really have just one solution. Surprisingly, this is typically not true. For many practical problems, the objective (whether it is cost or revenue or ...) is dominated by a handful of variables, while most variables are just there to ensure that the actual *operation* of the solution is possible. Consider a staffing problem, for example, where cost is typically driven by the number of people who work on a given day, not by the specific people.

These kind of situations naturally lead to problems similar to

$$\begin{array}{lrll} \max & y & \vec{c} = & (0,1) \\ s.t. & -x \leq 0 & A_1. = & (-1,0) \\ & x \leq 1 & A_2. = & (1,0) \\ & -y \leq 0 & A_3. = & (0,-1) \\ & y \leq 1 & A_4. = & (0,1). \end{array}$$

Graphically this can be depicted as



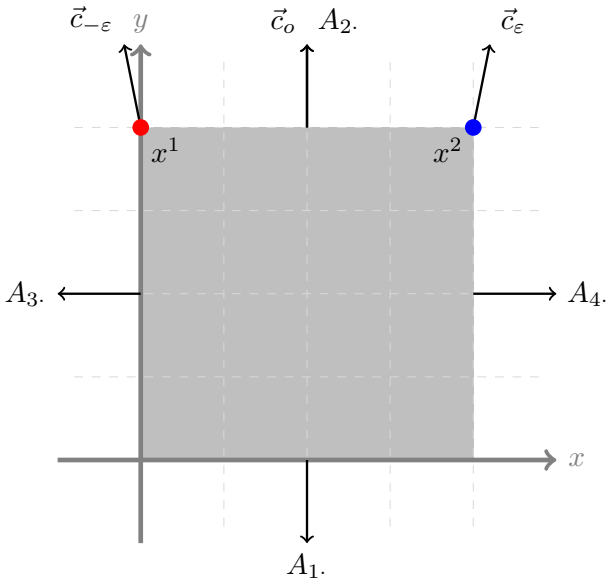
In this situation is clear that x^1, x^3, and all solutions lying on the line between these two points are optimal. The simplex algorithm will return either x^1 or x^3 (and may switch if you change parameters). The barrier algorithm (without crossover) will return x^2. These solutions are all correct; the problem as stated has no reason to prefer one over the other. If you do have a preference, you'll need to state it in your objective function.

7.6.4 Dealing with Epsilon-Optimal Solutions

The previous section considered the case of multiple (true) optimal solutions. What happens when we have several ε-optimal solutions? To be more specific, consider

$$\begin{array}{lrll} \max & \varepsilon x + y & \vec{c} = & (\varepsilon, 1) \\ s.t. & -x \leq 0 & A_{1\cdot} = & (-1, 0) \\ & x \leq 1 & A_{2\cdot} = & (1, 0) \\ & -y \leq 0 & A_{3\cdot} = & (0, -1) \\ & y \leq 1 & A_{4\cdot} = & (0, 1). \end{array}$$

Graphically this can be depicted as



If ε is zero, then we are in the situation described before. Note, however, that a small perturbation of the objective vector may lead to either x^1 or x^2 being reported as optimal. And tolerances can play a big role here. If ε is negative, for example, then x^1 would be the mathematically optimal result, but due to the *optimality tolerance*, simplex might conclude that x^2 is optimal. More precisely, if ε is less than the default optimality tolerance of 10^{-6}, then simplex is free to declare either solution optimal (within tolerances).

The above statement is true whenever the *distance* between x^1 and x^2 is not too large. To see this, consider what happens when we change the right-hand side of $A_{4\cdot}$ from 1 to 10^6. Then the feasible region would then be a very long rectangular box, with vertices $(0, 0)$, $(0, 1)$, $(10^6, 1)$ and $(10^6, 0)$. Perhaps somewhat surprisingly, if ε is below the dual tolerance, simplex may consider $(10^6, 1)$ optimal, even though its objective value is $1 - 10^6\varepsilon$, which can be very relevant in terms of the final objective value.

Note that both situations share one ingredient: The objective function is (almost) parallel to one of the sides of the feasible region. In the first case, this side is relatively short, and thus jumping from x^2 to x^1 translate into a small change in objective value. In the second case, the side almost parallel to the objective function is very long, and now the jump from x^2 to x^1 can have a significant impact on the final objective function.

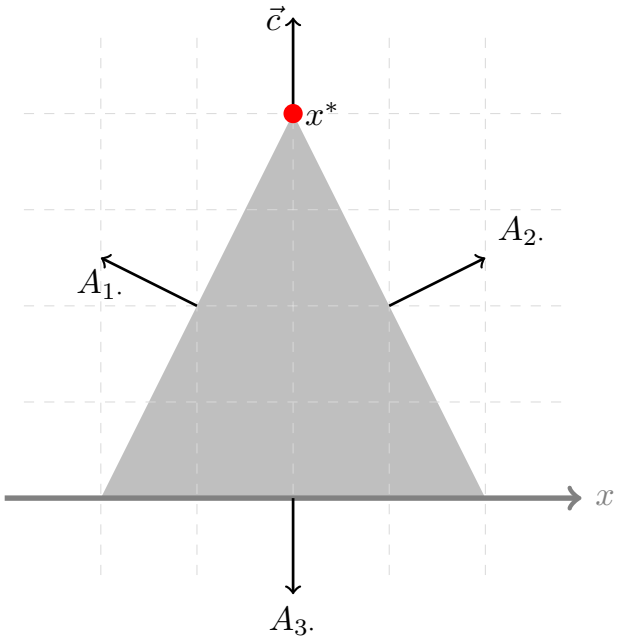
If you take out either of these two ingredients, namely the objective vector being almost parallel to a constraint, or the *edge* induced by this nearly-parallel constraint being very long, then this problem can not arise. For the reasons discussed at the beginning of this section, it is common for the objective function to be close to parallel to one or more constraints. Thus, the best way to avoid this situation is to avoid the second condition. The simplest way to do this is to ensure that the ranges for your variables are not too large. Please refer to the *Tolerances and User-Scaling* section for guidance on this.

7.6.5 Thin Feasible Regions

We now consider another extreme situation that can lead to unexpected results. Consider the problem defined as

$$\begin{array}{lrll} \max & y & \vec{c} = & (0,1) \\ s.t. & -x + \varepsilon y \leq 1 & A_{1\cdot} = & (-1,\varepsilon) \\ & x + \varepsilon y \leq 1 & A_{2\cdot} = & (1,\varepsilon) \\ & -y \leq 0 & A_{3\cdot} = & (0,-1) \end{array}$$

and its graphical representation



It is clear from the graphical representation that the optimal solution for the problem will be at the intersection of constraints $A_{1\cdot}$ with $A_{2\cdot}$; and if we do the algebra, we will get that $x^* = (0, \frac{1}{\varepsilon})$. Also note that as you decrease ε the feasible region stretches upwards, leaving its base unchanged. We will consider the case where ε is a very small, positive number (between 10^{-9} and 10^{-6}).

If we perturb the right-hand side vector b from $(1,1)$ to $(1+\delta,1)$, the new solution will be $\tilde{x}^* = (-\frac{\delta}{2}, \frac{2+\delta}{2\varepsilon})$. To assess the impact of this perturbation, we compute the L_1 distance between this modified solution and the previous solution, which is given by

$$\|x^* - \tilde{x}^*\|_1 = \frac{|\delta|}{2} + \frac{|\delta|}{\varepsilon}$$

This quantity can be either small or very large, depending on the relative magnitude between δ and ε. If δ is much smaller than ε, then this quantity will be small. However, if δ is larger than or even the same order of magnitude as ε, the opposite will be true. Very small perturbations in the input data can lead to big changes in the optimal solution.

A similar issue arises if we perturb $A_{1\cdot}$ to $(-1,\delta)$; the new optimal solution becomes $\tilde{x}^* = (1 - \frac{2\varepsilon}{\varepsilon+\delta}, \frac{2}{\varepsilon+\delta})$. But now, if $\delta = \varepsilon/2$, then the new solution for y will change from $\frac{1}{\varepsilon}$ to $\frac{4}{3\varepsilon}$ (a 33% relative difference). Again, small changes in the input can produce big changes in the optimal solution.

What is driving this bad behavior? The problem is that the optimal point is defined by two constraints that are nearly parallel. The smaller ε is, the closer to parallel the are. When the constraints are so close parallel, small changes in the slopes can lead to big movements in the point where they intersect. Mathematically speaking:

$$\lim_{\varepsilon \to 0^+} \|x^*\| = \infty$$

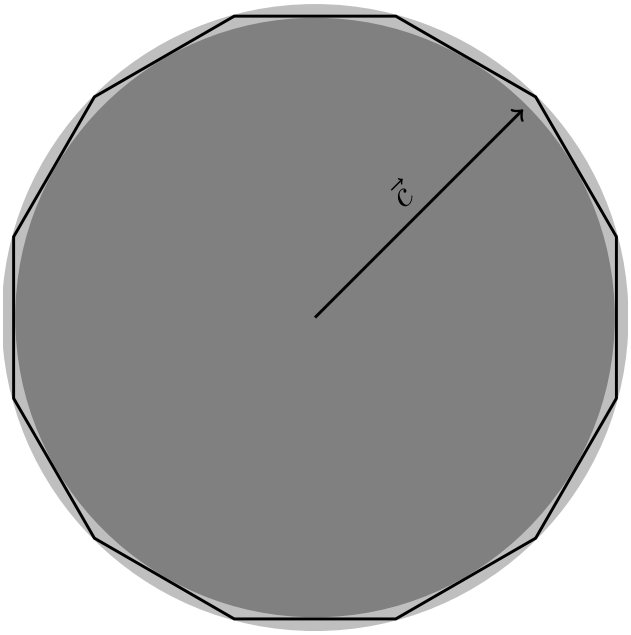
Note however that, if the original problem had an additional variable bound of the form $y \leq 10^4$, then neither of these bad behavior would have been possible. For any ε value smaller than 10^{-4}, the optimal point would be defined by the new constraint and one of the constraints $A_{2\cdot}$ or $A_{1\cdot}$, which would lead again to a well-behaved (i.e. stable) solutions. In summary, this sort of issue can only arise when either the feasible region is either unbounded or very large. See the *Tolerances and User-Scaling* section for further guidance on bounding the feasible region.

7.6.6 Optimizing Over the Circle

Now we provide our first thought experiment: Consider the problem of optimizing a linear function over the feasible region defined by the constraints

$$\sin(2\pi\frac{i}{10^6})x + \cos(2\pi\frac{i}{10^6})y \leq 1, \forall i \in \{1, \ldots, 10^6\},$$

i.e. the feasible region is essentially a unit circle in $\mathbb{R}^2$. Note that for all objective functions, the corresponding optimal point will be defined by two linear constraints that are very close to be parallel. What will happen to the numerical solution to the problem? Can you guess? The situation is depicted in the figure below:



To perform the experiment, we execute the code *circleOpt.py*, where we randomly select an objective vector, find the optimal solution to the resulting optimization problem, and compute several relevant quantities:

- The worst *distance* between the reported primal solution, and the theoretical solution to the problem of actually optimizing over a perfect circle, over all previous runs.
- The worst bound violation reported by Gurobi over all previous runs.
- The worst constraint violation reported by Gurobi over all previous runs.
- The worst dual violation reported by Gurobi over all previous runs.
- The number of previous experiments.
- Accumulated number of simplex iterations.

- The κ (*KappaExact* attribute) value for the current optimal basis.

Sample output is shown below:

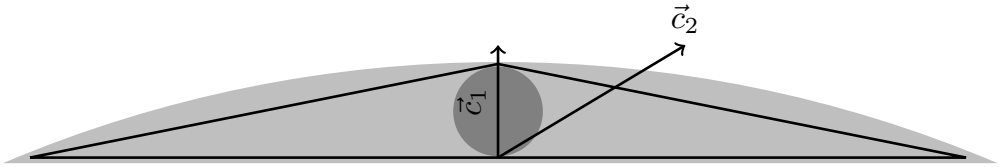
```
Added 2 Vars and 1048576 constraints in 19.19 seconds
Errors: 8.65535e-08 0 2.94137e-07 2.77556e-17 Iter 0 10 Kappa 3150.06
Errors: 4.81978e-07 0 3.22359e-07 2.77556e-17 Iter 1 21 Kappa 3009.12
Errors: 4.81978e-07 0 3.4936e-07 1.11022e-16 Iter 2 33 Kappa 2890.58
Errors: 1.53201e-06 0 9.78818e-07 1.11022e-16 Iter 6 79 Kappa 1727.89
Errors: 1.61065e-06 0 8.26005e-07 1.11022e-16 Iter 46 536 Kappa 1880.73
Errors: 1.61065e-06 0 8.84782e-07 1.11022e-16 Iter 52 602 Kappa 1817.27
Errors: 1.61065e-06 0 9.4557e-07 1.11022e-16 Iter 54 625 Kappa 1757.96
Errors: 1.69167e-06 0 9.78818e-07 1.11022e-16 Iter 64 742 Kappa 1727.89
Errors: 1.69167e-06 0 3.8268e-07 1.66533e-16 Iter 88 1022 Kappa 2761.99
Errors: 1.69167e-06 0 9.04817e-07 1.66533e-16 Iter 92 1067 Kappa 1797.06
Errors: 1.69167e-06 0 2.94137e-07 2.22045e-16 Iter 94 1089 Kappa 3150.06
Errors: 1.69167e-06 0 3.29612e-07 2.22045e-16 Iter 95 1101 Kappa 2975.84
Errors: 1.69167e-06 0 3.4936e-07 2.22045e-16 Iter 98 1137 Kappa 2890.58
Errors: 1.69167e-06 0 9.25086e-07 2.22045e-16 Iter 99 1147 Kappa 1777.3
Errors: 1.69167e-06 0 9.78818e-07 2.22045e-16 Iter 107 1237 Kappa 1727.89
Errors: 1.69167e-06 0 9.99895e-07 2.22045e-16 Iter 112 1293 Kappa 1709.61
Errors: 1.84851e-06 0 9.78818e-07 2.22045e-16 Iter 132 1523 Kappa 1727.89
Errors: 1.96603e-06 0 9.99895e-07 2.22045e-16 Iter 134 1545 Kappa 1709.61
```

Surprisingly the reported errors are rather small. Why is this? There are at least two contributing factors: the model has a bounded feasible region (in this case the range of both variables is $[-1, 1]$). In addition, the distance from one extreme point (a point at the intersection of two neighboring constraints) to its neighbor is also relatively small, so all ε-optimal solutions are close to each other.

We encourage you to play with this code, perturb some of the input data, and analyze the results. You will see the discrepancies between the theoretical and the numerical optimal solution will be comparable to the sizes of the perturbations.

7.6.7 Optimizing Over Thin Regions

Now we move to our second thought experiment: Consider a feasible region consisting of a triangle in $\mathbb{R}^2$ with a very wide base and very short height, as depicted here:



Consider the case where the ratio of the base to the height is on the order of 10^5, and that we consider a *nominal* objective function $\vec{c}_1$ as in the figure.

In theory, the optimal solution should be the apex of the triangle, but assume that we randomly perturb both the right-hand side and the objective function with terms in the order of 10^{-6}. What will happen with the numerical solution?

To perform the experiment, we execute the code *thinOpt.py*, where we perform a series of re-optimizations with different perturbations as described above. To be more precise, whenever the new computed solution is further from the mathematical solution by more than it has been in previous trials, we print:

- The new maximum distance among solutions.
- The current iteration.
- The κ (*KappaExact* attribute) value for the current optimal basis.
- The bound violation as reported by Gurobi for the current solution.
- The constraint violation as reported by Gurobi for the current solution.
- The dual violation as reported by Gurobi for the current solution.

Sample output is shown below:

```
New maxdiff 4e+16 Iter 0 Kappa 3.31072 Violations: 0 0 0
New maxdiff 4e+16 Iter 1 Kappa 3.31072 Violations: 0 0 0
New maxdiff 4e+16 Iter 2 Kappa 3.31072 Violations: 0 0 0
New maxdiff 4e+16 Iter 7 Kappa 3.31072 Violations: 0 0 0
New maxdiff 4e+16 Iter 83 Kappa 3.31072 Violations: 0 0 2.64698e-23
New maxdiff 4e+16 Iter 194 Kappa 3.31072 Violations: 0 0 0
New maxdiff 4e+16 Iter 1073 Kappa 3.31072 Violations: 0 1.13687e-13 0
New maxdiff 4e+16 Iter 4981 Kappa 3.31072 Violations: 0 0 0
New maxdiff 4e+16 Iter 19514 Kappa 3.31072 Violations: 0 0 0
New maxdiff 4e+16 Iter 47117 Kappa 3.31072 Violations: 0 0 0
New maxdiff 4e+16 Iter 429955 Kappa 3.31072 Violations: 0 0 0
New maxdiff 4e+16 Iter 852480 Kappa 3.31072 Violations: 0 0 0
```

Results look very different from what we saw in our first test. The distance between the solution to the unperturbed model and the solution to the perturbed one is huge, even from the very first iteration. Also, the κ values are relatively small, and the reported primal, dual, and bound violations are almost zero. So, what happened? Note that when we choose $\vec{c}_1 = (0, 1)$, we are choosing an optimal point where a small tilting of the objective function may move us to another extreme point very far away, and hence the large norm. This is possible because the region is very large and, in principle, without any bounds, i.e. this is related to the case of ε-optimal solutions and very long sides.

Again, we encourage you to play with this example. For example, what would happen if the nominal objective function is $\vec{c}_2 = (1, 0)$?

7.6.8 Stability and Convergence

The algorithms used to solve linear programming problems are all forced to make an assumption: that tiny changes to the system (e.g., making a small step in barrier) lead to small changes in the solution. If this is not true (due to ill-conditioning), then the algorithm may jump around in the solution space and have a hard time converging.

Finally, one way to improve the geometry of a problem is by suitably scaling variables and constraints as explained in the *Tolerances and User-Scaling* section, and working with bounded feasible sets with *reasonable* ranges for all variables.

7.7 Source Code Examples:

7.7.1 Source Code for the Experiment of Optimizing over a Circle

```
from math import cos, sin, pi
import random
import time
import sys

import gurobipy as gp

# Work on a circle defined on a million constraints
t0 = time.time()
n = 1024 * 1024
m = gp.Model("Circle Optimization")
X = m.addVars(2, lb=-2, ub=2)
Wb = 0
Wc = 0
Wd = 0
maxdiff = 0
niter = 0
margin = 1.01

m.addConstrs(
    X[0] * cos((2 * pi * i) / n) + X[1] * sin((2 * pi * i) / n) <= 1 for i in range(n)
)
print("Added 2 Vars and %d constraints in %.2f seconds" % (n, time.time() - t0))
m.Params.OutputFlag = 0
m.Params.Presolve = 0

# Now select random objectives and optimize. Resulting optimal
# solution must be in the circle
for i in range(4096):
    theta = 2 * pi * random.random()
    a = cos(theta)
    b = sin(theta)
    m.setObjective(X[0] * a + X[1] * b)
    m.optimize()
    niter += m.IterCount

    # See how far is the solution from the boundary of a circle of
    # radius one, if we minimize (a,b) the optimal solution should be (-a,-b)
    error = (X[0].X + a) * (X[0].X + a) + (X[1].X + b) * (X[1].X + b)

    # Display most inacurate solution
    if (
        error > margin * maxdiff
        or m.BoundVio > margin * Wb
        or m.ConstrVio > margin * Wc
        or m.DualVio > margin * Wd
    ):
        maxdiff = max(maxdiff, error)
```

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```
        Wb = max(Wb, m.BoundVio)
        Wc = max(Wb, m.ConstrVio)
        Wd = max(Wd, m.DualVio)
        print(
            "Errors: %g %g %g %g Iter %d %d Kappa %g"
            % (maxdiff, Wb, Wc, Wd, i, niter, m.KappaExact)
        )
        sys.stdout.flush()
```

7.7.2 Source Code for the Experiment on a Thin Feasible Region

```
import random
import sys

import gurobipy as gp
from gurobipy import GRB

# Test the effect of small perturbations on the optimal solutions
# for a problem with a thin feasible region
rhs = 1e3
m = gp.Model("Thin line Optimization")
x = m.addVar(obj=1)
y = m.addVar(obj=0, lb=-GRB.INFINITY, ub=GRB.INFINITY)
c1 = m.addConstr(1e-5 * y + 1e-0 * x <= rhs)
c2 = m.addConstr(-1e-5 * y + 1e-0 * x <= rhs)
m.Params.OutputFlag = 0
m.Params.Presolve = 0
m.optimize()
xval = x.X
yval = y.X
maxdiff = 0
for i in range(1024 * 1024):
    c1.Rhs = rhs + 2e-6 * random.random()
    c2.Rhs = rhs + 2e-6 * random.random()
    x.Obj = 1 + 2e-6 * random.random()
    y.Obj = 0 + 2e-6 * random.random()
    m.optimize()
    x2val = x.X
    y2val = y.X
    error = (xval - x2val) * (xval - x2val) + (yval - y2val) * (yval - y2val)
    if error > 1e-5 + maxdiff:
        print(
            "New maxdiff %g Iter %d Kappa %g Violations: %g %g %g"
            % (error, i, m.KappaExact, m.BoundVio, m.ConstrVio, m.DualVio)
        )
    sys.stdout.flush()
    maxdiff = error
```

7.7.3 Source Code for the Experiment with Column Scalings

```
import random
import argparse

import gurobipy as gp
from gurobipy import GRB

# Use parameters for greater flexibility
parser = argparse.ArgumentParser(formatter_class=argparse.ArgumentDefaultsHelpFormatter)
parser.add_argument("-f", "--infile", help="Problem File", default=None, required=True)
parser.add_argument("-s", "--scale", help="Scaling Factor", type=float, default=10000.0)
args = parser.parse_args()

# Load input problem
m = gp.read(args.infile)

# Scale domain of all columns randomly in the given domain
for var in m.getVars():
    if var.vtype == GRB.CONTINUOUS:
        scale = random.uniform(args.scale / 2.0, args.scale * 2.0)
        flip = random.randint(0, 3)
        if flip == 0:
            scale = 1.0
        elif flip == 1:
            scale = 1.0 / scale
        col = m.getCol(var)
        for i in range(col.size()):
            coeff = col.getCoeff(i)
            row = col.getConstr(i)
            m.chgCoeff(row, var, coeff * scale)
        var.obj = var.obj * scale
        if var.lb > -GRB.INFINITY:
            var.lb = var.lb / scale
        if var.ub < GRB.INFINITY:
            var.ub = var.ub / scale

# Optimize
m.optimize()
if m.Status == GRB.OPTIMAL:
    print("Kappa: %e\n" % m.KappaExact)
```

Part III

Features

CHAPTER

EIGHT

BATCH OPTIMIZATION

Batch optimization is a feature available with the Gurobi Cluster Manager. It allows a client program to build an optimization model, submit it as a batch request to a Compute Server cluster (through a Cluster Manager), and later check on the status of the request and retrieve the solution. Once a batch is submitted to the Cluster Manager, it is identified through a unique *BatchID*. The client program (or any other program) can use this ID to query the *BatchStatus* of the batch (submitted, completed, etc.). Once the batch has completed and a solution is available, the client can retrieve that solution as a *JSON string*.

This section explains the steps required to perform the various tasks listed above. We'll use the batchmode.py Python example, which is included with the distribution, to illustrate these steps. Complete examples for all supported languages can also be found in the Example Tour.

8.1 Setting Up a Batch Environment

Recall that the first step in building an optimization model is to create a Gurobi environment. An environment provides a number of configuration options; among them is an option to indicate where the model should be solved. You can solve a model locally, on a Compute Server, or using a Gurobi Instant Cloud server. If you have a Cluster Manager installed, you also have the option of using batch optimization.

To use batch optimization, you should configure your environment as if you will be using a Compute Server through a Cluster Manager. You'll need to set the *CSManager* parameter to point to your Cluster Manager, and provide a valid *Username* and *ServerPassword*. The difference is that you will also need to set the *CSBatchMode* parameter to 1. This will cause the client to build the model locally, and only submit it to the server once a call to the `optimizeBatch` method is made. This is in contrast to a standard Compute Server job, where the connection to the server is established immediately and the model is actually built on the server.

The following shows how you might set up your environment for batch optimization (in Python):

```
env = gp.Env(empty=True)
env.setParam("LogFile", "batchmode.log")
env.setParam("CSManager", "http://localhost:61080")
env.setParam("UserName", "gurobi")
env.setParam("ServerPassword", "pass")
env.setParam("CSBatchMode", 1)
```

Note that you can also use *CSAPIAccessID* and *CSAPISecret* (instead of *Username* and *ServerPassword*) to connect to a Cluster Manager.

8.2 Tagging Variables or Constraints

Batch optimization separates the process of building a model from the process of retrieving and acting on its solution. For example, you can build your model on one machine, submit a batch request, and then use the resulting *BatchID* to retrieve the solution from a completely different machine.

Of course, disconnecting a model from its solution introduces a mapping problem: the process that retrieves the solution needs to know how to map the elements of the solution back to the corresponding elements of the model. This is done through *tags*. When a model is built, the user associates unique strings with the variables and constraints of interest in the model. Solution values are then associated with these strings. If the user doesn't provide a tag for a model element, no solution information is stored or returned for that element.

You can tag variables (using the *VTag* attribute), linear constraints (using the *CTag* attribute), and quadratic constraints (using the *QCTag* attribute). We should point out that solutions to mixed-integer models don't contain any constraint information, so constraint tags have no effect for such models.

For details on the information that is available in the solution in different situations, please refer to the *JSON solution format* section.

Here's a simple example that tags the first 10 variables in a model:

```
# Define tags for some variables in order to access their values later
for count, v in enumerate(model.getVars()):
    v.VTag = f"Variable{count}"
    if count >= 10:
        break
```

8.3 Submitting a Batch Optimization Request

Once you have built your model and tagged the elements of interest, you are ready to submit your batch request. This is done by invoking the `optimizeBatch` method (e.g., *optimizeBatch* in Python). This method returns a *BatchID* string which is used for later queries. Here's a simple example:

```
# Submit batch request
batchID = model.optimizeBatch()
```

8.4 Interacting with Batch Requests

You can use a *BatchID* string to ask the Cluster Manager for more information about the corresponding batch. Specifically, you can query the *BatchStatus* for that batch, and if the batch is complete you can retrieve the computed solution as a *JSON string*.

Your first step in using a *BatchID* to gather more information is to create a Gurobi environment that enables you to connect to your Cluster Manager. This is done in this line of our Python example:

```
with setupbatchenv().start() as env, gp.Batch(batchID, env) as batch:
```

The `setupbatchenv` method creates an environment with the *CSManager*, *Username*, and *ServerPassword* parameters set to appropriate values.

With this environment and our *BatchID*, we can now create a *Batch object* (by calling the `Batch` constructor in the above code segment) that holds information about the batch.

That Batch object can be used to query the *BatchStatus*:

```
# Setup and start environment, create local Batch handle object
with setupbatchenv().start() as env, gp.Batch(batchID, env) as batch:
    starttime = time.time()
    while batch.BatchStatus == GRB.BATCH_SUBMITTED:
        # Abort this batch if it is taking too long
        curtime = time.time()
        if curtime - starttime > maxwaittime:
            batch.abort()
            break

        # Wait for two seconds
        time.sleep(2)

        # Update the resident attribute cache of the Batch object with the
        # latest values from the cluster manager.
        batch.update()

        # If the batch failed, we retry it
        if batch.BatchStatus == GRB.BATCH_FAILED:
            batch.retry()
```

It can also be used to perform various operations on the batch, including aborting or retrying the batch.

Once a batch has been completed, you can query the solution and all related attributes for tagged elements in the model by retrieving the associated *JSON solution* string (or by saving it into a file):

```
print("JSON solution:")
# Get JSON solution as string, create dict from it
sol = json.loads(batch.getJSONSolution())
```

By default, the Cluster Manager will keep the solution for the model and other information for a while (the exact retention policy is set by the Cluster Manager). You can ask the Cluster Manager to discard information for a batch by explicitly calling the `discard` method:

```
# Remove batch request from manager
batch.discard()
```

No further queries on that batch are possible after this has been done.

8.5 Interpreting the JSON Solution

Once you have retrieved a JSON solution string, you can use a JSON parser to retrieve solution information for individual variables and constraints. This parser isn't included in the Gurobi library. Rather, programming languages have libraries for doing this. The appropriate package in Python is (not surprisingly) called `json`. The following provides a simple example of how this library can be used to parse a JSON solution string and extract a few pieces of solution information:

```
# Get JSON solution as string, create dict from it
sol = json.loads(batch.getJSONSolution())

```

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```
# Pretty printing the general solution information
print(json.dumps(sol["SolutionInfo"], indent=4))
```

Note that you may have to set the parameter *JSONSolDetail* to 1 to see all relevant solution data, like pool solution values. Consult the JSON solution format description for details.

8.6 Limitations

It is currently not possible to use *multi-objective environments* via the Batch Optimization feature. *Concurrent Environments* and the *Parameter Tuning Tool* are also not available via the Batch Optimization feature.

CHAPTER

NINE

CONCURRENT OPTIMIZER

Concurrent optimization is a simple approach for exploiting multiple processors. It starts multiple, independent solves on a model, using different strategies for each. Optimization terminates when the first one completes. By pursuing multiple different strategies simultaneously, the concurrent optimizer can often obtain a solution faster than it would if it had to choose a single strategy.

Concurrent optimization is our default choice for solving LP models, and a user-selectable option for solving MIP models. The concurrent optimizer can be controlled in a few different ways. These will be discussed in this section. To avoid confusion when reporting results from multiple simultaneous solves, we've chosen to produce simplified *logs* and *callbacks* when performing concurrent optimization. These will also be discussed in this section.

9.1 Controlling Concurrent Optimization

If you wish to use the concurrent optimizer to solve your model, the steps you need to take depend on the model type. As mentioned earlier, the concurrent optimizer is the default choice for LP models. This choice is controlled by the *Method* parameter. For MIP models, you can select the concurrent optimizer by modifying the *ConcurrentMIP* parameter.

For LP models, the strategies used by the independent solvers can be controlled with the *ConcurrentMethod* parameter. While we reserve the right to change our choices in the future, with the default setting of ConcurrentMethod=-1 we currently devote the first concurrent thread to dual simplex, the second through fourth to a single parallel barrier solve, and the fifth to primal simplex. Additional threads are devoted to the parallel barrier solve. Thus, for example, a concurrent LP solve using four threads would devote one thread to dual simplex and three to parallel barrier.

For MIP, we divide available threads evenly among the independent solves, and we choose different values for the *Seed* parameter for each. All other parameters set for the main environment will be preserved across the concurrent instances.

If you want more control over concurrent optimization (e.g., to choose the exact strategies used for each independent solve), you can do so by creating two or more *concurrent environments*. These can be created via API routines (in *C*, *C++*, *Java*, *.NET*, or *Python*), or they can be created from `.prm` files using the *ConcurrentSettings* parameter if you are using our command-line interface. Once these have been created, subsequent optimization calls will start one independent solve for each concurrent environment you created. To control the strategies used for each solve, you simply set the parameters in each environment to the values you would like them to take in the corresponding solve. For example, if you create two concurrent environments and set the *MIPFocus* parameter to 1 in the first and 2 in the second, subsequent MIP optimize calls will perform two solves in parallel, one with *MIPFocus=1* and the other with *MIPFocus=2*.

Please note that parameter values are copied from the model when the concurrent environment is created. Therefore, changes to parameter values on the model have no effect on concurrent environments that have already been created. This is a frequent source of confusion.

9.2 Logging

Your first indication that the concurrent optimizer is being used is output in the Gurobi log that looks like this...

```
Concurrent LP optimizer: dual simplex and barrier
Showing barrier log only...
```

...or like this...

```
Concurrent MIP optimizer: 2 concurrent instances (2 threads per instance)
```

These log lines indicate how many independent solves will be launched. For the LP case, the lines also indicate which methods will be used for each.

Since it would be quite confusing to see results from multiple solves interleaved in a single log, we've chosen to use a simplified log format for concurrent optimization. For concurrent LP, we only present the log for a single solve. For concurrent MIP, the log is similar to our standard MIP log, except that it only provides periodic summary information (see the *MIP logging* section if you are unfamiliar with our standard MIP log). Each concurrent MIP log line shows the objective for the best feasible solution found by any of the independent solves to that point, the best objective bound proved by any of the independent solves, and the relative gap between these two values:

```
    Nodes    |    Current Node    |     Objective Bounds      |     Work
 Expl Unexpl |  Obj  Depth IntInf | Incumbent    BestBd   Gap | It/Node Time

    0     0      -      -      -   24.00000   13.00000  45.8%          0s
    0     0      -      -      -   16.50000   13.21154  19.9%          0s
    0     0      -      -      -   16.50000   13.25000  19.7%          0s
    0     0      -      -      -   16.50000   13.37500  18.9%          0s
    0     0      -      -      -   16.50000   13.37500  18.9%          0s
    0     0      -      -      -   16.50000   13.37500  18.9%          0s
    0     6      -      -      -   15.50000   13.37500  13.7%          0s
  310   149      -      -      -   15.00000   13.66923  8.87%          0s
 3873  1634      -      -      -   15.00000   14.00000  6.67%          5s
 9652  4298      -      -      -   15.00000   14.12500  5.83%         10s
16535  6991      -      -      -   15.00000   14.18056  5.46%         15s
23610  9427      -      -      -   15.00000   14.22333  5.18%         20s
...
```

We also include node counts from one of the independent solves, as well as elapsed times, to give some indication of forward progress.

9.3 Determinism

Concurrent optimization essentially sets up a race between multiple threads to solve your model, with the winning thread returning the solution that it found. In cases where multiple threads solve the model in roughly the same amount of time, small variations in runtime from one run to the next could mean that the winning thread is not the same each time. If your model has multiple optimal solutions (which is quite common in LP and MIP), then it is possible that running a concurrent solver multiple times on the same model could produce different optimal solutions. This is known as non-deterministic behavior.

By default, the Gurobi concurrent solvers all produce non-deterministic behavior. You can obtain deterministic behavior for the concurrent LP solver by setting the *Method* parameter to value 4. This setting typically increases runtimes

slightly, but if your application is dependent on deterministic behavior, deterministic concurrent LP is often your best option. There is no similar setting for the concurrent MIP solver.

9.4 Callbacks

Rather than providing callbacks from multiple independent solves simultaneously, we've again chosen to simplify behavior for the concurrent optimizer. In particular, we only supply callbacks from a single solve. A few consequences of this choice:

- Information retrieved by your callback (solutions, objective bounds, etc.) will come from a single model.
- User cutting planes are only applied to a single model.
- You aren't allowed to use lazy constraints with concurrent MIP, since they would only be applied to one model.

Callbacks are further restricted for multi-objective problems. While you would normally get both multi-objective-specific callbacks and callbacks from the algorithm that solves the model associated with each phase of the computation, you only get multi-objective-specific callbacks (and only from a single solve) for concurrent multi-objective solves.

CHAPTER

TEN

GUROBI INSTANT CLOUD

Gurobi Instant Cloud allows you to start and stop Gurobi Compute Servers on the cloud. You can start multiple machines without the need for your own hardware or local Gurobi licenses. Computations are seamlessly offloaded to these servers. Depending on your cloud license type, these machines provide the full set of Compute Server features, including queuing, load balancing, and distributed parallel computing. For a detailed manual refer to the Gurobi Instant Cloud Guide.

Overview

When using the Instant Cloud, there are always three systems involved: your client machine, the Gurobi Instant Cloud Manager, and a cloud Compute Server.

The program that requests a Gurobi Instant Cloud machine and submits optimization models to this server runs on your client machine. Note, however, that this program does not actually need to be aware that it will be using Gurobi Instant Cloud. You have a few options for configuring the client to use the Instant Cloud. The simplest and most seamless is to set up a cloud license file. The alternative is to use a programming language API, which gives your program additional control over how it uses the cloud. Details on launching cloud machines from your client program follow *shortly*.

The Gurobi Instant Cloud Manager manages the configuration and launching of cloud machines. Your client program will send credential information to this website, along with a request to launch an Instant Cloud machine. The specific action taken in response to this request depend on configuration information that you manage through the website. For each license, you set up things like the number of servers to launch, the types and geographic regions of these machines, the maximum number of simultaneous jobs to run on each server, etc.

Once the Instant Cloud Manager launches the requested Compute Servers, it passes information about these servers back to your client program. The client program then directly interacts with the servers, sending the Gurobi model, launching a solve on the model, requesting solution information, etc. As with any Gurobi Compute Server, this process is entirely transparent to the client program.

Now that we've given a high-level description of the overall process, we need to cover a few important details.

10.1 Client Setup

As noted previously, a client program that wishes to launch a Gurobi Instant Cloud machine must pass credential information to the Instant Cloud Manager. Every Instant Cloud license has such credentials associated with it. This information is captured in a pair strings, an *access ID* and a *secret key*. These strings can be retrieved from your account on the Gurobi Instant Cloud Manager. Note that you shouldn't share these credentials with others, since anyone who knows these two strings can launch Instant Cloud machines in your account.

Once you have the credentials associated with your license, there are two ways to configure your client program to use them. The simplest is to use a cloud license file. This is just like any other Gurobi license file, except that its fields are specific to the cloud. A cloud license file will contain two lines with credential information:

```
CLOUDACCESSID=312e9gef-e0bc-4114-b6fb-26ed7klaeff9
CLOUDKEY=ae32L0H321dgaL
```

It may also contain an optional third line:

```
CLOUDPOOL=pool1
```

We'll discuss cloud pools a bit later. You can download a *gurobi.lic* file containing this information from the Instant Cloud website, or you can create one yourself in a text editor. If you follow the standard process for setting up a Gurobi license file (refer to the Getting Started Knowledge Base article for details), then Gurobi will automatically use the Instant Cloud rather than running locally.

The other option for passing credential information to the Instant Cloud Manager is programmatically via parameters. Use the *configuration parameters* to set access ID and secret key.

10.2 Instant Cloud Setup

As noted previously, cloud configuration is done via the Gurobi Instant Cloud Manager. The client program requests that a cloud machine be launched, but the Instant Cloud Manager determines exactly how to respond to that request.

One essential concept when configuring your Instant Cloud license is the notion of a *cloud pool*. Pools allow you to create multiple configurations within a single cloud license. For example, you may set up one pool for jobs in the US and another for jobs in Europe, or one for short-running jobs and another for long-running jobs, or one for single-machine jobs and another for distributed parallel jobs. For each of the available cloud configuration options (which will be discussed below), you can select different values for different pools. Every license always has a default pool, which comes pre-configured with what we consider to be reasonable default values. Thus, you always have the option of ignoring cloud pools and simply using the default pool if you don't need multiple configurations.

The main things that a user may want to configure on the Instant Cloud website are the idle shutdown time, the number of machines to launch, the number of distributed workers to launch, the machine region, and the machine type. These can take different values in different pools.

The idle shutdown time is a vital concept in the Instant Cloud. When a client program requests a cloud server, it takes some time (typically less than 2 minutes) to launch that server. Rather than forcing client programs to incur this delay each time they run, the Gurobi Instant Cloud leaves a server running until is has been idle for the specified idle shutdown time. In this way, later client programs may find a cloud server already available. You can set this to a small value if you want your server to shut down immediately after your job finishes, or to a very large value if you want your server to always be available.

Another configuration option is the number of machines associated with the pool. Gurobi Compute Server automatically handles queuing and load balancing between servers, so launching multiple machines allows you to distribute the work of many simultaneous client programs among them. A pool can also be configured to launch any number of distributed workers, if you want to use distributed computing.

Cloud machines can be launched in multiple geographic regions, including the US, Europe, Asia, and South America. You should visit the website to see the full list. We offer several options for machine type, although we've chosen what we believe is the best general-purpose machine for running Gurobi as the default, so you are unlikely to want to change this setting.

CHAPTER

ELEVEN

INFEASIBILITY ANALYSIS

You have a few options if a model is found to be infeasible. You can try to diagnose the cause of the infeasibility, attempt to repair the infeasibility, or both. Please also refer to our examples on coping with infeasibility.

11.1 Diagnosing Infeasibility

To give you information that can be useful for diagnosing the cause of an infeasibility, Gurobi provides functions and methodes to compute an Irreducible Inconsistent Subsystem (IIS). These routines can be used for both continuous and MIP models, but you should be aware that the MIP version can be quite expensive.

These routines are:

- *GRBcomputeIIS* in C
- *GRBModel::computeIIS* in C++
- *GRBModel.ComputeIIS* in .NET
- *GRBModel.computeIIS* in Java
- *Model.computeIIS* in Python

11.2 Relaxing for Feasibility

When faced with an infeasible model, you may want to understand how to relax it such that it becomes feasible. To this end, Gurobi provides routines that transform a model into a less constrained one.

These routines are:

- *GRBfeasrelax* in C
- *GRBModel::feasRelax* in C++
- *GRBModel.FeasRelax* in .NET
- *GRBModel.feasRelax* in Java
- *gurobi_feasrelax* in MATLAB
- *Model.feasRelaxS* and *Model.feasRelax* in Python
- *gurobi_feasrelax* in R

All of these routines work in the same way: they define a relaxation model by introducing additional variables and possibly additional constraints. They also provide various possibilities for you to influence the relaxation model:

- Choose which variable bounds are allowed to be relaxed.

- Choose which constraints are allowed to be relaxed.
- Choose the measure for the "relaxation cost" among three different options.
- Define individual penalties for each relaxed variable bound and each relaxed constraint. These penalties are respected in the relaxation cost.
- Choose whether minimum relaxation cost results are applied directly to the model (`minrelax`-option), meaning a constraint is added to ensure that the minimum relaxation is not exceeded. The details are discussed below.

All `feasRelax` routines are destructive, meaning they directly modify the model on which they are invoked. The above-listed options are handled via function parameters. In the following, we discuss how the relaxation model will look like, i.e., how the model is modified when calling the `feasRelax` routine. First, we assume that the `minrelax`-option is not set, i.e., the original model is relaxed to minimize a chosen relaxation cost. We will discuss how the relaxation model will look like for the three different measures of relaxation cost. In a subsequent section, we discuss what happens when the `minrelax`-option is set to true.

For simplicity, we assume that all variable bounds and all constraints are allowed to be relaxed and all penalties are set to 1.

11.2.1 Measure of Relaxation Cost

Gurobi provides three options to measure the relaxation cost, which can be interpreted as the L1, L2, and L0 norms of the violations. The function parameter `relaxobjtype` controls which measure is used. In the following we will discuss the three different relaxation cost on an example. Consider the following model, given in *LP format*:

```
Minimize
 obj: x + y
Subject To
 ct1: x - y = 0
Bounds
 1 <= x <= 2
 3 <= y
General
 x
End
```

Sum of Violations (`relaxobjtype=0`)

One natural measure is to minimize the sum of all (bound and constraint) violations, i.e., to relax the model in the following way:

```
Minimize
  ArtL_x + ArtU_x + ArtL_y + ArtP_ct1 + ArtN_ct1
Subject To
 ct1: x - y + ArtP_ct1 - ArtN_ct1 = 0
 CArtL_x: x + ArtL_x >= 1
 CArtU_x: x - ArtU_x <= 2
 CArtL_y: y + ArtL_y >= 3
Bounds
 x free
 y free
Generals
```

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```
 x
End
```

For both bounds of the variable `x`, and for the lower bound of `y`, variables `ArtL_x`, `ArtU_x` and `ArtL_y` were created. These variables are continuous and non-negative. Their values will be the violations of the (implied) constraints enforcing the bounds of the original variables.

Two other variables `ArtP_ct1` and `ArtN_ct1` were created to represent the positive and negative violations of the equality constraint `ct1`.

The objective is the sum of all these artificial variables to count the total violation. As mentioned above, it is possible to define penalties for the individual bounds and constraints so that the objective can be a weighted sum of violations as well.

Sum of Squares of Violations (`relaxobjtype=1`)

It is also common to minimize the sum of squares of all violations. This results in the same relaxation model with a different objective:

```
Minimize
  [ ArtL_x ^2 + ArtU_x ^2 + ArtL_y ^2 + ArtP_ct1 ^2 + ArtN_ct1 ^2 ] / 2
Subject To
 ct1: x - y + ArtP_ct1 - ArtN_ct1 = 0
 CArtL_x: x + ArtL_x >= 1
 CArtU_x: x - ArtU_x <= 2
 CArtL_y: y + ArtL_y >= 3
Bounds
 x free
 y free
Generals
 x
End
```

The objective is the sum of squares of the violations. Using penalties for the individual bounds and constraints result in a weighted sum of squares.

Count of Violations (`relaxobjtype=2`)

Another measure is to count the number of variables and bounds that need to be relaxed to get a feasible model. To this purpose, additional binary variables are added for each bound and constraint violation:

```
Minimize
  ArtLB_x + ArtUB_x + ArtLB_y + ArtPB_ct1 + ArtNB_ct1
Subject To
 ct1: x - y + ArtP_ct1 - ArtN_ct1 = 0
 CArtL_x: x + ArtL_x >= 1
 CArtLB_x: ArtL_x - 1e+06 ArtLB_x <= 0
 CArtU_x: x - ArtU_x <= 2
 CArtUB_x: ArtU_x - 1e+06 ArtUB_x <= 0
 CArtL_y: y + ArtL_y >= 3
 CArtLB_y: ArtL_y - 1e+06 ArtLB_y <= 0
 CArtPB_ct1: ArtP_ct1 - 1e+06 ArtPB_ct1 <= 0
```

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```
 CArtNB_ct1: ArtN_ct1 - 1e+06 ArtNB_ct1 <= 0
Bounds
 x free
 y free
Binaries
 ArtLB_x ArtUB_x ArtLB_y ArtPB_ct1 ArtNB_ct1
Generals
 x
End
```

While the continuous variables `ArtL_x` and `ArtU_x` still reflect the amount of violating the lower or upper bound of variable `x`, the binary variables `ArtLB_x` and `ArtUB_x` indicate whether the lower or upper bound, respectively, is relaxed. The binary variables are related to the respective continuous variables via additional constraints. The same applies for the relaxation of the lower bound of `y` and the positive and negative violations of the equality constraint `ct1`. The binary variables are used in the objective to count the violations. Using penalties for the individual bounds and constraints result in a weighted count of the violations.

11.2.2 Apply Results for Original Objective (`minrelax`-Option)

A first step is to determine and solve the relaxation model depending on the chosen relaxation cost measure, as shown above. This model can then be used to analyze the solutions that make the original model feasible.

A follow-up question might be the following: what is the optimal solution for my original problem under the restriction that the violations are minimal (w.r.t. the chosen measure of the relaxation cost)? Gurobi provides the option to get the relaxation model that reflects this question directly by setting the function parameter `minrelax=True`. This means that the relaxation model w.r.t. the given objective measure, as shown above, is solved. The optimal result is used to add a constraint to the model, under the name `feasobj`, to constrain the relaxation objective so that it is not worse than the found optimal value. Additionally, the original objective is set back. All this is performed immediately when calling the `feasRelax` routine with the option `minrelax=True`.

Considering our example and the sum-of-violation relaxation, the so-created relaxation model is the following:

```
Minimize
  x + y
Subject To
 ct1: x - y + ArtP_ct1 - ArtN_ct1 = 0
 CArtL_x: x + ArtL_x >= 1
 CArtU_x: x - ArtU_x <= 2
 CArtL_y: y + ArtL_y >= 3
 feasobj: ArtL_x + ArtU_x + ArtL_y + ArtP_ct1 + ArtN_ct1 <= 1
Bounds
 x free
 y free
Generals
 x
End
```

The model contains the artificial variables that account for the violation of bounds or constraints. The model would become feasible if the sum of the violations were at least 1, so the respective `feasobj` constraint is added. Finally, the original objective function is used. Similar is done for the other two measures of relaxation cost. The `feasobj` constraint bounds the respective relaxation cost objective to the optimal value.

11.2.3 Naming of the Variables and Constraints

The names of the variables and constraints created by the *feasrelax* feature all contain the substring `Art`, as in *artificial* variables.

Relaxation variables related to the bounds of variables refer to the name `var` of the variable, and `Cnnn` (as in 'Column') is used instead if the variable doesn't have a name.

- `ArtL_var` will be the name of the "relaxing the lower bound" variable.
- `ArtLB_var` will be the name of the corresponding binary (for violation-count relaxations).
- `ArtU_var` will be the name of the "relaxing the upper bound" variable.
- `ArtUB_var` will be the name of the corresponding binary (for violation-count relaxations).

Similarly, relaxation variables related to constraints refer to `ct` if that is the name of the constraint, and `Rnnn` (as in 'Row') is used if the constraint doesn't have a name.

- `ArtP_ct` will be the name of the "positive slack" variable measuring how much must be added to the LHS of the constraint ct for it to be satisfied.
- `ArtPB_ct` will be the name of the corresponding binary (for violation-count relaxations), measuring whether any positive slack must be added to the constraint ct for it to be satisfied.
- `ArtN_ct` will be the name of the "negative slack" variable measuring how much must be removed from the LHS of the constraint ct for it to be satisfied.
- `ArtNB_ct` will be the name of the corresponding binary (for violation-count relaxations), measuring whether any negative slack must be removed from the constraint ct for it to be satisfied.

Constraints linking the relaxation variables will be named as such:

- `CArtL_var` will be the name of the constraint linking `var` to its `ArtL` variable.
- `CArtLB_var` will be the name of the constraint linking an `ArtL` variable to its corresponding `ArtLB` variable.
- `CArtU_var` will be the name of the constraint linking `var` to its `ArtU` variable.
- `CArtUB_var` will be the name of the constraint linking an `ArtU` variable to its corresponding `ArtUB` variable.

Finally, constraints linking the slack variables to their binaries will be named as such:

- `CArtPB_ct` will be the name of the constraint linking an `ArtP` variable to its corresponding `ArtPB` variable.
- `CArtNB_ct` will be the name of the constraint linking an `ArtN` variable to its corresponding `ArtNB` variable.

CHAPTER

TWELVE

MULTIPLE OBJECTIVES

While typical optimization models have a single objective function, real-world optimization problems often have multiple, competing objectives. For example, in a production planning model, you may want to both maximize profits and minimize late orders, or in a workforce scheduling application, you may want to minimize the number of shifts that are short-staffed while also respecting worker's shift preferences.

The main challenge you face when working with multiple, competing objectives is deciding how to manage the trade-offs between them. Gurobi provides tools that simplify the task: Gurobi allows you to *blend* multiple objectives, to treat them *hierarchically*, or to combine the two approaches. In a blended approach, you optimize a weighted combination of the individual objectives. In a hierarchical or lexicographic approach, you set a priority for each objective, and optimize in priority order. When optimizing for one objective, you only consider solutions that would not degrade the objective values of higher-priority objectives. Gurobi allows you to enter and manage your objectives, to provide weights for a blended approach, and to set priorities for a hierarchical approach.

This section gives detailed information on how to use the multi-objective feature. An example for each supported API can be found here.

12.1 Specifying Multiple Objectives

Let us first discuss the interface for managing multiple objectives. An empty model starts with one objective function, which is initially just 0.0. We'll refer to this as the *primary* objective. You can modify the primary objective in two ways: you can set the *Obj* attribute, or you can use the `setObjective` method from your language API (e.g., `Model.setObjective` in Python). In contrast to models with a single objective, where the primary objective can be linear, quadratic, or piecewise-linear, all objectives must be linear for multi-objective models. In general, attributes and methods that aren't specific to multi-objective optimization will work with the primary objective function.

Every objective in a multi-objective model has the following settable attributes: *ObjNCon* with default value 0, *ObjNPriority* with default value 0, *ObjNWeight* with default value 1, *ObjNRelTol* with default value 0, *ObjNAbsTol* with default value 1e-6, and *ObjNName*.

To provide additional objectives, use the `setObjectiveN` method from your language API (e.g. `Model.setObjectiveN` in Python). Objectives are numbered `0` through `NumObj-1`. The order of the objectives is arbitrary, but you must provide a unique index for each one (specified using the `index` argument to `setObjectiveN`). You can query the number of objectives in your model using the *NumObj* attribute. As noted above, all objectives, including the primary one, must be linear.

You can query and modify information about multiple objectives using the *ObjNumber* parameter, in conjunction with several model and variable attributes. For example, to retrieve the coefficient for variable `x` in objective 2, you'd set the *ObjNumber* parameter to 2, then query the *ObjN* attribute for `x`. Similarly, querying the *ObjNName* attribute after setting *ObjNumber* to 3 would give the name of objective 3.

We should note that there is one important exception to our statement above that the order of objectives is arbitrary: objective 0 is treated as the primary objective. One consequence is that the original objective automatically becomes

objective 0 when you add a second objective. Another is that querying the *ObjN* attribute is equivalent to querying the *Obj* attribute when *ObjNumber* is 0.

Note that a model has a single objective sense (controlled by the *ModelSense* attribute). This means that you can't maximize the first objective and minimize the second. However, you can achieve the same result with a simple trick. Each objective has a weight, and these weights are allowed to be negative. Minimizing an objective function is equivalent to maximizing the negation of that function.

You can change the number of objectives in your model as many times as you like (by modifying the *NumObj* attribute). When you increase the objective count, the newly added objectives and their associated attributes are set to 0. When you decrease the count, objectives beyond the new count are discarded. If you set the number of objectives to zero, the model becomes a pure feasibility problem.

We have extended the LP and MPS file formats, so writing a model with multiple objectives to a file will capture those objectives. Similarly, if you read a model file that contains multiple objectives, then *NumObj* and *ObjN* will capture the objectives stored in the file. See the *file format* section for details.

12.2 Working With Multiple Objectives

Of course, specifying a set of objectives is only the first step in solving a multi-objective optimization problem. The next step is to indicate how the objectives should be combined. As noted earlier, we support two approaches: blended and hierarchical.

12.2.1 Blended Objectives

A blending approach creates a single objective by taking a linear combination of your objectives. You provide a weight for each objective as an argument to `setObjectiveN`. Alternatively, you can use the *ObjNWeight* attribute, together with *ObjNumber*. The default weight for an objective is 1.0.

To give an example, if your model has two objectives, $1+x+2y$ and $y+2z$, and if you give weights of -1 and 2 to them, respectively, then Gurobi would solve your model with a blended objective of $-1\cdot(1+x+2y)+2\cdot(y+2z) = -1-x+4z$.

You should avoid weights that are very large or very small. A very large weight (i.e., larger than 10^6) may lead to very large objective coefficients, which can cause numerical difficulties. A very small weight (i.e., smaller than 10^{-6}) may cause the contribution from that objective to the overall blended objective to be smaller than tolerances, which may lead to that objective being effectively ignored.

12.2.2 Hierarchical Objectives

A hierarchical or lexicographic approach assigns a priority to each objective, and optimizes for the objectives in decreasing priority order. During each of these optimization passes, it finds the best solution for the current objective, but only from among those that would not degrade the solution quality for higher-priority objectives. You provide the priority for each objective as an argument to `setObjectiveN`. Alternatively, you can use the *ObjNPriority* attribute. Priorities are integral, not continuous. Larger values indicate higher priorities. The default priority for an objective is 0.

To give an example, if your model has two objectives, with priorities 10 and 5, and objective weights 1.0 and -1.0. Assuming the optimal solution for the first objective has value 100, then the solver will find the solution that optimizes -1 times the second objective from among all solutions with objective 100 for the first objective.

12.2.3 Allowing Multiple-Objective Degradation

By default, our hierarchical approach won't allow later objectives to degrade earlier objectives. This is handled differently for MIP models and for LP models.

Multi-Objective MIP

The base value used to define what solutions are acceptable for lower priorities objectives – for a minimization problem – is computed as:

$$\text{base\_value} = \max\{bestsol, bestbound + |bestsol| * rgap, bestbound + agap\},$$

where `bestsol` is the value of the best incumbent solution, `bestbound` is the value of the best proven lower bound for the problem, `rgap` is the *relative MIP gap*, and `agap` is the *absolute MIP gap*, and the set of feasible solutions for the next objective will consider solutions whose objective value is at most that value.

This behavior can be relaxed for MIPs through a pair of tolerances: a relative and an absolute tolerance. These are provided as arguments to `setObjectiveN`, or they can be set using attributes *ObjNRelTol* and *ObjNAbsTol*. By setting one of these for a particular objective, you can indicate that later objectives are allowed to degrade this objective by the specified relative or absolute amount, respectively. In our earlier example, if the optimal value for the first objective is 100, and if we set *ObjNAbsTol* for this objective to 20, then the second optimization pass would find the best solution for the second objective from among all solutions with objective 120 or better for the first objective. Note that if you modify both tolerances, later optimizations would use the looser of the two values (i.e., the one that allows the larger degradation).

Multi-Objective LP

For LP models, solution quality for higher-priority objectives is maintained by fixing some variables to their values in previous optimal solutions. These fixings are decided using variable reduced costs. The value of the *ObjNAbsTol* attribute indicates the amount by which a fixed variable's reduced cost is allowed to violate dual feasibility, whereas the *ObjNRelTol* attribute is ignored.

For an interpretation of *ObjNAbsTol* consider the following situation. If you fixed the values of all variables with a nonzero reduced cost, this would ensure that the value of the current objective does not degrade in subsequent solves. However, this strategy would likely fix the values of almost all variables in the model, leaving no freedom to improve subsequent objectives in the hierarchical optimization.

In practice, a tolerance is applied: only variables with reduced cost larger than *ObjNAbsTol* are fixed to their current values. This allows some freedom to optimize later objectives at the cost of a degradation in the current objective. This means that relaxing *ObjNAbsTol* is almost equivalent to relaxing the optimality tolerance (*OptimalityTol*). Large values should be avoided as this can result in an objective degrading by an arbitrary amount in subsequent solves.

It is not possible to determine the amount of possible objective degradation from the choice of *ObjNAbsTol*, and setting *ObjNRelTol* has no effect. If you want the MIP behavior, where the degradation is controlled more directly using these two attributes, you can add a dummy binary variable to the model, thus transforming it into a MIP. Solving the resulting multi-objective MIP will be much more time consuming than solving the original multi-objective LP.

12.2.4 Combining Blended and Hierarchical Objectives

Every objective in a multi-objective model has both a weight and a priority, which allows you to seamlessly combine blended and hierarchical approaches. To understand how this works, we should first provide more detail on how hierarchical objectives are handled.

When you specify a different priority for each of n objectives, the solver performs n separate optimization passes. In each pass, in decreasing priority order, it optimizes for the current objective multiplied by its *ObjNWeight* attribute, while imposing constraints that ensure that the quality of higher-priority objectives isn't degraded by more than the specified tolerances.

If you give the same priority to multiple objectives, then they will be handled in the same optimization pass, resulting in fewer than n total passes for n objectives. More precisely, one optimization pass is performed per distinct priority value, in order of decreasing priority, and all objectives with the same priority are blended together, using the weights for those objectives. This gives you quite a bit of flexibility when combining the blended and hierarchical approaches.

One subtle point when blending multiple objectives within a single level in a hierarchical approach relates to the handling of degradations from lower-priority levels. The objective degradation allowed after a blended optimization pass is the maximum absolute and relative degradations allowed by each of the participating objectives. For example, if we have three objectives with *ObjNPriority* equal to $\{2, 2, 1\}$, and *ObjNRelTol* equal to $\{0.10, 0.05, 0.00\}$ and *ObjNAbsTol* equal to $\{0, 1, 2\}$, and if the best solution for the first priority objective is 10, then the allowed degradation for the first priority objective is $\max\{10 \cdot 0.10, 10 \cdot 0.05, 0, 1\} = 1$.

12.2.5 Querying multi-objective results

Once you have found one or more solutions to your multi-objective model, you can query the achieved objective value for each objective on each solution. Specifically, if you set the *ObjNumber* parameter to choose an objective, and the *SolutionNumber* parameter to choose a solution, then the *ObjNVal* attribute will give the value of the chosen objective on the chosen solution. This is illustrated in the following Python example:

```
import gurobipy as gp
from gurobipy import GRB

# Read and solve a model with multiple objectives
m = gp.read('input.mps')
m.optimize()

# Get the set of variables
x = m.getVars()

# Ensure status is optimal
assert m.Status == GRB.Status.OPTIMAL

# Query number of multiple objectives, and number of solutions
nSolutions  = m.SolCount
nObjectives = m.NumObj
print('Problem has', nObjectives, 'objectives')
print('Gurobi found', nSolutions, 'solutions')

# For each solution, print value of first three variables, and
# value for each objective function
solutions = []
for s in range(nSolutions):
  # Set which solution we will query from now on
```

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```
m.params.SolutionNumber = s

# Print objective value of this solution in each objective
print('Solution', s, ':', end='')
for o in range(nObjectives):
  # Set which objective we will query
  m.params.ObjNumber = o
  # Query the o-th objective value
  print(' ', m.ObjNVal, end='')

# Print first three variables in the solution
n = min(len(x),3)
for j in range(n):
  print(x[j].VarName, x[j].Xn, end='')
print('')

# Query the full vector of the s-th solution
solutions.append(m.getAttr('Xn',x))
```

12.3 Additional Details

12.3.1 Multi-Objective Environments

As we progress from higher-priority objectives to lower-priority objectives in a hierarchical multi-objective model, we won't necessarily solve each pass to exact optimality. By default, termination criteria (e.g. *TimeLimit*, *SolutionLimit*, etc.) are controlled by the parameters defined in the model environment. However, we provide a feature called *multi-objective environments* that allows you to create a Gurobi environment for each optimization pass and set parameters on those environments. Those settings will only affect the corresponding pass of the multi-objective optimization. Thus, for example, if the *TimeLimit* parameter for the model is 100, but you use a multi-objective environment to set the parameter to 10 for a particular optimization pass, then the multi-objective optimization will spend at most 10 seconds on that particular pass (and at most 100 seconds in total).

To create a multi-objective environment for a particular optimization pass, use the `getMultiobjEnv` method from your language API (e.g. *`Model.getMultiobjEnv`* in Python). The `index` argument gives the index of the optimization pass that you want to control.

Please note that optimization passes and objectives are not quite synonymous, due the possibility of blending objectives at the same priority level. Multi-objective environment 0 is always tied to the highest priority (possibly blended) objective, while multi-objective environment 1 is always tied to the second highest priority objective (if any). For details on how multiple objectives with the same priority are treated, please refer to the *hierarchical objectives* section.

Once you create multi-objective environments, they will be used for every subsequent multi-objective optimization on that model. Use the `discardMultiobjEnvs` method from your language API (e.g. *`Model.discardMultiobjEnvs`* in Python) to revert back to default multi-objective optimization behavior.

Please note that parameter values are copied from the model when the multi-objective environment is created. Therefore, changes to parameter values on the model have no effect on multi-objective environments that have already been created. This is a frequent source of confusion.

12.3.2 Other Details

We haven't attempted to generalize the notions of dual solutions or simplex bases for continuous multi-objective models, so you can't query attributes such as *Pi*, *RC*, *VBasis*, or *CBasis* for multi-objective solutions. Because of this, we've concluded that the most consistent result to return for attribute *IsMIP* is 1. Note, however, that several MIP-specific attributes such as *ObjBound*, *ObjBoundC* and *MIPGap* don't make sense for multi-objective models and are also not available.

Gurobi will only solve multi-objective models with strictly linear objectives. If the primary objective is quadratic or piecewise linear, the solve call will return an error.

When solving a continuous multi-objective model using a hierarchical approach, you have a choice of which optimization algorithm to use for the different passes (primal simplex, dual simplex, or barrier). The first pass will always use the algorithm specified in the *Method* parameter. The algorithm for subsequent passes is controlled by the *MultiObjMethod* parameter. This parameter has no effect for multi-objective MIP models. Note you can get finer-grained control over the algorithm choice using our multi-objective environment feature, by setting the *Method* parameter for individual objectives.

For the hierarchical approach, Gurobi will perform a conservative presolve step at the beginning of the multi-objective optimization, and a more aggressive presolve step at the beginning of each pass (assuming presolve hasn't been turned off). You can optionally perform a more aggressive presolve step at the beginning of the multi-objective optimization by setting parameter *MultiObjPre* to value 2. This can help performance, but it makes a few simplifying assumptions that could lead to small degradations in the values achieved for lower-priority objectives.

The log file when using a hierarchical approach will show optimization progress for each pass in the process. You'll see log lines that look like this:

```
Multi-objectives: optimize objective 1 (Obj1Name) ...
...
Multi-objectives: optimize objective 2 (weighted) ...
...
```

For further details, please see section *Multi-Objective Logging*.

Callbacks are available for multi-objective optimization, but they are a bit more involved than those for single-objective optimization. When you are solving for a specific objective (either in one phase of a hierarchical optimization or when solving a blended objective), you will receive callbacks from the algorithm that solves that model: MIP callbacks if the model is a MIP, and simplex or barrier callbacks if the model is continuous. For a hierarchical objective, you will also get a `MULTIOBJ` callback at the end of each phase that allows you to query the current solution, the number of solutions found, and the number of objectives that have been solved for at that point. Refer to the *Callback* discussion for further details.

CHAPTER

THIRTEEN

MULTIPLE SCENARIOS

When solving an optimization model, it is often useful to understand the sensitivity of the computed solution to changes in the inputs. How would profits be affected if the price of a particular raw material increased significantly? Would I still be able to satisfy customer orders if one of my machines broke down? The most general form of this problem would fall into the domain of stochastic or robust optimization, but those fields bring significant complexity with them. The Gurobi Optimizer includes scenario analysis features that have a much more modest goal: to allow the user to specify a set of scenarios, and to compute optimal solutions for all of these scenarios as quickly as possible. These solutions often provide significant insight into how the solution would change as inputs vary.

Follow the instructions below on how to use the multi-scenario feature. An example for each supported API can be found here.

13.1 Definition of a Multi-Scenario Model

Before diving into the details of working with multiple scenarios, we first need to explain exactly what we mean by the term. Let us start by claiming that it only makes sense to consider a set of models as being different scenarios for the same underlying model if they have a lot in common. They should definitely share the same set of variables. They should also have similar sets of constraints and similar objectives. In our approach, scenarios are described as a set of changes from a single `base` model. More specifically, scenarios can only modify model features that are present in the base model. We should add that other modifications, including addition and deletion of variables or constraints, can be achieved through the clever use of various *tricks*. For now, though, it is best to think of scenarios as being small variations on the same base.

What variations do we allow from this base model? Scenarios can differ in the following attributes:

- Linear objective function coefficients.
- Variable lower and upper bounds.
- Constraint right-hand side values.

A single scenario can have multiple changes from the base, so for example you could change an objective coefficient, two variable bounds, and a right-hand side value in the same scenario.

After you have defined a set of scenarios (the specific mechanics for doing so will be described *shortly*), the next step is to find solutions for all of the scenarios. A single call to the standard Gurobi `optimize` method is all that is needed. This will of course be much more expensive than finding an optimal solution for a single model, but our goal is for it to be faster and more convenient than formulating and solving separate models for each scenario.

13.2 Specifying Multiple Scenarios

Your first step in building a multi-scenario model is to modify the *NumScenarios* attribute to indicate how many scenarios you would like to consider. Once you have changed this attribute, you can describe the different scenarios by changing various scenario-related attributes (listed below). When you later call `optimize` on a multi-scenario model (a model where *NumScenarios* is greater than 0), the solver will try to find optimal solutions for all specified scenarios. Note that it will *not* try to find a solution for the base model.

Variations in the different scenarios are expressed through a set of four attributes:

- *ScenNObj*
- *ScenNLB*
- *ScenNUB*
- *ScenNRHS*

The first three are variable attributes, and the last is a linear constraint attribute. You can give each scenario a name through the *ScenNName* attribute (a model attribute).

You use the *ScenarioNumber* parameter to modify scenario attributes for a specific scenario. Scenarios are numbered `0` through `NumScenarios-1`. To give an example, to create a model where binary variable x is fixed to `0` and `1` in two scenarios, you would:

- Set the *NumScenarios* attribute to 2, to indicate that your model has two scenarios.
- Set the *ScenarioNumber* parameter to 0, to indicate that you would first like to modify scenario attributes for scenario 0.
- Set the *ScenNUB* attribute for variable x to 0 (to fix the binary variable to zero in this scenario).
- Set the *ScenarioNumber* parameter to 1, to move on to scenario 1.
- Set the *ScenNLB* attribute for variable x to 1 (to fix the binary variable to one in this scenario).

You query scenario attributes in a similar manner: set the *ScenarioNumber* parameter to choose the scenario you would like to query, and then use the appropriate attribute query routine to obtain the desired attribute values (consult our *Attribute Examples* for examples).

Note that unmodified scenario attributes take a special value of `GRB.UNDEFINED`. If you modified a scenario attribute and would like to revert that modification, you can set the attribute back to `GRB.UNDEFINED`.

You can change the number of scenarios in your model as many times as you like (by modifying the *NumScenarios* attribute). When you increase the count, new empty scenarios are created (an empty scenario is a scenario with no changes from the base model). When you decrease the count, existing scenarios are discarded. When you set the count to zero, the model is no longer treated as a multi-scenario model.

We have extended the LP and MPS file formats, so writing a model with multiple scenarios to a file will capture those scenarios. Similarly, if you read a model file that contains multiple scenarios, then *NumScenarios* and the various scenario attributes will capture the scenarios stored in the file. See the *file format* section for details.

13.3 Logging

When solving a multi-scenario model, logging is somewhat different from standard MIP logging. You should consult *this section* for details.

13.4 Retrieving Solutions for Multiple Scenarios

Your first step in retrieving the solutions computed by an `optimize` call on a multi-scenario model is to query the *Status* attribute. A status of *OPTIMAL* indicates that optimal solutions were found (subject to tolerances) for all scenarios that have feasible solutions, and that the other scenarios were determined to be infeasible. If all scenarios were found to be infeasible, the status will be *INFEASIBLE*. If any scenario is unbounded, the status will be *UNBOUNDED*. An early termination status code (e.g., *TIME_LIMIT*) indicates that the outcomes may vary across the different scenarios, and you will have to look at individual scenarios for more information.

Results for individual scenarios can be found in three attributes:

- *ScenNObjVal*: The objective value for the solution for scenario number n.
- *ScenNObjBound*: The best known bound on the optimal objective value for scenario number n.
- *ScenNX*: The solution vector for scenario number n.

The *ScenNObjVal* and *ScenNObjBound* attributes are model attributes, while *ScenNX* is a variable attribute. Again, use the *ScenarioNumber* parameter to select the scenario you'd like to query.

If your `optimize` call terminated early, you should use the *ScenNObjBound* attribute to interpret the results. This attribute provides a bound on the optimal objective value for the selected scenario (much like *ObjBound* provides a bound for a single model). For example, if *ScenNObjVal* is 100 for a scenario and *ScenNObjBound* is 90 (assuming minimization), then you have a solution with a 10% optimality gap for that scenario.

You can also query the *ObjVal* and *ObjBound* attributes for a multi-scenario model. The former gives the best objective value for any solution found in any scenario. The latter provides a lower bound on the objective value for any solution that was not found.

Note that *ScenNObjVal* and *ScenNObjBound* are computed using the objective function for the corresponding scenario, which you may have changed from the base model.

If you query the *ScenNX* attribute and no feasible solution has been found for that scenario, you will get a *DATA_NOT_AVAILABLE* error.

13.5 Tips and Tricks

Through clever use of the features provided in the multi-scenario interface, it is actually possible to do a lot more than it may first appear.

13.5.1 Adding or Deleting Variables or Constraints

The multi-scenario interface provides no way to add or remove variables or constraints in a scenario, but the same effect can be achieved by changing variable bounds and constraint right-hand side values. To remove a variable in a scenario, simply change its lower and upper bounds to zero. To add a variable, set its bounds to zero in the base model and change them to their true values in the scenario. To remove a less-than constraint, change the right-hand-value in the scenario to `GRB.INFINITY`. To add one, set its right-hand side to `GRB.INFINITY` in the base model and change it to its true value in the scenario.

Changing the sense of a constraint can also be done using similar tricks. For example, you can transform an equality constraint in the base model into an inequality in a scenario by splitting the equality into a pair of inequalities. The right-hand side values for both inequalities in the base model would be equal to the true value in the equality. The right-hand side value on one of the two inequalities can then be relaxed to `GRB.INFINITY` in the scenario.

You can also change the type of a variable. For example, to transform an integer variable in the base model into a continuous variable in a scenario, you can add both variables in the base model, along with a split equality constraint that sets them equal to each other. That equality constraint could then be relaxed in the scenario (using the techniques just described).

This isn't meant to be an exhaustive list of all of the ways that you can use supported multi-scenario features to achieve seemingly unsupported outcomes. The set of building blocks that we have provided can be assembled in a variety of different ways.

If all scenarios in your multi-scenario model are infeasible, your `optimize` call will produce an *INFEASIBLE* (or *INF_OR_UNBD*) status code. While you can't compute an IIS on a multi-scenario model, you can extract individual scenarios as Gurobi model objects using the `singleScenarioModel` method (see below) and then compute an IIS on each scenario individually.

13.5.2 Solving The Base Model

As noted earlier, an `optimize` call on a multi-scenario model will not solve the base model. If you'd like to solve that model too, include an empty scenario among your scenarios.

13.5.3 Extracting One Scenario

If you'd like to extract one scenario from a multi-scenario model, you can use the `singleScenarioModel` method (in *C*, *C++*, *Java*, *.NET*, and *Python*).

13.5.4 Performance Considerations

While it may appear to be important to minimize the number of scenarios in your model, note that some scenarios are trivial to solve and thus have no impact on overall solution cost. The main thing to keep in mind is that, if (1) the solution for one scenario is feasible for another scenario, and (2) the bounds and right-hand side values for the first scenario are never tighter than the bounds for the other scenario, then the optimal solution for the first scenario is also optimal for the other scenario. This means that some scenarios won't increase solution cost significantly.

13.6 Limitations and Additional Considerations

We should note a few additional considerations for solving multi-scenario models.

Nearly any model can serve as the base model in a multi-scenario model. The base model can be continuous or discrete, and it can contain quadratic constraints, general constraints, SOS constraints, semi-continuous variables, etc. One important exception is *multiple objectives*; a multi-scenario model can only have a single objective.

The *IsMIP* attribute will always be 1 for a multi-scenario model, even if the model is otherwise continuous.

Multi-scenario models can have lazy constraints, specified either through a user callback or through the *Lazy* attribute. Those that are provided through a callback must be valid across all scenarios. Those that are specified through the *Lazy* attribute can have different right-hand side values in different scenarios.

You can also add your own cutting planes to multi-scenario models through a user callback. Cuts must be valid across all scenarios.

CHAPTER

FOURTEEN

PARAMETER TUNING TOOL

The Gurobi Optimizer provides a wide variety of *parameters* that allow you to control the operation of the optimization engines. The level of control varies from extremely coarse-grained (e.g., the *Method* parameter, which allows you to choose the algorithm used to solve continuous models) to very fine-grained (e.g., the *MarkowitzTol* parameter, which allows you to adjust the tolerances used during simplex basis factorization). While these parameters provide a tremendous amount of user control, the immense space of possible options can present a significant challenge when you are searching for parameter settings that improve performance on a particular model. The purpose of the Gurobi tuning tool is to automate this search.

The Gurobi tuning tool performs multiple solves on your model, choosing different parameter settings for each solve, in a search for settings that improve runtime. The longer you let it run, the more likely it is to find a significant improvement. If you are using a Gurobi Compute Server, you can harness the power of multiple machines to perform distributed parallel tuning in order to speed up the search for effective parameter settings.

The tuning tool can be invoked through two different interfaces. You can either use the `grbtune` *command-line tool*, or you can invoke it from one of our *programming language APIs*. Both approaches share the same underlying tuning algorithm. The command-line tool offers more tuning features. For example, it allows you to provide a list of models to tune, or specify a list of base settings to try (*TuneBaseSettings*).

A number of *tuning-related parameters* allow you to control the operation of the tuning tool. The most important is probably *TuneTimeLimit*, which controls the amount of time spent searching for an improving parameter set. Other parameters include *TuneTrials* (which attempts to limit the impact of randomness on the result), *TuneCriterion* (which specifies the tuning criterion), *TuneResults* (which controls the number of results that are returned), and *TuneOutput* (which controls the amount of output produced by the tool).

Setting any algorithmic parameters, e.g., *simplex*, *barrier*, *presolve*, or *MIP* parameters, implies that these parameters are fixed for all trials and will not be changed by the tuner. In particular, setting a parameter explicitly to its default value means that the tuner will not change this parameter.

Before we discuss the actual operation of the tuning tool, let us first provide a few caveats about the results. While parameter settings can have a big performance effect for many models, they aren't going to solve every performance issue. One reason is simply that there are many models for which even the best possible choice of parameter settings won't produce an acceptable result. Some models are simply too large and/or difficult to solve, while others may have numerical issues that can't be fixed with parameter changes.

Another limitation of automated tuning is that performance on a model can experience significant variations due to random effects (particularly for MIP models). This is the nature of search. The Gurobi algorithms often have to choose from among multiple, equally appealing alternatives. Seemingly innocuous changes to the model (such as changing the order of the constraint or variables), or subtle changes to the algorithm (such as modifying the random number seed) can lead to different choices. Often times, breaking a single tie in a different way can lead to an entirely different search. We've seen cases where subtle changes in the search produce 100X performance swings. While the tuning tool tries to limit the impact of these effects, the final result will typically still be heavily influenced by such issues.

The bottom line is that automated performance tuning is meant to give suggestions for parameters that could produce consistent, reliable improvements on your models. It is not meant to be a replacement for efficient modeling or careful

performance testing.

14.1 Command-Line Tuning

The `grbtune` command-line tool provides a very simple way to invoke parameter tuning on a model (or a set of models). You specify a list of `parameter=value` arguments first, followed by the name of the file containing the model to be tuned. For example, you can issue the following command (in a Windows command window, or in a Linux/Mac terminal window):

```
> grbtune TuneTimeLimit=10000 c:\gurobi1100win64\examples\data\misc07``
```

(substituting the appropriate path to a model, stored in an MPS or LP file). The tool will try to find parameter settings that reduce the runtime on the specified model. When the tuning run completes, it writes a set of `.prm` files in the current working directory that capture the best parameter settings that it found. It also writes the Gurobi log files for these runs (in a set of `.log` files).

You can also invoke the tuning tool through our programming language APIs. That will be discussed *shortly*.

If you specify multiple model files at the end of the command line, the tuning tool will try to find settings that minimize the total runtime for the listed models.

14.1.1 Running the Tuning Tool

The first thing the tuning tool does is to perform a baseline run. The parameters for this run are determined by your choice of initial parameter values. If you set a parameter, it will take the chosen value throughout tuning. Thus, for example, if you set the *Method* parameter to 2, then the baseline run and all subsequent tuning runs will include this setting. In the example above, you'd do this by issuing the command:

```
> grbtune Method=2 TuneTimeLimit=100 misc07
```

For a MIP model, you will note that the tuning tool actually performs several baseline runs, and captures the mean runtime over all of these trials. In fact, the tool will perform multiple runs for each parameter set considered. This is done to limit the impact of random effects on the results, as discussed earlier. Use the *TuneTrials* parameter to adjust the number of trials performed.

Once the baseline run is complete, the time for that run becomes the time to beat. The tool then starts its search for improved parameter settings. Under the default value of the *TuneOutput* parameter, the tool prints output for each parameter set that it tries…

```
Testing candidate parameter set 33...

        Method 2 (fixed)
        BranchDir -1
        Heuristics 0.001
        VarBranch 1
        Presolve 2

Solving with random seed #1 ... runtime 0.50s
Solving with random seed #2 ... runtime 0.60s+

Progress so far:
  baseline: mean runtime 0.76s
```

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```
  best:     mean runtime 0.46s
Total elapsed tuning time 49s (51s remaining)
```

This output indicates that the tool has tried 33 parameter sets so far. For the 33rd set, it changed the value of the *BranchDir* parameter, the *Heuristics* parameter, the *VarBranch* parameter and the *Presolve* parameter (the *Method* parameter was changed in our initial parameter settings, so this change will appear in every parameter set that the tool tries and is marked to be fixed). The first trial solved the model in 0.50 seconds, while the second hit a time limit that was set by the tuning tool (as indicated by the + after the runtime output). If any trial hits a time limit, the corresponding parameter set is considered to be worse than any set that didn't hit a time limit. The output also shows that the best parameter set found so far gives a runtime of 0.46s. Finally, it shows elapsed and remaining runtime.

Tuning normally proceeds until the elapsed time exceeds the tuning time limit. However, hitting CTRL-C will also stop the tool.

When the tuning tool finishes, it prints a summary…

```
Tested 83 parameter sets in 98.87s

Baseline parameter set: mean runtime 0.76s

        Method 2 (fixed)

 # Name              0        1        2      Avg  Std Dev
 0 MISC07        0.85s    0.76s    0.67s    0.76s     0.07

Improved parameter set 1 (mean runtime 0.40s):

        Method 2 (fixed)
        DegenMoves 1
        Heuristics 0
        VarBranch 1
        CutPasses 5

 # Name              0        1        2      Avg  Std Dev
 0 MISC07        0.38s    0.41s    0.42s    0.40s     0.01

Improved parameter set 2 (mean runtime 0.44s):

        Method 2 (fixed)
        Heuristics 0
        VarBranch 1
        CutPasses 5

 # Name              0        1        2      Avg  Std Dev
 0 MISC07        0.42s    0.44s    0.45s    0.44s     0.01

Improved parameter set 3 (mean runtime 0.49s):

        Method 2 (fixed)
        Heuristics 0
        VarBranch 1

 # Name              0        1        2      Avg  Std Dev
```

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```
 0 MISC07        0.49s    0.50s    0.49s    0.49s     0.01

Improved parameter set 4 (mean runtime 0.67s):

        Method 2 (fixed)
        VarBranch 1

 # Name              0        1        2      Avg  Std Dev
 0 MISC07        0.74s    0.58s    0.70s    0.67s     0.07

Wrote parameter files: tune1.prm through tune4.prm
Wrote log files: tune1.log through tune4.log
```

The summary shows the number of parameter sets it tried, and provides details on a few of the best parameter sets it found. It also shows the names of the `.prm` and `.log` files it writes. You can change the names of these files using the *ResultFile* parameter. If you set `ResultFile=model.prm`, for example, the tool would write `model1.prm` through `model4.prm` and `model1.log` through `model4.log`. For each displayed parameter set, we print the parameters used and a small summary table showing results for each model and each trial, together with the average runtime and the standard deviation.

The number of sets that are retained by the tuning tool is controlled by the *TuneResults* parameter. The default behavior is to keep the sets that achieve the best trade-off between runtime and the number of changed parameters. In other words, we report the set that achieves the best result when changing one parameter, when changing two parameters, etc. We actually report a Pareto frontier, so for example we won't report a result for three parameter changes if it is worse than the result for two parameter changes.

14.1.2 Other Tuning Parameters

So far, we've only talked about using the tuning tool to minimize the time to find an optimal solution. For MIP models, you can also minimize the optimality gap after a specified time limit. You don't have to take any special action to do this; you just set a time limit. Whenever a baseline run hits this limit, the tuning tool will automatically try to minimize the MIP gap. To give an example, the command...

```
> grbtune TimeLimit=100 glass4
```

...will look for a parameter set that minimizes the optimality gap achieved after 100s of runtime on model `glass4`. If the tool happens to find a parameter set that solves the model within the time limit, it will then try to find settings that minimize mean runtime.

For models that don't solve to optimality in the specified time limit, you can gain more control over the criterion used to choose a *winning* parameter set with the *TuneCriterion* parameter. This parameter allows you to tell the tuning tool to search for parameter settings that produce the best incumbent solution or the best lower bound, rather than always minimizing the MIP gap,

You can modify the *TuneOutput* parameter to produce more or less output. The default value is 2. A setting of 0 produces no output; a setting of 1 only produces output when an improvement is found; a setting of 3 produces a complete Gurobi log for each run performed.

If you would like to use a MIP start with your tuning run, you can include the name of the start file immediately after the model name in the argument list. For example:

```
> grbtune misc07.mps misc07.mst
```

You can also use MIP starts when tuning over multiple models; any model that is immediately followed by a start file in the argument list will use the corresponding start. For example:

```
> grbtune misc07.mps misc07.mst p0033.mps p0548.mps p0548.mst
```

14.2 Tuning API

The tuning tool can be invoked from our *C*, *C++*, *Java*, *.NET*, and *Python* interfaces. The tool behaves slightly differently when invoked from these interfaces. Rather than writing the results to a set of files, upon completion the tool populates a *TuneResultCount* attribute, which gives a count of the number of improving parameter sets that were found and retained. The user program can then query the value of this attribute, and then use the `GetTuneResult` method to copy any of these parameter sets into a model (using *C*, *C++*, *Java*, *.NET*, or *Python*). Once loaded into the model, the parameter set can be used to perform a subsequent optimization, or the list of changed parameters can be written to a `.prm` file using the appropriate `Write` routine (from *C*, *C++*, *Java*, *.NET*, or *Python*).

The tune example shows how to run the tuner for all Gurobi APIs and how to save the best tuning result in a parameter file.

CHAPTER

FIFTEEN

RECORDING API CALLS

The Gurobi Optimizer provides the option to record the set of Gurobi commands issued by your program and store them to a file. The commands can be played back later using the *Gurobi Command-Line Tool*. If you replay the commands on a machine with the same specs (operating system, core count, and instruction set) as the machine where you created the recording, your Gurobi calls will take the exact same computational paths that they took when you ran your original program.

Recording can be useful in a number of situations.

- If you want to understand how much time is being spent in Gurobi routines, the replay will show you the total time spent in Gurobi API routines, and the total time spent in Gurobi algorithms.
- If you want to check for leaks of Gurobi data, the replay will show you how many Gurobi models and environments were never freed by your program.
- If you run into a question or an issue and you would like to get help from Gurobi, your recording will allow Gurobi technical support to reproduce the exact results that you are seeing without requiring you to send your entire application.

Recording is useful for testing across deployment scenarios. In particular, you can do the following:

- A recording made on a Compute Server can be replayed on a Compute Server or locally. By default, the recording will use `localhost:61000`; this can be overridden by setting the `GRB_COMPUTESERVER` environment variable. If `GRB_COMPUTESERVER` is set to an empty string, the replay will occur locally.
- A Cluster Manager recording can be replayed via a Cluster Manager, on a Compute Server, or locally. `GRB_COMPUTESERVER` has priority over `GRB_CSMANAGER`. If `GRB_CSMANAGER` is set to "", the replay will run locally or on the specified Compute Server.
- A Gurobi Instant Cloud recording can be replayed on the cloud, on a Compute Server, or locally. Setting `GRB_CLOUDACCESSID` and `GRB_CLOUDSECRETKEY` will run the replay on the cloud. `GRB_COMPUTESERVER` has priority over `GRB_CLOUDACCESSID` (and `GRB_CLOUDSECRETKEY`). If `GRB_CLOUDACCESSID` is set to "", the replay will run locally or on the specified Compute Server.
- A token server recording can be replayed. The recording tries to use a token server at `localhost` (with the default port 41954). This can be overridden by setting the `GRB_TOKENSERVER` environment variable. If `GRB_TOKENSERVER` is set to an empty string, the replay will be done using a local license.
- A recording that includes the *WorkerPool* parameter (used in the distributed MIP and distributed concurrent algorithms) can only be done by setting the `GRB_WORKERPOOL` environment variable.

For recordings of optimization with Compute Server or Instant Cloud, the recording will query the number of processors and cores from the remote worker and store this information in the recording file. When replaying a recording file, Gurobi uses these stored values.

15.1 Recording

To enable recording, you simply need to set the *Record* parameter to 1 as soon as you create your Gurobi environment. The easiest way to do this is with a `gurobi.env` file. This file should contain the following line:

```
Record 1
```

If you put this file in the same directory as your application, Gurobi will pick up the setting when your application makes its first Gurobi call. You can also set this parameter through the standard *parameter modification routines* in your program.

Once this parameter is set, you should see the following in your log:

```
*** Start recording in file recording000.grbr
```

If your application creates more than one Gurobi environment, you may see more than one of these messages. Each will write to a different file:

```
*** Start recording in file recording001.grbr
```

As your program runs, Gurobi will write the commands and data that are passed into Gurobi routines to these files. Recording continues until you free your Gurobi environment (or until your program ends). When you free the environment, if Gurobi logging is enabled you will see the following message:

```
*** Recording complete - close file recording000.grbr
```

At this point, you have a recording file that is ready for later replay.

15.2 Replay

To replay a Gurobi recording, you issue the following command:

```
> gurobi_cl recording000.grbr
```

You should adjust the file name to match the file you wish to replay. If your program generated multiple recording files, you will need to replay each one separately.

When the replay starts, the first output you will see will look like this:

```
*Replay* Replay of file 'recording000.grbr'
*Replay* Recording captured Tue Sep 13 19:28:48 2023
*Replay* Recording captured with Gurobi version 11.0.0 (linux64)
```

After this output, the replay will start executing the commands issued by your program…

```
*Replay* Load new Gurobi environment
*Replay* Create new Gurobi model (0 rows, 0 cols)
*Replay* Update Gurobi model
*Replay* Change objective sense to -1
*Replay* Add 3 new variables
```

This continues until the recording file ends. At that point, the replay will print out a final runtime accounting…

```
*Replay* Replay complete

*Replay* Gurobi API routine runtime: 0.05s
*Replay* Gurobi solve routine runtime: 2.31s
```

If your program leaked any Gurobi models or environments, you may also see that in the output:

```
*Replay* Models leaked: 2
*Replay* Environments leaked: 1
```

15.3 Limitations

Recording works with most programs that call Gurobi. There are a few Gurobi features that aren't supported, though:

- Recording won't capture calls to the Gurobi tuning tool.
- Recording won't capture data passed into control callbacks. In other words, you can't record a program that adds lazy constraints, user cuts, or solutions through callbacks.
- Recording is not yet compatible with Batch Mode.

CHAPTER

SIXTEEN

SOLUTION POOL

While the default goal of the Gurobi Optimizer is to find one proven optimal solution to your model, with a possible side-effect of finding other solutions along the way, the solver provides a number of parameters that allow you to change this behavior.

This section explains the relevant parameters and attributes for finding and retrieving multiple solutions and how to use them. An example for each supported API can be found here.

16.1 Finding Multiple Solutions

By default, the Gurobi MIP solver will try to find one proven optimal solution to your model. It will typically find multiple sub-optimal solutions along the way, which can be retrieved later (using the *SolutionNumber* parameter, and the *Xn* and *PoolObjVal* attributes). However, these solutions aren't produced in a systematic way. The set of solutions that are found depends on the exact path the solver takes through the MIP search. You could solve a MIP model once, obtaining a set of interesting sub-optimal solutions, and then solve the same problem again with different parameter settings, and find only one optimal solution or a different set of sub-optimal solutions.

If you'd like more control over how solutions are found and retained, the Gurobi Optimizer has a number of parameters available for this. The first and simplest one is *PoolSolutions*, which controls the size of the solution pool. Changing this parameter won't affect the number of solutions that are found - it simply determines how many of those are retained.

You can use the *PoolSearchMode* parameter to control the approach used to find multiple solutions. In its default setting (0), the MIP search simply aims to find one optimal solution. Setting the parameter to 1 causes the MIP search to expend additional effort to find more solutions, but in a non-systematic way, and with no guarantee on the quality of these solutions: you will get more solutions, but not necessarily the best solutions. Setting the parameter to 2 causes the MIP to do a systematic search for the `n` best solutions. For both non-default settings, the *PoolSolutions* parameter sets the target for the number of solutions to find.

If you are only interested in solutions that are within a certain gap of the best solution found, you can set the *PoolGap* parameter. Solutions that are not within the specified gap are discarded.

Obtaining an *OPTIMAL* optimization return status when using *PoolSearchMode=2* indicates that the MIP solver succeeded in finding the desired number of best solutions, or it proved that the model doesn't have that many distinct feasible solutions. If the solver terminated early (e.g., due to a time limit), you can use the *PoolObjBound* attribute to evaluate the quality of the solutions that were found. You can find more details on how to do this later in this section.

There are a few subtleties associated with finding multiple solutions that you should be aware of. For example, the notion of finding the n best solutions can be a bit ambiguous when you have a non-zero optimality tolerance. Also, it isn't obvious whether two solutions should be considered different when the model has continuous variables. We'll discuss these issues later in this section.

16.2 Retrieving Solutions

After optimization has completed, you can retrieve solutions from the solution pool using a few parameters and attributes. The *SolCount* attribute indicates how many solutions were retained by the MIP solver. The best solution can always be obtained through the *X* attribute. Sub-optimal solutions can be obtained by first setting the *SolutionNumber* parameter and then querying the *Xn* attribute to obtain the solution or the *PoolObjVal* attribute to obtain the objective value for the corresponding solution.

Solutions in the solution pool are ordered from best to worst. For example, to retrieve the worst solution kept by the MIP solver, you'd first query *SolCount* to determine how many solutions are available, then set the *SolutionNumber* parameter to `SolCount-1`, then query the *Xn* attribute.

The *PoolObjBound* attribute gives a bound on the objective value of undiscovered solutions (i.e., of solutions that aren't already in the solution pool). Further tree exploration won't find solutions having a better objective value than *PoolObjBound*.

The difference between this attribute and *ObjBound* is that the latter gives a bound on the objective for any solution, while *PoolObjBound* only refers to undiscovered solutions (which are not in the solution pool). *PoolObjBound* is always at least as tight as *ObjBound* and it is often strictly tighter than *ObjBound* if *PoolSearchMode=2*. If *PoolSearchMode=0* or *PoolSearchMode=1*, then *PoolObjBound* and *ObjBound* will always take the same value.

If the solver terminated early (e.g. due to reaching the time limit), you can still use the attribute *PoolObjBound* to get a count of how many of the n best solutions you found: any solutions having objective values that are at least as good as *PoolObjBound* are among the n best. This is illustrated in the examples on the next section.

16.3 Examples

16.3.1 Parameter Usage

Let's continue with a few examples on how the parameters related to solution pools would be used. Imagine that you are solving a MIP model with an optimal (minimization) objective of 100. Further imagine that, using default settings, the MIP solver finds four solutions to this model with objectives 100, 110, 120, and 130.

If you set the *PoolSolutions* parameter to 3 and solve the model again, the MIP solver would return with 3 solutions in the solution pool (i.e., the *SolCount* attribute would have value 3, and the objective values would be 100, 110 and 120). If you instead set the *PoolGap* parameter to value `0.2`, the MIP solver would discard any solutions whose objective value is worse than 120 (which would also leave 3 solutions in the solution pool).

If you set the *PoolSearchMode* parameter to 1 and the *PoolSolutions* parameter to 10, the MIP solver would continue running after having found an optimal solution trying to find and store 10 solutions, but with no guarantee on the quality of the additional solutions.

If you set the *PoolSearchMode* parameter to 2 and the *PoolSolutions* parameter to 10, the MIP solver would attempt to find the 10 best solutions to the model. An *OPTIMAL* return status would indicate that either (i) it found the 10 best solutions, or (ii) it found all feasible solutions to the model, and there were fewer than 10. If you also set the *PoolGap* parameter to a value of 0.1, the MIP solver would try to find 10 solutions with objective no worse than 110. While this may appear equivalent to asking for 10 solutions and simply ignoring those with objective worse than 110, the solve will typically complete significantly faster with this parameter set, since the solver does not have to expend effort looking for solutions beyond the requested gap.

16.3.2 Interpreting Attribute Information

Let's try to better understand the attributes related to solution pools. Consider again a minimization problem where the parameter settings *PoolSearchMode=2* and *PoolSolutions=10* have been used.

First, imagine that the solver terminated with an *OPTIMAL* return status. We look at several possible hypothetical values of some attributes:

- *Case 1*: `ObjVal=100`, `ObjBound=100`, `PoolObjBound=500`, and the objective value of the 10th solution in the pool is 500.

  The first solution in the pool is optimal (because *ObjVal* and *ObjBound* are equal), and the solver was able to find 10 solutions of value at most 500. Because `PoolObjBound=500`, we know that all solutions that the solver did not find have an objective value of at least 500. Since the last solution in the pool has value 500, the 10 solutions in the pool are definitely the 10 best solutions.

- *Case 2*: `ObjVal=100`, `ObjBound=100`, `PoolObjBound=+infinity`, `SolCount=7`, and the values of the 7th and 8th solutions in the pool are 350 and `+infinity`, respectively.

  The solver has found 7 solutions and has proven that no other feasible solution for the model exists. The best of these 7 solutions has objective 100, the worst of them has objective 350.

Now, imagine that the solver terminated early due to a time limit (return status *TIME_LIMIT*). Again, we look at several possible hypothetical values of some attributes:

- *Case 3:* `ObjVal=100`, `ObjBound=50`, `PoolObjBound=50`

  Since *ObjBound* < *ObjVal*, the solver did not prove optimality of the incumbent solution (the first solution in the pool). There can be better solutions than the incumbent.

- *Case 4:* `ObjVal=100`, `ObjBound=100`, `PoolObjBound=100`, and the objective value of the 10th solution in the pool is 500.

  The first solution in the pool is optimal (because *ObjVal* and *ObjBound* are equal), and the solver was able to find 10 solutions with objective value at most 500. Because `PoolObjBound=100`, we know that all solutions that the solver did not find have an objective value of at least 100. Since the value of the last solution in the pool is 500, it could be the case that there exist 10 or more solutions with objective smaller than 500 (but greater than or equal to 100). In particular, solutions that are currently in the pool and have objective value greater than 100 might not be among the 10 best solutions.

- *Case 5:* `ObjVal=100`, `ObjBound=100`, `PoolObjBound=200`, and the objective values of the 4th, 5th and 10th solutions in the pool are 180, 220 and 500, respectively.

  The first solution in the pool is optimal (because *ObjVal* and *ObjBound* are equal), and the solver was able to find 10 solutions of value at most 500. Because `PoolObjBound=200`, we know that all solutions that the solver did not find have an objective value of at least 200. This means that the first 4 solutions in the pool (up to the solution with value 180) are definitely the best four solutions that exist. The 5th solution with value 220 (and subsequent solutions in the pool) may be inferior to other undiscovered solutions.

16.4 Subtleties and Limitations

There are a few subtleties associated with finding multiple solutions that we'll cover now.

16.4.1 Continuous Variables

One subtlety arises when considering multiple solutions for models with continuous variables. Specifically, you may have two solutions that take identical values on the integer variables but where some continuous variables differ. By choosing different points on the line between these two solutions, you actually have an infinite number of choices for feasible solutions to the problem. This might be an issue, because the solution pool could be filled with solutions that only differ in the values of continuous variables but are otherwise equivalent, providing little interesting information. To avoid this issue, we define two solutions as being equivalent if

- in the presolved space, the integer variables and continuous variables participating in SOS and bilinear constraints assume the same values, or
- in the original model space, all variables assume the same values.

A solution will be discarded if it is equivalent to another solution that is already in the pool.

16.4.2 Optimality Gap

The interplay between the optimality gap (*MIPGap* or *MIPGapAbs*) and multiple solutions can be a bit subtle. When using the default *PoolSearchMode*, a non-zero optimality gap indicates that you are willing to allow the MIP solver to declare a solution optimal, even though the model may have other, better solutions. The claim the solver makes upon termination is that no other solution would improve the incumbent objective by more than the optimality gap. Terminating at this point is ultimately a pragmatic choice - we'd probably rather have the true best solution, but the cost of reducing the optimality gap to zero can often be prohibitive.

This pragmatic choice can produce a bit of confusion when finding multiple optimal solutions. Specifically, if you ask for the n best solutions, the optimality gap plays a similar role as it does in the default case, but the implications may be a bit harder to understand. Specifically, a non-zero optimality gap means that you are willing to allow the solver to declare that it has found the n best solutions, even though there may be solutions that are better than those that were returned. The claim in this case is that any solution not among the reported n best would improve on the objective for the worst among the n best by less than the optimality gap.

If you want to avoid this source of potential confusion, you should set the optimality gap to 0 when using *PoolSearchMode=2*.

16.4.3 Presolve

Setting the parameter *PoolSearchMode* to 1 does not guarantee a search among all possible feasible solutions. This is because presolve procedures, such as *Symmetry* and *DualReductions*, may eliminate some feasible solutions from the search space, provided that at least one optimal solution remains. Consequently, with *PoolSearchMode=1*, the number of solutions retrieved might be less than the value specified by the *PoolSolutions* parameter. This differs from *PoolSearchMode=2*, where the Gurobi Optimizer is guaranteed to search over the entire feasible space, potentially yielding more solutions.

If a solve started with *PoolSearchMode* equal to 0 or 1 is later resumed with *PoolSearchMode=2*, the solver cannot recover solutions that have already been pruned or do not exist in the presolved model due to the aforementioned presolve reductions. In order for the solver to search the entire feasible space, the model must first be reset before solving again with *PoolSearchMode=2*.

16.4.4 Logging

The log for a MIP solve with *PoolSearchMode* set to a non-default value is different from the standard MIP log. You should consult the section *Solution Pool and Multi-Scenario Logging* for details.

16.4.5 Distributed MIP

One limitation that we should point out related to multiple solutions is that the distributed MIP solver has not been extended to support non-default *PoolSearchMode* settings. Distributed MIP will typically produce many more feasible solutions than non-distributed MIP, but there's no way to ask it to find the n best solutions.

Part IV

Reference

CHAPTER

SEVENTEEN

RELEASE NOTES FOR GUROBI 11.0

You will find below the details of the Release Notes for Gurobi 11.0.

17.1 Additions, Changes and Removals in Gurobi 11.0

17.1.1 Additional Release Notes for 11.0.3

- The Python API is now compatible with numpy 2.0.
- The memory footprint when adding many objective vectors in a single update pass for multi-objective models has been decreased.

17.1.2 Additional Release Notes for 11.0.2

- The interactive shell (`gurobi.sh` and `gurobi.bat`) is deprecated and will be removed in a future release.

17.1.3 Additional Release Notes for 11.0.1

- Pass feasibility tolerance to sub-MIP's for heuristics to improve likelihood to get solutions that meet tolerances
- `grb_rsw --version` now prints full version information
- Improved dynamic handling of workers in tuning tool
- Allow any type of model attribute file to be passed to the tuner via grbtune

17.1.4 Changed in Gurobi 11.0

Linux GNU C library (glibc) dependency

- **Linux x86_64**: The Gurobi Optimizer now requires a minimum glibc version of 2.17. For version 10.0, the minimum required glibc version was 2.3.4.

  The list of supported platforms above takes these changes into account.

17.1.5 New features affecting all APIs

Mixed-Integer Non-Linear Programming (MINLP) Problems

The Gurobi Optimizer can now use *spatial branching* and *outer approximation* to solve models with non-linear functions, instead of using static piecewise-linear approximations. See the discussion of *function constraints with dynamic piecewise-linear approximation* for more information.

Default behavior of NonConvex parameter

The default behavior of the *NonConvex* parameter has changed. Previously, you had to explicitly set this parameter to value 2 if you wanted to solve a model with a non-convex quadratic objective or constraint. Now it will solve such models by default. To revert to the previous behavior, set the parameter to 1.

Copying models between environments

It is now possible to copy a model from one environment to another, using the following new routines or signatures:

- C: *GRBcopymodeltoenv*
- C++: *GRBModel*(const GRBModel& model, const GRBenv& targetenv)
- Java: *GRBModel*(GRBModel model, GRBenv targetenv)
- .NET: *GRBModel*(GRBModel model, GRBenv targetenv)
- Python: model.*copy*(env)

The primary use case for copying models is when performing optimization on multiple, related versions of the same problem on multiple threads. Multi-threading within an environment is not supported.

For Compute Server users, note that you can copy a model from a client to a Compute Server environment, but it is not possible to copy models between two Compute Server environments.

Better control over the concurrent LP optimizer

Option 5 of the *Method* parameter has been deprecated in favor of the new *ConcurrentMethod* parameter. The latter allows you to control which methods are run concurrently with the deterministic (Method=4) or non-deterministic (Method=3) concurrent optimizer. The deprecated setting Method=5 can now be replicated by choosing Method=4 along with ConcurrentMethod=3. To give another example, non-deterministic concurrent execution of the primal and dual simplex algorithms can be selected using Method=3 along with ConcurrentMethod=3.

Change the Threads parameter when resuming optimization

If an optimization is interrupted (e.g., due to a time limit), the user can now modify the Threads parameter in order to change the number of threads to be used when the solving process is resumed with another call to optimize.

Tuning

The distributed tuning can use remote workers in a dynamic way. With the parameter *TuneDynamicJobs* you can control the size of a dynamic set of remote workers that are used in parallel. These workers are used for a limited amount of time and afterwards potentially returned so that they are available for other remote jobs.

Starting from Gurobi 11, we include in the results the first set of parameters used to solve the model (base settings). This result is stored as first setting in the tune results. Hence, to get the best tuned set of parameters, you need to request at least 2 sets (using *TuneResults*) and retrieve the set with index 1.

The tuner now supports the log callback. You can add a log callback to the environment and retrieve all the log messages coming from the tuner.

Piecewise-linear approximation

The default behavior of parameter *FuncPieces*, the main parameter for piecewise-linear approximation of function constraints, is changed. The new default for version 11.0 uses the relative error approach for the approximation, while for version 10.0 or earlier it mainly used the number of function constraints to set the total number of pieces.

New parameters

The following parameters are new in Gurobi 11.0:

- *SolutionTarget* to specify the solution target for LP.
- *FuncNonlinear* to control whether general function constraints shall be treated as nonlinear functions or via piecewise-linear approximation.
- *MixingCut* to control the generation of Mixing Cuts.
- *TuneDynamicJobs* to enable distributed tuning using a dynamic set of workers.
- *TuneUseFilename* to use the model file names as model names during tuning (Command-line only).

17.1.6 Changes to gurobipy

Installation and packaging changes

- `gurobipy` and its `setup.py` file are no longer distributed with the Gurobi installers. `gurobipy` must now be installed into Python environments using pip or conda.
- The `gurobi` conda packages have been updated so that pip can now recognize when `gurobipy` has already been installed into an environment by conda. As a result, using pip in a conda environment to install a package that depends on `gurobipy` (such as gurobi-machinelearning or gurobipy-pandas) no longer leads to a duplicate installation of `gurobipy`.
- Type hints for `gurobipy` are now included in both the pip wheels and conda packages. For Gurobi version 11, users should *not* install the gurobipy-stubs package as it will override the type annotations packaged with `gurobipy`. The `gurobipy-stubs` package will not be maintained for future versions of `gurobipy`.

New classes, methods, and properties

- *SOS* objects have a new `index` property returning the index of the SOS constraint in the model.
- *MConstr* and *MQConstr* objects now implement the class method `fromlist` which has the same behavior as the corresponding method on the *MVar* class.
- New methods *hstack*, *vstack*, and *concatenate* allow matrix-friendly objects to be joined together in the same way as the corresponding numpy functions.
- A new *MGenConstr* class has been added for holding an array of general constraints. For version 11, only the *addGenConstrIndicator* method is able to return objects of this type.
- *Env* objects now have an additional method *getParam* which returns the current value of the given parameter in the environment.

Enhancements to existing methods

- The *Model.optimize* and *Model.computeIIS* methods now accept any Python callable as a callback function. The TSP example code has been updated to demonstrate the use of a callable class.
- The matrix-friendly API is now fully integrated with callback methods: *Model.cbLazy*, *Model.cbCut*, and *Model.cbSetSolution* now accept matrix-friendly API objects.
- When constructing a set of linear constraints using *Model.addMConstr* or *Model.addConstr* with the matrix-friendly API, user-defined constraint names can be passed as a list or ndarray.
- *Model.addGenConstrIndicator* and the overloaded >> syntax for indicator constraints now handle matrix-friendly linear expression objects. This allows indicator constraints to be built in a vectorized manner (including broadcasting behavior).
- Users can now explicitly disable the default environment by setting the environment variable `GUROBIPY_ALLOW_DEFAULTENV` to `0` before starting a Python program. With this setting, environments must be managed explicitly using *Env* objects in user code. Calls to *Model()* without an Env object and global function calls such as *setParam* will raise a `GurobiError` if this setting is used.

Changes that may require updating your code

- *Model.getAttr* and *Model.setAttr* now raise an exception if the modeling objects passed to them do not belong to the model. Previously, the attribute values would be returned or set for a variable on the model with the same index as the modeling object which is typically not the desired behavior.
- A call to *Model.addGenConstrIndicator* using size-1 matrix-friendly modeling objects, which previously returned a *GenConstr* object, will now return a size-1 *MGenConstr*. The constraint name may also change depending on the shape of the result. To revert to the previous behaviour, call `.item()` on matrix-friendly modeling objects passed to this function.
- The *tupledict* now follows Python 3 dictionary semantics: its `keys`, `values`, and `items` methods now return iterable views instead of lists. Importantly, `keys` no longer returns a *tuplelist*. If you need this behavior, you can instead call `gp.tuplelist(td.keys())`.
- *Env.setParam* now raises a `GurobiError` if the user specifies a parameter which does not exist. In previous versions, such calls would print a message but would fail without an exception.
- Gurobi log messages now go to the 'gurobipy' logger instead of 'gurobipy.gurobipy'. If you use Python's logging library to collect Gurobi log messages, handlers should be attached either to the root logger or to `logging.getLogger("gurobipy")`.

- Calling the `sum()` method of an *MVar*, *MLinExpr*, or *MQuadExpr* which contains no elements (i.e. has at least one zero-length dimension) now returns an array of zeros of the appropriate shape instead of raising an exception. This matches the behavior of numpy arrays.
- Passing too many keys (more than the length of the contained tuples) to any of the pattern matching methods (*tuplelist.select*, *tupledict.select*, *tupledict.sum*, and *tupledict.prod*) now raises an `IndexError`. This change almost exclusively affects cases which returned an empty set in previous versions. The exception is where the additional indices are wildcards. i.e. for a tuplelist containing 2-tuples: `tl.select("*", 2, "*")` now raises an exception, while in previous versions it gives the same (non-empty) result as `tl.select("*", 2)`.
- The `gurobi` Python package alias has been removed from the conda packages on all platforms. Any usage of `import gurobi` must be replaced with `import gurobipy`.

Deprecated functionality

If you are upgrading from a previous version of Gurobi, we recommend first running your code with Gurobi 10 and warnings enabled to catch deprecations in `gurobipy`. Fixing these deprecated usages will help to keep compatibility for Gurobi 11 and later versions. Warnings can be enabled by running your code with the `-X dev` or `-W default` flags. See the Python Development Mode or warnings package documentation for further details.

In Gurobi 11, the following usage is deprecated and will be removed in a future version:

- Passing a *tupledict* to the *quicksum* function is deprecated as the result is inconsistent with passing a native Python dictionary to `quicksum`. The *sum* method of the tupledict should be used instead to compute the sum over the values of the tupledict.
- The `iterkeys()`, `itervalues()`, and `iteritems()` methods for *tupledicts* are deprecated. These methods are legacy syntax from Python 2. The corresponding Python 3 methods `keys()`, `values()`, and `items()` now return iterable views and are therefore preferred.
- The `gurobipy.system()` function is deprecated. `os.system()` from the Python standard library should be used instead.
- The `gurobipy.models()` function is deprecated and should no longer be used.

17.1.7 Changes to the Java package

Updates

We've made essential changes in the package structure to allow publishing to Maven Central. Please take note of the following updates:

- **Package Name Change**: The Java package name has been updated from `gurobi` to `com.gurobi.gurobi`. If you are integrating our Java package, ensure to update your import statements accordingly.

17.1.8 Changes to the MATLAB interface

On the macOS platform, the Gurobi mex interface is now also available for native Apple silicon MATLAB (mexmaca64).

17.1.9 Compute Server, Cluster Manager, and Instant Cloud

Detailed release notes for Compute Server, Cluster Manager, and Instant Cloud can be found here

17.2 Supported Platforms for Gurobi 11.0

17.2.1 Supported Platforms

In the tables below, additions and removals since 11.0.0 are highlighted.

11.0.3

11.0.2

11.0.1

11.0.0

Gurobi 11.0.3 supports the following Operating Systems and compilers:

Platform (port)	Operating System	Compiler
Windows 64-bit (win64)	Windows 10, 11, Windows Server 2016, 2019, 2022	Visual Studio 2017-2022[1]
Linux x86-64 64-bit (linux64)	Red Hat Enterprise Linux 8, 9	GCC >= 8.5
	SUSE Enterprise Linux 15	
	Ubuntu 20.04, 22.04, 24.04	
	Amazon Linux 2, 2023	
macOS 64-bit universal2 (macos_universal2)	12 (Monterey), 13 (Ventura), 14 (Sonoma)	Xcode 13/14
Linux arm64 64-bit (armlinux64)	Red Hat Enterprise Linux 8, 9	GCC >= 8.5
	SUSE Enterprise Linux 15	
	Ubuntu 20.04, 22.04, 24.04	
	Amazon Linux 2, 2023	
AIX 64-bit (power64)[2]	AIX 7.2, 7.3	XL C/C++ 9

Gurobi 11.0.3 supports the following language/platform versions:

Language	Version
Python[3]	3.8, 3.9, 3.10, 3.11, 3.12
MATLAB	R2019a-R2023b
R	4.3, 4.4
JDK	8, 11, 17, 21
.NET	6.0, 8.0

[1] Use `gurobi_c++md2017.lib` (e.g.) for C++

[2] Note that Gurobi 11 will be the last supported version for AIX.

Gurobi 11.0.2 supports the following Operating Systems and compilers:

Platform (port)	Operating System	Compiler
Windows 64-bit (win64)	Windows 10, 11, Windows Server 2016, 2019, 2022	Visual Studio 2017-2022[4]
Linux x86-64 64-bit (linux64)	Red Hat Enterprise Linux 8, 9	GCC >= 8.5
	SUSE Enterprise Linux 15	
	Ubuntu 20.04, 22.04, 24.04	
	Amazon Linux 2, 2023	
macOS 64-bit universal2 (macos_universal2)	12 (Monterey), 13 (Ventura), 14 (Sonoma)	Xcode 13/14
Linux arm64 64-bit (armlinux64)	Red Hat Enterprise Linux 8, 9	GCC >= 8.5
	SUSE Enterprise Linux 15	
	Ubuntu 20.04, 22.04, 24.04	
	Amazon Linux 2, 2023	
AIX 64-bit (power64)[5]	AIX 7.2, 7.3	XL C/C++ 9

Gurobi 11.0.2 supports the following language/platform versions:

Language	Version
Python[6]	3.8, 3.9, 3.10, 3.11, 3.12
MATLAB	R2019a-R2023b
R	4.3, 4.4
JDK	8, 11, 17
.NET	6.0, 8.0

Gurobi 11.0.1 supports the following Operating Systems and compilers:

Platform (port)	Operating System	Compiler
Windows 64-bit (win64)	Windows 10, 11, Windows Server 2016, 2019, 2022	Visual Studio 2017-2022[7]
Linux x86-64 64-bit (linux64)	Red Hat Enterprise Linux 8, 9	GCC >= 8.5
	SUSE Enterprise Linux 15	
	Ubuntu 20.04, 22.04	
	Amazon Linux 2	
macOS 64-bit universal2 (macos_universal2)	12 (Monterey), 13 (Ventura), 14 (Sonoma)	Xcode 13/14
Linux arm64 64-bit (armlinux64)	Red Hat Enterprise Linux 8, 9	GCC >= 8.5
	SUSE Enterprise Linux 15	
	Ubuntu 20.04, 22.04	
	Amazon Linux 2	
AIX 64-bit (power64)[8]	AIX 7.2, 7.3	XL C/C++ 9

Gurobi 11.0.1 supports the following language/platform versions:

[3] Due to limited Python support on AIX, no Python libraries are provided for that platform.
[4] Use `gurobi_c++md2017.lib` (e.g.) for C++
[5] Note that Gurobi 11 will be the last supported version for AIX.
[6] Due to limited Python support on AIX, no Python libraries are provided for that platform.
[7] Use `gurobi_c++md2017.lib` (e.g.) for C++
[8] Note that Gurobi 11 will be the last supported version for AIX.

Language	Version
Python[9]	3.8, 3.9, 3.10, 3.11, 3.12
MATLAB	R2019a-R2023b
R	4.3
JDK	8, 11, 17
.NET	6.0

Gurobi 11.0.0 supports the following Operating Systems and compilers:

Platform (port)	Operating System	Compiler
Windows 64-bit (win64)	Windows 10, 11, Windows Server 2016, 2019, 2022	Visual Studio 2017-2022[10]
Linux x86-64 64-bit (linux64)	Red Hat Enterprise Linux 8, 9	GCC >= 8.5
	SUSE Enterprise Linux 15	
	Ubuntu 20.04, 22.04	
	Amazon Linux 2	
macOS 64-bit universal2 (macos_universal2)	12 (Monterey), 13 (Ventura), 14 (Sonoma)	Xcode 13/14
Linux arm64 64-bit (armlinux64)	Red Hat Enterprise Linux 8, 9	GCC >= 8.5
	SUSE Enterprise Linux 15	
	Ubuntu 20.04, 22.04	
	Amazon Linux 2	
AIX 64-bit (power64)[11]	AIX 7.2, 7.3	XL C/C++ 9

Gurobi 11.0.0 supports the following language/platform versions:

Language	Version
Python[12]	3.8, 3.9, 3.10, 3.11, 3.12
MATLAB	R2019a-R2023b
R	4.3
JDK	8, 11, 17
.NET	6.0

17.3 Fixed issues in Gurobi Optimizer 11.0

This page lists the issues fixed in each technical release in the 11.0.x series.

[9] Due to limited Python support on AIX, no Python libraries are provided for that platform.
[10] Use `gurobi_c++md2017.lib` (e.g.) for C++
[11] Note that Gurobi 11 will be the last supported version for AIX.
[12] Due to limited Python support on AIX, no Python libraries are provided for that platform.

17.3.1 Fixed issues in Gurobi 11.0.3

- Fixed numerical issue with an underflow in lifting during presolve
- Fixed issue in tuning tool with objective scaling
- Fixed bug with querying constraint names from Compute Server if names are really long
- Fixed numeric error during conversion of QCPs into standard form
- Fixed numerical issue in singular basis handling of simplex for free variables
- Fixed uninitialized memory read in heuristics when crushing solutions through presolve
- Fixed numerical issue in simplex when applying very small perturbations
- Fixed logging issue with missing header line if simplex solve is resumed

17.3.2 Fixed issues in Gurobi 11.0.2

- Fixed incorrect result after using GRBconverttofixed
- Fixed segmentation fault in barrier ordering for huge models
- Fixed numerical issue with logistic function constraints that lead to wrong infeasibility claim
- Fixed segmentation fault when linearization of Q objective leads to more than 2 billion terms
- Fixed segmentation fault on Windows with Compute Server and piecewise linear objectives during model creation
- Fixed a numerical issue in QP simplex
- Fixed bug with using a wrong solution as forced MIP start for multi-objective models that leads to invalid solutions
- Fixed bug with ModelSense attribute returning garbage after using concurrent LP with SolutionTarget=1
- Fixed segmentation fault with using concurrent environments on Windows
- Fixed wrong solution issue when crossover is skipped for barrier inside concurrent LP with SolutionTarget=1
- Fixed a numerical issue in cover cut lifting that can lead to cutting off an optimal solution
- Fixed segmentation fault with the combination of SolutionTarget=1 and PreDual=1
- Fixed integer overflow in barrier nested dissection ordering that can lead to a segmentation fault
- Fixed bug with reporting a wrong best bound in NoRel heuristic log for maximization problems
- Fixed potential data race condition when multiple Gurobi environments are created from parallel threads
- Fixed issue in gurobipy that setting string-valued attributes fails on 0-dimensional MVar objects
- Fixed potential wrong answer bug in presolve with non-linear constraints and biconnected components
- Fixed performance bug with symmetry computation on models with dense quadratic objectives
- Fixed bug with overshooting the time limit in MIP IIS
- Fixed bug with getting a big violation after symmetry unfolding or uncrushing simplex solution for SolutionTarget=1
- Improved numerics in IIS calculation to reduce chances for producing an IIS that is not irreducible
- Fixed segmentation fault for super long variable names in MPS reader

- Fixed potential segmentation fault in strong branching when LP relaxation was dualized
- Fixed sporadic declaration of optimality of massively sub optimal solution on models with lazy constraints
- Fixed potential nondeterminism in spatial branching for non-convex MINLPs or MIQCPs
- Fixed numerical issue in Euclidean algorithm based presolve reduction
- Fixed bug with sending corrupted data to Cluster Manager on arm64 chips in batch mode

17.3.3 Fixed issues in Gurobi 11.0.1

- Improved numerics in presolve propagation on variables that appear nonlinear terms
- Fixed segmentation fault in LP presolve aggregator
- Fixed rare wrong answer bug with using a wrong cutoff value in presolve
- Fixed numerical issue in in parallel rows reduction that can lead to wrong infeasibility claims
- Fixed bug in dual presolve with fixing unbounded variables to an infinite value
- Fixed numerics in domain propagation of node presolve to avoid wrong answers
- Fixed numerical issue in presolve with fixing variables when using NumericFocus=2 or 3
- Fixed bug with the objective constant being missing in the presolved model obtained my model.presolve()
- Fixed segmentation fault in presolve probing
- Fixed sign issue with calculating unbounded rays for free variables
- Fixed rare bug in simplex with free variables dropping from basis
- Fixed bug in work tracking that can lead to excessive spin time in concurrent simplex
- Fixed performance issue when lazy constraints are involved
- Fixed bug with bogus declaration of infeasibility
- Fixed numerical issue with scaling if lazy constraints are involved
- Fixed bug with NodeLimit=0 not being respected correctly
- Fixed very rare bug with potentially getting non-deterministic behavior in parallel MIP solves
- Fixed numerical issue in a heuristic that can lead to solutions with big violations
- Fixed uninitialized memory read caused by compiler bug on ARM linux64
- Fixed segmentation fault when copying a model with recording into a new environment that has no recording
- Fixed segmentation fault with very long file names used for reading or writing model files
- Fixed bug with reading solution attribute files for Compute Server
- Fixed rare bug in presolve for quadratic constraints
- Fixed very rare sign issue in quadratic constraint to SOC conversion
- Fixed incorrect bound flip in QP simplex that could lead to wrong answers
- Fixed uninitialized memory access in MIQCP presolve
- Fixed bogus declaration of infeasibility or unboundedness in MISOCP presolve
- Fixed segmentation fault when re-solving QPs using warm starts
- Fixed error message regarding wrong sorting of breakpoints in PWL constraints

- Fixed sign bug in translating MIN constraints that can lead to wrong answers
- Fixed numerical issues with sin() and cos() nonlinear functions of global MINLP feature
- Fixed bug in propagating nonlinear constraints of global MINLP feature
- Fixed bug in handling POW constraint of global MINLP feature that could lead to wrong answers
- Fixed bug in propagating nonlinear constraints in global MINLP feature that could lead to solutions with big violations
- Fixed segmentation fault in global MINLP feature after linearizing a quadratic objective
- Fixed segmentation fault with grbtune on Windows
- Fixed automatic time limit computation for distributed tuning
- Fixed small performance issue in the tuner with switching too late to tuning the run time instead of the gap
- Fixed bug with the tuning tool ignoring constraint attributes for the tuning
- Fixed bug with disregarding fixed parameter setting in remote tuning

17.3.4 Fixed issues in Gurobi 11.0.0

Optimizer bug fixes

- Fixed logging from remote worker in Cluster Manager batch mode
- Return error when referencing a constraint in a Column object that is not a linear constraint
- Fixed numerical issue with small variable lower bound and variable upper bound constraints introduced to translate an SOS constraint
- Fixed numerical issues in node presolve that could lead to wrong answers
- Fixed non-deterministic behavior for MIP models without objective function caused by a heuristic running in parallel to the root node
- Fixed wrong answer issue with discarding a slightly violated solution but still pruning the search tree
- Fixed corner case that could lead to wrong declaration of infeasibility for models with piece-wise linear objective function
- Fixed issue in piece-wise linear primal simplex algorithm that can lead to wrong answers
- Fixed wrong answer issue for models that have multiple components after the root cut loop in which a component can be completely fixed
- Fixed bug with user callback returning an error would not terminate the optimization
- Fixed wrong conclusion of unboundedness for MIQCPs
- Fixed infinite loop in simplex in a specific case of a bad basis for numerically unstable problems
- Fixed numerical issue in knapsack cover cut separator that can lead to wrong answers
- Fixed bug in bound propagation of logistic general function constraint
- Fixed numerical issue for very big objective values in barrier SOCP solver that could lead to wrong answers for MIQCPs
- Fixed issue with semi variables with negative lower bounds that appear in general constraints
- Fixed performance issue with probing when presolve can significantly reduce the model size

- Fixed numerical issue in McCormick relaxation for bilinear constraints when coefficients become very small
- Fixed numerical issue in constraint strengthening when very big values are involved
- Fixed issue with incompatible dual node presolve reductions that lead to wrong answers
- Fixed numerical issue with an underflow in node presolve domain propagation that can lead to wrong answers
- Use presos1bigm parameter instead of fixed constant in SOS translations of MIQCPs to avoid numerical issue
- Fixed wrong declaration of convexity for piece-wise linear objectives that leads to wrong answers
- Fixed numerical issue with QP simplex returning wrong objective after running into numerical issue and restarting with different method
- Fixed numerical issue in cut lifting that could produce wrong cuts
- Fixed possible infinite loop in MIQCP solving
- Fixed segmentation fault when interrupting and resuming an LP solve that decided to use the explicit dual problem
- Fixed issue that distributed MIP on multi-objective MIP used one less worker than available
- Fixed possible segmentation fault in dependent row presolve reduction
- Fixed potential segmentation fault for PreQLinearize=2 for quadratic constraints
- Fixed very rare performance issue in LP sifting algorithm

Examples

- Fixed bug in the gc_pwl_func examples that misses to set FuncPieces to 1

Detailed release notes for Compute Server, Cluster Manager, and Instant Cloud can be found here.

CHAPTER

EIGHTEEN

C API REFERENCE

This section documents the Gurobi C interface. This manual begins with a *quick overview* of the functions in the interface, and continues with detailed descriptions of all of the available interface routines.

If you are new to the Gurobi Optimizer, we suggest that you start with the Getting Started Knowledge Base article for general information. This also includes Tutorials for the different Gurobi APIs. Additionally, our Example Tour provides concrete examples of how to use the routines described here. We will point to sections or examples of this tour whenever it fits in this overview.

18.1 C API Overview

18.1.1 Environments

The first step in using the Gurobi C optimizer is to create an environment, using the `GRBloadenv` call. The environment acts as a container for all data associated with a set of optimization runs. You will generally only need one environment in your program, even if you wish to work with multiple optimization models. Once you are done with an environment, you should call `GRBfreeenv` to release the associated resources.

For more advanced use cases, you can use the `GRBemptyenv` routine to create an uninitialized environment and then, programmatically, set all required options for your specific requirements. For further details see the *Environment* section.

18.1.2 Models

You can create one or more optimization models within an environment. A model consists of a set of variables, a linear, quadratic, or piecewise-linear objective function on those variables, and a set of constraints. Each variable has an associated lower bound, upper bound, type (continuous, binary, integer, semi-continuous, or semi-integer), and linear objective coefficient. Each linear constraint has an associated sense (less-than-or-equal, greater-than-or-equal, or equal), and right-hand side value. Refer to *this section* for more information on variables and constraints.

An optimization model may be specified all at once, through the `GRBloadmodel` routine, or built incrementally, by first calling `GRBnewmodel` and then calling `GRBaddvars` to add variables and `GRBaddconstr`, `GRBaddqconstr`, `GRBaddsos`, or any of the *GRBaddgenconstr** methods to add constraints. Models are dynamic entities; you can always add or delete variables or constraints. See Build a model for general guidance or mip1_c.c for a specific example.

Specific variables and constraints are referred to throughout the Gurobi C interface using their indices. Variable indices are assigned as variables are added to the model, in a contiguous fashion. The same is true for constraints. In adherence to C language conventions, indices all start at 0.

We often refer to the *class* of an optimization model. At the highest level, a model can be continuous or discrete, depending on whether the modeling elements present in the model require discrete decisions to be made. Among continuous models...

- A model with a linear objective function, linear constraints, and continuous variables is a *Linear Program (LP)*.
- If the objective is quadratic, the model is a *Quadratic Program (QP)*.
- If any of the constraints are quadratic, the model is a *Quadratically-Constrained Program (QCP)*. We sometimes refer to a few special cases of QCP: QCPs with convex constraints, QCPs with non-convex constraints, *bilinear programs*, and *Second-Order Cone Programs (SOCP)*.
- If any of the constraints are non-linear (chosen from among the available general constraints), the model is a *Non-Linear Program (NLP)*.

A model that contains any integer variables, semi-continuous variables, semi-integer variables, Special Ordered Set (SOS) constraints, or general constraints, is discrete, and is referred to as a *Mixed Integer Program (MIP)*. The special cases of MIP, which are the discrete versions of the continuous models types we've already described, are…

- *Mixed Integer Linear Programs (MILP)*
- *Mixed Integer Quadratic Programs (MIQP)*
- *Mixed Integer Quadratically-Constrained Programs (MIQCP)*
- *Mixed Integer Second-Order Cone Programs (MISOCP)*
- *Mixed Integer Non-Linear Programs (MINLP)*

The Gurobi Optimizer handles all of these model classes. Note that the boundaries between them aren't as clear as one might like, because we are often able to transform a model from one class to a simpler class.

18.1.3 Solving a Model

Once you have built a model, you can call `GRBoptimize` to compute a solution. By default, `GRBoptimize` will use the *concurrent optimizer* to solve LP models, the barrier algorithm to solve QP models with convex objectives and QCP models with convex constraints, and the branch-and-cut algorithm otherwise. The solution is stored as a set of *attributes* of the model. The C interface contains an extensive set of routines for querying these attributes.

The Gurobi algorithms keep careful track of the state of the model, so calls to `GRBoptimize` will only perform further optimization if relevant data has changed since the model was last optimized. If you would like to discard previously computed solution information and restart the optimization from scratch without changing the model, you can call `GRBreset`.

After a MIP model has been solved, you can call `GRBfixmodel` to compute the associated *fixed* model. This model is identical to the original, except that the integer variables are fixed to their values in the MIP solution. If your model contains SOS constraints, some continuous variables that appear in these constraints may be fixed as well. In some applications, it can be useful to compute information on this fixed model (e.g., dual variables, sensitivity information, etc.), although you should be careful in how you interpret this information.

18.1.4 Multiple Solutions, Objectives, and Scenarios

By default, the Gurobi Optimizer assumes that your goal is to find one proven optimal solution to a single model with a single objective function. Gurobi provides the following features that allow you to relax these assumptions:

- *Solution Pool*: Allows you to find more solutions (refer to example poolsearch_c.c).
- *Multiple Scenarios*: Allows you to find solutions to multiple, related models (refer to example multiscenario_c.c).
- *Multiple Objectives*: Allows you to specify multiple objective functions and control the trade-off between them (refer to example multiobj_c.c).

18.1.5 Infeasible Models

You have a few options if a model is found to be infeasible. You can try to diagnose the cause of the infeasibility, attempt to repair the infeasibility, or both. To obtain information that can be useful for diagnosing the cause of an infeasibility, call *GRBcomputeIIS* to compute an Irreducible Inconsistent Subsystem (IIS). This routine can be used for both continuous and MIP models, but you should be aware that the MIP version can be quite expensive. This routine populates a set of IIS attributes.

To attempt to repair an infeasibility, call *GRBfeasrelax* to compute a feasibility relaxation for the model. This relaxation allows you to find a solution that minimizes the magnitude of the constraint violation. You will find more information about this feature in section *Relaxing for Feasibility*. Examples are discussed in Diagnose and cope with infeasibility.

18.1.6 Querying and Modifying Attributes

Most of the information associated with a Gurobi model is stored in a set of attributes. Some attributes are associated with the variables of the model, some with the constraints of the model, and some with the model itself. To give a simple example, solving an optimization model causes the *X* variable attribute to be populated. Attributes such as *X* that are computed by the Gurobi optimizer cannot be modified directly by the user, while others, such as the variable lower bound array (the *LB* attribute) can.

The Gurobi C interface contains an extensive set of routines for querying or modifying attribute values. The exact routine to use for a particular attribute depends on the type of the attribute. As mentioned earlier, attributes can be either variable attributes, constraint attributes, or model attributes. Variable and constraint attributes are arrays, and use a set of array attribute routines. Model attributes are scalars, and use a set of scalar routines. Attribute values can additionally be of type *char*, *int*, *double*, or *string* (really *char* *).

Scalar model attributes are accessed through a set of `GRBget*attr()` routines (e.g., *GRBgetintattr*). In addition, those model attributes that can be set directly by the user (e.g., the objective sense) may be modified through the `GRBset*attr()` routines (e.g., *GRBsetdblattr*).

Array attributes are accessed through three sets of routines. The first set, the `GRBget*attrarray()` routines (e.g., *GRBgetcharattrarray*) return a contiguous sub-array of the attribute array, specified using the index of the first member and the length of the desired sub-array. The second set, the `GRBget*attrelement()` routines (e.g., *GRBgetcharattrelement*) return a single entry from the attribute array. Finally, the `GRBget*attrlist()` routines (e.g., *GRBgetdblattrlist*) retrieve attribute values for a list of indices.

Array attributes that can be set by the user are modified through the `GRBset*attrarray()`, `GRBset*attrelement()`, and `GRBset*attrlist()` routines.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

18.1.7 Additional Model Modification Information

Most modifications to an existing model are done through the attribute interface (e.g., changes to variable bounds, constraint right-hand sides, etc.). The main exceptions are modifications to the constraints themselves, and to the quadratic and piecewise-linear portions of the objective function.

The constraint matrix can be modified in a few ways. The first is to call *GRBchgcoeffs* to change individual matrix coefficients. This routine can be used to modify the value of an existing non-zero, to set an existing non-zero to zero, or to create a new non-zero. The constraint matrix is also modified when you remove constraints (through *GRBdelconstrs*) or variables (through *GRBdelvars*). The non-zero values associated with the deleted constraints or variables are removed along with the constraints or variables themselves.

Quadratic objective terms are added to the objective function using the *GRBaddqpterms* routine. You can add a list of quadratic terms in one call, or you can add terms incrementally through multiple calls. The *GRBdelq* routine allows you to delete all quadratic terms from the model. Note that quadratic models will typically have both quadratic and linear terms. Linear terms are entered and modified through the *Obj* attribute, in the same way that they are handled for models with purely linear objective functions.

If your variables have piecewise-linear objectives, you can specify them using the *GRBsetpwlobj* routine. Call this routine once for each relevant variable. The Gurobi simplex solver includes algorithmic support for convex piecewise-linear objective functions, so for continuous models you should see a substantial performance benefit from using this feature. To clear a previously specified piecewise-linear objective function, simply set the *Obj* attribute on the corresponding variable to 0.

Some examples are discussed in Modify a model.

18.1.8 Lazy Updates

One important item to note about model modification in the Gurobi optimizer is that it is performed in a *lazy* fashion, meaning that modifications don't affect the model immediately. Rather, they are queued and applied later. If your program simply creates a model and solves it, you will probably never notice this behavior. However, if you ask for information about the model before your modifications have been applied, the details of the lazy update approach may be relevant to you.

As we just noted, model modifications (bound changes, right-hand side changes, objective changes, etc.) are placed in a queue. These queued modifications can be applied to the model in three different ways. The first is by an explicit call to *GRBupdatemodel*. The second is by a call to *GRBoptimize*. The third is by a call to *GRBwrite* to write out the model. The first case gives you fine-grained control over when modifications are applied. The second and third make the assumption that you want all pending modifications to be applied before you optimize your model or write it to disk.

Why does the Gurobi interface behave in this manner? There are a few reasons. The first is that this approach makes it much easier to perform multiple modifications to a model, since the model remains unchanged between modifications. The second is that processing model modifications can be expensive, particularly in a Compute Server environment, where modifications require communication between machines. Thus, it is useful to have visibility into exactly when these modifications are applied. In general, if your program needs to make multiple modifications to the model, you should aim to make them in phases, where you make a set of modifications, then update, then make more modifications, then update again, etc. Updating after each individual modification can be extremely expensive.

If you forget to call update, your program won't crash. Your query will simply return the value of the requested data from the point of the last update. If the object you tried to query didn't exist then, you'll get an `INDEX_OUT_OF_RANGE` error instead.

The semantics of lazy updates have changed since earlier Gurobi versions. While the vast majority of programs are unaffected by this change, you can use the *UpdateMode* parameter to revert to the earlier behavior if you run into an issue.

18.1.9 Managing Parameters

The Gurobi Optimizer provides a set of parameters that allow you to control many of the details of the optimization process. Factors like feasibility and optimality tolerances, choices of algorithms, strategies for exploring the MIP search tree, etc., can be controlled by modifying Gurobi parameters before beginning the optimization. Parameters are set using the `GRBset*param()` routines (e.g., *GRBsetintparam*). Current values can be retrieved with the `GRBget*param()` routines (e.g., *GRBgetdblparam*). Parameters can be of type *int*, *double*, or *char* * (string). You can also read a set of parameter settings from a file using *GRBreadparams*, or write the set of changed parameters using *GRBwriteparams*. Refer to the example params_c.c which is considered in Change parameters.

We also include an automated parameter tuning tool that explores many different sets of parameter changes in order to find a set that improves performance. You can call *GRBtunemodel* to invoke the tuning tool on a model. Refer to the *parameter tuning tool* section for more information.

Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use *GRBgetenv* to retrieve the environment associated with a model if you would like to change the parameter value for that model.

18.1.10 Monitoring Progress - Logging and Callbacks

Progress of the optimization can be monitored through Gurobi logging. By default, Gurobi will send output to the screen. A few simple controls are available for modifying the default logging behavior. If you would like to direct output to a file as well as to the screen, specify the log file name in *GRBloadenv* when you create your environment. You can modify the *LogFile* parameter if you wish to redirect the log to a different file after creating the environment. The frequency of logging output can be controlled with the *DisplayInterval* parameter, and logging can be turned off entirely with the *OutputFlag* parameter. A detailed description of the Gurobi log file can be found in the *Logging* section.

More detailed progress monitoring can be done through the Gurobi callback function. The *GRBsetcallbackfunc* routine allows you to install a function that the Gurobi Optimizer will call regularly during the optimization process. You can call *GRBcbget* from within the callback to obtain additional information about the state of the optimization. Refer to the example callback_c.c which is discussed in Callbacks.

18.1.11 Modifying Solver Behavior - Callbacks

Callbacks can also be used to modify the behavior of the Gurobi optimizer. If you call routine *GRBterminate* from within a callback, for example, the optimizer will terminate at the earliest convenient point. Routine *GRBcbsolution* allows you to inject a feasible solution (or partial solution) during the solution of a MIP model. Routines *GRBcbcut* and *GRBcblazy* allow you to add *cutting planes* and *lazy constraints* during a MIP optimization, respectively (refer to the example tsp_c.c). Routine *GRBcbstoponemultiobj* allows you to interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process.

18.1.12 Batch Optimization

Gurobi Compute Server enables programs to offload optimization computations onto dedicated servers. The Gurobi Cluster Manager adds a number of additional capabilities on top of this. One important one, *batch optimization*, allows you to build an optimization model with your client program, submit it to a Compute Server cluster (through the Cluster Manager), and later check on the status of the model and retrieve its solution. You can use a *Batch object* to make it easier to work with batches. For details on batches, please refer to the *Batch Optimization* section.

18.1.13 Error Handling

Most of the Gurobi C library routines return an integer error code. A zero return value indicates that the routine completed successfully, while a non-zero value indicates that an error occurred. The list of possible error return codes can be found in the *Error Codes* table.

When an error occurs, additional information on the error can be obtained by calling *GRBgeterrormsg*.

18.2 Environment Creation and Destruction

int **GRBloadenv**(GRBenv **envP, const char *logfilename)

Create an environment. Optimization models live within an environment, so this is typically the first Gurobi routine called in an application.

This routine will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This routine will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter).

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Return value

A non-zero return value indicates that there was a problem creating the environment. Refer to the *Error Codes* table for a list of possible return values.

Arguments

- **envP** – The location in which the pointer to the newly created environment should be placed.
- **logfilename** – The name of the log file for this environment. May be `NULL` (or an empty string), in which case no log file is created.

int **GRBemptyenv**(GRBenv **envP)

Create an empty environment. Note that you will need to call *GRBstartenv* before you can use this environment.

You should use this routine if you want to set parameters before actually starting the environment. This can be useful if you want to connect to a Compute Server, a Token Server, the Gurobi Instant Cloud, a Cluster Manager or use a WLS license. See the *Environment* Section for more details.

Return value

A non-zero return value indicates that there was a problem creating the environment. Refer to the *Error Codes* table for a list of possible return values.

Arguments

- **envP** – The location in which the pointer to the newly created environment should be placed.

int **GRBstartenv**(GRBenv *env)

Start an empty environment. This routine starts an empty environment created by *GRBemptyenv*. If the environment has already been started, this routine will do nothing. If the routine fails, the environment will have the same state as it had before the call to this function.

This routine will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This routine will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter). After that, it will apply all parameter changes specified by the user prior to this call. Note that this might overwrite parameters set in the license file, or in the `gurobi.env` file, if present.

After all these changes are performed, the code will actually activate the environment, and make it ready to work with models.

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple

environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Return value

A non-zero return value indicates that there was a problem starting the environment. Refer to the *Error Codes* table for a list of possible return values.

Arguments

- **env** – The empty environment to start.

void **GRBfreeenv**(GRBenv *env)

Free an environment that was previously allocated by *GRBloadenv*, and release the associated memory. This routine should be called when an environment is no longer needed. In particular, it should only be called once all models built using the environment have been freed.

Arguments

- **env** – The environment to be freed.

GRBenv ***GRBgetconcurrentenv**(GRBmodel *model, int num)

Create/retrieve a concurrent environment for a model.

This routine provides fine-grained control over the concurrent optimizer. By creating your own concurrent environments and setting appropriate parameters on these environments (e.g., the *Method* parameter), you can control exactly which strategies the concurrent optimizer employs. For example, if you create two concurrent environments, and set *Method* to primal simplex for one and dual simplex for the other, subsequent concurrent optimizer runs will use the two simplex algorithms rather than the default choices.

Note that you must create contiguously numbered concurrent environments, starting with `num=0`. For example, if you want three concurrent environments, they must be numbered 0, 1, and 2.

Once you create concurrent environments, they will be used for every subsequent concurrent optimization on that model. Use *GRBdiscardconcurrentenvs* to revert back to default concurrent optimizer behavior.

Return value

The concurrent environment. A `NULL` return value indicates that there was a problem creating the environment.

Arguments

- **model** – The model for the concurrent environment.
- **num** – The concurrent environment number.

Example

```
GRBenv *env0 = GRBgetconcurrentenv(model, 0);
GRBenv *env1 = GRBgetconcurrentenv(model, 1);
```

GRBenv ***GRBgetmultiobjenv**(GRBmodel *model, int num)

Create/retrieve a multi-objective environment for the optimization pass with the given index. This environment enables fine-grained control over the multi-objective optimization process. Specifically, by changing parameters on this environment, you modify the behavior of the optimization that occurs during the corresponding pass of the multi-objective optimization.

Each multi-objective environment starts with a copy of the current model environment.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Please refer to the discussion on *Combining Blended and Hierarchical Objectives* for information on the optimization passes to solve multi-objective models.

Return value

The environment associated with a given optimization pass when solving the multiobjective model. A NULL return value indicates that there was a problem retrieving the environment.

Arguments

- **model** – The model from where we want to retrieve the multiobjective environment.
- **num** – The optimization pass number, starting from 0.

Example

```
GRBenv *env0 = GRBgetmultiobjenv(model,0);
GRBenv *env1 = GRBgetmultiobjenv(model,1);

GRBsetintparam(env0, "Method", 2);
GRBsetintparam(env1, "Method", 1);

GRBoptimize(model);

GRBdiscardmultiobjenvs(model);
```

void **GRBdiscardconcurrentenvs**(GRBmodel *model)

Discard concurrent environments for a model.

The concurrent environments created by *GRBgetconcurrentenv* will be used by every subsequent call to the concurrent optimizer until the concurrent environments are discarded.

Arguments

- **model** – The model for the concurrent environment.

Example

```
GRBdiscardconcurrentenvs(model);
```

void **GRBdiscardmultiobjenvs**(GRBmodel *model)

Discard all multi-objective environments associated with the model, thus restoring multi objective optimization to its default behavior.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Arguments

- **model** – The model in which all multi objective environments will be discarded.

Example

```
GRBenv *env0 = GRBgetmultiobjenv(model,0);
GRBenv *env1 = GRBgetmultiobjenv(model,1);

GRBsetintparam(env0, "Method", 2);
GRBsetintparam(env1, "Method", 1);

GRBoptimize(model);

GRBdiscardmultiobjenvs(model);
```

18.3 Model Creation and Modification

Use the functions in this section to create models, populate or modify them with variables and constraints, and finally free them again.

int **GRBloadmodel**(GRBenv *env, GRBmodel **modelP, const char *Pname, int numvars, int numconstrs, int objsense, double objcon, double *obj, char *sense, double *rhs, int *vbeg, int *vlen, int *vind, double *vval, double *lb, double *ub, char *vtype, const char **varnames, const char **constrnames)

Create a new optimization model, using the provided arguments to initialize the model data (objective function, variable bounds, constraint matrix, etc.). The model is then ready for optimization, or for modification (e.g., addition of variables or constraints, changes to variable types or bounds, etc.).

If your constraint matrix may contain more than 2 billion non-zero values, you should consider using the *GRBXloadmodel* variant of this routine.

Return value

A non-zero return value indicates that a problem occurred while creating the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment in which the new model should be created. Note that the new model gets a copy of this environment, so subsequent modifications to the original environment (e.g., parameter changes) won't affect the new model. Use *GRBgetenv* to modify the environment associated with a model.
- **modelP** – The location in which the pointer to the newly created model should be placed.
- **Pname** – The name of the model.
- **numvars** – The number of variables in the model.
- **numconstrs** – The number of constraints in the model.
- **objsense** – The sense of the objective function. Allowed values are 1 (minimization) or -1 (maximization).
- **objcon** – Constant objective offset.
- **obj** – Objective coefficients for the new variables. This argument can be `NULL`, in which case the objective coefficients are set to `0.0`.
- **sense** – The senses of the new constraints. Options are `'='` (equal), `'<'` (less-than-or-equal), or `'>'` (greater-than-or-equal). You can also use constants `GRB_EQUAL`, `GRB_LESS_EQUAL`, or `GRB_GREATER_EQUAL`.
- **rhs** – Right-hand side values for the new constraints. This argument can be `NULL` if you are not adding any constraint.
- **vbeg** – Constraint matrix non-zero values are passed into this routine in Compressed Sparse Column (CSC) format. Each column in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the constraint index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each variable in the model has a `vbeg` and `vlen` value, indicating the start position of the non-zeros for that variable in the `vind` and `vval` arrays, and the number of non-zero values for that variable, respectively. Thus, for example, if `vbeg[2] = 10` and `vlen[2] = 2`, that would indicate that variable 2 has two non-zero values associated with it. Their constraint indices can be found in `vind[10]` and `vind[11]`, and the numerical values for those non-zeros can be found in

vval[10] and vval[11]. Note that the columns of the matrix must be ordered from first to last, implying that the values in vbeg must be non-decreasing.

- **vlen** – Number of constraint matrix non-zero values associated with each variable. See the description of the vbeg argument for more information.
- **vind** – Constraint indices associated with non-zero values. See the description of the vbeg argument for more information.
- **vval** – Numerical values associated with constraint matrix non-zeros. See the description of the vbeg argument for more information.
- **lb** – Lower bounds for the new variables. This argument can be NULL, in which case all variables get lower bounds of 0.0.
- **ub** – Upper bounds for the new variables. This argument can be NULL, in which case all variables get infinite upper bounds.
- **vtype** – Types for the variables. Options are GRB_CONTINUOUS, GRB_BINARY, GRB_INTEGER, GRB_SEMICONT, or GRB_SEMIINT. This argument can be NULL, in which case all variables are assumed to be continuous.
- **varnames** – Names for the new variables. This argument can be NULL, in which case all variables are given default names.
- **constrnames** – Names for the new constraints. This argument can be NULL, in which case all constraints are given default names.

Important: We recommend that you build a model one constraint or one variable at a time, using *GRBaddconstr* or *GRBaddvar*, rather than using this routine to load the entire constraint matrix at once. It is much simpler, less error prone, and it introduces no significant overhead.

Example

```
/* maximize    x +   y + 2 z
   subject to  x + 2 y + 3 z <= 4
               x +   y       >= 1
   x, y, z binary */

int    vars    = 3;
int    constrs = 2;
int    vbeg[]  = {0, 2, 4};
int    vlen[]  = {2, 2, 1};
int    vind[]  = {0, 1, 0, 1, 0};
double vval[]  = {1.0, 1.0, 2.0, 1.0, 3.0};
double obj[]   = {1.0, 1.0, 2.0};
char   sense[] = {GRB_LESS_EQUAL, GRB_GREATER_EQUAL};
double rhs[]   = {4.0, 1.0};
char   vtype[] = {GRB_BINARY, GRB_BINARY, GRB_BINARY};

error = GRBloadmodel(env, &model, "example", vars, constrs, -1, 0.0,
                     obj, sense, rhs, vbeg, vlen, vind, vval,
                     NULL, NULL, vtype, NULL, NULL);
```

int **GRBnewmodel**(GRBenv *env, GRBmodel **modelP, const char *Pname, int numvars, double *obj, double *lb, double *ub, char *vtype, const char **varnames)

Create a new optimization model. This routine allows you to specify an initial set of variables (with objective coefficients, bounds, types, and names), but the initial model will have no constraints. Constraints can be added later with *GRBaddconstr* or *GRBaddconstrs*.

Return value

A non-zero return value indicates that a problem occurred while creating the new model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment in which the new model should be created. Note that the new model will get a copy of this environment, so subsequent modifications to the original environment (e.g., parameter changes) won't affect the new model. Use *GRBgetenv* to modify the environment associated with a model.
- **modelP** – The location in which the pointer to the new model should be placed.
- **Pname** – The name of the model.
- **numvars** – The number of variables in the model.
- **obj** – Objective coefficients for the new variables. This argument can be NULL, in which case the objective coefficients are set to 0.0.
- **lb** – Lower bounds for the new variables. This argument can be NULL, in which case all variables get lower bounds of 0.0.
- **ub** – Upper bounds for the new variables. This argument can be NULL, in which case all variables get infinite upper bounds.
- **vtype** – Types for the variables. Options are GRB_CONTINUOUS, GRB_BINARY, GRB_INTEGER, GRB_SEMICONT, or GRB_SEMIINT. This argument can be NULL, in which case all variables are assumed to be continuous.
- **varnames** – Names for the new variables. This argument can be NULL, in which case all variables are given default names.

Example

```
double obj[] = {1.0, 1.0};
char *names[] = {"var1", "var2"};
error = GRBnewmodel(env, &model, "New", 2, obj, NULL, NULL, NULL,␣
↪names);
```

GRBmodel ***GRBcopymodel**(GRBmodel *model)

Create a copy of an existing model.

Note that pending updates will not be applied to the model, so you should call *GRBupdatemodel* before copying if you would like those to be included in the copy.

Return value

A copy of the input model. A NULL return value indicates that a problem was encountered.

Arguments

- **model** – The model to copy.

Example

```
GRBupdatemodel(orig); /* if you have unstaged changes in orig */
GRBmodel *copy = GRBcopymodel(orig);
```

int **GRBcopymodeltoenv**(GRBmodel *model, GRBenv *targetenv, GRBmodel **resultP)

Copy an existing model to a different environment. Multiple threads can not work simultaneously within the same environment. Copies of models must therefore reside in different environments for multiple threads to operate on them simultaneously.

Note that this method itself is not thread safe, so you should either call it from the main thread or protect access to it with a lock.

Note that pending updates will not be applied to the model, so you should call *GRBupdatemodel* before copying if you would like those to be included in the copy.

For Compute Server users, note that you can copy a model from a client to a Compute Server environment, but it is not possible to copy models from a Compute Server environment to another (client or Compute Server) environment.

Return value

A non-zero return value indicates that a problem occurred while copying the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to copy.
- **targetenv** – The environment to copy the model into.
- **resultP** – The resulting model copy.

Example

```
error = GRBcopymodeltoenv(orig, env2, &copy);
```

int **GRBaddconstr**(GRBmodel *model, int numnz, int *cind, double *cval, char sense, double rhs, const char *constrname)

Add a new linear constraint to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while adding the constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new constraint should be added.
- **numnz** – The number of non-zero coefficients in the new constraint.
- **cind** – Variable indices for non-zero values in the new constraint.
- **cval** – Numerical values for non-zero values in the new constraint.
- **sense** – Sense for the new constraint. Options are GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL.
- **rhs** – Right-hand side value for the new constraint.

- **constrname** – Name for the new constraint. This argument can be NULL, in which case the constraint is given a default name.

Example

```
int    ind[] = {1, 3, 4};
double val[] = {1.0, 2.0, 1.0};
/* x1 + 2 x3 + x4 = 1 */
error = GRBaddconstr(model, 3, ind, val, GRB_EQUAL, 1.0, "New");
```

int **GRBaddconstrs**(GRBmodel *model, int numconstrs, int numnz, int *cbeg, int *cind, double *cval, char *sense, double *rhs, const char **constrnames)

Add new linear constraints to a model.

Note that, due to our lazy update approach, the new constraints won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

We recommend that you build your model one constraint at a time (using *GRBaddconstr*), since it introduces no significant overhead and we find that it produces simpler code. Feel free to use this routine if you disagree, though.

If your constraint matrix may contain more than 2 billion non-zero values, you should consider using the *GRBXaddconstrs* variant of this routine.

Return value

A non-zero return value indicates that a problem occurred while adding the constraints. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new constraints should be added.
- **numconstrs** – The number of new constraints to add.
- **numnz** – The total number of non-zero coefficients in the new constraints.
- **cbeg** – Constraint matrix non-zero values are passed into this routine in Compressed Sparse Row (CSR) format by this routine. Each constraint in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the variable index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each new constraint has an associated `cbeg` value, indicating the start position of the non-zeros for that constraint in the `cind` and `cval` arrays. This routine requires that the non-zeros for constraint `i` immediately follow those for constraint `i-1` in `cind` and `cval`. Thus, `cbeg[i]` indicates both the index of the first non-zero in constraint `i` and the end of the non-zeros for constraint `i-1`. To give an example of how this representation is used, consider a case where `cbeg[2] = 10` and `cbeg[3] = 12`. This would indicate that constraint 2 has two non-zero values associated with it. Their variable indices can be found in `cind[10]` and `cind[11]`, and the numerical values for those non-zeros can be found in `cval[10]` and `cval[11]`.
- **cind** – Variable indices associated with non-zero values. See the description of the `cbeg` argument for more information.
- **cval** – Numerical values associated with constraint matrix non-zeros. See the description of the `cbeg` argument for more information.
- **sense** – Sense for the new constraints. Options are `GRB_LESS_EQUAL`, `GRB_EQUAL`, or `GRB_GREATER_EQUAL`.

- **rhs** – Right-hand side values for the new constraints. This argument can be NULL, in which case the right-hand side values are set to 0.0.
- **constrnames** – Names for the new constraints. This argument can be NULL, in which case all constraints are given default names.

int **GRBaddgenconstrMax**(GRBmodel *model, const char *name, int resvar, int nvars, const int *vars, double constant)

Add a new *general constraint* of type GRB_GENCONSTR_MAX to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A MAX constraint $r = \max\{x_1, \ldots, x_n, c\}$ states that the resultant variable r should be equal to the maximum of the operand variables $x_1, \ldots, x_n$ and the constant c.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **resvar** – The index of the resultant variable r whose value will be equal to the max of the other variables.
- **nvars** – The number n of operand variables over which the max will be taken.
- **vars** – An array containing the indices of the operand variables x_j over which the max will be taken.
- **constant** – An additional operand that allows you to include a constant c among the arguments of the max operation.

Example

```
/* x5 = max(x1, x3, x4, 2.0) */
int ind[] = {1, 3, 4};
error = GRBaddgenconstrMax(model, "maxconstr", 5,
                           3, ind, 2.0);
```

int **GRBaddgenconstrMin**(GRBmodel *model, const char *name, int resvar, int nvars, const int *vars, double constant)

Add a new *general constraint* of type GRB_GENCONSTR_MIN to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A MIN constraint $r = \min\{x_1, \ldots, x_n, c\}$ states that the resultant variable r should be equal to the minimum of the operand variables $x_1, \ldots, x_n$ and the constant c.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **resvar** – The index of the resultant variable r whose value will be equal to the min of the other variables.
- **nvars** – The number n of operand variables over which the min will be taken.
- **vars** – An array containing the indices of the operand variables x_j over which the min will be taken.
- **constant** – An additional operand that allows you to include a constant c among the arguments of the min operation.

Example

```
/* x5 = min(x1, x3, x4, 2.0) */
int ind[] = {1, 3, 4};
error = GRBaddgenconstrMin(model, "minconstr", 5,
                           3, ind, 2.0);
```

int **GRBaddgenconstrAbs**(GRBmodel *model, const char *name, int resvar, int argvar)

Add a new *general constraint* of type GRB_GENCONSTR_ABS to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

An ABS constraint $r = \text{abs}\{x\}$ states that the resultant variable r should be equal to the absolute value of the argument variable x.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **resvar** – The index of the resultant variable r whose value will be to equal the absolute value of the argument variable.
- **argvar** – The index of the argument variable x for which the absolute value will be taken.

Example

```
/* x5 = abs(x1) */
error = GRBaddgenconstrAbs(model, "absconstr", 5, 1);
```

int **GRBaddgenconstrAnd**(GRBmodel *model, const char *name, int resvar, int nvars, const int *vars)

Add a new *general constraint* of type GRB_GENCONSTR_AND to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

An AND constraint $r = \text{and}\{x_1, \ldots, x_n\}$ states that the binary resultant variable r should be 1 if and only if all of the operand variables $x_1, \ldots, x_n$ are equal to 1. If any of the operand variables is 0, then the resultant should be 0 as well.

Note that all variables participating in such a constraint will be forced to be binary, independent of how they were created.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **resvar** – The index of the binary resultant variable r whose value will be equal to the AND concatenation of the other variables.
- **nvars** – The number n of binary operand variables over which the AND will be taken.
- **vars** – An array containing the indices of the binary operand variables x_j over which the AND concatenation will be taken.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Example

```
/* x5 = and(x1, x3, x4) */
int ind[] = {1, 3, 4};
error = GRBaddgenconstrAnd(model, "andconstr", 5, 3, ind);
```

int **GRBaddgenconstrOr**(GRBmodel *model, const char *name, int resvar, int nvars, const int *vars)

Add a new *general constraint* of type GRB_GENCONSTR_OR to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

An OR constraint $r = \text{or}\{x_1, \ldots, x_n\}$ states that the binary resultant variable r should be 1 if and only if any of the operand variables $x_1, \ldots, x_n$ is equal to 1. If all operand variables are 0, then the resultant should be 0 as well.

Note that all variables participating in such a constraint will be forced to be binary, independent of how they were created.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **resvar** – The index of the binary resultant variable r whose value will be equal to the OR concatenation of the other variables.
- **nvars** – The number n of binary operand variables over which the OR will be taken.
- **vars** – An array containing the indices of the binary operand variables x_j over which the OR concatenation will be taken.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Example

```
/* x5 = or(x1, x3, x4) */
int ind[] = {1, 3, 4};
error = GRBaddgenconstrOr(model, "orconstr", 5, 3, ind);
```

int **GRBaddgenconstrNorm**(GRBmodel *model, const char *name, int resvar, int nvars, const int *vars, double which)

Add a new *general constraint* of type GRB_GENCONSTR_NORM to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A NORM constraint $r = \text{norm}\{x_1, \ldots, x_n\}$ states that the resultant variable r should be equal to the vector norm of the argument vector $x_1, \ldots, x_n$.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **resvar** – The index of the resultant variable r whose value will be equal to the NORM of the other variables.
- **nvars** – The number n of operand variables over which the NORM will be taken.
- **vars** – An array containing the indices of the operand variables x_j over which the NORM will be taken. Note that this array may not contain duplicates.
- **which** – Which norm to use. Options are 0, 1, 2, and GRB_INFINITY.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Example

```
/* x5 = 2-norm(x1, x3, x4) */
int ind[] = {1, 3, 4};
error = GRBaddgenconstrNorm(model, "orconstr", 5, 3, ind, 2.0);
```

int **GRBaddgenconstrIndicator**(GRBmodel *model, const char *name, int binvar, int binval, int nvars, const int *ind, const double *val, char sense, double rhs)

Add a new *general constraint* of type GRB_GENCONSTR_INDICATOR to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

An INDICATOR constraint $z = f \rightarrow a^T x \leq b$ states that if the binary indicator variable z is equal to f, where $f \in \{0, 1\}$, then the linear constraint $a^T x \leq b$ should hold. On the other hand, if $z = 1 - f$, the linear constraint may be violated. The sense of the linear constraint can also be specified to be "$=$" or "$\geq$".

Note that the indicator variable z of a constraint will be forced to be binary, independent of how it was created.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **binvar** – The index of the binary indicator variable z.
- **binval** – The value f for the binary indicator variable that would force the linear constraint to be satisfied (0 or 1).
- **nvars** – The number n of non-zero coefficients in the linear constraint triggered by the indicator.
- **ind** – Indices for the variables x_j with non-zero values in the linear constraint.
- **val** – Numerical values for non-zero values a_j in the linear constraint.
- **sense** – Sense for the linear constraint. Options are GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL.
- **rhs** – Right-hand side value for the linear constraint.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Example

```
/* x7 = 1 -> x1 + 2 x3 + x4 = 1 */
int    ind[] = {1, 3, 4};
double val[] = {1.0, 2.0, 1.0};
error = GRBaddgenconstrIndicator(model, NULL, 7, 1,
                                 3, ind, val, GRB_EQUAL, 1.0);
```

int **GRBaddgenconstrPWL**(GRBmodel *model, const char *name, int xvar, int yvar, int npts, double *xpts, double *ypts)

Add a new *general constraint* of type GRB_GENCONSTR_PWL to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A piecewise-linear (PWL) constraint states that the relationship $y = f(x)$ must hold between variables x and y, where f is a piecewise-linear function. The breakpoints for f are provided as arguments. Refer to the description of *piecewise-linear objectives* for details of how piecewise-linear functions are defined.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.

- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **npts** – The number of points that define the piecewise-linear function.
- **xpts** – The x values for the points that define the piecewise-linear function. Must be in non-decreasing order.
- **ypts** – The y values for the points that define the piecewise-linear function.

Example

```
double xpts[] = {1, 3, 5};
double ypts[] = {1, 2, 4};
error = GRBaddgenconstr(model, "pwl", xvar, yvar, 3, x, y);
```

int **GRBaddgenconstrPoly**(GRBmodel *model, const char *name, int xvar, int yvar, int plen, double *p, const char *options)

Add a new *general constraint* of type GRB_GENCONSTR_POLY to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A polynomial function constraint states that the relationship $y = p_0 x^d + p_1 x^{d-1} + ... + p_{d-1} x + p_d$ should hold between variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **plen** – The length of coefficient array p. If x^d is the highest power term, then plen should be $d + 1$.
- **p** – The coefficients for the polynomial function (starting with the coefficient for the highest power).
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Example

```
/* y = 3 x^4 + 7 x + 3 = 3 x^4 + 0 x^3 + 0 x^2 + 7 x + 3 */
int plen = 5;
double p[] = {3, 0, 0, 7, 3};
error = GRBaddgenconstrPoly(model, "poly", xvar, yvar, 5, p, "");
```

int **GRBaddgenconstrExp**(GRBmodel *model, const char *name, int xvar, int yvar, const char *options)

Add a new *general constraint* of type GRB_GENCONSTR_EXP to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A natural exponential function constraint states that the relationship $y = \exp(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Example

```
/* y = exp(x) */
error = GRBaddgenconstrExp(model, "exp", xvar, yvar, "");
```

int **GRBaddgenconstrExpA**(GRBmodel *model, const char *name, int xvar, int yvar, double a, const char *options)

Add a new general constraint of type GRB_GENCONSTR_EXPA to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

An exponential function constraint states that the relationship $y = a^x$ should hold for variables x and y, where $a > 0$ is the (constant) base.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **a** – The base of the function, $a > 0$.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Example

```
/* y = 3^x */
error = GRBaddgenconstrExpA(model, "expa", xvar, yvar, 3.0, "");
```

int **GRBaddgenconstrLog**(GRBmodel *model, const char *name, int xvar, int yvar, const char *options)

Add a new *general constraint* of type GRB_GENCONSTR_LOG to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A natural logarithmic function constraint states that the relationship $y = log(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Example

```
/* y = log(x) */
error = GRBaddgenconstrLog(model, "log", xvar, yvar, "FuncPieces=-1␣
↪FuncPieceError=0.001");
```

int **GRBaddgenconstrLogA**(GRBmodel *model, const char *name, int xvar, int yvar, double a, const char *options)

Add a new *general constraint* of type GRB_GENCONSTR_LOGA to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A logarithmic function constraint states that the relationship $y = log_a(x)$ should hold for variables x and y, where $a > 0$ is the (constant) base.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **a** – The base of the function, $a > 0$.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Example

```
/* y = log_10(x) */
error = GRBaddgenconstrLogA(model, "loga", xvar, yvar, 10.0, "");
```

int **GRBaddgenconstrLogistic**(GRBmodel *model, const char *name, int xvar, int yvar, const char *options)

Add a new *general constraint* of type GRB_GENCONSTR_LOGISTIC to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A logistic function constraint states that the relationship $y = \frac{1}{1+e^{-x}}$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Example

```
/* y = 1 / (1 + exp(-x)) */
error = GRBaddgenconstrLogistic(model, "logistic", xvar, yvar, "");
```

int **GRBaddgenconstrPow**(GRBmodel *model, const char *name, int xvar, int yvar, double a, const char *options)

Add a new *general constraint* of type GRB_GENCONSTR_POW to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A power function constraint states that the relationship $y = x^a$ should hold for variables x and y, where a is the (constant) exponent.

If the exponent a is negative, the lower bound on x must be strictly positive. If the exponent isn't an integer, the lower bound on x must be non-negative.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **a** – The exponent of the function.

- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Example

```
/* y = sqrt(x) */
error = GRBaddgenconstrPow(model, "pow", xvar, yvar, 0.5, "");
```

int **GRBaddgenconstrSin**(GRBmodel *model, const char *name, int xvar, int yvar, const char *options)

Add a new *general constraint* of type GRB_GENCONSTR_SIN to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A sine function constraint states that the relationship $y = sin(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Example

```
/* y = sin(x) */
error = GRBaddgenconstrSin(model, "sin", xvar, yvar, "");
```

int **GRBaddgenconstrCos**(GRBmodel *model, const char *name, int xvar, int yvar, const char *options)

Add a new *general constraint* of type GRB_GENCONSTR_COS to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A cosine function constraint states that the relationship $y = cos(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *Func-*

PieceError, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Example

```
/* y = cos(x) */
error = GRBaddgenconstrCos(model, "cos", xvar, yvar, "FuncPieces=-2");
```

int **GRBaddgenconstrTan**(GRBmodel *model, const char *name, int xvar, int yvar, const char *options)

Add a new *general constraint* of type GRB_GENCONSTR_TAN to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A tangent function constraint states that the relationship $y = tan(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Return value

A non-zero return value indicates that a problem occurred while adding the general constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new general constraint should be added.
- **name** – Name for the new general constraint. This argument can be NULL, in which case the constraint is given a default name.
- **xvar** – The index of variable x.
- **yvar** – The index of variable y.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Example

```
/* y = tan(x) */
error = GRBaddgenconstrTan(model, "tan", xvar, yvar, "");
```

int **GRBdelgenconstrs**(GRBmodel *model, int numdel, int *ind)

Delete a list of general constraints from an existing model.

Note that, due to our lazy update approach, the general constraints won't actually be removed until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

In addition, note that this function will return an error if you try to delete a general constraint that has been added to the model *after* the last call to one of these three functions above.

Return value

A non-zero return value indicates that a problem occurred while deleting the constraints. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to modify.
- **numdel** – The number of general constraints to remove.
- **ind** – The indices of the general constraints to remove.

Example

```
int first_four[] = {0, 1, 2, 3};
error = GRBdelgenconstrs(model, 4, first_four);
```

int **GRBaddqconstr**(GRBmodel *model, int numlnz, int *lind, double *lval, int numqnz, int *qrow, int *qcol, double *qval, char sense, double rhs, const char *constrname)

Add a new quadratic constraint to a model.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

A quadratic constraint consists of a set of quadratic terms, a set of linear terms, a sense, and a right-hand side value: $x^T Q x + q^T x \leq b$. The quadratic terms are input through the `numqnz`, `qrow`, `qcol`, and `qval` arguments, and the linear terms are input through the `numlnz`, `lind`, and `lval` arguments.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Return value

A non-zero return value indicates that a problem occurred while adding the quadratic constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new constraint should be added.
- **numlnz** – The number of linear terms in the new quadratic constraint.

- **lind** – Variable indices associated with linear terms.
- **lval** – Numerical values associated with linear terms.
- **numqlnz** – The number of quadratic terms in the new quadratic constraint.
- **qrow** – Row indices associated with quadratic terms. A quadratic term is represented using three values: a pair of indices (stored in `qrow` and `qcol`), and a coefficient (stored in `qval`). The associated arguments arrays provide the corresponding values for each quadratic term. To give an example, if you wish to input quadratic terms $2x_0^2 + x_0x_1 + x_1^2$, you would call this routine with `numqnz=3`, `qrow[] = {0, 0, 1}`, `qcol[] = {0, 1, 1}`, and `qval[] = {2.0, 1.0, 1.0}`.
- **qcol** – Column indices associated with quadratic terms. See the description of the `qrow` argument for more information.
- **qval** – Numerical values associated with quadratic terms. See the description of the `qrow` argument for more information.
- **sense** – Sense for the new quadratic constraint. Options are `GRB_LESS_EQUAL`, `GRB_EQUAL`, or `GRB_GREATER_EQUAL`.
- **rhs** – Right-hand side value for the new quadratic constraint.
- **constrname** – Name for the new quadratic constraint. This argument can be `NULL`, in which case the constraint is given a default name.

Example

```
int    lind[] = {1, 2};
double lval[] = {2.0, 1.0};
int    qrow[] = {0, 0, 1};
int    qcol[] = {0, 1, 1};
double qval[] = {2.0, 1.0, 1.0};
/* 2 x0^2 + x0 x1 + x1^2 + 2 x1 + x2 <= 1 */
error = GRBaddqconstr(model, 2, lind, lval, 3, qrow, qcol, qval,
                      GRB_LESS_EQUAL, 1.0, "New");
```

int **GRBaddqpterms**(GRBmodel *model, int numqnz, int *qrow, int *qcol, double *qval)

Add new quadratic objective terms into an existing model. Note that new terms are (numerically) added into existing terms, and that adding a term in row `i` and column `j` is equivalent to adding a term in row `j` and column `i`. You can add all quadratic objective terms in a single call, or you can add them incrementally in multiple calls.

Note that, due to our lazy update approach, the new quadratic terms won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

To build an objective that contains both linear and quadratic terms, use this routine to add the quadratic terms and use the *Obj* attribute to add the linear terms.

If you wish to change a quadratic term, you can either add the difference between the current term and the desired term using this routine, or you can call *GRBdelq* to delete all quadratic terms, and then rebuild your new quadratic objective from scratch.

Return value

A non-zero return value indicates that a problem occurred while adding the quadratic terms. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new quadratic objective terms should be added.
- **numqnz** – The number of new quadratic objective terms to add.
- **qrow** – Row indices associated with quadratic terms. A quadratic term is represented using three values: a pair of indices (stored in `qrow` and `qcol`), and a coefficient (stored in `qval`). The three argument arrays provide the corresponding values for each quadratic term. To give an example, to represent $2x_0^2 + x_0x_1 + x_1^2$, you would have `numqnz=3`, `qrow[] = {0, 0, 1}`, `qcol[] = {0, 1, 1}`, and `qval[] = {2.0, 1.0, 1.0}`.
- **qcol** – Column indices associated with quadratic terms. See the description of the `qrow` argument for more information.
- **qval** – Numerical values associated with quadratic terms. See the description of the `qrow` argument for more information.

Important: Note that building quadratic objectives requires some care, particularly if you are migrating an application from another solver. Some solvers require you to specify the entire Q matrix, while others only accept the lower triangle. In addition, some solvers include an implicit 0.5 multiplier on Q, while others do not. The Gurobi interface is built around quadratic terms, rather than a Q matrix. If your quadratic objective contains a term `2 x y`, you can enter it as a single term, `2 x y`, or as a pair of terms, `x y` and `y x`.

Example

```
int    qrow[] = {0, 0, 1};
int    qcol[] = {0, 1, 1};
double qval[] = {2.0, 1.0, 3.0};
/* minimize 2 x^2 + x*y + 3 y^2 */
error = GRBaddqpterms(model, 3, qrow, qcol, qval);
```

int **GRBaddrangeconstr**(GRBmodel *model, int numnz, int *cind, double *cval, double lower, double upper, const char *constrname)

Add a new range constraint to a model. A range constraint states that the value of the input expression must be between the specified `lower` and `upper` bounds in any solution.

Note that, due to our lazy update approach, the new constraint won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while adding the constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new constraint should be added.
- **numnz** – The number of non-zero coefficients in the linear expression.
- **cind** – Variable indices for non-zero values in the linear expression.
- **cval** – Numerical values for non-zero values in the linear expression.
- **lower** – Lower bound on linear expression.
- **upper** – Upper bound on linear expression.

- **constrname** – Name for the new constraint. This argument can be NULL, in which case the constraint is given a default name.

Important: Note that adding a range constraint to the model adds both a new constraint and a new variable. If you are keeping a count of the variables in the model, remember to add one whenever you add a range.

Important: Note also that range constraints are stored internally as equality constraints. We use the extra variable that is added with a range constraint to capture the range information. Thus, the *Sense* attribute on a range constraint will always be GRB_EQUAL. In particular introducing a range constraint

---

$$L \leq a^T x \leq U$$

is equivalent to adding a slack variable s and the following constraints

$$\begin{aligned} a^T x - s &= L \\ 0 \leq s &\leq U - L. \end{aligned}$$

Example

```
int    ind[] = {1, 3, 4};
double val[] = {1.0, 2.0, 3.0};
/* 1 <= x1 + 2 x3 + 3 x4 <= 2 */
error = GRBaddrangeconstr(model, 3, ind, val, 1.0, 2.0, "NewRange");
```

int **GRBaddrangeconstrs**(GRBmodel *model, int numconstrs, int numnz, int *cbeg, int *cind, double *cval, double *lower, double *upper, const char **constrnames)

Add new range constraints to a model. A range constraint states that the value of the input expression must be between the specified lower and upper bounds in any solution.

Note that, due to our lazy update approach, the new constraints won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

If your constraint matrix may contain more than 2 billion non-zero values, you should consider using the *GRBXaddrangeconstrs* variant of this routine.

Return value

A non-zero return value indicates that a problem occurred while adding the constraints. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new constraints should be added.
- **numconstrs** – The number of new constraints to add.
- **numnz** – The total number of non-zero coefficients in the new constraints.
- **cbeg** – Constraint matrix non-zero values are passed into this routine in Compressed Sparse Row (CSR) format by this routine. Each constraint in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the variable index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each new constraint has an associated cbeg value, indicating the start position of the non-zeros for

that constraint in the `cind` and `cval` arrays. This routine requires that the non-zeros for constraint `i` immediately follow those for constraint `i-1` in `cind` and `cval`. Thus, `cbeg[i]` indicates both the index of the first non-zero in constraint `i` and the end of the non-zeros for constraint `i-1`. To give an example of how this representation is used, consider a case where `cbeg[2] = 10` and `cbeg[3] = 12`. This would indicate that constraint 2 has two non-zero values associated with it. Their variable indices can be found in `cind[10]` and `cind[11]`, and the numerical values for those non-zeros can be found in `cval[10]` and `cval[11]`.

- **cind** – Variable indices associated with non-zero values. See the description of the `cbeg` argument for more information.
- **cval** – Numerical values associated with constraint matrix non-zeros. See the description of the `cbeg` argument for more information.
- **lower** – Lower bounds for the linear expressions.
- **upper** – Upper bounds for the linear expressions.
- **constrnames** – Names for the new constraints. This argument can be `NULL`, in which case all constraints are given default names.

Important: Note that adding a range constraint to the model adds both a new constraint and a new variable. If you are keeping a count of the variables in the model, remember to add one for each range constraint.

Important: Note also that range constraints are stored internally as equality constraints. We use the extra variable that is added with a range constraint to capture the range information. Thus, the *Sense* attribute on a range constraint will always be `GRB_EQUAL`.

---

int **GRBaddsos**(GRBmodel *model, int numsos, int nummembers, int *types, int *beg, int *ind, double *weight)

Add new Special Ordered Set (SOS) constraints to a model.

Note that, due to our lazy update approach, the new SOS constraints won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Please refer to *this section* for details on SOS constraints.

Return value

A non-zero return value indicates that a problem occurred while adding the SOS constraints. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new SOSs should be added.
- **numsos** – The number of new SOSs to add.
- **nummembers** – The total number of SOS members in the new SOSs.
- **types** – The types of the SOS sets. SOS sets can be of type `GRB_SOS_TYPE1` or `GRB_SOS_TYPE2`.
- **beg** – The members of the added SOS sets are passed into this routine in Compressed Sparse Row (CSR) format. Each SOS is represented as a list of index-value pairs, where each index entry provides the variable index for an SOS member, and each value entry provides the weight of that variable in the corresponding SOS set. Each new SOS has an associated `beg` value, indicating the start position of the SOS member list in the `ind` and `weight` arrays. This

routine requires that the members for SOS `i` immediately follow those for SOS `i-1` in `ind` and `weight`. Thus, `beg[i]` indicates both the index of the first non-zero in constraint `i` and the end of the non-zeros for constraint `i-1`. To give an example of how this representation is used, consider a case where `beg[2] = 10` and `beg[3] = 12`. This would indicate that SOS number 2 has two members. Their variable indices can be found in `ind[10]` and `ind[11]`, and the associated weights can be found in `weight[10]` and `weight[11]`.

- **ind** – Variable indices associated with SOS members. See the description of the `beg` argument for more information.
- **weight** – Weights associated with SOS members. See the description of the `beg` argument for more information.

Example

```
int    types[]  = {GRB_SOS_TYPE1, GRB_SOS_TYPE1};
int    beg[]    = {0, 2};
int    ind[]    = {1, 2, 1, 3};
double weight[] = {1, 2, 1, 2};
error = GRBaddsos(model, 2, 4, types, beg, ind, weight);
```

int **GRBaddvar**(GRBmodel *model, int numnz, int *vind, double *vval, double obj, double lb, double ub, char vtype, const char *varname)

Add a new variable to a model.

Note that, due to our lazy update approach, the new variable won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while adding the variable. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new variable should be added.
- **numnz** – The number of non-zero coefficients in the new column.
- **vind** – Constraint indices associated with non-zero values for the new variable.
- **vval** – Numerical values associated with non-zero values for the new variable.
- **obj** – Objective coefficient for the new variable.
- **lb** – Lower bound for the new variable.
- **ub** – Upper bound for the new variable.
- **vtype** – Type for the new variable. Options are `GRB_CONTINUOUS`, `GRB_BINARY`, `GRB_INTEGER`, `GRB_SEMICONT`, or `GRB_SEMIINT`.
- **varname** – Name for the new variable. This argument can be `NULL`, in which case the variable is given a default name.

Example

```
int    ind[] = {1, 3, 4};
double val[] = {1.0, 1.0, 1.0};
error = GRBaddvar(model, 3, ind, val, 1.0, 0.0, GRB_INFINITY,
                  GRB_CONTINUOUS, "New");
```

int **GRBaddvars**(GRBmodel *model, int numvars, int numnz, int *vbeg, int *vind, double *vval, double *obj, double *lb, double *ub, char *vtype, const char **varnames)

Add new variables to a model.

Note that, due to our lazy update approach, the new variables won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

If your constraint matrix may contain more than 2 billion non-zero values, you should consider using the *GRBXaddvars* variant of this routine.

Return value

A non-zero return value indicates that a problem occurred while adding the variables. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new variables should be added.
- **numvars** – The number of new variables to add.
- **numnz** – The total number of non-zero coefficients in the new columns.
- **vbeg** – Constraint matrix non-zero values are passed into this routine in Compressed Sparse Column (CSC) format. Each column in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the constraint index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each variable in the model has a `vbeg`, indicating the start position of the non-zeros for that variable in the `vind` and `vval` arrays. This routine requires columns to be stored contiguously, so the start position for a variable is the end position for the previous variable. To give an example, if `vbeg[2] = 10` and `vbeg[3] = 12`, that would indicate that variable 2 has two non-zero values associated with it. Their constraint indices can be found in `vind[10]` and `vind[11]`, and the numerical values for those non-zeros can be found in `vval[10]` and `vval[11]`.
- **vind** – Constraint indices associated with non-zero values. See the description of the `vbeg` argument for more information.
- **vval** – Numerical values associated with constraint matrix non-zeros. See the description of the `vbeg` argument for more information.
- **obj** – Objective coefficients for the new variables. This argument can be `NULL`, in which case the objective coefficients are set to `0.0`.
- **lb** – Lower bounds for the new variables. This argument can be `NULL`, in which case all variables get lower bounds of `0.0`.
- **ub** – Upper bounds for the new variables. This argument can be `NULL`, in which case all variables get infinite upper bounds.
- **vtype** – Types for the variables. Options are `GRB_CONTINUOUS`, `GRB_BINARY`, `GRB_INTEGER`, `GRB_SEMICONT`, or `GRB_SEMIINT`. This argument can be `NULL`, in which case all variables are assumed to be continuous.
- **varnames** – Names for the new variables. This argument can be `NULL`, in which case all variables are given default names.

int **GRBchgcoeffs**(GRBmodel *model, int numchgs, int *cind, int *vind, double *val)

Change a set of constraint matrix coefficients. This routine can be used to set a non-zero coefficient to zero, to create a non-zero coefficient where the coefficient is currently zero, or to change an existing non-zero coefficient to a new non-zero value. If you make multiple changes to the same coefficient, the last one will be applied.

Note that, due to our lazy update approach, the changes won't actually be integrated into the model until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

If your constraint matrix may contain more than 2 billion non-zero values, you should consider using the *GRBXchgcoeffs* variant of this routine.

Return value

A non-zero return value indicates that a problem occurred while performing the modification. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to modify.
- **numchgs** – The number of coefficients to modify.
- **cind** – Constraint indices for the coefficients to modify.
- **vind** – Variable indices for the coefficients to modify.
- **val** – The new values for the coefficients. For example, if `cind[0] = 1`, `vind[0] = 3`, and `val[0] = 2.0`, then the coefficient in constraint 1 associated with variable 3 would be changed to 2.0.

Example

```
int cind[] = {0, 1};
int vind[] = {0, 0};
double val[] = {1.0, 1.0};
error = GRBchgcoeffs(model, 2, cind, vind, val);
```

int **GRBdelconstrs**(GRBmodel *model, int numdel, int *ind)

Delete a list of constraints from an existing model.

Note that, due to our lazy update approach, the constraints won't actually be removed until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while deleting the constraints. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to modify.
- **numdel** – The number of constraints to remove.
- **ind** – The indices of the constraints to remove.

Example

```
int first_four[] = {0, 1, 2, 3};
error = GRBdelconstrs(model, 4, first_four);
```

int **GRBdelq**(GRBmodel *model)

Delete all quadratic objective terms from an existing model.

Note that, due to our lazy update approach, the quadratic terms won't actually be removed until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while deleting the quadratic objective terms. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to modify.

Example

```
error = GRBdelq(model);
```

int **GRBdelqconstrs**(GRBmodel *model, int numdel, int *ind)

Delete a list of quadratic constraints from an existing model.

Note that, due to our lazy update approach, the quadratic constraints won't actually be removed until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

In addition, note that this function will return an error if you try to delete a quadratic constraint that has been added to the model *after* the last call to one of these three functions above.

Return value

A non-zero return value indicates that a problem occurred while deleting the quadratic constraints. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to modify.
- **numdel** – The number of quadratic constraints to remove.
- **ind** – The indices of the quadratic constraints remove.

Example

```
int first_four[] = {0, 1, 2, 3};
error = GRBdelqconstrs(model, 4, first_four);
```

int **GRBdelsos**(GRBmodel *model, int numdel, int *ind)

Delete a list of Special Ordered Set (SOS) constraints from an existing model.

Note that, due to our lazy update approach, the SOS constraints won't actually be removed until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

In addition, note that this function will return an error if you try to delete an SOS constraint that has been added to the model *after* the last call to one of these three functions above.

Return value

A non-zero return value indicates that a problem occurred while deleting the constraints. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to modify.
- **numdel** – The number of SOSs to remove.
- **ind** – The indices of the SOSs to remove.

Example

```
int first_four[] = {0, 1, 2, 3};
error = GRBdelsos(model, 4, first_four);
```

int **GRBdelvars**(GRBmodel *model, int numdel, int *ind)

Delete a list of variables from an existing model.

Note that, due to our lazy update approach, the variables won't actually be removed until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while deleting the variables. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to modify.
- **numdel** – The number of variables to remove.
- **ind** – The indices of the variables to remove.

Example

```
int first_two[] = {0, 1};
error = GRBdelvars(model, 2, first_two);
```

int **GRBsetobjectiven**(GRBmodel *model, int index, int priority, double weight, double abstol, double reltol, const char *name, double constant, int lnz, int *lind, double *lval)

Set an alternative optimization objective equal to a linear expression.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Note that you can also modify an alternative objective using the *ObjN* variable attribute. If you wish to mix and match these two approaches, please note that this method replaces the entire existing objective, while the *ObjN* attribute can be used to modify individual terms.

Note that, due to our lazy update approach, the new alternative objective won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while setting the alternative objective. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model in which the new alternative objective should be set.
- **index** – Index for new objective. If you use an index of 0, this routine will change the primary optimization objective.

- **priority** – Priority for the alternative objective. This initializes the *ObjNPriority* attribute for this objective.
- **weight** – Weight for the alternative objective. This initializes the *ObjNWeight* attribute for this objective.
- **abstol** – Absolute tolerance for the alternative objective. This initializes the *ObjNAbsTol* attribute for this objective.
- **reltol** – Relative tolerance for the alternative objective. This initializes the *ObjNRelTol* attribute for this objective.
- **name** – Name of the alternative objective. This initializes the *ObjNName* attribute for this objective.
- **constant** – Constant part of the linear expression for the new alternative objective.
- **lnz** – Number of non-zero coefficients in new alternative objective.
- **lind** – Variable indices for non-zero values in new alternative objective.
- **lval** – Numerical values for non-zero values in new alternative objective.

Example

```
int ind[] = {0, 1, 2};
double val[] = {1.0, 1.0, 1.0};
/* Objective expression: x0 + x1 + x2 */
error = GRBsetobjectiven(model, 0, 1, 0.0, 0.0, 0.0, "primary",
                         0.0, 3, ind, val);
```

int **GRBsetpwlobj**(GRBmodel *model, int var, int npoints, double *x, double *y)

Set a piecewise-linear objective function for a variable.

The arguments to this method specify a list of points that define a piecewise-linear objective function for a single variable. Specifically, the x and y arguments give coordinates for the vertices of the function.

For additional details on piecewise-linear objective functions, refer to *this discussion*.

Note that, due to our lazy update approach, the new piecewise-linear objective won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while setting the piecewise-linear objective. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to modify.
- **var** – The variable whose objective function is being changed.
- **npoints** – The number of points that define the piecewise-linear function.
- **x** – The x values for the points that define the piecewise-linear function. Must be in non-decreasing order.
- **y** – The y values for the points that define the piecewise-linear function.

Example

```
double x[] = {1, 3, 5};
double y[] = {1, 2, 4};
error = GRBsetpwlobj(model, var, 3, x, y);
```

int **GRBupdatemodel**(GRBmodel *model)

Process any pending model modifications.

Return value

A non-zero return value indicates that a problem occurred while updating the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to update.

Example

```
error = GRBupdatemodel(model);
```

int **GRBfreemodel**(GRBmodel *model)

Free a model and release the associated memory.

Return value

A non-zero return value indicates that a problem occurred while freeing the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to be freed.

Example

```
error = GRBfreemodel(model);
```

int **GRBXaddconstrs**(GRBmodel *model, int numconstrs, size_t numnz, size_t *cbeg, int *cind, double *cval, char *sense, double *rhs, const char **constrnames)

The `size_t` version of *GRBaddconstrs*. The two arguments that count non-zero values are of type `size_t` in this version to support models with more than 2 billion non-zero values.

Add new linear constraints to a model.

Note that, due to our lazy update approach, the new constraints won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

We recommend that you build your model one constraint at a time (using *GRBaddconstr*), since it introduces no significant overhead and we find that it produces simpler code. Feel free to use this routine if you disagree, though.

Return value

A non-zero return value indicates that a problem occurred while adding the constraints. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new constraints should be added.
- **numconstrs** – The number of new constraints to add.

- **numnz** – The total number of non-zero coefficients in the new constraints.
- **cbeg** – Constraint matrix non-zero values are passed into this routine in Compressed Sparse Row (CSR) format by this routine. Each constraint in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the variable index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each new constraint has an associated `cbeg` value, indicating the start position of the non-zeros for that constraint in the `cind` and `cval` arrays. This routine requires that the non-zeros for constraint `i` immediately follow those for constraint `i-1` in `cind` and `cval`. Thus, `cbeg[i]` indicates both the index of the first non-zero in constraint `i` and the end of the non-zeros for constraint `i-1`. To give an example of how this representation is used, consider a case where `cbeg[2] = 10` and `cbeg[3] = 12`. This would indicate that constraint 2 has two non-zero values associated with it. Their variable indices can be found in `cind[10]` and `cind[11]`, and the numerical values for those non-zeros can be found in `cval[10]` and `cval[11]`.
- **cind** – Variable indices associated with non-zero values. See the description of the `cbeg` argument for more information.
- **cval** – Numerical values associated with constraint matrix non-zeros. See the description of the `cbeg` argument for more information.
- **sense** – Sense for the new constraints. Options are `GRB_LESS_EQUAL`, `GRB_EQUAL`, or `GRB_GREATER_EQUAL`.
- **rhs** – Right-hand side values for the new constraints. This argument can be `NULL`, in which case the right-hand side values are set to `0.0`.
- **constrnames** – Names for the new constraints. This argument can be `NULL`, in which case all constraints are given default names.

int **GRBXaddrangeconstrs**(GRBmodel *model, int numconstrs, size_t numnz, size_t *cbeg, int *cind, double *cval, double *lower, double *upper, const char **constrnames)

The `size_t` version of *GRBaddrangeconstrs*. The argument that counts non-zero values is of type `size_t` in this version to support models with more than 2 billion non-zero values.

Add new range constraints to a model. A range constraint states that the value of the input expression must be between the specified `lower` and `upper` bounds in any solution.

Note that, due to our lazy update approach, the new constraints won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while adding the constraints. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new constraints should be added.
- **numconstrs** – The number of new constraints to add.
- **numnz** – The total number of non-zero coefficients in the new constraints.
- **cbeg** – Constraint matrix non-zero values are passed into this routine in Compressed Sparse Row (CSR) format by this routine. Each constraint in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the variable index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each new constraint has an associated `cbeg` value, indicating the start position of the non-zeros for that constraint in the `cind` and `cval` arrays. This routine requires that the non-zeros for

constraint `i` immediately follow those for constraint `i-1` in `cind` and `cval`. Thus, `cbeg[i]` indicates both the index of the first non-zero in constraint `i` and the end of the non-zeros for constraint `i-1`. To give an example of how this representation is used, consider a case where `cbeg[2] = 10` and `cbeg[3] = 12`. This would indicate that constraint 2 has two non-zero values associated with it. Their variable indices can be found in `cind[10]` and `cind[11]`, and the numerical values for those non-zeros can be found in `cval[10]` and `cval[11]`.

- **cind** – Variable indices associated with non-zero values. See the description of the `cbeg` argument for more information.
- **cval** – Numerical values associated with constraint matrix non-zeros. See the description of the `cbeg` argument for more information.
- **lower** – Lower bounds for the linear expressions.
- **upper** – Upper bounds for the linear expressions.
- **constrnames** – Names for the new constraints. This argument can be `NULL`, in which case all constraints are given default names.

Important: Note that adding a range constraint to the model adds both a new constraint and a new variable. If you are keeping a count of the variables in the model, remember to add one for each range constraint.

Important: Note also that range constraints are stored internally as equality constraints. We use the extra variable that is added with a range constraint to capture the range information. Thus, the *Sense* attribute on a range constraint will always be `GRB_EQUAL`.

---

int **GRBXaddvars**(GRBmodel *model, int numvars, size_t numnz, size_t *vbeg, int *vind, double *vval, double *obj, double *lb, double *ub, char *vtype, const char **varnames)

The `size_t` version of *GRBaddvars*. The two arguments that count non-zero values are of type `size_t` in this version to support models with more than 2 billion non-zero values.

Add new variables to a model.

Note that, due to our lazy update approach, the new variables won't actually be added until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while adding the variables. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to which the new variables should be added.
- **numvars** – The number of new variables to add.
- **numnz** – The total number of non-zero coefficients in the new columns.
- **vbeg** – Constraint matrix non-zero values are passed into this routine in Compressed Sparse Column (CSC) format. Each column in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the constraint index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each variable in the model has a `vbeg`, indicating the start position of the non-zeros for that variable in the `vind` and `vval` arrays. This routine requires columns to be stored contiguously, so the start position for a variable is the end position for the previous variable. To give an example, if `vbeg[2] = 10`

and `vbeg[3] = 12`, that would indicate that variable 2 has two non-zero values associated with it. Their constraint indices can be found in `vind[10]` and `vind[11]`, and the numerical values for those non-zeros can be found in `vval[10]` and `vval[11]`.

- **vind** – Constraint indices associated with non-zero values. See the description of the `vbeg` argument for more information.
- **vval** – Numerical values associated with constraint matrix non-zeros. See the description of the `vbeg` argument for more information.
- **obj** – Objective coefficients for the new variables. This argument can be `NULL`, in which case the objective coefficients are set to `0.0`.
- **lb** – Lower bounds for the new variables. This argument can be `NULL`, in which case all variables get lower bounds of `0.0`.
- **ub** – Upper bounds for the new variables. This argument can be `NULL`, in which case all variables get infinite upper bounds.
- **vtype** – Types for the variables. Options are `GRB_CONTINUOUS`, `GRB_BINARY`, `GRB_INTEGER`, `GRB_SEMICONT`, or `GRB_SEMIINT`. This argument can be `NULL`, in which case all variables are assumed to be continuous.
- **varnames** – Names for the new variables. This argument can be `NULL`, in which case all variables are given default names.

int **GRBXchgcoeffs**(GRBmodel *model, size_t numchgs, int *cind, int *vind, double *val)

The `size_t` version of *GRBchgcoeffs*. The argument that counts non-zero values is of type `size_t` in this version to support models with more than 2 billion non-zero values.

Change a set of constraint matrix coefficients. This routine can be used to set a non-zero coefficient to zero, to create a non-zero coefficient where the coefficient is currently zero, or to change an existing non-zero coefficient to a new non-zero value. If you make multiple changes to the same coefficient, the last one will be applied.

Note that, due to our lazy update approach, the changes won't actually be integrated into the model until you update the model (using *GRBupdatemodel*), optimize the model (using *GRBoptimize*), or write the model to disk (using *GRBwrite*).

Return value

A non-zero return value indicates that a problem occurred while performing the modification. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to modify.
- **numchgs** – The number of coefficients to modify.
- **cind** – Constraint indices for the coefficients to modify.
- **vind** – Variable indices for the coefficients to modify.
- **val** – The new values for the coefficients. For example, if `cind[0] = 1`, `vind[0] = 3`, and `val[0] = 2.0`, then the coefficient in constraint 1 associated with variable 3 would be changed to 2.0.

Example

```
int cind[] = {0, 1};
int vind[] = {0, 0};
```

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```
double val[] = {1.0, 1.0};
error = GRBXchgcoeffs(model, 2, cind, vind, val);
```

int **GRBXloadmodel**(GRBenv *env, GRBmodel **modelP, const char *Pname, int numvars, int numconstrs, int objsense, double objcon, double *obj, char *sense, double *rhs, size_t *vbeg, int *vlen, int *vind, double *vval, double *lb, double *ub, char *vtype, const char **varnames, const char **constrnames)

The `size_t` version of *GRBloadmodel*. The argument that counts non-zero values is of type `size_t` in this version to support models with more than 2 billion non-zero values.

Create a new optimization model, using the provided arguments to initialize the model data (objective function, variable bounds, constraint matrix, etc.). The model is then ready for optimization, or for modification (e.g., addition of variables or constraints, changes to variable types or bounds, etc.).

Return value

A non-zero return value indicates that a problem occurred while creating the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment in which the new model should be created. Note that the new model gets a copy of this environment, so subsequent modifications to the original environment (e.g., parameter changes) won't affect the new model. Use *GRBgetenv* to modify the environment associated with a model.
- **modelP** – The location in which the pointer to the newly created model should be placed.
- **Pname** – The name of the model.
- **numvars** – The number of variables in the model.
- **numconstrs** – The number of constraints in the model.
- **objsense** – The sense of the objective function. Allowed values are 1 (minimization) or -1 (maximization).
- **objcon** – Constant objective offset.
- **obj** – Objective coefficients for the new variables. This argument can be `NULL`, in which case the objective coefficients are set to `0.0`.
- **sense** – The senses of the new constraints. Options are `'='` (equal), `'<'` (less-than-or-equal), or `'>'` (greater-than-or-equal). You can also use constants `GRB_EQUAL`, `GRB_LESS_EQUAL`, or `GRB_GREATER_EQUAL`.
- **rhs** – Right-hand side values for the new constraints. This argument can be `NULL`, in which case the right-hand side values are set to `0.0`.
- **vbeg** – Constraint matrix non-zero values are passed into this routine in Compressed Sparse Column (CSC) format. Each column in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the constraint index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each variable in the model has a `vbeg` and `vlen` value, indicating the start position of the non-zeros for that variable in the `vind` and `vval` arrays, and the number of non-zero values for that variable, respectively. Thus, for example, if `vbeg[2] = 10` and `vlen[2] = 2`, that would indicate that variable 2 has two non-zero values associated with it. Their constraint indices can be found in `vind[10]` and `vind[11]`, and the numerical values for those non-zeros can be found in

vval[10] and vval[11]. Note that the columns of the matrix must be ordered from first to last, implying that the values in vbeg must be non-decreasing.

- **vlen** – Number of constraint matrix non-zero values associated with each variable. See the description of the vbeg argument for more information.
- **vind** – Constraint indices associated with non-zero values. See the description of the vbeg argument for more information.
- **vval** – Numerical values associated with constraint matrix non-zeros. See the description of the vbeg argument for more information.
- **lb** – Lower bounds for the new variables. This argument can be NULL, in which case all variables get lower bounds of 0.0.
- **ub** – Upper bounds for the new variables. This argument can be NULL, in which case all variables get infinite upper bounds.
- **vtype** – Types for the variables. Options are GRB_CONTINUOUS, GRB_BINARY, GRB_INTEGER, GRB_SEMICONT, or GRB_SEMIINT. This argument can be NULL, in which case all variables are assumed to be continuous.
- **varnames** – Names for the new variables. This argument can be NULL, in which case all variables are given default names.
- **constrnames** – Names for the new constraints. This argument can be NULL, in which case all constraints are given default names.

Important: We recommend that you build a model one constraint or one variable at a time, using *GRBaddconstr* or *GRBaddvar*, rather than using this routine to load the entire constraint matrix at once. It is much simpler, less error prone, and it introduces no significant overhead.

Example

```
/* maximize    x +   y + 2 z
   subject to  x + 2 y + 3 z <= 4
               x +   y       >= 1
   x, y, z binary */

int    vars    = 3;
int    constrs = 2;
size_t vbeg[]  = {0, 2, 4};
int    vlen[]  = {2, 2, 1};
int    vind[]  = {0, 1, 0, 1, 0};
double vval[]  = {1.0, 1.0, 2.0, 1.0, 3.0};
double obj[]   = {1.0, 1.0, 2.0};
char   sense[] = {GRB_LESS_EQUAL, GRB_GREATER_EQUAL};
double rhs[]   = {4.0, 1.0};
char   vtype[] = {GRB_BINARY, GRB_BINARY, GRB_BINARY};

error = GRBXloadmodel(env, &model, "example", vars, constrs, -1, 0.0,
                      obj, sense, rhs, vbeg, vlen, vind, vval,
                      NULL, NULL, vtype, NULL, NULL);
```

18.4 Model Solution

int **GRBoptimize**(GRBmodel *model)

Optimize a model. The algorithm used for the optimization depends on the model type (simplex or barrier for a continuous model; branch-and-cut for a MIP model). Upon successful completion, this method will populate the solution related attributes of the model. See the *Attributes* section for more information on attributes. The algorithm will terminate early if it reaches any of the limits set by *termination parameters*.

Please consult *this section* for a discussion of some of the practical issues associated with solving a precisely defined mathematical model using finite-precision floating-point arithmetic.

Note that this routine will process all pending model modifications.

Return value

A non-zero return value indicates that a problem occurred while optimizing the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to optimize. Note that this routine only reports whether the optimization ran into an error. Query the *Status* attribute to determine the result of the optimization (see the *Attributes* section for more information on querying attributes).

Example

```
error = GRBoptimize(model);
```

int **GRBoptimizeasync**(GRBmodel *model)

Optimize a model asynchronously. This routine returns immediately. Your program can perform other computations while optimization proceeds in the background. To check the state of the asynchronous optimization, query the *Status* attribute for the model. A value of IN_PROGRESS indicates that the optimization has not yet completed. When you are done with your foreground tasks, you must call *GRBsync* to sync your foreground program with the asynchronous optimization task.

Note that the set of Gurobi calls that you are allowed to make while optimization is running in the background is severely limited. Specifically, you can only perform attribute queries, and only for a few attributes (listed below). Any other calls on the running model, *or on any other models that were built within the same Gurobi environment*, will fail with error code *OPTIMIZATION_IN_PROGRESS*.

Note that there are no such restrictions on models built in other environments. Thus, for example, you could create multiple environments, and then have a single foreground program launch multiple simultaneous asynchronous optimizations, each in its own environment.

As already noted, you are allowed to query the value of the *Status* attribute while an asynchronous optimization is in progress. The other attributes that can be queried are: *ObjVal*, *ObjBound*, *IterCount*, *NodeCount*, and *BarIterCount*. In each case, the returned value reflects progress in the optimization to that point. Any attempt to query the value of an attribute not on this list will return an OPTIMIZATION_IN_PROGRESS error.

Return value

A non-zero return value indicates that a problem occurred while optimizing the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to optimize. Note that this routine only reports whether launching the asynchronous job ran into an error. Query the *Status* attribute to determine the result of the

optimization (see the *Attributes* section for more information on querying attributes). The return value of *GRBsync* indicates whether the background optimization ran into an error.

Example

```
error = GRBoptimizeasync(model);

/* ... perform other compute-intensive tasks... */

error = GRBsync(model);
```

int **GRBpresolvemodel**(GRBmodel *model, GRBmodel **presolvedP)

Perform presolve on a model.

Please note that the presolved model computed by this function may be different from the presolved model computed when optimizing the model.

Return value

A non-zero return value indicates that a problem occurred while presolving the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to be presolved.
- **presolveP** – The location in which the pointer to the presolved model should be placed.

Example

```
error = GRBpresolvemodel(model, &presolvedP);
```

int **GRBcomputeIIS**(GRBmodel *model)

Compute an Irreducible Inconsistent Subsystem (IIS).

An IIS is a subset of the constraints and variable bounds with the following properties:

- It is still infeasible, and
- If a single constraint or bound is removed, the subsystem becomes feasible.

Note that an infeasible model may have multiple IISs. The one returned by Gurobi is not necessarily the smallest one; there may exist others with fewer constraints or bounds.

IIS results are returned in a number of attributes: *IISConstr*, *IISLB*, *IISUB*, *IISSOS*, *IISQConstr*, and *IISGenConstr*. Each indicates whether the corresponding model element is a member of the computed IIS.

Note that for models with general function constraints, piecewise-linear approximation of the constraints may cause unreliable IIS results.

The *IIS log* provides information about the progress of the algorithm, including a guess at the eventual IIS size.

Termination parameters such as *TimeLimit*, *WorkLimit*, *MemLimit*, and *SoftMemLimit* are considered when computing an IIS. If an IIS computation is interrupted before completion or stops due to a termination parameter, Gurobi will return the smallest infeasible subsystem found to that point. The model attribute *IISMinimal* can be used to check whether the computed IIS is minimal.

The *IISConstrForce*, *IISLBForce*, *IISUBForce*, *IISSOSForce*, *IISQConstrForce*, and *IISGenConstrForce* attributes allow you mark model elements to either include or exclude from the computed IIS. Setting the attribute to 1 forces the corresponding element into the IIS, setting it to 0 forces it out of the IIS, and setting it to -1 allows the algorithm to decide.

To give an example of when these attributes might be useful, consider the case where an initial model is known to be feasible, but it becomes infeasible after adding constraints or tightening bounds. If you are only interested in knowing which of the changes caused the infeasibility, you can force the unmodified bounds and constraints into the IIS. That allows the IIS algorithm to focus exclusively on the new constraints, which will often be substantially faster.

Note that setting any of the `Force` attributes to 0 may make the resulting subsystem feasible, which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

This routine populates the *IISConstr*, *IISGenConstr*, *IISQConstr*, *IISSOS*, *IISLB*, and *IISUB* attributes. You can also obtain information about the results of the IIS computation by writing a `.ilp` format file (see *GRBwrite*). This file contains only the IIS from the original model.

Use the *IISMethod* parameter to adjust the behavior of the IIS algorithm.

Note that this routine can be used to compute IISs for both continuous and MIP models.

Return value

A non-zero return value indicates that a problem occurred while computing the IIS. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The infeasible model. This routine will return an error if the input model is feasible.

Important: This routine only reports whether the computation ran into an error. Query the *IISConstr*, *IISGenConstr*, *IISQConstr*, *IISSOS*, *IISLB*, or *IISUB* attributes to determine the result of the computation (see the *Attributes* section for more information on querying attributes).

Example

```
error = GRBcomputeIIS(model);
```

int **GRBfeasrelax**(GRBmodel *model, int relaxobjtype, int minrelax, double *lbpen, double *ubpen, double *rhspen, double *feasobjP)

Modifies the input model to create a feasibility relaxation. Note that you need to call *GRBoptimize* on the result to compute the actual relaxed solution.

The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. This routine provides a number of options for specifying the relaxation.

If you specify `relaxobjtype=0`, the objective of the feasibility relaxation is to minimize the sum of the weighted magnitudes of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost per unit violation in the lower bounds, upper bounds, and linear constraints, respectively.

If you specify `relaxobjtype=1`, the objective of the feasibility relaxation is to minimize the weighted sum of the squares of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the coefficients on the squares of the lower bound, upper bound, and linear constraint violations, respectively.

If you specify `relaxobjtype=2`, the objective of the feasibility relaxation is to minimize the weighted count of bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost of violating a lower bound, upper bound, and linear constraint, respectively.

To give an example, a violation of 2.0 on constraint `i` would contribute `2*rhspen[i]` to the feasibility relaxation objective for `relaxobjtype=0`, it would contribute `2*2*rhspen[i]` for `relaxobjtype=1`, and it would contribute `rhspen[i]` for `relaxobjtype=2`.

The `minrelax` argument is a boolean that controls the type of feasibility relaxation that is created. If `minrelax=0`, optimizing the returned model gives a solution that minimizes the cost of the violation. If `minrelax=1`, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that `GRBfeasrelax` must solve an optimization problem to find the minimum possible relaxation for `minrelax=1`, which can be quite expensive.

In all cases, you can specify a penalty of `GRB_INFINITY` to indicate that a specific bound or linear constraint may not be violated.

For an example of how this routine transforms a model, and more details about the variables and constraints created, please see *this section*.

Note that this is a destructive routine: it modifies the model passed to it. If you don't want to modify your original model, use *GRBcopymodel* to create a copy before calling this routine.

Return value

A non-zero return value indicates that a problem occurred while computing the feasibility relaxation. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The original (infeasible) model. The model is modified by this routine.
- **relaxobjtype** – The cost function used when finding the minimum cost relaxation.
- **minrelax** – The type of feasibility relaxation to perform.
- **lbpen** – The penalty associated with violating a lower bound. Can be `NULL`, in which case no lower bound violations are allowed. If not `NULL`, this should be an array with as many values as variables that currently exist in the model. Note that artificial variables may have been created automatically by Gurobi for range constraints.
- **ubpen** – The penalty associated with violating an upper bound. Can be `NULL`, in which case no upper bound violations are allowed. If not `NULL`, this should be an array with as many values as variables that currently exist in the model. Note that artificial variables may have been created automatically by Gurobi for range constraints.
- **rhspen** – The penalty associated with violating a linear constraint. Can be `NULL`, in which case no constraint violations are allowed. If not `NULL`, this should be an array with as many values as constraints that currently exist in the model.
- **feasobjP** – When `minrelax=1`, this returns the objective value for the minimum cost relaxation.

Example

```
double penalties[];
error = GRBfeasrelax(model, 0, 0, NULL, NULL, penalties, NULL);
error = GRBoptimize(model);
```

int **GRBfixmodel**(GRBmodel *model, GRBmodel **fixedP)

Create the fixed model associated with a MIP model. The MIP model must have a solution loaded (e.g., after a call to *GRBoptimize*). In the fixed model, each integer variable is fixed to the value that variable takes in the MIP solution. In addition, continuous variables may be fixed to satisfy SOS or general constraints. The result is a model without any integrality constraints, SOS constraints, or general constraints.

Note that, while the fixed problem is always a continuous model, it may contain a non-convex quadratic objective or non-convex quadratic constraints. As a result, it may still be solved using the MIP algorithm.

Return value

A non-zero return value indicates that a problem occurred while creating the fixed model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The MIP model (with a solution loaded).
- **fixedP** – The computed fixed model.

Example

```
GRBmodel *fixed;
error = GRBfixmodel(model, &fixed);
```

int **GRBreset**(GRBmodel *model, int clearall)

Reset the model to an unsolved state, discarding any previously computed solution information.

Return value

A non-zero return value indicates that a problem occurred while resetting the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to reset.
- **clearall** – A value of 1 discards additional information that affects the solution process but not the actual model (currently MIP starts, variable hints, branching priorities, lazy flags, and partition information). Pass 0 to just discard the solution.

Example

```
error = GRBreset(model, 0);
```

int **GRBsync**(GRBmodel *model)

Wait for a previous asynchronous optimization call to complete.

Calling *GRBoptimizeasync* returns control to the calling routine immediately. The caller can perform other computations while optimization proceeds, and can check on the progress of the optimization by querying various model attributes. The GRBsync call forces the calling program to wait until the asynchronous optimization completes. You *must* call GRBsync before the corresponding model is freed.

The GRBsync call returns a non-zero error code if the optimization itself ran into any problems. In other words, error codes returned by this method are those that GRBoptimize itself would have returned, had the original method not been asynchronous.

Note that you need to call GRBsync even if you know that the asynchronous optimization has already completed.

Return value

A non-zero return value indicates that a problem occurred while solving the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that is currently being solved.

Example

```
error = GRBoptimizeasync(model);

/* ... perform other compute-intensive tasks... */

error = GRBsync(model);
```

18.5 Model Queries

While most model related queries are handled through the *attribute* interface, a few fall outside of that interface. These are described here.

int **GRBgetcoeff**(GRBmodel *model, int constrind, int varind, double *valP)

Retrieve a single constraint matrix coefficient.

Return value

A non-zero return value indicates that a problem occurred while retrieving the coefficient. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the coefficient should be retrieved.
- **constrind** – The constraint index for the desired coefficient.
- **varind** – The variable index for the desired coefficient.
- **valP** – The location in which the requested matrix coefficient should be placed.

Example

```
double A12;
error = GRBgetcoeff(model, 1, 2, &A12);
```

int **GRBgetconstrbyname**(GRBmodel *model, const char *name, int *constrnumP)

Retrieves a linear constraint from its name. If multiple linear constraints have the same name, this routine chooses one arbitrarily.

Return value

A non-zero return value indicates that a problem occurred while retrieving the constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the linear constraint should be retrieved.
- **name** – The name of the desired linear constraint.
- **constrnumP** – Constraint number for a linear constraint with the indicated name. Returns -1 if no matching name is found.

Note: Retrieving constraint objects by name is not recommended in general. When adding constraints to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

---

int **GRBgetconstrs**(GRBmodel *model, int *numnzP, int *cbeg, int *cind, double *cval, int start, int len)

Retrieve the non-zeros for a set of linear constraints from the constraint matrix. Typical usage is to call this routine twice. In the first call, you specify the requested set of constraints, with `NULL` values for `cbeg`, `cind`, and `cval`. The routine returns the number of non-zero values for the specified constraint range in `numnzP`. That allows you to make certain that `cind` and `cval` are of sufficient size to hold the result of the second call.

If your constraint matrix may contain more than 2 billion non-zero values, you should consider using the *GRBXgetconstrs* variant of this routine.

Return value

A non-zero return value indicates that a problem occurred while retrieving the constraint coefficients. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the linear constraints should be retrieved.
- **numnzP** – The number of non-zero values retrieved.
- **cbeg** – Constraint matrix non-zero values are returned in Compressed Sparse Row (CSR) format. Each constraint in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the variable index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each constraint has an associated `cbeg` value, indicating the start position of the non-zeros for that constraint in the `cind` and `cval` arrays. The non-zeros for constraint `i` immediately follow those for constraint `i-1` in `cind` and `cval`. Thus, `cbeg[i]` indicates both the index of the first non-zero in constraint `i` and the end of the non-zeros for constraint `i-1`. For example, consider the case where `cbeg[2] = 10` and `cbeg[3] = 12`. This would indicate that constraint 2 has two non-zero values associated with it. Their variable indices can be found in `cind[10]` and `cind[11]`, and the numerical values for those non-zeros can be found in `cval[10]` and `cval[11]`.
- **cind** – Variable indices associated with non-zero values. See the description of the `cbeg` argument for more information.
- **cval** – Numerical values associated with constraint matrix non-zeros. See the description of the `cbeg` argument for more information.
- **start** – The index of the first linear constraint to retrieve.
- **len** – The number of linear constraints to retrieve.

GRBenv *__GRBgetenv__(GRBmodel *model)

Retrieve the environment associated with a model.

Note that this environment is a model environment, not the original environment on which the model was created. See *Algorithmic parameters* for more information.

Return value

The environment associated with the model. A `NULL` return value indicates that there was a problem retrieving the environment.

Arguments

- **model** – The model from which the environment should be retrieved.

Example

```
GRBenv *env = GRBgetenv(model);
```

int **GRBgetgenconstrMax**(GRBmodel *model, int id, int *resvarP, int *nvarsP, int *vars, double *constantP)

Retrieve the data associated with a general constraint of type MAX. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the vars argument. The routine returns the total number of operand variables in the specified general constraint in nvarsP. That allows you to make certain that the vars array is of sufficient size to hold the result of the second call.

See also *GRBaddgenconstrMax* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **resvarP** – The variable index associated with the resultant variable of the constraint.
- **nvarsP** – The number of operand variables of the constraint.
- **vars** – An array to store the variable indices associated with the variable operands of the constraint.
- **constantP** – The additional constant operand of the constraint.

Example

```
int type;
int resvar;
int nvars;
int *vars;
double constant;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_MAX) {
  error = GRBgetgenconstrMax(model, 3, &resvar, &nvars, NULL, &
↪constant);
  /* ...allocate vars to hold 'nvars' values... */
  error = GRBgetgenconstrMax(model, 3, NULL, NULL, vars, NULL);
}
```

int **GRBgetgenconstrMin**(GRBmodel *model, int id, int *resvarP, int *nvarsP, int *vars, double *constantP)

Retrieve the data associated with a general constraint of type MIN. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the vars argument. The routine returns the total number of operand variables in the specified

general constraint in nvarsP. That allows you to make certain that the vars array is of sufficient size to hold the result of the second call.

See also *GRBaddgenconstrMin* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **resvarP** – The variable index associated with the resultant variable of the constraint.
- **nvarsP** – The number of operand variables of the constraint.
- **vars** – An array to store the variable indices associated with the variable operands of the constraint.
- **constantP** – The additional constant operand of the constraint.

Example

```
int type;
int resvar;
int nvars;
int *vars;
double constant;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_MIN) {
  error = GRBgetgenconstrMin(model, 3, &resvar, &nvars, NULL, &
↪constant);
  /* ...allocate vars to hold 'nvars' values... */
  error = GRBgetgenconstrMin(model, 3, NULL, NULL, vars, NULL);
}
```

int **GRBgetgenconstrAbs**(GRBmodel *model, int id, int *resvarP, int *argvarP)

Retrieve the data associated with a general constraint of type ABS. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *GRBaddgenconstrAbs* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.

- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **resvarP** – The variable index associated with the resultant variable of the constraint.
- **argvarP** – The variable index associated with the argument variable of the constraint.

Example

```
int type;
int resvar;
int argvar;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_ABS) {
  error = GRBgetgenconstrAbs(model, 3, &resvar, &argvar);
}
```

int **GRBgetgenconstrAnd**(GRBmodel *model, int id, int *resvarP, int *nvarsP, int *vars)

Retrieve the data associated with a general constraint of type AND. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the vars argument. The routine returns the total number of operand variables in the specified general constraint in nvarsP. That allows you to make certain that the vars array is of sufficient size to hold the result of the second call.

See also *GRBaddgenconstrAnd* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **resvarP** – The variable index associated with the binary resultant variable of the constraint.
- **nvarsP** – The number of binary operand variables of the constraint.
- **vars** – An array to store the variable indices associated with the binary variable operands of the constraint.

Example

```
int type;
int resvar;
int nvars;
int *vars;
```

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```
error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_AND) {
  error = GRBgetgenconstrAnd(model, 3, &resvar, &nvars, NULL);
  /* ...allocate vars to hold 'nvars' values... */
  error = GRBgetgenconstrAnd(model, 3, NULL, NULL, vars);
}
```

int **GRBgetgenconstrOr**(GRBmodel *model, int id, int *resvarP, int *nvarsP, int *vars)

Retrieve the data associated with a general constraint of type OR. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the vars argument. The routine returns the total number of operand variables in the specified general constraint in nvarsP. That allows you to make certain that the vars array is of sufficient size to hold the result of the second call.

See also *GRBaddgenconstrOr* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **resvarP** – The variable index associated with the binary resultant variable of the constraint.
- **nvarsP** – The number of binary operand variables of the constraint.
- **vars** – An array to store the variable indices associated with the binary variable operands of the constraint.

Example

```
int type;
int resvar;
int nvars;
int *vars;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_OR) {
  error = GRBgetgenconstrOr(model, 3, &resvar, &nvars, NULL);
  /* ...allocate vars to hold 'nvars' values... */
  error = GRBgetgenconstrOr(model, 3, NULL, NULL, vars);
}
```

int **GRBgetgenconstrNorm**(GRBmodel *model, int id, int *resvarP, int *nvarsP, int *vars, double *whichP)

Retrieve the data associated with a general constraint of type NORM. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the vars argument. The routine returns the total number of operand variables in the specified general constraint in nvarsP. That allows you to make certain that the vars array is of sufficient size to hold the result of the second call.

See also *GRBaddgenconstrNorm* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **resvarP** – The variable index associated with the resultant variable of the constraint.
- **nvarsP** – The number of operand variables of the constraint.
- **vars** – An array to store the variable indices associated with the variable operands of the constraint.
- **whichP** – Which norm is used. Options are 0, 1, 2, and GRB_INFINITY.

Example

```
int type;
int resvar;
int nvars;
int *vars;
double which;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_NORM) {
  error = GRBgetgenconstrNorm(model, 3, &resvar, &nvars, NULL, &which);
  /* ...allocate vars to hold 'nvars' values... */
  error = GRBgetgenconstrNorm(model, 3, NULL, NULL, vars);
}
```

int **GRBgetgenconstrIndicator**(GRBmodel *model, int id, int *binvarP, int *binvalP, int *nvarsP, int *ind, double *val, char *senseP, double *rhsP)

Retrieve the data associated with a general constraint of type INDICATOR. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with NULL values for the ind and val arguments. The routine returns the total number of non-zero coefficients in the linear

constraint associated with the specified indicator constraint in nvarsP. That allows you to make certain that the ind and val arrays are of sufficient size to hold the result of the second call.

See also *GRBaddgenconstrIndicator* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **binvarP** – The variable index associated with the binary indicator variable.
- **binvalP** – The value that the indicator variable has to take in order to trigger the linear constraint.
- **nvarsP** – The number of non-zero coefficients in the linear constraint triggered by the indicator.
- **ind** – An array to store the variable indices for non-zero values in the linear constraint.
- **val** – An array to store the numerical values for non-zero values in the linear constraint.
- **senseP** – Sense for the linear constraint. Options are GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL.
- **rhsP** – Right-hand side value for the linear constraint.

Example

```
int type;
int binvar;
int binval:
int nvars;
int *ind;
double *val;
char sense;
double rhs;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_INDICATOR) {
  error = GRBgetgenconstrIndicator(model, 3, &binvar, &binval, &nvars,
                                   NULL, NULL, &sense, &rhs);
  /* ...allocate ind and val to hold 'nvars' values... */
  error = GRBgetgenconstrIndicator(model, 3, NULL, NULL, NULL,
                                   ind, val, NULL, NULL);
}
```

int **GRBgetgenconstrPWL**(GRBmodel *model, int id, int *xvarP, int *yvarP, int *nptsP, double *xpts, double *ypts)

Retrieve the data associated with a general constraint of type PWL. Calling this method for a general constraint

of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the xpts and ypts arguments. The routine returns the length for the xpts and ypts arrays in nptsP. That allows you to make certain that the xpts and ypts arrays are of sufficient size to hold the result of the second call.

See also *GRBaddgenconstrPWL* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.
- **yvarP** – The index of variable y.
- **nptsP** – The number of points that define the piecewise-linear function.
- **xpts** – The x values for the points that define the piecewise-linear function.
- **ypts** – The y values for the points that define the piecewise-linear function.

Example

```
int type;
int xvar;
int yvar;
int npts;
double *xpts;
double *ypts;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_PWL) {
  error = GRBgetgenconstrPWL(model, 3, &xvar, &yvar, &npts, NULL, NULL);
  /* ...allocate xpts and ypts arrays with length npts */
  error = GRBgetgenconstrPWL(model, 3, NULL, NULL, NULL, xpts, ypts);
}
```

int **GRBgetgenconstrPoly**(GRBmodel *model, int id, int *xvarP, int *yvarP, int *plenP, double *p)

Retrieve the data associated with a general constraint of type POLY. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the p argument. The routine returns the length of the p array in plenP. That allows you to make certain that the p array is of sufficient size to hold the result of the second call.

See also *GRBaddgenconstrPoly* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.
- **yvarP** – The index of variable y.
- **plenP** – Pointer to store the array length for p. If x^d is the highest power term, then $d + 1$ will be returned.
- **p** – The coefficients for polynomial function.

Example

```
int type;
int xvar;
int yvar;
int plen;
double *p;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_POLY) {
  error = GRBgetgenconstrPoly(model, 3, &xvar, &yvar, &plen, NULL);
  /* ...allocate p array with length plen */
  error = GRBgetgenconstrPoly(model, 3, NULL, NULL, NULL, p);
}
```

int **GRBgetgenconstrExp**(GRBmodel *model, int id, int *xvarP, int *yvarP)

Retrieve the data associated with a general constraint of type EXP. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *GRBaddgenconstrExp* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.

- **yvarP** – The index of variable y.

Example

```
int type;
int xvar;
int yvar;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_EXP) {
  error = GRBgetgenconstrExp(model, 3, &xvar, &yvar);
}
```

int **GRBgetgenconstrExpA**(GRBmodel *model, int id, int *xvarP, int *yvarP, double *aP)

Retrieve the data associated with a general constraint of type EXPA. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *GRBaddgenconstrExpA* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.
- **yvarP** – The index of variable y.
- **aP** – The base of the function.

Example

```
int type;
int xvar;
int yvar;
double a;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_EXPA) {
  error = GRBgetgenconstrExpA(model, 3, &xvar, &yvar, &a);
}
```

int **GRBgetgenconstrLog**(GRBmodel *model, int id, int *xvarP, int *yvarP)

Retrieve the data associated with a general constraint of type LOG. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *GRBaddgenconstrLog* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.
- **yvarP** – The index of variable y.

Example

```
int type;
int xvar;
int yvar;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_LOG) {
  error = GRBgetgenconstrLog(model, 3, &xvar, &yvar);
}
```

int **GRBgetgenconstrLogA**(GRBmodel *model, int id, int *xvarP, int *yvarP, double *aP)

Retrieve the data associated with a general constraint of type LOGA. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *GRBaddgenconstrLogA* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.
- **yvarP** – The index of variable y.
- **aP** – The base of the function.

Example

```
int type;
int xvar;
int yvar;
double a;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_LOGA) {
  error = GRBgetgenconstrLogA(model, 3, &xvar, &yvar, &a);
}
```

int **GRBgetgenconstrLogistic**(GRBmodel *model, int id, int *xvarP, int *yvarP)

Retrieve the data associated with a general constraint of type LOGISTIC. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *GRBaddgenconstrLogistic* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.
- **yvarP** – The index of variable y.

Example

```
int type;
int xvar;
int yvar;
double a;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_LOGISTIC) {
  error = GRBgetgenconstrLogistic(model, 3, &xvar, &yvar);
}
```

int **GRBgetgenconstrPow**(GRBmodel *model, int id, int *xvarP, int *yvarP, double *aP)

Retrieve the data associated with a general constraint of type POW. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *GRBaddgenconstrPow* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint

data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.
- **yvarP** – The index of variable y.
- **aP** – The exponent of the function.

Example

```
int type;
int xvar;
int yvar;
double a;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_POW) {
  error = GRBgetgenconstrPow(model, 3, &xvar, &yvar, &a);
}
```

int **GRBgetgenconstrSin**(GRBmodel *model, int id, int *xvarP, int *yvarP)

Retrieve the data associated with a general constraint of type SIN. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *GRBaddgenconstrSin* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.
- **yvarP** – The index of variable y.

Example

```
int type;
int xvar;
int yvar;
```

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```
error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_SIN) {
  error = GRBgetgenconstrSin(model, 3, &xvar, &yvar);
}
```

int **GRBgetgenconstrCos**(GRBmodel *model, int id, int *xvarP, int *yvarP)

Retrieve the data associated with a general constraint of type COS. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *GRBaddgenconstrCos* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.
- **yvarP** – The index of variable y.

Example

```
int type;
int xvar;
int yvar;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_COS) {
  error = GRBgetgenconstrCos(model, 3, &xvar, &yvar);
}
```

int **GRBgetgenconstrTan**(GRBmodel *model, int id, int *xvarP, int *yvarP)

Retrieve the data associated with a general constraint of type TAN. Calling this method for a general constraint of a different type leads to an error return code. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *GRBaddgenconstrTan* for a description of the semantics of this general constraint type.

Return value

A non-zero return value indicates that a problem occurred while retrieving the general constraint data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that contains the desired general constraint.
- **id** – The index of the general constraint to retrieve.

Note that any of the following arguments can be NULL.

Arguments

- **xvarP** – The index of variable x.
- **yvarP** – The index of variable y.

Example

```
int type;
int xvar;
int yvar;

error = GRBgetintattrelement(model, GRB_INT_ATTR_GENCONSTRTYPE, 3, &
↪type);
if (type == GRB_GENCONSTR_TAN) {
  error = GRBgetgenconstrTan(model, 3, &xvar, &yvar);
}
```

int **GRBgetjsonsolution**(GRBmodel model, char **buffP)

After a call to *optimize*, this method returns the resulting solution and related model attributes as a JSON string. Please refer to the *JSON solution format* section for details.

Return value

A non-zero return value indicates that there was a problem generating the JSON solution string. Refer to the *Error Codes* table for a list of possible return values.

Arguments

- **model** – Model from which to query its current JSON solution string.
- **buffP** – The location in which the pointer to the newly created JSON string should be placed.

Important: On Windows, the string returned in buffP is allocated in a different heap from the calling program. You must call GRBfree to free it.

---

int **GRBgetpwlobj**(GRBmodel *model, int var, int *npointsP, double *x, double *y)

Retrieve the piecewise-linear objective function for a variable. The x and y arguments must be large enough to hold the result. If either are NULL, then npointsP will contain the number of points in the function on return.

Refer to *this discussion* for additional information on what the values in x and y mean.

Return value

A non-zero return value indicates that a problem occurred while retrieving the piecewise-linear objective function. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the piecewise-linear objective function is being retrieved.
- **var** – The variable whose objective function is being retrieved.
- **npointsP** – The number of points that define the piecewise-linear function.

- **x** – The x values for the points that define the piecewise-linear function. These will always be in non-decreasing order.
- **y** – The y values for the points that define the piecewise-linear function.

Example

```
double *x;
double *y;

error = GRBgetpwlobj(model, var, &npoints, NULL, NULL);
/* ...allocate x and y to hold 'npoints' values... */
error = GRBgetpwlobj(model, var, &npoints, x, y);
```

int **GRBgetq**(GRBmodel *model, int *numqnzP, int *qrow, int *qcol, double *qval)

Retrieve all quadratic objective terms. The `qrow`, `qcol`, and `qval` arguments must be large enough to hold the result. You can query the *NumQNZs* attribute to determine how many terms will be returned.

Return value

A non-zero return value indicates that a problem occurred while retrieving the quadratic objective terms. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the quadratic objective terms should be retrieved.
- **numqnzP** – The number of quadratic objective terms retrieved.
- **qrow** – Row indices associated with quadratic terms. A quadratic term is represented using three values: a pair of indices (stored in `qrow` and `qcol`), and a coefficient (stored in `qval`). The three argument arrays provide the corresponding values for each quadratic term. To give an example, to represent $2x_0^2 + x_0x_1 + x_1^2$, you would have `*numqnzP=3`, `qrow[] = {0, 0, 1}`, `qcol[] = {0, 1, 1}`, and `qval[] = {2.0, 1.0, 1.0}`.
- **qcol** – Column indices associated with quadratic terms. See the description of the `qrow` argument for more information.
- **qval** – Numerical values associated with quadratic terms. See the description of the `qrow` argument for more information.

Example

```
int     qnz;
int    *qrow, *qcol;
double *qval;

error = GRBgetdblattr(model, GRB_DBL_ATTR_NUMQNZS, &qnz);
/* ...allocate qrow, qcol, qval to hold 'qnz' values... */
error = GRBgetq(model, &qnz, qrow, qcol, qval);
```

int **GRBgetqconstr**(GRBmodel *model, int qconstr, int *numlnzP, int *lind, double *lval, int *numqnzP, int *qrow, int *qcol, double *qval)

Retrieve the linear and quadratic terms associated with a single quadratic constraint. Typical usage is to call this routine twice. In the first call, you specify the requested quadratic constraint, with `NULL` values for the array arguments. The routine returns the total number of linear and quadratic terms in the specified quadratic constraint in `numlnzP` and `numqnzP`, respectively. That allows you to make certain that `lind`, `lval`, `qrow`, `qcol`, and `qval` are of sufficient size to hold the result of the second call.

Return value

A non-zero return value indicates that a problem occurred while retrieving the quadratic constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the quadratic constraint should be retrieved.
- **qconstr** – The index of the requested quadratic constraint.
- **numlnzP** – The number of linear terms retrieved for the requested quadratic constraint.
- **lind** – Variable indices associated with linear terms.
- **lval** – Numerical coefficients associated with linear terms.
- **numqnzP** – The number of quadratic terms retrieved for the requested quadratic constraint.
- **qrow** – Row indices associated with quadratic terms. A quadratic term is represented using three values: a pair of indices (stored in `qrow` and `qcol`), and a coefficient (stored in `qval`). The associated arguments arrays provide the corresponding values for each quadratic term. To give an example, if the requested quadratic constraint has quadratic terms $2x_0^2+x_0x_1+x_1^2$, this routine would return `*numqnzP=3`, `qrow[] = {0, 0, 1}`, `qcol[] = {0, 1, 1}`, and `qval[] = {2.0, 1.0, 1.0}`.
- **qcol** – Column indices associated with quadratic terms. See the description of the `qrow` argument for more information.
- **qval** – Numerical values associated with quadratic terms. See the description of the `qrow` argument for more information.

int **GRBgetqconstrbyname**(GRBmodel *model, const char *name, int *constrnumP)

Retrieves a quadratic constraint from its name. If multiple quadratic constraints have the same name, this routine chooses one arbitrarily.

Return value

A non-zero return value indicates that a problem occurred while retrieving the quadratic constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the quadratic constraint should be retrieved.
- **name** – The name of the desired quadratic constraint.
- **constrnumP** – Constraint number for a quadratic constraint with the indicated name. Returns -1 if no matching name is found.

Note: Retrieving qconstraint objects by name is not recommended in general. When adding qconstraints to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

---

int **GRBgetsos**(GRBmodel *model, int *nummembersP, int *sostype, int *beg, int *ind, double *weight, int start, int len)

Retrieve the members and weights of a set of SOS constraints. Typical usage is to call this routine twice. In the first call, you specify the requested SOS constraints, with `NULL` values for `ind` and `weight`. The routine returns the total number of members for the specified SOS constraints in `nummembersP`. That allows you to make certain that `ind` and `weight` are of sufficient size to hold the result of the second call.

Return value

A non-zero return value indicates that a problem occurred while retrieving the SOS members. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the SOS constraints should be retrieved.
- **nummembersP** – The total number of SOS members retrieved.
- **sostype** – The types of the SOS constraints. Possible values are `GRB_SOS_TYPE1` or `GRB_SOS_TYPE2`.
- **beg** – SOS constraints are returned in Compressed Sparse Row (CSR) format. Each SOS constraint in the model is represented as a list of index-value pairs, where each index entry provides the variable index for an SOS member, and each value entry provides the corresponding SOS constraint weight. Each SOS constraint has an associated `beg` value, indicating the start position of the members of that constraint in the `ind` and `weight` arrays. The members for SOS constraint `i` immediately follow those for constraint `i-1` in `ind` and `weight`. Thus, `beg[i]` indicates both the index of the first member of SOS constraint `i` and the end of the member list for SOS constraint `i-1`. For example, consider the case where `beg[2] = 10` and `beg[3] = 12`. This would indicate that SOS constraint 2 has two members. Their variable indices can be found in `ind[10]` and `ind[11]`, and their SOS weights can be found in `weight[10]` and `weight[11]`.
- **ind** – Variable indices associated with SOS members. See the description of the `beg` argument for more information.
- **weight** – Weights associated with SOS members. See the description of the `beg` argument for more information.
- **start** – The index of the first SOS constraint to retrieve.
- **len** – The number of SOS constraints to retrieve.

int **GRBgetvarbyname**(GRBmodel *model, const char *name, int *varnumP)

Retrieves a variable from its name. If multiple variables have the same name, this routine chooses one arbitrarily.

Return value

A non-zero return value indicates that a problem occurred while retrieving the variable. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the variable should be retrieved.
- **name** – The name of the desired variable.
- **varnumP** – Variable number for a variable with the indicated name. Returns -1 if no matching name is found.

Note: Retrieving variable objects by name is not recommended in general. When adding variables to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

---

int **GRBgetvars**(GRBmodel *model, int *numnzP, int *vbeg, int *vind, double *vval, int start, int len)

Retrieve the non-zeros for a set of variables from the constraint matrix. Typical usage is to call this routine twice. In the first call, you specify the requested set of variables, with `NULL` values for `vbeg`, `vind`, and `vval`. The

routine returns the number of non-zero values for the specified variables in numnzP. That allows you to make certain that vind and vval are of sufficient size to hold the result of the second call.

If your constraint matrix may contain more than 2 billion non-zero values, you should consider using the GRBXgetvars variant of this routine.

Return value

A non-zero return value indicates that a problem occurred while retrieving the variable coefficients. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling GRBgeterrormsg.

Arguments

- **model** – The model from which the variables should be retrieved.
- **numnzP** – The number of non-zero values retrieved.
- **vbeg** – Constraint matrix non-zero values are returned in Compressed Sparse Column (CSC) format by this routine. Each column in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the constraint index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each variable has an associated vbeg value, indicating the start position of the non-zeros for that constraint in the vind and vval arrays. The non-zeros for variable i immediately follow those for variable i-1 in vind and vval. Thus, vbeg[i] indicates both the index of the first non-zero in variable i and the end of the non-zeros for variable i-1. For example, consider the case where vbeg[2] = 10 and vbeg[3] = 12. This would indicate that variable 2 has two non-zero values associated with it. Their constraint indices can be found in vind[10] and vind[11], and the numerical values for those non-zeros can be found in vval[10] and vval[11].
- **vind** – Constraint indices associated with non-zero values. See the description of the vbeg argument for more information.
- **vval** – Numerical values associated with constraint matrix non-zeros. See the description of the vbeg argument for more information.
- **start** – The index of the first variable to retrieve.
- **len** – The number of variables to retrieve.

int **GRBsinglescenariomodel**(GRBmodel *model, GRBmodel **singlescenarioP)

Capture a single scenario from a multi-scenario model. Use the *ScenarioNumber* parameter to indicate which scenario to capture.

Return value

A non-zero return value indicates that a problem occurred while extracting the single-scenario model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling GRBgeterrormsg.

Arguments

- **model** – The model from which the scenario should be extracted.
- **singlescenarioP** – The location in which the pointer to the requested single-scenario model should be placed.

int **GRBXgetconstrs**(GRBmodel *model, size_t *numnzP, size_t *cbeg, int *cind, double *cval, int start, int len)

The size_t version of GRBgetconstrs. The two arguments that count non-zero values are of type size_t in this version to support models with more than 2 billion non-zero values.

Retrieve the non-zeros for a set of linear constraints from the constraint matrix. Typical usage is to call this routine twice. In the first call, you specify the requested set of constraints, with NULL values for cbeg, cind,

and cval. The routine returns the number of non-zero values for the specified constraint range in numnzP. That allows you to make certain that cind and cval are of sufficient size to hold the result of the second call.

Return value

A non-zero return value indicates that a problem occurred while retrieving the constraint coefficients. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the constraints should be retrieved.
- **numnzP** – The number of non-zero values retrieved.
- **cbeg** – Constraint matrix non-zero values are returned in Compressed Sparse Row (CSR) format. Each constraint in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the variable index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each constraint has an associated cbeg value, indicating the start position of the non-zeros for that constraint in the cind and cval arrays. The non-zeros for constraint i immediately follow those for constraint i-1 in cind and cval. Thus, cbeg[i] indicates both the index of the first non-zero in constraint i and the end of the non-zeros for constraint i-1. For example, consider the case where cbeg[2] = 10 and cbeg[3] = 12. This would indicate that constraint 2 has two non-zero values associated with it. Their variable indices can be found in cind[10] and cind[11], and the numerical values for those non-zeros can be found in cval[10] and cval[11].
- **cind** – Variable indices associated with non-zero values. See the description of the cbeg argument for more information.
- **cval** – Numerical values associated with constraint matrix non-zeros. See the description of the cbeg argument for more information.
- **start** – The index of the first constraint to retrieve.
- **len** – The number of constraints to retrieve.

int **GRBXgetvars**(GRBmodel *model, size_t *numnzP, size_t *vbeg, int *vind, double *vval, int start, int len)

The size_t version of *GRBgetvars*. The two arguments that count non-zero values are of type size_t in this version to support models with more than 2 billion non-zero values.

Retrieve the non-zeros for a set of variables from the constraint matrix. Typical usage is to call this routine twice. In the first call, you specify the requested set of variables, with NULL values for vbeg, vind, and vval. The routine returns the number of non-zero values for the specified variables in numnzP. That allows you to make certain that vind and vval are of sufficient size to hold the result of the second call.

Return value

A non-zero return value indicates that a problem occurred while retrieving the variable coefficients. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model from which the variables should be retrieved.
- **numnzP** – The number of non-zero values retrieved.
- **vbeg** – Constraint matrix non-zero values are returned in Compressed Sparse Column (CSC) format by this routine. Each column in the constraint matrix is represented as a list of index-value pairs, where each index entry provides the constraint index for a non-zero coefficient, and each value entry provides the corresponding non-zero value. Each variable has an associated vbeg value, indicating the start position of the non-zeros for that constraint in the vind and vval arrays. The non-zeros for variable i immediately follow those for variable

i-1 in vind and vval. Thus, vbeg[i] indicates both the index of the first non-zero in variable i and the end of the non-zeros for variable i-1. For example, consider the case where vbeg[2] = 10 and vbeg[3] = 12. This would indicate that variable 2 has two non-zero values associated with it. Their constraint indices can be found in vind[10] and vind[11], and the numerical values for those non-zeros can be found in vval[10] and vval[11].

- **vind** – Constraint indices associated with non-zero values. See the description of the vbeg argument for more information.
- **vval** – Numerical values associated with constraint matrix non-zeros. See the description of the vbeg argument for more information.
- **start** – The index of the first variable to retrieve.
- **len** – The number of variables to retrieve.

18.6 Input-Output

int **GRBreadmodel**(GRBenv *env, const char *filename, GRBmodel **modelP)

Read a model from a file.

Return value

A non-zero return value indicates that a problem occurred while reading the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment in which to load the new model. This should come from a previous call to *GRBloadenv*.
- **filename** – The path to the file to be read. Note that the type of the file is encoded in the file name suffix. Valid suffixes are .mps, .rew, .lp, .rlp, .dua, .dlp, .ilp, or .opb. The files can be compressed, so additional suffixes of .zip, .gz, .bz2, or .7z are accepted.
- **modelP** – The location in which the pointer to the model should be placed.

Example

```
GRBmodel *model;
error = GRBreadmodel(env, "/tmp/model.mps.bz2", &model);
```

int **GRBread**(GRBmodel *model, const char *filename)

This method is the general entry point for importing data from a file into a model. It can be used to read basis files for continuous models, start vectors for MIP models, variable hints for MIP models, branching priorities for MIP models, or parameter settings. The type of data read is determined by the file suffix. File formats are described in the *File Format* section.

Note that reading a file does **not** process all pending model modifications. These modifications can be processed by calling *GRBupdatemodel*.

Note also that this is **not** the method to use if you want to read a new model from a file. For that, use the *GRBreadmodel routine*.

Return value

A non-zero return value indicates that a problem occurred while reading the file. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model that will receive the information read from the file.
- **filename** – The path to the file to be read. The suffix on the file must be either `.mst` or `.sol` for a MIP start file, `.hnt` for a MIP hint file, `.ord` for a priority order file, `.bas` for a basis file, `.attr` for a collection of attribute settings, or `.prm` for a parameter file. The suffix may optionally be followed by `.zip`, `.gz`, `.bz2`, or `.7z`.

Example

```
error = GRBread(model, "/tmp/model.mst.bz2");
```

int **GRBwrite**(GRBmodel *model, const char *filename)

This routine is the general entry point for writing optimization data to a file. It can be used to write optimization models, solutions vectors, basis vectors, start vectors, or parameter settings. The type of data written is determined by the file suffix. File formats are described in the *File Format* section.

Note that writing a model to a file will process all pending model modifications. This is also true when writing other model information such as solutions, bases, etc.

Note also that when you write a Gurobi parameter file (PRM), both integer or double parameters not at their default value will be saved, but no string parameter will be saved into the file.

Return value

A non-zero return value indicates that a problem occurred while writing the file. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model containing the data to be written.
- **filename** – The name of the file to be written. The file type is encoded in the file name suffix. Valid suffixes are `.mps`, `.rew`, `.lp`, or `.rlp` for writing the model itself, `.dua` or `.dlp` for writing the dualized model (only pure LP), `.ilp` for writing just the IIS associated with an infeasible model (see *GRBcomputeIIS* for further information), `.sol` for writing the solution selected by the *SolutionNumber* parameter, `.mst` for writing a start vector, `.hnt` for writing a hint file, `.bas` for writing an LP basis, `.prm` for writing modified parameter settings, `.attr` for writing model attributes, or `.json` for writing solution information in JSON format. If your system has compression utilities installed (e.g., `7z` or `zip` for Windows, and `gzip`, `bzip2`, or `unzip` for Linux or macOS), then the files can be compressed, so additional suffixes of `.gz`, `.bz2`, or `.7z` are accepted.

Example

```
error = GRBwrite(model, "/tmp/model.rlp.gz");
```

18.7 Attribute Management

int **GRBgetattrinfo**(GRBmodel *model, const char *attrname, int *datatypeP, int *attrtypeP, int *settableP)

Obtain information about an attribute.

Return value

A non-zero return value indicates that a problem occurred while obtaining information about the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of an attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **datatypeP** – On completion, the integer pointed to by this argument will indicate the data type of the attribute. Possible types are char (0), int (1), double (2), or string(3). This argument can be NULL.
- **attrtypeP** – On completion, the integer pointed to by this argument will indicate the type of the attribute. Possible types are model attribute (0), variable attribute (1), linear constraint attribute (2), (3) SOS constraint attribute, (4) quadratic constraint attribute, or (5) general constraint attribute. This argument can be NULL.
- **settableP** – On completion, the integer pointed to by this argument will indicate whether the attribute can be set (1) or not (0). This argument can be NULL.

Example

```
int datatype, attrtype, settable;
error = GRBgetattrinfo(model, "ModelName", &datatype, &attrtype, &
↪settable);
```

int **GRBgetintattr**(GRBmodel *model, const char *attrname, int *valueP)

Query the value of an integer-valued model attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of an integer-valued model attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **valueP** – The location in which the current value of the requested attribute should be placed.

Important: Note that this method should be used for scalar attributes only (i.e., model attributes). To query a single element of an array attribute, use *GRBgetintattrelement* instead.

Example

```
error = GRBgetintattr(model, "NumBinVars", &numbin);
```

int **GRBsetintattr**(GRBmodel *model, const char *attrname, int newvalue)

Set the value of an integer-valued model attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of an integer-valued model attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **newvalue** – The desired new value of this attribute.

Important: Note that this method should be used for scalar attributes only (i.e., model attributes). To modify a single element of an array attribute, use *GRBsetintattrelement* instead.

Example

```
error = GRBsetintattr(model, "ModelSense", -1);
```

int **GRBgetintattrelement**(GRBmodel *model, const char *attrname, int element, int *valueP)

Query a single value from an integer-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of an integer-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **element** – The index of the requested array element.
- **valueP** – A pointer to the location where the requested value should be returned.

Important: Note that this method should be used for array attributes only (i.e., variable or constraint attributes). To query a scalar attribute (i.e., a model attribute), use *GRBgetintattr* instead.

Example

```
int first_one;
error = GRBgetintattrelement(model, "VBasis", 0, &first_one);
```

int **GRBsetintattrelement**(GRBmodel *model, const char *attrname, int element, int newvalue)

Set a single value in an integer-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of an integer-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **element** – The index of the array element to be changed.
- **newvalue** – The value to which the attribute element should be set.

Important: Note that this method should be used for array attributes only (i.e., variable or constraint attributes). To modify a scalar attribute (i.e., a model attribute), use *GRBsetintattr* instead.

Example

```
error = GRBsetintattrelement(model, "VBasis", 0, GRB_BASIC);
```

int **GRBgetintattrarray**(GRBmodel *model, const char *attrname, int start, int len, int *values)

Query the values of an integer-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of an integer-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **start** – The index of the first entry in the array to retrieve.
- **len** – The number of array entries to retrieve.
- **values** – A pointer to the location where the array attribute should be returned. Note that the result array must be as long as the requested sub-array.

Example

```
int cbasis[NUMCONSTRS];
error = GRBgetintattrarray(model, "CBasis", 0, NUMCONSTRS, cbasis);
```

int **GRBsetintattrarray**(GRBmodel *model, const char *attrname, int start, int len, int *values)

Set the values of an integer-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.

- **attrname** – The name of an integer-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **start** – The index of the first entry in the array to set.
- **len** – The number of array entries to set.
- **values** – A pointer to the desired new values for the specified sub-array of the attribute. Note that the values array must be as long as the sub-array to be changed.

Example

```
int cbasis[] = {GRB_BASIC, GRB_BASIC, GRB_NONBASIC_LOWER, GRB_BASIC};
error = GRBsetintattrarray(model, "CBasis", 0, 4, cbasis);
```

int **GRBgetintattrlist**(GRBmodel *model, const char *attrname, int len, int *ind, int *values)

Query the values of an integer-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of an integer-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **len** – The number of attribute elements to retrieve.
- **ind** – The indices of the desired attribute elements.
- **values** – A pointer to the location where the requested attribute elements should be returned. Note that the result array must be as long as the requested index list.

Example

```
int desired[] = {0, 2, 4, 6};
int cbasis[4];
error = GRBgetintattrlist(model, "CBasis", 4, desired, cbasis);
```

int **GRBsetintattrlist**(GRBmodel *model, const char *attrname, int len, int *ind, int *values)

Set the values of an integer-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of an integer-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **len** – The number of array entries to set.
- **ind** – The indices of the array attribute elements that will be set.

- **values** – A pointer to the desired new values for the specified elements of the attribute. Note that the values array must be as long as the list of indices.

Example

```
int change[] = {0, 1, 3};
int newbas[] = {GRB_BASIC, GRB_NONBASIC_LOWER, GRB_NONBASIC_LOWER};
error = GRBsetintattrlist(model, "VBasis", 3, change, newbas);
```

int **GRBgetdblattr**(GRBmodel *model, const char *attrname, double *valueP)

Query the value of a double-valued model attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a double-valued model attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **valueP** – The location in which the current value of the requested attribute should be placed.

Important: Note that this method should be used for scalar attributes only (i.e., model attributes). To query a single element of an array attribute, use *GRBgetdblattrelement* instead.

Example

```
error = GRBgetdblattr(model, "ObjCon", &objcon);
```

int **GRBsetdblattr**(GRBmodel *model, const char *attrname, double newvalue)

Set the value of a double-valued model attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a double-valued model attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **newvalue** – The desired new value of this attribute.

Important: Note that this method should be used for scalar attributes only (i.e., model attributes). To modify a single element of an array attribute, use *GRBsetdblattrelement* instead.

Example

```
error = GRBsetdblattr(model, "ObjCon", 0.0);
```

int **GRBgetdblattrelement**(GRBmodel *model, const char *attrname, int element, double *valueP)

Query a single value from a double-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a double-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **element** – The index of the requested array element.
- **valueP** – A pointer to the location where the requested value should be returned.

Important: Note that this method should be used for array attributes only (i.e., variable or constraint attributes). To query a scalar attribute (i.e., a model attribute), use *GRBgetdblattr* instead.

Example

```
double first_one;
error = GRBgetdblattrelement(model, "X", 0, &first_one);
```

int **GRBsetdblattrelement**(GRBmodel *model, const char *attrname, int element, double newvalue)

Set a single value in a double-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a double-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **element** – The index of the array element to be changed.
- **newvalue** – The value to which the attribute element should be set.

Important: Note that this method should be used for array attributes only (i.e., variable or constraint attributes). To modify a scalar attribute (i.e., a model attribute), use *GRBsetdblattr* instead.

Example

```
error = GRBsetdblattrelement(model, "Start", 0, 1.0);
```

int **GRBgetdblattrarray**(GRBmodel *model, const char *attrname, int start, int len, double *values)

Query the values of a double-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a double-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **start** – The index of the first entry in the array to retrieve.
- **len** – The number of array entries to retrieve.
- **values** – A pointer to the location where the array attribute should be returned. Note that the result array must be as long as the requested sub-array.

Example

```
double lb[NUMVARS];
error = GRBgetdblattrarray(model, "LB", 0, cols, lb);
```

int **GRBsetdblattrarray**(GRBmodel *model, const char *attrname, int start, int len, double *values)

Set the values of a double-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a double-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **start** – The index of the first entry in the array to set.
- **len** – The number of array entries to set.
- **values** – A pointer to the desired new values for the specified sub-array of the attribute. Note that the values array must be as long as the sub-array to be changed.

Example

```
double start[] = {1.0, 1.0, 0.0, 1.0};
error = GRBsetdblattrarray(model, "Start", 0, 4, start);
```

int **GRBgetdblattrlist**(GRBmodel *model, const char *attrname, int len, int *ind, double *values)

Query the values of a double-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a double-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **len** – The number of attribute elements to retrieve.
- **ind** – The indices of the desired attribute elements.
- **values** – A pointer to the location where the requested attribute elements should be returned. Note that the result array must be as long as the requested index list.

Example

```
int desired[] = {0, 2, 4, 6};
double x[4];
error = GRBgetdblattrlist(model, "X", 4, desired, cbasis);
```

int **GRBsetdblattrlist**(GRBmodel *model, const char *attrname, int len, int *ind, double *values)

Set the values of a double-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a double-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **len** – The number of array entries to set.
- **ind** – The indices of the array attribute elements that will be set.
- **values** – A pointer to the desired new values for the specified elements of the attribute. Note that the values array must be as long as the list of indices.

Example

```
int change[] = {0, 1, 3};
double start[] = {1.0, 3.0, 2.0};
error = GRBsetdblattrlist(model, "Start", 3, change, start);
```

int **GRBgetcharattrelement**(GRBmodel *model, const char *attrname, int element, char *valueP)

Query a single value from a character-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a character-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **element** – The index of the requested array element.
- **valueP** – A pointer to the location where the requested value should be returned.

Example

```
char first_one;
error = GRBgetcharattrelement(model, "VType", 0, &first_one);
```

int **GRBsetcharattrelement**(GRBmodel *model, const char *attrname, int element, char newvalue)

Set a single value in a character-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a character-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **element** – The index of the array element to be changed.
- **newvalue** – The value to which the attribute element should be set.

Example

```
error = GRBsetcharattrelement(model, "VType", 0, GRB_BINARY);
```

int **GRBgetcharattrarray**(GRBmodel *model, const char *attrname, int start, int len, char *values)

Query the values of a character-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a character-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **start** – The index of the first entry in the array to retrieve.
- **len** – The number of array entries to retrieve.
- **values** – A pointer to the location where the array attribute should be returned. Note that the result array must be as long as the requested sub-array.

Example

```
char vtypes[NUMVARS];
error = GRBgetcharattrarray(model, "VType", 0, NUMVARS, vtypes);
```

int **GRBsetcharattrarray**(GRBmodel *model, const char *attrname, int start, int len, char *values)

Set the values of a character-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a character-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **start** – The index of the first entry in the array to set.
- **len** – The number of array entries to set.
- **values** – A pointer to the desired new values for the specified sub-array of the attribute. Note that the values array must be as long as the sub-array to be changed.

Example

```
char vtypes[] = {GRB_BINARY, GRB_CONTINUOUS, GRB_INTEGER, GRB_BINARY};
error = GRBsetcharattrarray(model, "VType", 0, 4, vtypes);
```

int **GRBgetcharattrlist**(GRBmodel *model, const char *attrname, int len, int *ind, char *values)

Query the values of a character-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a character-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **len** – The number of attribute elements to retrieve.
- **ind** – The indices of the desired attribute elements.
- **values** – A pointer to the location where the requested attribute elements should be returned. Note that the result array must be as long as the requested index list.

Example

```
int desired[] = {0, 2, 4, 6};
char vtypes[4];
error = GRBgetcharattrlist(model, "VType", 4, desired, vtypes);
```

int **GRBsetcharattrlist**(GRBmodel *model, const char *attrname, int len, int *ind, char *values)

Set the values of a character-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a character-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **len** – The number of array entries to set.
- **ind** – The indices of the array attribute elements that will be set.
- **values** – A pointer to the desired new values for the specified elements of the attribute. Note that the values array must be as long as the list of indices.

Example

```
int change[] = {0, 1, 3};
char vtypes[] = {GRB_BINARY, GRB_BINARY, GRB_BINARY};
error = GRBsetcharattrlist(model, "Vtype", 3, change, vtypes);
```

int **GRBgetstrattr**(GRBmodel *model, const char *attrname, char **valueP)

Query the value of a string-valued model attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a string-valued model attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **valueP** – The location in which the current value of the requested attribute should be placed.

Important: Note that all interface routines that return string-valued attributes are returning pointers into internal Gurobi data structures. The user should copy the contents of the pointer to a different data structure before the next call to a Gurobi library routine. The user should also be careful to never modify the data pointed to by the returned character pointer.

Important: Note that this method should be used for scalar attributes only (i.e., model attributes). To query a single element of an array attribute, use *GRBgetstrattrelement* instead.

Example

```
char *modelname;
error = GRBgetstrattr(model, "ModelName", &modelname);
```

int **GRBsetstrattr**(GRBmodel *model, const char *attrname, const char *newvalue)

Set the value of a string-valued model attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a string-valued model attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **newvalue** – The desired new value of this attribute.

Important: Note that this method should be used for scalar attributes only (i.e., model attributes). To modify a single element of an array attribute, use *GRBsetstrattrelement* instead.

Example

```
error = GRBsetstrattr(model, "ModelName", "Modified name");
```

int **GRBgetstrattrelement**(GRBmodel *model, const char *attrname, int element, char **valueP)

Query a single value from a string-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a string-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **element** – The index of the requested array element.
- **valueP** – A pointer to the location where the requested value should be returned.

Important: Note that all interface routines that return string-valued attributes are returning pointers into internal Gurobi data structures. The user should copy the contents of the pointer to a different data structure before the next call to a Gurobi library routine. The user should also be careful to never modify the data pointed to by the returned character pointer.

Important: Note that this method should be used for array attributes only (i.e., variable or constraint attributes). To query a scalar attribute (i.e., a model attribute), use *GRBgetstrattr* instead.

Example

```
char **varname;
error = GRBgetstrattrelement(model, "VarName", 1, varname);
```

int **GRBsetstrattrelement**(GRBmodel *model, const char *attrname, int element, char *newvalue)

Set a single value in a string-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a string-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **element** – The index of the array element to be changed.
- **newvalue** – The value to which the attribute element should be set.

Important: Note that this method should be used for array attributes only (i.e., variable or constraint attributes). To modify a scalar attribute (i.e., a model attribute), use *GRBsetstrattr* instead.

Example

```
error = GRBsetstrattrelement(model, "ConstrName", 0, "NewConstr");
```

int **GRBgetstrattrarray**(GRBmodel *model, const char *attrname, int start, int len, char **values)

Query the values of a string-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a string-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **start** – The index of the first entry in the array to retrieve.
- **len** – The number of array entries to retrieve.

- **values** – A pointer to the location where the array attribute should be returned. Note that the result array must be as long as the requested sub-array.

Important: Note that all interface routines that return string-valued attributes are returning pointers into internal Gurobi data structures. The user should copy the contents of the pointer to a different data structure before the next call to a Gurobi library routine. The user should also be careful to never modify the data pointed to by the returned character pointer.

Example

```
char **varnames[NUMVARS];
error = GRBgetstrattrarray(model, "VarName", 0, NUMVARS, varnames);
```

int **GRBsetstrattrarray**(GRBmodel *model, const char *attrname, int start, int len, char **values)

Set the values of a string-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a string-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **start** – The index of the first entry in the array to set.
- **len** – The number of array entries to set.
- **values** – A pointer to the desired new values for the specified sub-array of the attribute. Note that the values array must be as long as the sub-array to be changed.

Example

```
char **varnames[NUMVARS];
error = GRBsetstrattrarray(model, "VarName", 0, NUMVARS, varnames);
```

int **GRBgetstrattrlist**(GRBmodel *model, const char *attrname, int len, int *ind, char **values)

Query the values of a string-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a string-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **len** – The number of attribute elements to retrieve.

- **ind** – The indices of the desired attribute elements.
- **values** – A pointer to the location where the requested attribute elements should be returned. Note that the result array must be as long as the requested index list.

Important: Note that all interface routines that return string-valued attributes are returning pointers into internal Gurobi data structures. The user should copy the contents of the pointer to a different data structure before the next call to a Gurobi library routine. The user should also be careful to never modify the data pointed to by the returned character pointer.

Example

```
int desired[] = {0, 2, 4, 6};
char **varnames[4];
error = GRBgetstrattrlist(model, "VarName", 4, desired, varnames);
```

int **GRBsetstrattrlist**(GRBmodel *model, const char *attrname, int len, int *ind, char **values)

Set the values of a string-valued array attribute.

Return value

A non-zero return value indicates that a problem occurred while setting the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A loaded optimization model, typically created by routine *GRBnewmodel* or *GRBreadmodel*.
- **attrname** – The name of a string-valued array attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **len** – The number of array entries to set.
- **ind** – The indices of the array attribute elements that will be set.
- **values** – A pointer to the desired new values for the specified elements of the attribute. Note that the values array must be as long as the list of indices.

Example

```
int chage[] = {0, 1, 3};
char **varnames[] = {"Var0", "Var1", "Var3"};
error = GRBsetstrattrlist(model, "VarName", 3, change, varnames);
```

int **GRBgetbatchattrinfo**(GRBbatch *batch, const char *attrname, int *datatypeP, int *settableP)

Obtain information about a Batch attribute.

Return value

A non-zero return value indicates that a problem occurred while obtaining information about a batch attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **batch** – A batch request handle, typically created by routine *GRBgetbatch*.

- **attrname** – The name of a batch attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **datatypeP** – On completion, the integer pointed to by this argument will indicate the data type of the attribute. Possible types are char (0), int (1), double (2), or string(3). This argument can be NULL.
- **settableP** – On completion, the integer pointed to by this argument will indicate whether the attribute can be set (1) or not (0). This argument can be NULL.

Example

```
int datatype, settable;
error = GRBgetbatchattrinfo(batch, "BatchID", &datatype, &settable);
```

18.8 Parameter Management

int **GRBgetdblparam**(GRBenv *env, const char *paramname, double *valueP)

Retrieve the value of a double-valued parameter.

Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use *GRBgetenv* to retrieve the environment associated with a model if you would like to query the parameter value for that model.

Return value

A non-zero return value indicates that a problem occurred while retrieving the parameter. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment whose parameter value is being queried.
- **paramname** – The name of the parameter. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **valueP** – The location in which the current value of the requested parameter should be placed.

Example

```
double cutoff;
error = GRBgetdblparam(GRBgetenv(model), "Cutoff", &cutoff);
```

int **GRBgetintparam**(GRBenv *env, const char *paramname, int *valueP)

Retrieve the value of an integer-valued parameter.

Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use *GRBgetenv* to retrieve the environment associated with a model if you would like to query the parameter value for that model.

Return value

A non-zero return value indicates that a problem occurred while retrieving the parameter. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment whose parameter value is being queried.
- **paramname** – The name of the parameter. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **valueP** – The location in which the current value of the requested parameter should be placed.

Example

```
int limit;
error = GRBgetintparam(GRBgetenv(model), "SolutionLimit", &limit);
```

int **GRBgetstrparam**(GRBenv *env, const char *paramname, char *value)

Retrieve the value of a string-valued parameter.

Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use *GRBgetenv* to retrieve the environment associated with a model if you would like to query the parameter value for that model.

Return value

A non-zero return value indicates that a problem occurred while retrieving the parameter. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment whose parameter value is being queried.
- **paramname** – The name of the parameter. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **value** – The location in which the current value of the requested parameter should be placed.

Example

```
char logfilename[GRB_MAX_STRLEN];
error = GRBgetstrparam(GRBgetenv(model), "LogFile", logfilename);
```

int **GRBsetdblparam**(GRBenv *env, const char *paramname, double newvalue)

Modify the value of a double-valued parameter.

Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use *GRBgetenv* to retrieve the environment associated with a model if you would like to change the parameter value for that model.

Return value

A non-zero return value indicates that a problem occurred while modifying the parameter. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment whose parameter value is being modified.
- **paramname** – The name of the parameter. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Example

```
error = GRBsetdblparam(GRBgetenv(model), "Cutoff", 100.0);
```

int **GRBsetintparam**(GRBenv *env, const char *paramname, int newvalue)

Modify the value of an integer-valued parameter.

Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use *GRBgetenv* to retrieve the environment associated with a model if you would like to change the parameter value for that model.

Return value

A non-zero return value indicates that a problem occurred while modifying the parameter. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment whose parameter value is being modified.
- **paramname** – The name of the parameter. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Example

```
error = GRBsetintparam(GRBgetenv(model), "SolutionLimit", 5);
```

int **GRBsetstrparam**(GRBenv *env, const char *paramname, const char *newvalue)

Modify the value of a string-valued parameter.

Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use *GRBgetenv* to retrieve the environment associated with a model if you would like to change the parameter value for that model.

Return value

A non-zero return value indicates that a problem occurred while modifying the parameter. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment whose parameter value is being modified.
- **paramname** – The name of the parameter. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Example

```
error = GRBsetstrparam(GRBgetenv(model), "LogFile", "/tmp/new.log");
```

int **GRBgetdblparaminfo**(GRBenv *env, const char *paramname, double *valueP, double *minP, double *maxP, double *defaultP)

Retrieve information about a double-valued parameter. Specifically, retrieve the current value of the parameter, the minimum and maximum allowed values, and the default value.

Return value

A non-zero return value indicates that a problem occurred while retrieving parameter information. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment whose parameter information is being queried.
- **paramname** – The name of the parameter. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **valueP** – (optional) The location in which the current value of the specified parameter should be placed.
- **minP** – (optional) The location in which the minimum allowed value of the specified parameter should be placed.
- **maxP** – (optional) The location in which the maximum allowed value of the specified parameter should be placed.
- **defaultP** – (optional) The location in which the default value of the specified parameter should be placed.

Example

```
error = GRBgetdblparaminfo(GRBgetenv(model), "MIPGap", &currentGap,
                           &minAllowedGap, NULL, &defaultGap);
```

int **GRBgetintparaminfo**(GRBenv *env, const char *paramname, int *valueP, int *minP, int *maxP, int *defaultP)

Retrieve information about an int-valued parameter. Specifically, retrieve the current value of the parameter, the minimum and maximum allowed values, and the default value.

Return value

A non-zero return value indicates that a problem occurred while retrieving parameter information. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment whose parameter information is being queried.
- **paramname** – The name of the parameter. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **valueP** – (optional) The location in which the current value of the specified parameter should be placed.
- **minP** – (optional) The location in which the minimum allowed value of the specified parameter should be placed.
- **maxP** – (optional) The location in which the maximum allowed value of the specified parameter should be placed.
- **defaultP** – (optional) The location in which the default value of the specified parameter should be placed.

Example

```
error = GRBgetintparaminfo(GRBgetenv(model), "SolutionLimit", &current,
                           &minAllowedLimit, NULL, &defaultLimit);
```

int **GRBgetstrparaminfo**(GRBenv *env, const char *paramname, char *value, char *defaultP)

Retrieve information about a string-valued parameter. Specifically, retrieve the current and default values of the parameter.

Return value

A non-zero return value indicates that a problem occurred while retrieving parameter information. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment whose parameter information is being queried.
- **paramname** – The name of the parameter. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **value** – (optional) The location in which the current value of the specified parameter should be placed.
- **defaultP** – (optional) The location in which the default value of the specified parameter should be placed.

Example

```
char defaultval[GRB_MAX_STRLEN];
char currentval[GRB_MAX_STRLEN];
error = GRBgetstrparaminfo(GRBgetenv(model), "LogFile", currentval,
                           defaultval);
```

int **GRBreadparams**(GRBenv *env, const char *filename)

Import a set of parameter modifications from a file.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Return value

A non-zero return value indicates that a problem occurred while reading the parameter file. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment into which the parameter changes should be imported.
- **filename** – The path to the file to be read. The suffix on a parameter file should be `.prm`, optionally followed by `.zip`, `.gz`, `.bz2`, or `.7z`.

Example

```
error = GRBreadparams(env, "/tmp/model.prm.bz2");
```

int **GRBresetparams**(GRBenv *env)

Reset the values of all parameters to their default values.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Return value

A non-zero return value indicates that a problem occurred while resetting parameters. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment for which the parameters should be reset to their default value.

Example

```
error = GRBresetparams(env);
```

int **GRBwriteparams**(GRBenv *env, const char *filename)

Write the set of changed parameter values to a file.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Return value

A non-zero return value indicates that a problem occurred while writing the parameter file. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment whose parameter changes are being written.
- **filename** – The path to the file to be written. The suffix on a parameter file should be `.prm`, optionally followed by `.gz`, `.bz2`, or `.7z`.

Example

```
error = GRBwriteparams(env, "/tmp/model.prm");
```

18.9 Monitoring Progress - Logging and Callbacks

void **GRBmsg**(GRBenv *env, const char *message)

Insert a message into the Gurobi log file.

Arguments

- **env** – The environment whose log file should receive the message.
- **message** – The message to be appended to the log.

Example

```
error = GRBmsg(env, "Add this message to the log");
```

int **GRBsetcallbackfunc**(GRBmodel *model, int (*cb)(GRBmodel *model, void *cbdata, int where, void *usrdata), void *usrdata)

Set up a user callback function. Note that a model can only have a single callback method, so this call will replace an existing callback. To disable a previously set callback, call this function with a `cb` argument of `NULL`.

When solving a model using multiple threads, the user callback is only ever called from a single thread, so you don't need to worry about the thread-safety of your callback.

Note that changing parameters from within a callback is not supported, doing so may lead to undefined behavior.

Return value

A non-zero return value indicates that a problem occurred while setting the user callback. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model in which the callback should be installed.
- **cb** – A function pointer to the user callback function. The callback will be called regularly from the Gurobi Optimizer. The `where` argument to the callback function will indicate where in the optimization process the callback was invoked. Possible values are described in the *Callback Codes* section. The user callback can then call a number of routines to retrieve additional details about the state of the optimization (e.g., *GRBcbget*), or to inject new information (e.g., *GRBcbcut*, *GRBcbsolution*). The user callback function should return 0 if no error was encountered, or it can return one of the Gurobi *Error Codes* if the user callback would like the optimization to stop and return an error result.
- **usrdata** – An optional pointer to user data that will be passed back to the user callback function each time it is invoked (in the `usrdata` argument).

Example

```
int mycallback(GRBmodel *model, void *cbdata, int where, void *usrdata);
error = GRBsetcallbackfunc(model, mycallback, NULL);
```

int **GRBgetcallbackfunc**(GRBmodel *model, int (**cb)(GRBmodel *model, void *cbdata, int where, void *usrdata))

Retrieve the current user callback function.

Return value

A non-zero return value indicates that a problem occurred while retrieving the user callback. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model in which the callback should be installed.
- **cb** – A function pointer to the user callback function.

Example

```
int (*mycallback)(GRBmodel *model, void *cbdata, int where, void␣
↪*usrdata);
error = GRBgetcallbackfunc(model, &mycallback);
```

int **GRBcbget**(void *cbdata, int where, int what, void *resultP)

Retrieve additional information about the progress of the optimization. Note that this routine can only be called from within a user callback function.

Return value

A non-zero return value indicates that a problem occurred while retrieving the requested data. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **cbdata** – The `cbdata` argument that was passed into the user callback by the Gurobi Optimizer. This argument must be passed unmodified from the user callback to `GRBcbget()`.

- **where** – The `where` argument that was passed into the user callback by the Gurobi Optimizer. This argument must be passed unmodified from the user callback to `GRBcbget()`.
- **what** – The data requested by the user callback. Valid values are described in the *Callback Codes* section.
- **resultP** – The location in which the requested data should be placed.

Example

```
if (where == GRB_CB_MIP) {
  double nodecount;
  error = GRBcbget(cbdata, where, GRB_CB_MIP_NODECNT, (void *) &
↪nodecount);
  if (error) return 0;
  printf("MIP node count is %d\n", nodecount);
}
```

void **GRBversion**(int *majorP, int *minorP, int *technicalP)

Return the Gurobi library version number (major, minor, and technical).

Arguments

- **majorP** – The location in which the major version number should be placed. May be `NULL`.
- **minorP** – The location in which the minor version number should be placed. May be `NULL`.
- **technicalP** – The location in which the technical version number should be placed. May be `NULL`.

Example

```
int major, minor, technical;
GRBversion(&major, &minor, &technical);
printf("Gurobi library version %d.%d.%d\n", major, minor, technical);
```

int **GRBsetlogcallbackfunc**(GRBmodel *model, int (*cb)(char *msg, void *logdata), void *logdata)

Sets a logging callback function to query all output posted by the model. A model can only have a single log callback, so this call will replace an existing log callback. To disable a previously set log callback, call this function with a `cb` argument of `NULL`.

Return value

A non-zero return value indicates that a problem occurred while setting the log callback. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model in which the log callback should be installed.
- **cb** – A function pointer to the log callback function. The callback will be called whenever the model produces a log line, with the log line contents passed as a character string.
- **logdata** – An optional pointer to user data that will be passed back to the log callback function each time it is invoked (in the `logdata` argument).

int **GRBsetlogcallbackfuncenv**(GRBenv *env, int (*cb)(char *msg, void *logdata), void *logdata)

Sets a logging callback function to query all output posted by the environment. An environment can only have a single log callback, so this call will replace an existing log callback. To disable a previously set log callback, call this function with a `cb` argument of `NULL`.

Return value

A non-zero return value indicates that a problem occurred while setting the log callback. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment in which the log callback should be installed.
- **cb** – A function pointer to the log callback function. The callback will be called whenever the environment produces a log line, with the log line contents passed as a character string.
- **logdata** – An optional pointer to user data that will be passed back to the log callback function each time it is invoked (in the `logdata` argument).

18.10 Modifying Solver Behavior - Callbacks

int **GRBcbcut**(void *cbdata, int cutlen, const int *cutind, const double *cutval, char cutsense, double cutrhs)

Add a new cutting plane to the MIP model from within a user callback routine. Note that this routine can only be called when the `where` value on the callback routine is `GRB_CB_MIPNODE` (see the *Callback Codes* section for more information).

Cutting planes can be added at any node of the branch-and-cut tree. Note that cuts should be added sparingly, since they increase the size of the relaxation model that is solved at each node and can significantly degrade node processing speed.

Cutting planes are typically used to cut off the current relaxation solution. To retrieve the relaxation solution at the current node, call *GRBcbget* with `what = GRB_CB_MIPNODE_REL`.

You should consider setting parameter *PreCrush* to value 1 when adding your own cuts. This setting shuts off a few presolve reductions that can sometimes prevent your cut from being applied to the presolved model (which would result in your cut being silently ignored).

One very important note: you should only add cuts that are implied by the constraints in your model. If you cut off an integer solution that is feasible according to the original model constraints, *you are likely to obtain an incorrect solution to your MIP problem.*

Return value

A non-zero return value indicates that a problem occurred while adding the cut. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **cbdata** – The `cbdata` argument that was passed into the user callback by the Gurobi Optimizer. This argument must be passed unmodified from the user callback to `GRBcbcut()`.
- **cutlen** – The number of non-zero coefficients in the new cutting plane.
- **cutind** – Variable indices for non-zero values in the new cutting plane.
- **cutval** – Numerical values for non-zero values in the new cutting plane.
- **cutsense** – Sense for the new cutting plane. Options are `GRB_LESS_EQUAL`, `GRB_EQUAL`, or `GRB_GREATER_EQUAL`.
- **cutrhs** – Right-hand side value for the new cutting plane.

Example

```
if (where == GRB_CB_MIPNODE) {
  int cutind[] = {0, 1};
  double cutval[] = {1.0, 1.0};
  error = GRBcbcut(cbdata, 2, cutind, cutval, GRB_LESS_EQUAL, 1.0);
  if (error) return 0;
}
```

int **GRBcblazy**(void *cbdata, int lazylen, const int *lazyind, const double *lazyval, char lazysense, double lazyrhs)

Add a new lazy constraint to the MIP model from within a user callback routine. Note that this routine can only be called when the `where` value on the callback routine is either `GRB_CB_MIPNODE` or `GRB_CB_MIPSOL` (see the *Callback Codes* section for more information).

Lazy constraints are typically used when the full set of constraints for a MIP model is too large to represent explicitly. By only including the constraints that are actually violated by solutions found during the branch-and-cut search, it is sometimes possible to find a proven optimal solution while only adding a fraction of the full set of constraints.

You would typically add a lazy constraint by querying the current node solution (by calling *GRBcbget* from a `GRB_CB_MIPSOL` or `GRB_CB_MIPNODE` callback, using `what=GRB_CB_MIPSOL_SOL` or `what=GRB_CB_MIPNODE_REL`), and then calling `GRBcblazy()` to add a constraint that cuts off the solution. Gurobi guarantees that you will have the opportunity to cut off any solutions that would otherwise be considered feasible.

MIP solutions may be generated outside of a MIP node. Thus, generating lazy constraints is optional when the `where` value in the callback function equals `GRB_CB_MIPNODE`. To avoid this, we recommend to always check when the `where` value equals `GRB_CB_MIPSOL`.

Your callback should be prepared to cut off solutions that violate any of your lazy constraints, including those that have already been added. Node solutions will usually respect previously added lazy constraints, but not always.

Note that you must set the *LazyConstraints* parameter if you want to use lazy constraints.

Return value

A non-zero return value indicates that a problem occurred while adding the lazy constraint. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **cbdata** – The `cbdata` argument that was passed into the user callback by the Gurobi Optimizer. This argument must be passed unmodified from the user callback to `GRBcblazy()`.
- **lazylen** – The number of non-zero coefficients in the new lazy constraint.
- **lazyind** – Variable indices for non-zero values in the new lazy constraint.
- **lazyval** – Numerical values for non-zero values in the new lazy constraint.
- **lazysense** – Sense for the new lazy constraint. Options are `GRB_LESS_EQUAL`, `GRB_EQUAL`, or `GRB_GREATER_EQUAL`.
- **lazyrhs** – Right-hand side value for the new lazy constraint.

Example

```
if (where == GRB_CB_MIPSOL) {
  int lazyind[] = {0, 1};
  double lazyval[] = {1.0, 1.0};
  error = GRBcblazy(cbdata, 2, lazyind, lazyval, GRB_LESS_EQUAL, 1.0);
```

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```
  if (error) return 0;
}
```

int **GRBcbsolution**(void *cbdata, const double *solution, double *objP)

Provide a new feasible solution for a MIP model from within a user callback routine. Note that this routine can only be called when the `where` value on the callback routine is `GRB_CB_MIP`, `GRB_CB_MIPNODE`, or `GRB_CB_MIPSOL` (see the *Callback Codes* section for more information).

Heuristics solutions are typically built from the current relaxation solution. To retrieve the relaxation solution at the current node, call *GRBcbget* with `what = GRB_CB_MIPNODE_REL`.

When providing a solution, you can specify values for any subset of the variables in the model. To leave a variable value unspecified, set the variable to `GRB_UNDEFINED` in the `solution` vector. The Gurobi MIP solver will attempt to extend the specified partial solution to a complete solution.

Note that this method is not supported in a Compute Server environment.

Return value

A non-zero return value indicates that a problem occurred while adding the new solution. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **cbdata** – The `cbdata` argument that was passed into the user callback by the Gurobi Optimizer. This argument must be passed unmodified from the user callback to `GRBcbsolution()`.
- **solution** – The solution vector. You must provide one entry for each variable in the model. Note that you can leave an entry unspecified by setting it to `GRB_UNDEFINED`. The Gurobi optimizer will attempt to find appropriate values for the unspecified variables.
- **objP** – Objective value for solution that results from this call. Returns `GRB_INFINITY` if no improved solution is found or the function has been called from a callback other than `GRB_CB_MIPNODE` as, in these contexts, the solution is stored instead of being processed immediately.

Example

```
if (where == GRB_CB_MIPNODE) {
  error = GRBcbsolution(cbdata, solution, &obj);
  if (error) return 0;
}
```

int **GRBcbproceed**(void *cbdata)

Generate a request to proceed to the next phase of the computation. This routine can be called from any callback. Note that the request is only accepted in a few phases of the algorithm, and it won't be acted upon immediately.

In the current Gurobi version, this callback allows you to proceed from the NoRel heuristic to the standard MIP search. You can determine the current algorithm phase using `MIP_PHASE`, `MIPNODE_PHASE`, or `MIPSOL_PHASE` queries from a callback.

Return value

A non-zero return value indicates that a problem occurred while requesting to proceed. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **cbdata** – The cbdata argument that was passed into the user callback by the Gurobi optimizer. This argument must be passed unmodified from the user callback to GRBcbproceed().

Example

```
if (solution_objective < target_value) {
  GRBcbproceed(cbdata);
}
```

int **GRBcbstoponemultiobj**(GRBmodel *model, void *cbdata, int objnum)

Interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process. Note that this routine can only be called for multi-objective MIP models and when the where value on the callback routine is not equal to GRB_CB_MULTIOBJ (see the *Callback Codes* section for more information).

You would typically stop a multi-objective optimization step by querying the last finished number of multi-objectives steps, and using that number to stop the current step and move on to the next hierarchical objective (if any) as shown in the following example:

```
#include <time.h>

typedef struct {
  int    objcnt;
  time_t starttime;
} usrdata_t;

int mycallback(GRBmodel *model,
               void     *cbdata,
               int       where,
               void     *usrdata)
{
  int error = 0;
  usrdata_t *ud = (usrdata_t*)usrdata;

  if (where == GRB_CB_MULTIOBJ) {
    /* get current objective number */
    error = GRBcbget(cbdata, where, MULTIOBJ_OBJCNT, (void*)&ud->objcnt);
    if (error) goto QUIT;

    /* reset start time to current time */
    ud->starttime = time();

  } else if (time() - ud->starttime > BIG ||
             /* takes too long or good enough */) {
    /* stop only this optimization step */
    error = GRBcbstoponemultiobj(model, cbdata, ud->objcnt);
    if (error) goto QUIT;
  }

QUIT:
  return error;
}
```

You should refer to the section on *Multiple Objectives* for information on how to specify multiple objective

functions and control the trade-off between them.

Return value

A non-zero return value indicates that a problem occurred while stopping the multi-objective step specified by objcnt. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model argument that was passed into the user callback by the Gurobi Optimizer. This argument must be passed unmodified from the user callback to GRBcbstoponemultiobj().
- **cbdata** – The cbdata argument that was passed into the user callback by the Gurobi Optimizer. This argument must be passed unmodified from the user callback to GRBcbstoponemultiobj().
- **objnum** – The number of the multi-objective optimization step to interrupt. For processes running locally, this argument can have the special value -1, meaning to stop the current step.

void **GRBterminate**(GRBmodel *model)

Generate a request to terminate the current optimization. This routine can be called at any time during an optimization (from a callback, from another thread, from an interrupt handler, etc.). Note that, in general, the request won't be acted upon immediately.

When the optimization stops, the *Status* attribute will be equal to GRB_INTERRUPTED.

Arguments

- **model** – The model to terminate.

Example

```
if (time_to_quit)
  GRBterminate(model);
```

18.11 Batch Requests

int **GRBabortbatch**(GRBbatch *batch)

This function instructs the Cluster Manager to abort the processing of this batch request, changing its status to ABORTED. Please refer to the *Batch Status Codes* section for further details.

Return value

A non-zero return value indicates that a problem occurred while aborting the batch request. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **batch** – The batch that will be aborted.

Example

```
/* request to abort the batch */
error = GRBabortbatch(batch);
if (error) goto QUIT;
```

int **GRBdiscardbatch**(GRBbatch *batch)

This function instructs the Cluster Manager to remove all information related to the batch request in question, including the stored solution if available. Further queries for the associated batch request will fail with error code *DATA_NOT_AVAILABLE*. Use this function with care, as the removed information can not be recovered later on.

Return value

A non-zero return value indicates that a problem occurred while discarding the batch. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **batch** – The batch that will be discarded.

Example

```
/* discard the batch object in the manager */
error = GRBdiscardbatch(batch);
if (error) goto QUIT;
```

int **GRBfreebatch**(GRBbatch *batch)

Free a batch structure and release the associated memory.

Return value

A non-zero return value indicates that a problem occurred while freeing the batch. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **batch** – The batch structure to be freed.

Example

```
GRBfreebatch(batch);
```

int **GRBgetbatch**(GRBenv *env, const char *BatchID, GRBbatch **batchP)

Given a `BatchID`, as returned by *GRBoptimizebatch*, and a Gurobi environment that can connect to the appropriate Cluster Manager (i.e., one where parameters *CSManager*, *UserName*, and *ServerPassword* have been set appropriately), this function returns a *GRBbatch* structure. With it, you can query the current status of the associated batch request and, once the batch request has been processed, you can query its solution. Please refer to the *Batch Optimization* section for details and examples.

Return value

A non-zero return value indicates that a problem occurred while creating a `GRBbatch` structure. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **env** – The environment in which the new batch structure should be created.
- **BatchID** – ID of the batch you want to access.
- **batchP** – The location in which the pointer to the batch structure should be placed.

Example

```
/* create batch-object */
error = GRBgetbatch(env, BatchID, &batch);
if (error) goto QUIT;
```

GRBenv ***GRBgetbatchenv**(GRBbatch *batch)

Retrieve the environment associated with a batch.

Return value

The environment associated with the batch. A NULL return value indicates that there was a problem retrieving the environment.

Arguments

- **batch** – The batch from which the environment should be retrieved.

Example

```
GRBenv *env = GRBgetbatchenv(batch);
```

int **GRBgetbatchintattr**(GRBbatch *batch, const char *attrname, int *valueP)

Query the value of an integer-valued batch attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **batch** – A batch structure, typically created by routine *GRBgetbatch*.
- **attrname** – The name of an integer-valued batch attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **valueP** – The location in which the current value of the requested attribute should be placed.

Example

```
/* query the last error code */
error = GRBgetbatchintattr(batch, "BatchErrorCode", &errorCode);
if (error || !errorCode) goto QUIT;
```

Note that all Batch attributes are cached locally, and are only updated when you create a client-side batch object or when you explicitly update this cache (by calling the appropriate update function - *GRBupdatebatch* for **C**, *update* for **Python**, etc.).

int **GRBgetbatchjsonsolution**(GRBbatch *batch, char **jsonsolP)

This function retrieves the solution of a completed batch request from a Cluster Manager. The solution is returned as a *JSON solution string*. For this call to succeed, the status of the batch request must be COMPLETED. Note further that the result file stored Cluster Manager side must be gzip-compressed and exactly one result file should be associated with this batch; for batches submitted programmatically through the API both will be the case. Please refer to the *Batch Status Codes* section for further details.

Return value

A non-zero return value indicates that a problem occurred while querying the batch solution. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **batch** – The batch to query.
- **jsonsolP** – The location in which the pointer to the newly created JSON string should be placed.

Important: On Windows, the string returned in buffP is allocated in a different heap from the calling program. You must call GRBfree to free it.

Example

```
/* print JSON solution into string */
error = GRBgetbatchjsonsolution(batch, &jsonsol);
if (error) goto QUIT;
printf("JSON solution: %s\n", jsonsol);
```

int **GRBgetbatchstrattr**(GRBbatch *batch, const char *attrname, char **valueP)

Query the value of a string-valued batch attribute.

Return value

A non-zero return value indicates that a problem occurred while querying the attribute. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **batch** – A batch structure, typically created by routine *GRBgetbatch*.
- **attrname** – The name of a string-valued batch attribute. Available attributes are listed and described in the *Attributes* section of this document.
- **valueP** – The location in which the current value of the requested attribute should be placed.

Example

```
/* query the last error message */
error = GRBgetbatchstrattr(batch, "BatchErrorMessage", &errorMsg);
if (error) goto QUIT;
```

Note that all interface routines that return string-valued attributes are returning pointers into internal Gurobi data structures. The user should copy the contents of the pointer to a different data structure before the next call to a Gurobi library routine. The user should also be careful to never modify the data pointed to by the returned character pointer.

Note that all Batch attributes are cached locally, and are only updated when you create a client-side batch object or when you explicitly update this cache (by calling the appropriate update function - *GRBupdatebatch* for **C**, *update* for **Python**, etc.).

int **GRBoptimizebatch**(GRBmodel *model, char *BatchID)

Submit a new batch request to the Cluster Manager. Returns the BatchID (a string), which uniquely identifies the job in the Cluster Manager and can be used to query the status of this request (from this program or from any other). Once the request has completed, the *BatchID* can also be used to retrieve the associated solution. To submit a batch request, you must tag at least one element of the model by setting one of the *VTag*, *CTag* or *QCTag* attributes. For more details on batch optimization, please refer to the *Batch Optimization* section.

Note that this routine will process all pending model modifications.

Return value

A non-zero return value indicates that a problem occurred while submit a batch request. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to optimize in batch mode. Note that this routine only reports whether the batch request ran into an error.
- **BatchID** – On success, the location in which the *BatchID* of the newly created batch request should be stored. The pointer must point to a string of length GRB_MAX_STRLEN+1 or more.

Example

```
/* submit batch request to the Manager */
error = GRBoptimizebatch(model, BatchID);
if (error) goto QUIT;
```

int **GRBretrybatch**(GRBbatch *batch)

This function instructs the Cluster Manager to retry optimization of a failed or aborted batch request, changing its status to SUBMITTED. Please refer to the *Batch Status Codes* section for further details.

Return value

A non-zero return value indicates that a problem occurred while retrying the batch. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **batch** – The batch to retry.

Example

```
/* retry the batch request */
error = GRBretrybatch(batch);
if (error) goto QUIT;
```

int **GRBupdatebatch**(GRBbatch *batch)

All Batch attribute values are cached locally, so queries return the value received during the last communication with the Cluster Manager. This function refreshes the values of all attributes with the values currently available in the Cluster Manager (which involves network communication).

Return value

A non-zero return value indicates that a problem occurred while updating the batch request. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **batch** – The batch that will be updated.

Example

```
/* update local attributes */
error = GRBupdatebatch(batch);
if (error) goto QUIT;
```

int **GRBwritebatchjsonsolution**(GRBbatch *batch, const char *filename)

This function returns the stored solution of a completed batch request from a Cluster Manager. The solution is returned in a gzip-compressed JSON file. The file name you provide must end with a .json.gz extension. The JSON format is described in the *JSON solution format* section. Note that for this call to succeed, the status of the batch request must be COMPLETED. Note further that the result file stored Cluster Manager side must be gzip-compressed and exactly one result file should be associated with this batch; for batches submitted programmatically through the API both will be the case. Please refer to the *Batch Status Codes* section for further details.

Return value

A non-zero return value indicates that a problem occurred while writing the JSON solution string into the given filename. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **batch** – The batch request from qhere to query its solution.
- **filename** – The name of the file in which to store the JSON solution. It must be a file name ending with the `.json.gz` extension.

Example

```
/* save solution into a file */
error = GRBwritebatchjsonsolution(batch, "batch-sol.json.gz");
if (error) goto QUIT;
```

18.12 Error Handling

char *__GRBgeterrormsg__(GRBenv *env)

Retrieve the error message associated with the most recent error that occurred in an environment.

Return value

A string containing the error message.

Arguments

- **env** – The environment in which the error occurred.

Example

```
error = GRBgetintattr(model, "DOES_NOT_EXIST", &attr);
if (error)
  printf("%s\n", GRBgeterrormsg(env));
```

18.13 Parameter Tuning

int **GRBtunemodel**(GRBmodel *model)

Perform an automated search for parameter settings that improve performance on a model. Upon completion, this routine stores the best parameter sets it found. The number of stored parameter sets can be determined by querying the value of the *TuneResultCount* attribute. The actual settings can be retrieved using *GRBgettuneresult*.

Please refer to the *parameter tuning* section for details on the tuning tool.

Return value

A non-zero return value indicates that a problem occurred while tuning the model. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model to be tuned.

Example

```
error = GRBtunemodel(model);
if (error) goto QUIT;

error = GRBgetintattr(model, "TuneResultCount", &nresults);
if (error) goto QUIT;
```

int **GRBgettuneresult**(GRBmodel *model, int n)

Use this routine to retrieve the results of a previous *GRBtunemodel* call. Calling this routine with argument n causes tuned parameter set n to be copied into the model. Parameter sets are stored in order of decreasing quality, with parameter set 0 being the best. The number of available sets is stored in attribute *TuneResultCount*.

Once you have retrieved a tuning result, you can call *GRBoptimize* to use these parameter settings to optimize the model, or *GRBwrite* to write the changed parameters to a `.prm` file.

Please refer to the *parameter tuning* section for details on the tuning tool.

Return value

A non-zero return value indicates that a problem occurred while retrieving a tuning result. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – A model that has previously been used as the argument of *GRBtunemodel*.
- **n** – The index of the tuning result to retrieve. The best result is available as index 0. The number of stored results is available in attribute *TuneResultCount*.

Example

```
error = GRBtunemodel(model);
if (error) goto QUIT;

error = GRBgetintattr(model, "TuneResultCount", &nresults);
if (error) goto QUIT;

if (nresults > 0) {
  error = GRBgettuneresult(model, 0);
  if (error) goto QUIT;
}
```

18.14 Advanced simplex routines

This section describes a set of advanced basis routines. These routines allow you to compute solutions to various linear systems involving the simplex basis matrix. Note that these should only be used by advanced users. We provide no technical support for these routines. Additionally, be aware that these routines are not supported by Gurobi Remote Services, such as Compute Server and Instant Cloud.

Before describing the routines, we should first describe the `GRBsvec` data structure that is used to input or return sparse vectors:

```
typedef struct SVector {
    int     len;
    int    *ind;
    double *val;
} GRBsvec;
```

The `len` field gives the number of non-zero values in the vector. The `ind` and `val` fields give the index and value for each non-zero, respectively. Indices are zero-based. To give an example, the sparse vector `[0, 2.0, 0, 1.0]` would be represented as `len=2`, `ind = [1, 3]`, and `val = [2.0, 1.0]`.

The user is responsible for allocating and freeing the `ind` and `val` fields. The length of the result vector for these routines is not known in advance, so the user must allocate these arrays to hold the longest possible result (whose length is noted in the documentation for each routine).

int **GRBFSolve**(GRBmodel *model, GRBsvec *b, GRBsvec *x)

Computes the solution to the linear system $Bx = b$, where B is the current simplex basis matrix, b is an input vector, and x is the result vector.

Return value

A non-zero return value indicates that a problem occurred while computing the desired vector. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model. Note that the model must have a current optimal basis, as computed by *GRBoptimize*.
- **b** – The sparse right-hand side vector. It should contain one entry for each non-zero value in the input.
- **x** – The sparse result vector. The user is responsible for allocating the `ind` and `val` fields to be large enough to hold as many as one non-zero entry per constraint in the model.

int **GRBBSolve**(GRBmodel *model, GRBsvec *b, GRBsvec *x)

Computes the solution to the linear system $B^T x = b$, where B^T is the transpose of the current simplex basis matrix, b is an input vector, and x is the result vector.

Return value

A non-zero return value indicates that a problem occurred while computing the desired vector. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model. Note that the model must have a current optimal basis, as computed by *GRBoptimize*.
- **b** – The sparse right-hand side vector. It should contain one entry for each non-zero value in the input.

- **x** – The sparse result vector. The user is responsible for allocating the `ind` and `val` fields to be large enough to hold as many as one non-zero entry per constraint in the model.

int **GRBBinvColj**(GRBmodel *model, int j, GRBsvec *x)

Computes the solution to the linear system $Bx = A_j$, where B is the current simplex basis matrix and A_j is the column of the constraint matrix A associated with variable j.

Return value

A non-zero return value indicates that a problem occurred while computing the desired vector. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model. Note that the model must have a current optimal basis, as computed by *GRBoptimize*.
- **j** – Indicates the index of the column of A to use as the right-hand side for the linear solve. The index `j` must be between 0 and `cols-1`, where `cols` is the number of columns in the model.
- **x** – The sparse result vector. The user is responsible for allocating the `ind` and `val` fields to be large enough to hold as many as one non-zero entry per constraint in the model.

int **GRBBinvRowi**(GRBmodel *model, int i, GRBsvec *x)

Computes a single *tableau row*. More precisely, this routine returns row i from the matrix $B^{-1}A$, where B^{-1} is the inverse of the basis matrix and A is the constraint matrix. Note that the tableau will contain columns corresponding to the variables in the model, and also columns corresponding to artificial and slack variables associated with constraints.

Return value

A non-zero return value indicates that a problem occurred while computing the desired vector. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model. Note that the model must have a current optimal basis, as computed by *GRBoptimize*.
- **i** – The index of the desired tableau row.
- **x** – The result vector. The result will contain one entry for each non-zero value. Note that the result may contain values for slack variables; the slack on row `i` will have index `cols+i`, where `cols` is the number of columns in the model. The user is responsible for allocating the `ind` and `val` fields to be large enough to hold the largest possible result. For this routine, the result could have one entry for each variable in the model, plus one entry for each constraint.

int **GRBgetBasisHead**(GRBmodel *model, int *bhead)

Returns the indices of the variables that make up the current basis matrix.

Return value

A non-zero return value indicates that a problem occurred while extracting the basis. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by calling *GRBgeterrormsg*.

Arguments

- **model** – The model. Note that the model must have a current optimal basis, as computed by *GRBoptimize*.

- **bhead** – The constraint matrix columns that make up the current basis. The result contains one entry per constraint in A. If `bhead[i]=j`, then column `i` in the basis matrix B is column `j` from the constraint matrix A. Note that the basis may contain slack or artificial variables. If `bhead[i]` is greater than or equal to `cols` (the number of columns in A), then the corresponding basis column is the artificial or slack variable from row `bhead[i]-cols`

.

CHAPTER

NINETEEN

C++ API REFERENCE

This section documents the Gurobi C++ interface. This manual begins with a *quick overview* of the classes exposed in the interface and the most important methods on those classes. It then continues with a comprehensive presentation of all of the available classes and methods.

If you are new to the Gurobi Optimizer, we suggest that you start with the Getting Started Knowledge Base article for general information. This also includes Tutorials for the different Gurobi APIs. Additionally, our Example Tour provides concrete examples of how to use the classes and methods described here. We will point to sections or examples of this tour whenever it fits in this overview.

19.1 C++ API Overview

19.1.1 Environments

The first step in using the Gurobi C++ interface is to create an environment object. Environments are represented using the `GRBEnv` class. An environment acts as the container for all data associated with a set of optimization runs. You will generally only need one environment object in your program.

For more advanced use cases, you can use an empty environment to create an uninitialized environment and then, programmatically, set all required options for your specific requirements. For further details see the *Environment* section.

19.1.2 Models

You can create one or more optimization models within an environment. Each model is represented as an object of class `GRBModel`. A model consists of a set of decision variables (objects of class `GRBVar`), a linear or quadratic objective function on those variables (specified using `GRBModel::setObjective`), and a set of constraints on these variables (objects of class `GRBConstr`, `GRBQConstr`, `GRBSOS`, or `GRBGenConstr`). Each variable has an associated lower bound, upper bound, and type (continuous, binary, etc.). Each linear or quadratic constraint has an associated sense (less-than-or-equal, greater-than-or-equal, or equal), and right-hand side value. Refer to *this section* for more information on variables, constraints, and objectives.

Linear constraints are specified by building linear expressions (objects of class `GRBLinExpr`), and then specifying relationships between these expressions (for example, requiring that one expression be equal to another). Quadratic constraints are built in a similar fashion, but using quadratic expressions (objects of class `GRBQuadExpr`) instead.

An optimization model may be specified all at once, by loading the model from a file (using the appropriate `GRBModel` constructor), or built incrementally, by first constructing an empty object of class `GRBModel` and then subsequently calling `GRBModel::addVar` or `GRBModel::addVars` to add additional variables, and `GRBModel::addConstr`,

GRBModel::addQConstr, *GRBModel::addSOS*, or any of the *GRBModel::addGenConstr** methods to add constraints. Models are dynamic entities; you can always add or remove variables or constraints. See Build a model for general guidance or mip1_c++.cpp for a specific example.

We often refer to the *class* of an optimization model. At the highest level, a model can be continuous or discrete, depending on whether the modeling elements present in the model require discrete decisions to be made. Among continuous models…

- A model with a linear objective function, linear constraints, and continuous variables is a *Linear Program (LP)*.
- If the objective is quadratic, the model is a *Quadratic Program (QP)*.
- If any of the constraints are quadratic, the model is a *Quadratically-Constrained Program (QCP)*. We sometimes refer to a few special cases of QCP: QCPs with convex constraints, QCPs with non-convex constraints, *bilinear programs*, and *Second-Order Cone Programs (SOCP)*.
- If any of the constraints are non-linear (chosen from among the available general constraints), the model is a *Non-Linear Program (NLP)*.

A model that contains any integer variables, semi-continuous variables, semi-integer variables, Special Ordered Set (SOS) constraints, or general constraints, is discrete, and is referred to as a *Mixed Integer Program (MIP)*. The special cases of MIP, which are the discrete versions of the continuous models types we've already described, are…

- *Mixed Integer Linear Programs (MILP)*
- *Mixed Integer Quadratic Programs (MIQP)*
- *Mixed Integer Quadratically-Constrained Programs (MIQCP)*
- *Mixed Integer Second-Order Cone Programs (MISOCP)*
- *Mixed Integer Non-Linear Programs (MINLP)*

The Gurobi Optimizer handles all of these model classes. Note that the boundaries between them aren't as clear as one might like, because we are often able to transform a model from one class to a simpler class.

19.1.3 Solving a Model

Once you have built a model, you can call *GRBModel::optimize* to compute a solution. By default, *optimize* will use the *concurrent optimizer* to solve LP models, the barrier algorithm to solve QP models with convex objectives and QCP models with convex constraints, and the branch-and-cut algorithm otherwise. The solution is stored in a set of *attributes* of the model. These attributes can be queried using a set of attribute query methods on the *GRBModel*, *GRBVar*, *GRBConstr*, *GRBQConstr*, *GRBSOS*, and *GRBGenConstr* classes.

The Gurobi algorithms keep careful track of the state of the model, so calls to *GRBModel::optimize* will only perform further optimization if relevant data has changed since the model was last optimized. If you would like to discard previously computed solution information and restart the optimization from scratch without changing the model, you can call *GRBModel::reset*.

After a MIP model has been solved, you can call *GRBModel::fixedModel* to compute the associated *fixed* model. This model is identical to the original, except that the integer variables are fixed to their values in the MIP solution. If your model contains SOS constraints, some continuous variables that appear in these constraints may be fixed as well. In some applications, it can be useful to compute information on this fixed model (e.g., dual variables, sensitivity information, etc.), although you should be careful in how you interpret this information.

19.1.4 Multiple Solutions, Objectives, and Scenarios

By default, the Gurobi Optimizer assumes that your goal is to find one proven optimal solution to a single model with a single objective function. Gurobi provides the following features that allow you to relax these assumptions:

- *Solution Pool*: Allows you to find more solutions (refer to example poolsearch_c++.cpp).
- *Multiple Scenarios*: Allows you to find solutions to multiple, related models (refer to example multiscenario_c++.cpp).
- *Multiple Objectives*: Allows you to specify multiple objective functions and control the trade-off between them (refer to example multiobj_c++.cpp).

19.1.5 Infeasible Models

You have a few options if a model is found to be infeasible. You can try to diagnose the cause of the infeasibility, attempt to repair the infeasibility, or both. To obtain information that can be useful for diagnosing the cause of an infeasibility, call *GRBModel::computeIIS* to compute an Irreducible Inconsistent Subsystem (IIS). This method can be used for both continuous and MIP models, but you should be aware that the MIP version can be quite expensive. This method populates a set of IIS attributes.

To attempt to repair an infeasibility, call *GRBModel::feasRelax* to compute a feasibility relaxation for the model. This relaxation allows you to find a solution that minimizes the magnitude of the constraint violation. You will find more information about this feature in section *Relaxing for Feasibility*. Examples are discussed in Diagnose and cope with infeasibility.

19.1.6 Querying and Modifying Attributes

Most of the information associated with a Gurobi model is stored in a set of attributes. Some attributes are associated with the variables of the model, some with the constraints of the model, and some with the model itself. To give a simple example, solving an optimization model causes the *X* variable attribute to be populated. Attributes such as *X* that are computed by the Gurobi optimizer cannot be modified directly by the user, while others, such as the variable lower bound (the *LB* attribute) can.

Attributes are queried using *GRBVar::get*, *GRBConstr::get*, *GRBQConstr::get*, *GRBSOS::get*, *GRBGenConstr::get*, or *GRBModel::get*, and modified using *GRBVar::set*, *GRBConstr::set*, *GRBQConstr::set*, *GRBGenConstr::set*, or *GRBModel::set*. Attributes are grouped into a set of enums by type (*GRB_CharAttr*, *GRB_DoubleAttr*, *GRB_IntAttr*, *GRB_StringAttr*). The `get()` and `set()` methods are overloaded, so the type of the attribute determines the type of the returned value. Thus, `constr.get(GRB.DoubleAttr.RHS)` returns a double, while `constr.get(GRB.CharAttr.Sense)` returns a char.

If you wish to retrieve attribute values for a set of variables or constraints, it is usually more efficient to use the array methods on the associated *GRBModel* object. Method *GRBModel::get* includes signatures that allow you to query or modify attribute values for arrays of variables or constraints.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

19.1.7 Additional Model Modification Information

Most modifications to an existing model are done through the attribute interface (e.g., changes to variable bounds, constraint right-hand sides, etc.). The main exceptions are modifications to the constraint matrix and the objective function.

The constraint matrix can be modified in a few ways. The first is to call the *chgCoeffs* method on a *GRBModel* object to change individual matrix coefficients. This method can be used to modify the value of an existing non-zero, to set an existing non-zero to zero, or to create a new non-zero. The constraint matrix is also modified when you remove a variable or constraint from the model (through the *GRBModel::remove* method). The non-zero values associated with the deleted constraint or variable are removed along with the constraint or variable itself.

The model objective function can also be modified in a few ways. The easiest is to build an expression that captures the objective function (a *GRBLinExpr* or *GRBQuadExpr* object), and then pass that expression to method *GRBModel::setObjective*. If you wish to modify the objective, you can simply call *GRBModel::setObjective* again with a new *GRBLinExpr* or *GRBQuadExpr* object.

For linear objective functions, an alternative to *GRBModel::setObjective* is to use the *Obj* variable attribute to modify individual linear objective coefficients.

If your variables have piecewise-linear objectives, you can specify them using the *GRBModel::setPWLObj* method. Call this method once for each relevant variable. The Gurobi simplex solver includes algorithmic support for convex piecewise-linear objective functions, so for continuous models you should see a substantial performance benefit from using this feature. To clear a previously specified piecewise-linear objective function, simply set the *Obj* attribute on the corresponding variable to 0.

Some examples are discussed in Modify a model.

19.1.8 Lazy Updates

One important item to note about model modification in the Gurobi optimizer is that it is performed in a *lazy* fashion, meaning that modifications don't affect the model immediately. Rather, they are queued and applied later. If your program simply creates a model and solves it, you will probably never notice this behavior. However, if you ask for information about the model before your modifications have been applied, the details of the lazy update approach may be relevant to you.

As we just noted, model modifications (bound changes, right-hand side changes, objective changes, etc.) are placed in a queue. These queued modifications can be applied to the model in three different ways. The first is by an explicit call to *GRBModel::update*. The second is by a call to *GRBModel::optimize*. The third is by a call to *GRBModel::write* to write out the model. The first case gives you fine-grained control over when modifications are applied. The second and third make the assumption that you want all pending modifications to be applied before you optimize your model or write it to disk.

Why does the Gurobi interface behave in this manner? There are a few reasons. The first is that this approach makes it much easier to perform multiple modifications to a model, since the model remains unchanged between modifications. The second is that processing model modifications can be expensive, particularly in a Compute Server environment, where modifications require communication between machines. Thus, it is useful to have visibility into exactly when these modifications are applied. In general, if your program needs to make multiple modifications to the model, you should aim to make them in phases, where you make a set of modifications, then update, then make more modifications, then update again, etc. Updating after each individual modification can be extremely expensive.

If you forget to call update, your program won't crash. Your query will simply return the value of the requested data from the point of the last update. If the object you tried to query didn't exist, Gurobi will throw an exception with error code *NOT_IN_MODEL*.

The semantics of lazy updates have changed since earlier Gurobi versions. While the vast majority of programs are unaffected by this change, you can use the *UpdateMode* parameter to revert to the earlier behavior if you run into an issue.

19.1.9 Managing Parameters

The Gurobi Optimizer provides a set of parameters that allow you to control many of the details of the optimization process. Factors like feasibility and optimality tolerances, choices of algorithms, strategies for exploring the MIP search tree, etc., can be controlled by modifying Gurobi parameters before beginning the optimization. Parameters can be of type *int*, *double*, or *string*.

The simplest way to set parameters is through the *GRBModel::set* method on the model object. Similarly, parameter values can be queried with *GRBModel::get*.

Parameters can also be set on the Gurobi environment object, using *GRBEnv::set*. Note that each model gets its own copy of the environment when it is created, so parameter changes to the original environment have no effect on existing models.

You can read a set of parameter settings from a file using *GRBEnv::readParams*, or write the set of changed parameters using *GRBEnv::writeParams*.

Refer to the example params_c++.cpp which is considered in Change parameters.

We also include an automated parameter tuning tool that explores many different sets of parameter changes in order to find a set that improves performance. You can call *GRBModel::tune* to invoke the tuning tool on a model. Refer to the *parameter tuning tool* section for more information.

The full list of Gurobi parameters can be found in the *Parameters* section.

19.1.10 Memory Management

Memory management must always be considered in C++ programs. In particular, the Gurobi library and the user program share the same C++ heap, so the user must be aware of certain aspects of how the Gurobi library uses this heap. The basic rules for managing memory when using the Gurobi Optimizer are as follows:

- As with other dynamically allocated C++ objects, *GRBEnv* or *GRBModel* objects should be freed using the associated destructors. In other words, given a *GRBModel* object `m`, you should call `delete m` when you are no longer using `m`.
- Objects that are associated with a model (e.g., *GRBConstr*, *GRBQConstr*, *GRBSOS*, *GRBGenConstr*, and *GRBVar* objects) are managed by the model. In particular, deleting a model will delete all of the associated objects. Similarly, removing an object from a model (using *GRBModel::remove*) will also delete the object.
- Some Gurobi methods return an array of objects or values. For example, *GRBModel::addVars* returns an array of *GRBVar* objects. It is the user's responsibility to free the returned array (using `delete[]`). The reference manual indicates when a method returns a heap-allocated result.

One consequence of these rules is that you must be careful not to use an object once it has been freed. This is no doubt quite clear for environments and models, where you call the destructors explicitly, but may be less clear for constraints and variables, which are implicitly deleted when the associated model is deleted.

19.1.11 Monitoring Progress - Logging and Callbacks

Progress of the optimization can be monitored through Gurobi logging. By default, Gurobi will send output to the screen. A few simple controls are available for modifying the default logging behavior. If you would like to direct output to a file as well as to the screen, specify the log file name in the *GRBEnv* constructor. You can modify the *LogFile* parameter if you wish to redirect the log to a different file after creating the environment object. The frequency of logging output can be controlled with the *DisplayInterval* parameter, and logging can be turned off entirely with the *OutputFlag* parameter. A detailed description of the Gurobi log file can be found in the *Logging* section.

More detailed progress monitoring can be done through the *GRBCallback* class. The *GRBModel::setCallback* method allows you to receive a periodic callback from the Gurobi Optimizer. You do this by subclassing the *GRBCallback* abstract class, and writing your own `callback()` method on this class. You can call *GRBCallback::getDoubleInfo*, *GRBCallback::getIntInfo*, *GRBCallback::getStringInfo*, or *GRBCallback::getSolution* from within the callback to obtain additional information about the state of the optimization. Refer to the example callback_c++.cpp which is discussed in Callbacks.

19.1.12 Modifying Solver Behavior - Callbacks

Callbacks can also be used to modify the behavior of the Gurobi optimizer. The simplest control callback is *GRBCallback::abort*, which asks the optimizer to terminate at the earliest convenient point. Method *GRBCallback::setSolution* allows you to inject a feasible solution (or partial solution) during the solution of a MIP model. Methods *GRBCallback::addCut* and *GRBCallback::addLazy* allow you to add *cutting planes* and *lazy constraints* during a MIP optimization, respectively (refer to the example tsp_c++.cpp). Method *GRBCallback::stopOneMultiObj* allows you to interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process.

19.1.13 Batch Optimization

Gurobi Compute Server enables programs to offload optimization computations onto dedicated servers. The Gurobi Cluster Manager adds a number of additional capabilities on top of this. One important one, *batch optimization*, allows you to build an optimization model with your client program, submit it to a Compute Server cluster (through the Cluster Manager), and later check on the status of the model and retrieve its solution. You can use a *Batch object* to make it easier to work with batches. For details on batches, please refer to the *Batch Optimization* section.

19.1.14 Error Handling

All of the methods in the Gurobi C++ library can throw an exception of type *GRBException*. When an exception occurs, additional information on the error can be obtained by retrieving the error code (using method *GRBException::getErrorCode*), or by retrieving the exception message (using method *GRBException::getMessage*). The list of possible error return codes can be found in the *Error Codes* table.

19.2 GRBEnv

class **GRBEnv**

Gurobi environment object. Gurobi models are always associated with an environment. You must create an environment before you can create and populate a model. You will generally only need a single environment object in your program.

The methods on environment objects are mainly used to manage Gurobi parameters (e.g., *get*, *getParamInfo*, *set*).

GRBEnv **GRBEnv()**

Constructor for `GRBEnv` object. Creates a Gurobi environment (with logging disabled). This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This method will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter).

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Returns
An environment object (with no associated log file).

GRBEnv **GRBEnv**(bool empty)

Constructor for GRBEnv object. If `empty=true`, creates an empty environment. Use *GRBEnv::start* to start the environment. If `empty=false`, the result is the same as providing no arguments to the constructor.

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Parameters
empty – Indicates whether the environment should be empty. You should use `empty=true` if you want to set parameters before actually starting the environment. This can be useful if you want to connect to a Compute Server, a Token Server, the Gurobi Instant Cloud, a Cluster Manager or use a WLS license. See the *Environment* Section for more details.

Returns
An environment object.

GRBEnv **GRBEnv**(const string &logFileName)

Constructor for GRBEnv object. Creates a Gurobi environment (with logging enabled). This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This method will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter).

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Parameters
logFileName – The desired log file name.

Returns
An environment object.

double **get**(*GRB_DoubleParam* param)

Query the value of a double-valued parameter.

Parameters
param – The parameter being queried. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Returns
The current value of the requested parameter.

int **get**(*GRB_IntParam* param)

Query the value of an int-valued parameter.

Parameters
param – The parameter being queried. Please consult the *parameter section* for a complete list

of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Returns
The current value of the requested parameter.

string **get**(*GRB_StringParam* param)

Query the value of a string-valued parameter.

Parameters
param – The parameter being queried. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Returns
The current value of the requested parameter.

const string **getErrorMsg**()

Query the error message for the most recent exception associated with this environment.

Returns
The error string.

void **getParamInfo**(*GRB_DoubleParam* param, double *valP, double *minP, double *maxP, double **defP)

Obtain detailed information about a double parameter.

Parameters

- **param** – The parameter of interest. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **valP** – The current value of the parameter.
- **minP** – The minimum allowed value of the parameter.
- **maxP** – The maximum allowed value of the parameter.
- **defP** – The default value of the parameter.

void **getParamInfo**(*GRB_IntParam* param, int *valP, int *minP, int *maxP, int *defP)

Obtain detailed information about an integer parameter.

Parameters

- **param** – The parameter of interest. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **valP** – The current value of the parameter.
- **minP** – The minimum allowed value of the parameter.
- **maxP** – The maximum allowed value of the parameter.
- **defP** – The default value of the parameter.

void **getParamInfo**(*GRB_StringParam* param, string *valP, string *defP)

Obtain detailed information about a string parameter.

Parameters

- **param** – The parameter of interest. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **valP** – The current value of the parameter.
- **defP** – The default value of the parameter.

void **message**(const string &message)

Write a message to the console and the log file.

Parameters

message – Print a message to the console and to the log file. Note that this call has no effect unless the *OutputFlag* parameter is set.

void **readParams**(const string &paramfile)

Read new parameter settings from a file.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Parameters should be listed one per line, with the parameter name first and the desired value second. For example:

```
# Gurobi parameter file
Threads 1
MIPGap 0
```

Blank lines and lines that begin with the hash symbol are ignored.

Parameters

paramfile – Name of the file containing parameter settings.

void **resetParams**()

Reset all parameters to their default values.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

void **set**(*GRB_DoubleParam* param, double newvalue)

Set the value of a double-valued parameter.

Parameters

- **param** – The parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method *GRBModel::set* to change a parameter on an existing model.

---

void **set**(*GRB_IntParam* param, int newvalue)

Set the value of an int-valued parameter.

Parameters

- **param** – The parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method `GRBModel::set` to change a parameter on an existing model.

---

void **set**(*GRB_StringParam* param, const string &newvalue)

Set the value of a string-valued parameter.

Parameters

- **param** – The parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method `GRBModel::set` to change a parameter on an existing model.

---

void **set**(const string &param, const string &newvalue)

Set the value of any parameter using strings alone.

Parameters

- **param** – The name of the parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method `GRBModel::set` to change a parameter on an existing model.

---

void **start**()

Start an empty environment. If the environment has already been started, this method will do nothing. If the call fails, the environment will have the same state as it had before the call to this method.

This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This method will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter). After that, it will apply all parameter changes specified by the user prior to this call. Note that this might overwrite parameters set in the license file, or in the `gurobi.env` file, if present.

After all these changes are performed, the code will actually activate the environment, and make it ready to work with models.

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

void **writeParams**(const string &paramfile)

Write all non-default parameter settings to a file.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Parameters

paramfile – Name of the file to which non-default parameter settings should be written. The previous contents are overwritten.

19.3 GRBModel

class **GRBModel**

Gurobi model object. Commonly used methods include *addVar* (adds a new decision variable to the model), *addConstr* (adds a new constraint to the model), *optimize* (optimizes the current model), and *get* (retrieves the value of an attribute).

GRBModel **GRBModel**(const *GRBEnv* &env)

Constructor for GRBModel that creates an empty model. You can then call *addVar* and *addConstr* to populate the model with variables and constraints.

Parameters

env – Environment for new model.

Returns

New model object. Model initially contains no variables or constraints.

GRBModel **GRBModel**(const *GRBEnv* &env, const string &filename)

Constructor for GRBModel that reads a model from a file. Note that the type of the file is encoded in the file name suffix. Valid suffixes are .mps, .rew, .lp, .rlp, .dua, .dlp, .ilp, or .opb. The files can be compressed, so additional suffixes of .zip, .gz, .bz2, or .7z are accepted.

Parameters

- **env** – Environment for new model.
- **modelname** – Name of the file containing the model.

Returns

New model object.

GRBModel **GRBModel**(const *GRBModel* &model)

Constructor for GRBModel that creates a copy of an existing model. Note that due to the lazy update approach in Gurobi, you have to call *update* before copying it.

Parameters

model – Model to copy.

Returns

New model object. Model is a clone of the original.

GRBModel **GRBModel**(const *GRBModel* &model, const *GRBEnv* &targetenv)

Copy an existing model to a different environment. Multiple threads can not work simultaneously within the same environment. Copies of models must therefore reside in different environments for multiple threads to operate on them simultaneously.

Note that this method itself is not thread safe, so you should either call it from the main thread or protect access to it with a lock.

Note that pending updates will not be applied to the model, so you should call *update* before copying if you would like those to be included in the copy.

For Compute Server users, note that you can copy a model from a client to a Compute Server environment, but it is not possible to copy models from a Compute Server environment to another (client or Compute Server) environment.

Parameters

- **model** – Model to copy.
- **targetenv** – Environment to copy model into.

Returns

New model object. Model is a clone of the original.

GRBConstr **addConstr**(const *GRBLinExpr* &lhsExpr, char sense, const *GRBLinExpr* &rhsExpr, string name = "")

Add a single linear constraint to a model.

Parameters

- **lhsExpr** – Left-hand side expression for new linear constraint.
- **sense** – Sense for new linear constraint (GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL).
- **rhsExpr** – Right-hand side expression for new linear constraint.
- **name** – (optional) Name for new constraint.

Returns

New constraint object.

GRBConstr **addConstr**(const *GRBLinExpr* &lhsExpr, char sense, *GRBVar* rhsVar, string name = "")

Add a single linear constraint to a model.

Parameters

- **lhsExpr** – Left-hand side expression for new linear constraint.
- **sense** – Sense for new linear constraint (GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL).
- **rhsVar** – Right-hand side variable for new linear constraint.
- **name** – (optional) Name for new constraint.

Returns

New constraint object.

GRBConstr **addConstr**(const *GRBLinExpr* &lhsExpr, char sense, double rhsVal, string name = "")

Add a single linear constraint to a model.

Parameters

- **lhsExpr** – Left-hand side expression for new linear constraint.

- **sense** – Sense for new linear constraint (GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL).
- **rhsVal** – Right-hand side value for new linear constraint.
- **name** – (optional) Name for new constraint.

Returns
New constraint object.

GRBConstr **addConstr**(*GRBVar* lhsVar, char sense, *GRBVar* rhsVar, string name = "")

Add a single linear constraint to a model.

Parameters

- **lhsVar** – Left-hand side variable for new linear constraint.
- **sense** – Sense for new linear constraint (GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL).
- **rhsVar** – Right-hand side variable for new linear constraint.
- **name** – (optional) Name for new constraint.

Returns
New constraint object.

GRBConstr **addConstr**(*GRBVar* lhsVar, char sense, double rhsVal, string name = "")

Add a single linear constraint to a model.

Parameters

- **lhsVar** – Left-hand side variable for new linear constraint.
- **sense** – Sense for new linear constraint (GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL).
- **rhsVal** – Right-hand side value for new linear constraint.
- **name** – (optional) Name for new constraint.

Returns
New constraint object.

GRBConstr **addConstr**(*GRBTempConstr* &tc, string name = "")

Add a single linear constraint to a model.

Parameters

- **tc** – Temporary constraint object, created using an overloaded comparison operator. See *GRBTempConstr* for more information.
- **name** – (optional) Name for new constraint.

Returns
New constraint object.

GRBConstr ***addConstrs**(int count)

Add count new linear constraints to a model.

We recommend that you build your model one constraint at a time (using *addConstr*), since it introduces no significant overhead and we find that it produces simpler code. Feel free to use these methods if you disagree, though.

Parameters

count – Number of constraints to add to the model. The new constraints are all of the form `0 <= 0`.

Returns

Array of new constraint objects. Note that the result is heap-allocated, and must be returned to the heap by the user.

GRBConstr ***addConstrs**(const *GRBLinExpr* *lhsExprs, const char *senses, const double *rhsVals, const string *names, int count)

Add `count` new linear constraints to a model.

We recommend that you build your model one constraint at a time (using *addConstr*), since it introduces no significant overhead and we find that it produces simpler code. Feel free to use these methods if you disagree, though.

Parameters

- **lhsExprs** – Left-hand side expressions for the new linear constraints.
- **senses** – Senses for new linear constraints (`GRB_LESS_EQUAL`, `GRB_EQUAL`, or `GRB_GREATER_EQUAL`).
- **rhsVals** – Right-hand side values for the new linear constraints.
- **names** – Names for new constraints.
- **count** – Number of constraints to add.

Returns

Array of new constraint objects. Note that the result is heap-allocated, and must be returned to the heap by the user.

GRBGenConstr **addGenConstrMax**(*GRBVar* resvar, const *GRBVar* *vars, int len, double constant = -GRB_INFINITY, string name = "")

Add a new *general constraint* of type `GRB_GENCONSTR_MAX` to a model.

A MAX constraint $r = \max\{x_1, \ldots, x_n, c\}$ states that the resultant variable r should be equal to the maximum of the operand variables $x_1, \ldots, x_n$ and the constant c.

Parameters

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint.
- **len** – Number of operands in the new constraint (length of `vars` array).
- **constant** – (optional) The additional constant operand of the new constraint.
- **name** – (optional) Name for the new general constraint.

Returns

New general constraint.

GRBGenConstr **addGenConstrMin**(*GRBVar* resvar, const *GRBVar* *vars, int len, double constant = GRB_INFINITY, string name = "")

Add a new *general constraint* of type `GRB_GENCONSTR_MIN` to a model.

A MIN constraint $r = \min\{x_1, \ldots, x_n, c\}$ states that the resultant variable r should be equal to the minimum of the operand variables $x_1, \ldots, x_n$ and the constant c.

Parameters

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint.
- **len** – Number of operands in the new constraint (length of `vars` array).
- **constant** – (optional) The additional constant operand of the new constraint.
- **name** – (optional) Name for the new general constraint.

Returns
New general constraint.

GRBGenConstr **addGenConstrAbs**(*GRBVar* resvar, *GRBVar* argvar, string name = "")

Add a new *general constraint* of type `GRB_GENCONSTR_ABS` to a model.

An ABS constraint $r = \text{abs}\{x\}$ states that the resultant variable r should be equal to the absolute value of the argument variable x.

Parameters

- **resvar** – The resultant variable of the new constraint.
- **argvar** – The argument variable of the new constraint.
- **name** – (optional) Name for the new general constraint.

Returns
New general constraint.

GRBGenConstr **addGenConstrAnd**(*GRBVar* resvar, const *GRBVar* *vars, int len, string name = "")

Add a new *general constraint* of type `GRB_GENCONSTR_AND` to a model.

An AND constraint $r = \text{and}\{x_1, \ldots, x_n\}$ states that the binary resultant variable r should be 1 if and only if all of the operand variables $x_1, \ldots, x_n$ are equal to 1. If any of the operand variables is 0, then the resultant should be 0 as well.

Note that all variables participating in such a constraint will be forced to be binary, independent of how they were created.

Parameters

- **resvar** – The resultant binary variable of the new constraint.
- **vars** – Array of binary variables that are the operands of the new constraint.
- **len** – Number of operands in the new constraint (length of `vars` array).
- **name** – (optional) Name for the new general constraint.

Returns
New general constraint.

GRBGenConstr **addGenConstrOr**(*GRBVar* resvar, const *GRBVar* *vars, int len, string name = "")

Add a new *general constraint* of type `GRB_GENCONSTR_OR` to a model.

An OR constraint $r = \text{or}\{x_1, \ldots, x_n\}$ states that the binary resultant variable r should be 1 if and only if any of the operand variables $x_1, \ldots, x_n$ is equal to 1. If all operand variables are 0, then the resultant should be 0 as well.

Note that all variables participating in such a constraint will be forced to be binary, independent of how they were created.

Parameters

- **resvar** – The resultant binary variable of the new constraint.

- **vars** – Array of binary variables that are the operands of the new constraint.
- **len** – Number of operands in the new constraint (length of vars array).
- **name** – (optional) Name for the new general constraint.

Returns
New general constraint.

GRBGenConstr **addGenConstrNorm**(*GRBVar* resvar, const *GRBVar* *vars, int len, double which, string name = "")

Add a new *general constraint* of type GRB_GENCONSTR_NORM to a model.

A NORM constraint $r = \text{norm}\{x_1, \ldots, x_n\}$ states that the resultant variable r should be equal to the vector norm of the argument vector $x_1, \ldots, x_n$.

Parameters

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint. Note that this array may not contain duplicates.
- **len** – Number of operands in the new constraint (length of vars array).
- **which** – Which norm to use. Options are 0, 1, 2, and GRB_INFINITY.
- **name** – (optional) Name for the new general constraint.

Returns
New general constraint.

GRBGenConstr **addGenConstrIndicator**(*GRBVar* binvar, int binval, const *GRBLinExpr* &expr, char sense, double rhs, string name = "")

Add a new *general constraint* of type GRB_GENCONSTR_INDICATOR to a model.

An INDICATOR constraint $z = f \rightarrow a^T x \leq b$ states that if the binary indicator variable z is equal to f, where $f \in \{0, 1\}$, then the linear constraint $a^T x \leq b$ should hold. On the other hand, if $z = 1 - f$, the linear constraint may be violated. The sense of the linear constraint can also be specified to be $=$ or $\geq$.

Note that the indicator variable z of a constraint will be forced to be binary, independent of how it was created.

Parameters

- **binvar** – The binary indicator variable.
- **binval** – The value for the binary indicator variable that would force the linear constraint to be satisfied (0 or 1).
- **expr** – Left-hand side expression for the linear constraint triggered by the indicator.
- **sense** – Sense for the linear constraint. Options are GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL.
- **rhs** – Right-hand side value for the linear constraint.
- **name** – (optional) Name for the new general constraint.

Returns
New general constraint.

GRBGenConstr **addGenConstrIndicator**(*GRBVar* binvar, int binval, const *GRBTempConstr* &constr, string name = "")

Add a new *general constraint* of type GRB_GENCONSTR_INDICATOR to a model.

An INDICATOR constraint $z = f \rightarrow a^T x \leq b$ states that if the binary indicator variable z is equal to f, where $f \in \{0, 1\}$, then the linear constraint $a^T x \leq b$ should hold. On the other hand, if $z = 1 - f$, the linear constraint may be violated. The sense of the linear constraint can also be specified to be $=$ or $\geq$.

Note that the indicator variable z of a constraint will be forced to be binary, independent of how it was created.

Parameters

- **binvar** – The binary indicator variable.
- **binval** – The value for the binary indicator variable that would force the linear constraint to be satisfied (0 or 1).
- **constr** – Temporary constraint object defining the linear constraint that is triggered by the indicator. The temporary constraint object is created using an overloaded comparison operator. See *GRBTempConstr* for more information.
- **name** – (optional) Name for the new general constraint.

Returns

New general constraint.

GRBGenConstr **addGenConstrPWL**(*GRBVar* xvar, *GRBVar* yvar, int npts, const double *xpts, const double *ypts, std::string name = "")

Add a new *general constraint* of type GRB_GENCONSTR_PWL to a model.

A piecewise-linear (PWL) constraint states that the relationship $y = f(x)$ must hold between variables x and y, where f is a piecewise-linear function. The breakpoints for f are provided as arguments. Refer to the description of *piecewise-linear objectives* for details of how piecewise-linear functions are defined.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **npts** – The number of points that define the piecewise-linear function.
- **xpts** – The x values for the points that define the piecewise-linear function. Must be in non-decreasing order.
- **ypts** – The y values for the points that define the piecewise-linear function.
- **name** – (optional) Name for the new general constraint.

Returns

New general constraint.

GRBGenConstr **addGenConstrPoly**(*GRBVar* xvar, *GRBVar* yvar, int plen, const double *p, std::string name = "", std::string options = "")

Add a new *general constraint* of type GRB_GENCONSTR_POLY to a model.

A polynomial function constraint states that the relationship $y = p_0 x^d + p_1 x^{d-1} + ... + p_{d-1} x + p_d$ should hold between variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated

as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **plen** – The length of coefficient array p. If x^d is the highest power term, then plen should be $d + 1$.
- **p** – The coefficients for the polynomial function (starting with the coefficient for the highest power).
- **name** – (optional) Name for the new general constraint.
- **options** – (optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **addGenConstrExp**(*GRBVar* xvar, *GRBVar* yvar, std::string name = "", std::string options = "")

Add a new *general constraint* of type GRB_GENCONSTR_EXP to a model.

A natural exponential function constraint states that the relationship $y = \exp(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – (optional) Name for the new general constraint.
- **options** – (optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **addGenConstrExpA**(*GRBVar* xvar, *GRBVar* yvar, double a, std::string name = "", std::string options = "")

Add a new *general constraint* of type GRB_GENCONSTR_EXPA to a model.

An exponential function constraint states that the relationship $y = a^x$ should hold for variables x and y, where $a > 0$ is the (constant) base.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **a** – The base of the function, $a > 0$.
- **name** – (optional) Name for the new general constraint.
- **options** – (optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **addGenConstrLog**(*GRBVar* xvar, *GRBVar* yvar, std::string name = "", std::string options = "")

Add a new *general constraint* of type GRB_GENCONSTR_LOG to a model.

A natural logarithmic function constraint states that the relationship $y = log(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – (optional) Name for the new general constraint.
- **options** – (optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **addGenConstrLogA**(*GRBVar* xvar, *GRBVar* yvar, double a, std::string name = "", std::string options = "")

Add a new *general constraint* of type GRB_GENCONSTR_LOGA to a model.

A logarithmic function constraint states that the relationship $y = log_a(x)$ should hold for variables x and y, where $a > 0$ is the (constant) base.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **a** – The base of the function, $a > 0$.
- **name** – (optional) Name for the new general constraint.
- **options** – (optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **addGenConstrLogistic**(*GRBVar* xvar, *GRBVar* yvar, std::string name = "", std::string options = "")

Add a new *general constraint* of type `GRB_GENCONSTR_LOGISTIC` to a model.

A logistic function constraint states that the relationship $y = \frac{1}{1+e^{-x}}$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – (optional) Name for the new general constraint.
- **options** – (optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **addGenConstrPow**(*GRBVar* xvar, *GRBVar* yvar, double a, std::string name = "", std::string options = "")

Add a new *general constraint* of type `GRB_GENCONSTR_POW` to a model.

A power function constraint states that the relationship $y = x^a$ should hold for variables x and y, where a is the (constant) exponent.

If the exponent a is negative, the lower bound on x must be strictly positive. If the exponent isn't an integer, the lower bound on x must be non-negative.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **a** – The exponent of the function.
- **name** – (optional) Name for the new general constraint.
- **options** – (optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **addGenConstrSin**(*GRBVar* xvar, *GRBVar* yvar, std::string name = "", std::string options = "")

Add a new *general constraint* of type GRB_GENCONSTR_SIN to a model.

A sine function constraint states that the relationship $y = sin(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – (optional) Name for the new general constraint.
- **options** – (optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **addGenConstrCos**(*GRBVar* xvar, *GRBVar* yvar, std::string name = "", std::string options = "")

Add a new *general constraint* of type GRB_GENCONSTR_COS to a model.

A cosine function constraint states that the relationship $y = cos(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated

as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – (optional) Name for the new general constraint.
- **options** – (optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **addGenConstrTan**(*GRBVar* xvar, *GRBVar* yvar, std::string name = "", std::string options = "")

Add a new *general constraint* of type `GRB_GENCONSTR_TAN` to a model.

A tangent function constraint states that the relationship $y = tan(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – (optional) Name for the new general constraint.
- **options** – (optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBQConstr **addQConstr**(const *GRBQuadExpr* &lhsExpr, char sense, const *GRBQuadExpr* &rhsExpr, string name = "")

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Parameters

- **lhsExpr** – Left-hand side expression for new quadratic constraint.

- **sense** – Sense for new quadratic constraint (GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL).
- **rhsExpr** – Right-hand side expression for new quadratic constraint.
- **name** – (optional) Name for new constraint.

Returns
New quadratic constraint object.

GRBQConstr **addQConstr**(const *GRBQuadExpr* &lhsExpr, char sense, *GRBVar* rhsVar, string name = "")

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Parameters

- **lhsExpr** – Left-hand side expression for new quadratic constraint.
- **sense** – Sense for new quadratic constraint (GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL).
- **rhsVar** – Right-hand side variable for new quadratic constraint.
- **name** – (optional) Name for new constraint.

Returns
New quadratic constraint object.

GRBQConstr **addQConstr**(*GRBTempConstr* &tc, string name = "")

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Parameters

- **tc** – Temporary constraint object, created using an overloaded comparison operator. See *GRBTempConstr* for more information.
- **name** – (optional) Name for new constraint.

Returns
New quadratic constraint object.

GRBConstr **addRange**(const *GRBLinExpr* &expr, double lower, double upper, string name = "")

Add a single range constraint to a model. A range constraint states that the value of the input expression must be between the specified lower and upper bounds in any solution.

Note that range constraints are stored internally as equality constraints. We add an extra variable to the model to capture the range information. Thus, the *Sense* attribute on a range constraint will always be GRB_EQUAL. In particular introducing a range constraint

$$L \leq a^T x \leq U$$

is equivalent to adding a slack variable s and the following constraints

$$\begin{aligned} a^T x - s &= L \\ 0 \leq s &\leq U - L. \end{aligned}$$

Parameters

- **expr** – Linear expression for new range constraint.
- **lower** – Lower bound for linear expression.
- **upper** – Upper bound for linear expression.
- **name** – (optional) Name for new constraint.

Returns
New constraint object.

GRBConstr ***addRanges**(const *GRBLinExpr* *exprs, const double *lower, const double *upper, const string *names, int count)

Add new range constraints to a model. A range constraint states that the value of the input expression must be between the specified `lower` and `upper` bounds in any solution.

Parameters

- **exprs** – Linear expressions for the new range constraints.
- **lower** – Lower bounds for linear expressions.
- **upper** – Upper bounds for linear expressions.
- **name** – Names for new range constraints.
- **count** – Number of range constraints to add.

Returns
Array of new constraint objects. Note that the result is heap-allocated, and must be returned to the heap by the user.

GRBSOS **addSOS**(const *GRBVar* *vars, const double *weights, int len, int type)

Add an SOS constraint to the model. Please refer to *this section* for details on SOS constraints.

Parameters

- **vars** – Array of variables that participate in the SOS constraint.
- **weights** – Weights for the variables in the SOS constraint.
- **len** – Number of members in the new SOS set (length of `vars` and `weights` arrays).
- **type** – SOS type (can be `GRB_SOS_TYPE1` or `GRB_SOS_TYPE2`).

Returns
New SOS constraint.

GRBVar **addVar**(double lb, double ub, double obj, char type, string name = "")

Add a single decision variable to a model; non-zero entries will be added later.

Parameters

- **lb** – Lower bound for new variable.
- **ub** – Upper bound for new variable.
- **obj** – Objective coefficient for new variable.

- **type** – Variable type for new variable (GRB_CONTINUOUS, GRB_BINARY, GRB_INTEGER, GRB_SEMICONT, or GRB_SEMIINT).
- **name** – (optional) Name for new variable.

Returns
New variable object.

GRBVar **addVar**(double lb, double ub, double obj, char type, int numnz, const *GRBConstr* *constrs, const double *coeffs, string name = "")

Add a single decision variable and the associated non-zero coefficients to a model.

Parameters

- **lb** – Lower bound for new variable.
- **ub** – Upper bound for new variable.
- **obj** – Objective coefficient for new variable.
- **type** – Variable type for new variable (GRB_CONTINUOUS, GRB_BINARY, GRB_INTEGER, GRB_SEMICONT, or GRB_SEMIINT).
- **numnz** – Number of constraints in which this new variable participates.
- **constrs** – Array of constraints in which the variable participates.
- **coeffs** – Array of coefficients for each constraint in which the variable participates.
- **name** – (optional) Name for new variable.

Returns
New variable object.

GRBVar **addVar**(double lb, double ub, double obj, char type, const *GRBColumn* &col, string name = "")

Add a single decision variable and the associated non-zero coefficients to a model.

Parameters

- **lb** – Lower bound for new variable.
- **ub** – Upper bound for new variable.
- **obj** – Objective coefficient for new variable.
- **type** – Variable type for new variable (GRB_CONTINUOUS, GRB_BINARY, GRB_INTEGER, GRB_SEMICONT, or GRB_SEMIINT).
- **col** – GRBColumn object for specifying a set of constraints to which new variable belongs.
- **name** – (optional) Name for new variable.

Returns
New variable object.

GRBVar ***addVars**(int count, char type = GRB_CONTINUOUS)

Add `count` new decision variables to a model. All associated attributes take their default values, except the variable `type`, which is specified as an argument.

Parameters

- **count** – Number of variables to add.
- **type** – (optional) Variable type for new variables (GRB_CONTINUOUS, GRB_BINARY, GRB_INTEGER, GRB_SEMICONT, or GRB_SEMIINT).

Returns

Array of new variable objects. Note that the result is heap-allocated, and must be returned to the heap by the user.

GRBVar ***addVars**(const double *lb, const double *ub, const double *obj, const char *type, const string *names, int count)

Add `count` new decision variables to a model. This signature allows you to use arrays to hold the various variable attributes (lower bound, upper bound, etc.).

Parameters

- **lb** – Lower bounds for new variables. Can be `NULL`, in which case the variables get lower bounds of 0.0.
- **ub** – Upper bounds for new variables. Can be `NULL`, in which case the variables get infinite upper bounds.
- **obj** – Objective coefficients for new variables. Can be `NULL`, in which case the variables get objective coefficients of 0.0.
- **type** – Variable types for new variables (`GRB_CONTINUOUS`, `GRB_BINARY`, `GRB_INTEGER`, `GRB_SEMICONT`, or `GRB_SEMIINT`). Can be `NULL`, in which case the variables are assumed to be continuous.
- **names** – Names for new variables. Can be `NULL`, in which case all variables are given default names.
- **count** – The number of variables to add.

Returns

Array of new variable objects. Note that the result is heap-allocated, and must be returned to the heap by the user.

GRBVar ***addVars**(const double *lb, const double *ub, const double *obj, const char *type, const string *names, const *GRBColumn* *cols, int count)

Add `count` new decision variables to a model. This signature allows you to specify the set of constraints to which each new variable belongs using an array of *GRBColumn* objects.

Parameters

- **lb** – Lower bounds for new variables. Can be `NULL`, in which case the variables get lower bounds of 0.0.
- **ub** – Upper bounds for new variables. Can be `NULL`, in which case the variables get infinite upper bounds.
- **obj** – Objective coefficients for new variables. Can be `NULL`, in which case the variables get objective coefficients of 0.0.
- **type** – Variable types for new variables (`GRB_CONTINUOUS`, `GRB_BINARY`, `GRB_INTEGER`, `GRB_SEMICONT`, or `GRB_SEMIINT`). Can be `NULL`, in which case the variables are assumed to be continuous.
- **names** – Names for new variables. Can be `NULL`, in which case all variables are given default names.
- **cols** – GRBColumn objects for specifying a set of constraints to which each new column belongs.
- **count** – The number of variables to add.

Returns

Array of new variable objects. Note that the result is heap-allocated, and must be returned to the heap by the user.

void **chgCoeff**(*GRBConstr* constr, *GRBVar* var, double newvalue)

Change one coefficient in the model. The desired change is captured using a `GRBVar` object, a `GRBConstr` object, and a desired coefficient for the specified variable in the specified constraint. If you make multiple changes to the same coefficient, the last one will be applied.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel::update*), optimize the model (using *GRBModel::optimize*), or write the model to disk (using *GRBModel::write*).

Parameters

- **constr** – Constraint for coefficient to be changed.
- **var** – Variable for coefficient to be changed.
- **newvalue** – Desired new value for coefficient.

void **chgCoeffs**(const *GRBConstr* *constrs, const *GRBVar* *vars, const double *vals, int len)

Change a list of coefficients in the model. Each desired change is captured using a `GRBVar` object, a `GRBConstr` object, and a desired coefficient for the specified variable in the specified constraint. The entries in the input arrays each correspond to a single desired coefficient change. If you make multiple changes to the same coefficient, the last one will be applied.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel::update*), optimize the model (using *GRBModel::optimize*), or write the model to disk (using *GRBModel::write*).

Parameters

- **constrs** – Constraints for coefficients to be changed.
- **vars** – Variables for coefficients to be changed.
- **vals** – Desired new values for coefficients.
- **len** – Number of coefficients to change (length of `vars`, `constrs`, and `vals` arrays).

void **computeIIS**()

Compute an Irreducible Inconsistent Subsystem (IIS).

An IIS is a subset of the constraints and variable bounds with the following properties:

- It is still infeasible, and
- If a single constraint or bound is removed, the subsystem becomes feasible.

Note that an infeasible model may have multiple IISs. The one returned by Gurobi is not necessarily the smallest one; there may exist others with fewer constraints or bounds.

IIS results are returned in a number of attributes: *IISConstr*, *IISLB*, *IISUB*, *IISSOS*, *IISQConstr*, and *IISGenConstr*. Each indicates whether the corresponding model element is a member of the computed IIS.

Note that for models with general function constraints, piecewise-linear approximation of the constraints may cause unreliable IIS results.

The *IIS log* provides information about the progress of the algorithm, including a guess at the eventual IIS size.

Termination parameters such as *TimeLimit*, *WorkLimit*, *MemLimit*, and *SoftMemLimit* are considered when computing an IIS. If an IIS computation is interrupted before completion or stops due to a termination

parameter, Gurobi will return the smallest infeasible subsystem found to that point. The model attribute *IISMinimal* can be used to check whether the computed IIS is minimal.

The *IISConstrForce*, *IISLBForce*, *IISUBForce*, *IISSOSForce*, *IISQConstrForce*, and *IISGenConstrForce* attributes allow you mark model elements to either include or exclude from the computed IIS. Setting the attribute to 1 forces the corresponding element into the IIS, setting it to 0 forces it out of the IIS, and setting it to -1 allows the algorithm to decide.

To give an example of when these attributes might be useful, consider the case where an initial model is known to be feasible, but it becomes infeasible after adding constraints or tightening bounds. If you are only interested in knowing which of the changes caused the infeasibility, you can force the unmodified bounds and constraints into the IIS. That allows the IIS algorithm to focus exclusively on the new constraints, which will often be substantially faster.

Note that setting any of the `Force` attributes to 0 may make the resulting subsystem feasible, which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

This method populates the *IISConstr*, *IISQConstr*, and *IISGenConstr* constraint attributes, the *IISSOS*, SOS attribute, and the *IISLB* and *IISUB* variable attributes. You can also obtain information about the results of the IIS computation by writing a `.ilp` format file (see *GRBModel::write*). This file contains only the IIS from the original model.

Use the *IISMethod* parameter to adjust the behavior of the IIS algorithm.

Note that this method can be used to compute IISs for both continuous and MIP models.

void **discardConcurrentEnvs**()

Discard concurrent environments for a model.

The concurrent environments created by *getConcurrentEnv* will be used by every subsequent call to the concurrent optimizer until the concurrent environments are discarded.

void **discardMultiobjEnvs**()

Discard all multi-objective environments associated with the model, thus restoring multi objective optimization to its default behavior.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Use *getMultiobjEnv* to create a multi-objective environment.

double **feasRelax**(int relaxobjtype, bool minrelax, int vlen, const *GRBVar* *vars, const double *lbpen, const double *ubpen, int clen, const *GRBConstr* *constrs, const double *rhspen)

Modifies the `GRBModel` object to create a feasibility relaxation. Note that you need to call *optimize* on the result to compute the actual relaxed solution.

The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. This method provides a number of options for specifying the relaxation.

If you specify `relaxobjtype=0`, the objective of the feasibility relaxation is to minimize the sum of the weighted magnitudes of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost per unit violation in the lower bounds, upper bounds, and linear constraints, respectively.

If you specify `relaxobjtype=1`, the objective of the feasibility relaxation is to minimize the weighted sum of the squares of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the coefficients on the squares of the lower bound, upper bound, and linear constraint violations, respectively.

If you specify `relaxobjtype=2`, the objective of the feasibility relaxation is to minimize the weighted count of bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost of violating a lower bound, upper bound, and linear constraint, respectively.

To give an example, if a constraint with `rhspen` value `p` is violated by 2.0, it would contribute `2*p` to the feasibility relaxation objective for `relaxobjtype=0`, it would contribute `2*2*p` for `relaxobjtype=1`, and it would contribute `p` for `relaxobjtype=2`.

The `minrelax` argument is a boolean that controls the type of feasibility relaxation that is created. If `minrelax=false`, optimizing the returned model gives a solution that minimizes the cost of the violation. If `minrelax=true`, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that `feasRelax` must solve an optimization problem to find the minimum possible relaxation when `minrelax=true`, which can be quite expensive.

There are two signatures for this method. The more complex one takes a list of variables and constraints, as well as penalties associated with relaxing the corresponding lower bounds, upper bounds, and constraints. If a variable or constraint is not included in one of these lists, the associated bounds or constraints may not be violated. The simpler signature takes a pair of boolean arguments, `vrelax` and `crelax`, that indicate whether variable bounds and/or constraints can be violated. If `vrelax`/`crelax` is `true`, then every bound/constraint is allowed to be violated, respectively, and the associated cost is 1.0.

For an example of how this routine transforms a model, and more details about the variables and constraints created, please see *this section*.

Note that this is a destructive method: it modifies the model on which it is invoked. If you don't want to modify your original model, use the *GRBModel constructor* to create a copy before invoking this method.

Create a feasibility relaxation model.

Parameters

- **relaxobjtype** – The cost function used when finding the minimum cost relaxation.
- **minrelax** – The type of feasibility relaxation to perform.
- **vlen** – The length of the list of variables whose bounds are allowed to be violated.
- **vars** – Variables whose bounds are allowed to be violated.
- **lbpen** – Penalty for violating a variable lower bound. One entry for each variable in argument `vars`.
- **ubpen** – Penalty for violating a variable upper bound. One entry for each variable in argument `vars`.
- **clen** – The length of the list of linear constraints that are allowed to be violated.
- **constrs** – Linear constraints that are allowed to be violated.
- **rhspen** – Penalty for violating a linear constraint. One entry for each constraint in argument `constrs`.

Returns

Zero if `minrelax` is false. If `minrelax` is true, the return value is the objective value for the relaxation performed. If the value is less than 0, it indicates that the method failed to create the feasibility relaxation.

double **feasRelax**(int relaxobjtype, bool minrelax, bool vrelax, bool crelax)

Modifies the `GRBModel` object to create a feasibility relaxation. Note that you need to call *optimize* on the result to compute the actual relaxed solution.

The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. This method provides a number of options for specifying the relaxation.

If you specify `relaxobjtype=0`, the objective of the feasibility relaxation is to minimize the sum of the weighted magnitudes of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost per unit violation in the lower bounds, upper bounds, and linear constraints, respectively.

If you specify `relaxobjtype=1`, the objective of the feasibility relaxation is to minimize the weighted sum of the squares of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the coefficients on the squares of the lower bound, upper bound, and linear constraint violations, respectively.

If you specify `relaxobjtype=2`, the objective of the feasibility relaxation is to minimize the weighted count of bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost of violating a lower bound, upper bound, and linear constraint, respectively.

To give an example, if a constraint with `rhspen` value `p` is violated by 2.0, it would contribute `2*p` to the feasibility relaxation objective for `relaxobjtype=0`, it would contribute `2*2*p` for `relaxobjtype=1`, and it would contribute `p` for `relaxobjtype=2`.

The `minrelax` argument is a boolean that controls the type of feasibility relaxation that is created. If `minrelax=false`, optimizing the returned model gives a solution that minimizes the cost of the violation. If `minrelax=true`, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that `feasRelax` must solve an optimization problem to find the minimum possible relaxation when `minrelax=true`, which can be quite expensive.

There are two signatures for this method. The more complex one takes a list of variables and constraints, as well as penalties associated with relaxing the corresponding lower bounds, upper bounds, and constraints. If a variable or constraint is not included in one of these lists, the associated bounds or constraints may not be violated. The simpler signature takes a pair of boolean arguments, `vrelax` and `crelax`, that indicate whether variable bounds and/or constraints can be violated. If `vrelax`/`crelax` is `true`, then every bound/constraint is allowed to be violated, respectively, and the associated cost is 1.0.

For an example of how this routine transforms a model, and more details about the variables and constraints created, please see *this section*.

Note that this is a destructive method: it modifies the model on which it is invoked. If you don't want to modify your original model, use the *GRBModel constructor* to create a copy before invoking this method.

Simplified method for creating a feasibility relaxation model.

Parameters

- **relaxobjtype** – The cost function used when finding the minimum cost relaxation.
- **minrelax** – The type of feasibility relaxation to perform.
- **vrelax** – Indicates whether variable bounds can be relaxed (with a cost of 1.0 for any violations.
- **crelax** – Indicates whether linear constraints can be relaxed (with a cost of 1.0 for any violations.

Returns

Zero if `minrelax` is false. If `minrelax` is true, the return value is the objective value for the relaxation performed. If the value is less than 0, it indicates that the method failed to create the feasibility relaxation.

GRBModel **fixedModel**()

Create the fixed model associated with a MIP model. The MIP model must have a solution loaded (e.g., after a call to the *optimize* method). In the fixed model, each integer variable is fixed to the value that variable takes in the MIP solution. In addition, continuous variables may be fixed to satisfy SOS or general constraints. The result is a model without any integrality constraints, SOS constraints, or general constraints.

Note that, while the fixed problem is always a continuous model, it may contain a non-convex quadratic objective or non-convex quadratic constraints. As a result, it may still be solved using the MIP algorithm.

Returns
Fixed model associated with calling object.

double **get**(*GRB_DoubleParam* param)

Query the value of a double-valued parameter.

Parameters
param – The parameter being queried.

Returns
The current value of the requested parameter.

int **get**(*GRB_IntParam* param)

Query the value of an int-valued parameter.

Parameters
param – The parameter being queried.

Returns
The current value of the requested parameter.

string **get**(*GRB_StringParam* param)

Query the value of a string-valued parameter.

Parameters
param – The parameter being queried.

Returns
The current value of the requested parameter.

char ***get**(*GRB_CharAttr* attr, const *GRBVar* *vars, int count)

Query a char-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – An array of variables whose attribute values are being queried.
- **count** – The number of variable attributes to retrieve.

Returns
The current values of the requested attribute for each input variable. Note that the result is heap-allocated, and must be returned to the heap by the user.

char ***get**(*GRB_CharAttr* attr, const *GRBConstr* *constrs, int count)

Query a char-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – An array of constraints whose attribute values are being queried.

- **count** – The number of constraint attributes to retrieve.

Returns
The current values of the requested attribute for each input constraint. Note that the result is heap-allocated, and must be returned to the heap by the user.

char ***get**(*GRB_CharAttr* attr, const *GRBQConstr* *qconstrs, int count)

Query a char-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – An array of quadratic constraints whose attribute values are being queried.
- **count** – The number of quadratic constraint attributes to retrieve.

Returns
The current values of the requested attribute for each input quadratic constraint. Note that the result is heap-allocated, and must be returned to the heap by the user.

double **get**(*GRB_DoubleAttr* attr)

Query the value of a double-valued model attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

double ***get**(*GRB_DoubleAttr* attr, const *GRBVar* *vars, int count)

Query a double-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – An array of variables whose attribute values are being queried.
- **count** – The number of variable attributes to retrieve.

Returns
The current values of the requested attribute for each input variable. Note that the result is heap-allocated, and must be returned to the heap by the user.

double ***get**(*GRB_DoubleAttr* attr, const *GRBConstr* *constrs, int count)

Query a double-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – An array of constraints whose attribute values are being queried.
- **count** – The number of constraint attributes to retrieve.

Returns
The current values of the requested attribute for each input constraint. Note that the result is heap-allocated, and must be returned to the heap by the user.

double ***get**(*GRB_DoubleAttr* attr, const *GRBQConstr* *qconstrs, int count)

Query a double-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – An array of quadratic constraints whose attribute values are being queried.
- **count** – The number of quadratic constraint attributes to retrieve.

Returns
The current values of the requested attribute for each input quadratic constraint. Note that the result is heap-allocated, and must be returned to the heap by the user.

int **get**(*GRB_IntAttr* attr)

Query the value of an int-valued model attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int ***get**(*GRB_IntAttr* attr, const *GRBVar* *vars, int count)

Query an int-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – An array of variables whose attribute values are being queried.
- **count** – The number of variable attributes to retrieve.

Returns
The current values of the requested attribute for each input variable. Note that the result is heap-allocated, and must be returned to the heap by the user.

int ***get**(*GRB_IntAttr* attr, const *GRBConstr* *constrs, int count)

Query an int-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – An array of constraints whose attribute values are being queried.
- **count** – The number of constraint attributes to retrieve.

Returns
The current values of the requested attribute for each input constraint. Note that the result is heap-allocated, and must be returned to the heap by the user.

string **get**(*GRB_StringAttr* attr)

Query the value of a string-valued model attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

string ***get**(*GRB_StringAttr* attr, const *GRBVar* *vars, int count)

Query a string-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being queried.

- **vars** – An array of variables whose attribute values are being queried.
- **count** – The number of variable attributes to retrieve.

Returns
The current values of the requested attribute for each input variable. Note that the result is heap-allocated, and must be returned to the heap by the user.

string ***get**(*GRB_StringAttr* attr, const *GRBConstr* *constrs, int count)

Query a string-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – An array of constraints whose attribute values are being queried.
- **count** – The number of constraint attributes to retrieve.

Returns
The current values of the requested attribute for each input constraint. Note that the result is heap-allocated, and must be returned to the heap by the user.

string *__get__(*GRB_StringAttr* attr, const *GRBQConstr* *qconstrs, int count)

Query a string-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – An array of quadratic constraints whose attribute values are being queried.
- **count** – The number of quadratic constraint attributes to retrieve.

Returns
The current values of the requested attribute for each input quadratic constraint. Note that the result is heap-allocated, and must be returned to the heap by the user.

double **getCoeff**(*GRBConstr* constr, *GRBVar* var)

Query the coefficient of variable `var` in linear constraint `constr` (note that the result can be zero).

Parameters

- **constr** – The requested constraint.
- **var** – The requested variable.

Returns
The current value of the requested coefficient.

GRBColumn **getCol**(*GRBVar* var)

Retrieve the list of constraints in which a variable participates, and the associated coefficients. The result is returned as a *GRBColumn* object.

Parameters
var – The variable of interest.

Returns
A *GRBColumn* object that captures the set of constraints in which the variable participates.

GRBEnv **getConcurrentEnv**(int num)

Create/retrieve a concurrent environment for a model.

This method provides fine-grained control over the concurrent optimizer. By creating your own concurrent environments and setting appropriate parameters on these environments (e.g., the *Method* parameter), you

can control exactly which strategies the concurrent optimizer employs. For example, if you create two concurrent environments, and set *Method* to primal simplex for one and dual simplex for the other, subsequent concurrent optimizer runs will use the two simplex algorithms rather than the default choices.

Note that you must create contiguously numbered concurrent environments, starting with `num=0`. For example, if you want three concurrent environments, they must be numbered 0, 1, and 2.

Once you create concurrent environments, they will be used for every subsequent concurrent optimization on that model. Use *discardConcurrentEnvs* to revert back to default concurrent optimizer behavior.

Parameters
num – The concurrent environment number.

Returns
The concurrent environment for the model.

GRBConstr **getConstrByName**(const string &name)

Retrieve a linear constraint from its name. If multiple linear constraints have the same name, this method chooses one arbitrarily.

Parameters
name – The name of the desired linear constraint.

Returns
The requested linear constraint.

Note: Retrieving constraint objects by name is not recommended in general. When adding constraints to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

GRBConstr ***getConstrs**()

Retrieve an array of all linear constraints in the model.

Returns
An array of all linear constraints in the model. Note that this array is heap-allocated, and must be returned to the heap by the user.

void **getGenConstrMax**(*GRBGenConstr* genc, *GRBVar* *resvarP, *GRBVar* *vars, int *lenP, double *constantP)

Retrieve the data associated with a general constraint of type MAX. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a `NULL` value for the `vars` argument. The routine returns the total number of operand variables in the specified general constraint in `lenP`. That allows you to make certain that the `vars` array is of sufficient size to hold the result of the second call.

See also *addGenConstrMax* for a description of the semantics of this general constraint type.

Any of the following arguments can be `NULL`.

Parameters

- **genc** – The general constraint object.
- **resvarP** – Pointer to store the resultant variable of the constraint.
- **vars** – Array to store the operand variables of the constraint.
- **lenP** – Pointer to store the number of operand variables of the constraint.

- **constantP** – Pointer to store the additional constant operand of the constraint.

void **getGenConstrMin**(*GRBGenConstr* genc, *GRBVar* *resvarP, *GRBVar* *vars, int *lenP, double *constantP)

Retrieve the data associated with a general constraint of type MIN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the vars argument. The routine returns the total number of operand variables in the specified general constraint in lenP. That allows you to make certain that the vars array is of sufficient size to hold the result of the second call.

See also *addGenConstrMin* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **resvarP** – Pointer to store the resultant variable of the constraint.
- **vars** – Array to store the operand variables of the constraint.
- **lenP** – Pointer to store the number of operand variables of the constraint.
- **constantP** – Pointer to store the additional constant operand of the constraint.

void **getGenConstrAbs**(*GRBGenConstr* genc, *GRBVar* *resvarP, *GRBVar* *argvarP)

Retrieve the data associated with a general constraint of type ABS. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrAbs* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **resvarP** – Pointer to store the resultant variable of the constraint.
- **argvarP** – Pointer to store the argument variable of the constraint.

void **getGenConstrAnd**(*GRBGenConstr* genc, *GRBVar* *resvarP, *GRBVar* *vars, int *lenP)

Retrieve the data associated with a general constraint of type AND. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the vars argument. The routine returns the total number of operand variables in the specified general constraint in lenP. That allows you to make certain that the vars array is of sufficient size to hold the result of the second call.

See also *addGenConstrAnd* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **resvarP** – Pointer to store the resultant variable of the constraint.

- **vars** – Array to store the operand variables of the constraint.
- **lenP** – Pointer to store the number of operand variables of the constraint.

void **getGenConstrOr**(*GRBGenConstr* genc, *GRBVar* *resvarP, *GRBVar* *vars, int *lenP)

Retrieve the data associated with a general constraint of type OR. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the vars argument. The routine returns the total number of operand variables in the specified general constraint in lenP. That allows you to make certain that the vars array is of sufficient size to hold the result of the second call.

See also *addGenConstrOr* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **resvarP** – Pointer to store the resultant variable of the constraint.
- **vars** – Array to store the operand variables of the constraint.
- **lenP** – Pointer to store the number of operand variables of the constraint.

void **getGenConstrNorm**(*GRBGenConstr* genc, *GRBVar* *resvarP, *GRBVar* *vars, int *lenP, double *whichP)

Retrieve the data associated with a general constraint of type NORM. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the vars argument. The routine returns the total number of operand variables in the specified general constraint in lenP. That allows you to make certain that the vars array is of sufficient size to hold the result of the second call.

See also *addGenConstrNorm* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **resvarP** – Pointer to store the resultant variable of the constraint.
- **vars** – Array to store the operand variables of the constraint.
- **lenP** – Pointer to store the number of operand variables of the constraint.
- **whichP** – Pointer to store the norm type (possible values are 0, 1, 2, or GRB_INFINITY).

void **getGenConstrIndicator**(*GRBGenConstr* genc, *GRBVar* *binvarP, int *binvalP, *GRBLinExpr* *exprP, char *senseP, double *rhsP)

Retrieve the data associated with a general constraint of type INDICATOR. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrIndicator* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **binvarP** – Pointer to store the binary indicator variable of the constraint.
- **binvalP** – Pointer to store the value that the indicator variable has to take in order to trigger the linear constraint.
- **exprP** – Pointer to a *GRBLinExpr* object to store the left-hand side expression of the linear constraint that is triggered by the indicator.
- **senseP** – Pointer to store the sense for the linear constraint. Options are GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL.
- **rhsP** – Pointer to store the right-hand side value for the linear constraint.

void **getGenConstrPWL**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP, int *nptsP, double *xpts, double *ypts)

Retrieve the data associated with a general constraint of type PWL. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the xpts and ypts arguments. The routine returns the length for the xpts and ypts arrays in nptsP. That allows you to make certain that the xpts and ypts arrays are of sufficient size to hold the result of the second call.

See also *addGenConstrPWL* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.
- **nptsP** – Pointer to store the number of points that define the piecewise-linear function.
- **xpts** – The x values for the points that define the piecewise-linear function.
- **ypts** – The y values for the points that define the piecewise-linear function.

void **getGenConstrPoly**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP, int *plenP, double *p)

Retrieve the data associated with a general constraint of type POLY. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a NULL value for the p argument. The routine returns the length of the p array in plenP. That allows you to make certain that the p array is of sufficient size to hold the result of the second call.

See also *addGenConstrPoly* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.

- **plenP** – Pointer to store the array length for p. If x^d is the highest power term, then $d + 1$ will be returned.
- **p** – The coefficients for polynomial function.

void **getGenConstrExp**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP)

Retrieve the data associated with a general constraint of type EXP. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrExp* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.

void **getGenConstrExpA**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP, double *aP)

Retrieve the data associated with a general constraint of type EXPA. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrExpA* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.
- **aP** – Pointer to store the base of the function.

void **getGenConstrLog**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP)

Retrieve the data associated with a general constraint of type LOG. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrLog* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.

void **getGenConstrLogA**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP, double *aP)

Retrieve the data associated with a general constraint of type LOGA. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrLogA* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.
- **aP** – Pointer to store the base of the function.

void **getGenConstrLogistic**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP)

Retrieve the data associated with a general constraint of type LOGISTIC. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrLogistic* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.

void **getGenConstrPow**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP, double *aP)

Retrieve the data associated with a general constraint of type POW. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrPow* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.
- **aP** – Pointer to store the exponent of the function.

void **getGenConstrSin**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP)

Retrieve the data associated with a general constraint of type SIN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrSin* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.

void **getGenConstrCos**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP)

Retrieve the data associated with a general constraint of type COS. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrCos* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.

void **getGenConstrTan**(*GRBGenConstr* genc, *GRBVar* *xvarP, *GRBVar* *yvarP)

Retrieve the data associated with a general constraint of type TAN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrTan* for a description of the semantics of this general constraint type.

Any of the following arguments can be NULL.

Parameters

- **genc** – The general constraint object.
- **xvarP** – Pointer to store the x variable.
- **yvarP** – Pointer to store the y variable.

GRBGenConstr ***getGenConstrs**()

Retrieve an array of all general constraints in the model.

Returns

An array of all general constraints in the model. Note that this array is heap-allocated, and must be returned to the heap by the user.

std::string **getJSONSolution**()

After a call to *optimize*, this method returns the resulting solution and related model attributes as a JSON string. Please refer to the *JSON solution format* section for details.

Returns

A JSON string.

GRBEnv **getMultiobjEnv**(int index)

Create/retrieve a multi-objective environment for the optimization pass with the given index. This environment enables fine-grained control over the multi-objective optimization process. Specifically, by changing parameters on this environment, you modify the behavior of the optimization that occurs during the corresponding pass of the multi-objective optimization.

Each multi-objective environment starts with a copy of the current model environment.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Please refer to the discussion on *Combining Blended and Hierarchical Objectives* for information on the optimization passes to solve multi-objective models.

Use *discardMultiobjEnvs* to discard multi-objective environments and return to standard behavior.

Parameters
index – The optimization pass index, starting from 0.

Returns
The multi-objective environment for that optimization pass when solving the model.

GRBQuadExpr **getObjective**()

Retrieve the optimization objective.

Note that the constant and linear portions of the objective can also be retrieved using the *ObjCon* and *Obj* attributes.

Returns
The model objective.

GRBLinExpr **getObjective**(int index)

Retrieve an alternative optimization objective. Alternative objectives will always be linear. You can also use this routine to retrieve the primary objective (using `index` = 0), but you will get an exception if the primary objective contains quadratic terms.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

Note that alternative objectives can also be retrieved using the *ObjNCon* and *ObjN* attributes.

Parameters
index – The index for the requested alternative objective.

Returns
The requested alternate objective.

int **getPWLObj**(*GRBVar* var, double x[], double y[])

Retrieve the piecewise-linear objective function for a variable. The return value gives the number of points that define the function, and the x and y arguments give the coordinates of the points, respectively. The x and y arguments must be large enough to hold the result. Call this method with `NULL` values for x and y if you just want the number of points.

Refer to *this discussion* for additional information on what the values in x and y mean.

Parameters

- **var** – The variable whose objective function is being retrieved.
- **x** – The x values for the points that define the piecewise-linear function. These will always be in non-decreasing order.
- **y** – The y values for the points that define the piecewise-linear function.

Returns
The number of points that define the piecewise-linear objective function.

GRBQuadExpr **getQCRow**(*GRBQConstr* qconstr)

Retrieve the left-hand side expression from a quadratic constraint. The result is returned as a *GRBQuadExpr* object.

Parameters
qconstr – The quadratic constraint of interest.

Returns
A *GRBQuadExpr* object that captures the left-hand side of the quadratic constraint.

GRBQConstr ***getQConstrs**()

Retrieve an array of all quadratic constraints in the model.

Returns
An array of all quadratic constraints in the model. Note that this array is heap-allocated, and must be returned to the heap by the user.

GRBLinExpr **getRow**(*GRBConstr* constr)

Retrieve a list of variables that participate in a constraint, and the associated coefficients. The result is returned as a *GRBLinExpr* object.

Parameters
constr – The constraint of interest. A *GRBConstr* object, typically obtained from *addConstr* or *getConstrs*.

Returns
A *GRBLinExpr* object that captures the set of variables that participate in the constraint.

int **getSOS**(*GRBSOS* sos, *GRBVar* *vars, double *weights, int *typeP)

Retrieve the list of variables that participate in an SOS constraint, and the associated coefficients. The return value is the length of this list. If you would like to allocate space for the result before retrieving the result, call the method first with NULL array arguments to determine the appropriate array lengths.

Parameters

- **sos** – The SOS set of interest.
- **vars** – A list of variables that participate in sos.
- **weights** – The SOS weights for each participating variable.
- **typeP** – The type of the SOS set (either GRB_SOS_TYPE1 or GRB_SOS_TYPE2).

Returns
The length of the result arrays.

GRBSOS ***getSOSs**()

Retrieve an array of all SOS constraints in the model.

Returns
An array of all SOS constraints in the model. Note that this array is heap-allocated, and must be returned to the heap by the user.

void **getTuneResult**(int n)

Use this method to retrieve the results of a previous *tune* call. Calling this method with argument n causes tuned parameter set n to be copied into the model. Parameter sets are stored in order of decreasing quality, with parameter set 0 being the best. The number of available sets is stored in attribute *TuneResultCount*.

Once you have retrieved a tuning result, you can call *optimize* to use these parameter settings to optimize the model, or *write* to write the changed parameters to a .prm file.

Please refer to the *parameter tuning* section for details on the tuning tool.

Parameters
n – The index of the tuning result to retrieve. The best result is available as index 0. The number of stored results is available in attribute *TuneResultCount*.

GRBVar **getVarByName**(const string &name)

Retrieve a variable from its name. If multiple variables have the same name, this method chooses one arbitrarily.

Parameters
name – The name of the desired variable.

Returns
The requested variable.

Note: Retrieving variable objects by name is not recommended in general. When adding variables to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

GRBVar ***getVars**()

Retrieve an array of all variables in the model.

Returns
An array of all variables in the model. Note that this array is heap-allocated, and must be returned to the heap by the user.

void **optimize**()

Optimize a model. The algorithm used for the optimization depends on the model type (simplex or barrier for a continuous model; branch-and-cut for a MIP model). Upon successful completion, this method will populate the solution related attributes of the model. See the *Attributes* section for more information on attributes. The algorithm will terminate early if it reaches any of the limits set by *termination parameters*.

Please consult *this section* for a discussion of some of the practical issues associated with solving a precisely defined mathematical model using finite-precision floating-point arithmetic.

Note that this method will process all pending model modifications.

void **optimizeasync**()

Optimize a model asynchronously. This routine returns immediately. Your program can perform other computations while optimization proceeds in the background. To check the state of the asynchronous optimization, query the *Status* attribute for the model. A value of IN_PROGRESS indicates that the optimization has not yet completed. When you are done with your foreground tasks, you must call *sync* to sync your foreground program with the asynchronous optimization task.

Note that the set of Gurobi calls that you are allowed to make while optimization is running in the background is severely limited. Specifically, you can only perform attribute queries, and only for a few attributes (listed below). Any other calls on the running model, *or on any other models that were built within the same Gurobi environment*, will fail with error code *OPTIMIZATION_IN_PROGRESS*.

Note that there are no such restrictions on models built in other environments. Thus, for example, you could create multiple environments, and then have a single foreground program launch multiple simultaneous asynchronous optimizations, each in its own environment.

As already noted, you are allowed to query the value of the *Status* attribute while an asynchronous optimization is in progress. The other attributes that can be queried are: *ObjVal*, *ObjBound*, *IterCount*, *NodeCount*, and *BarIterCount*. In each case, the returned value reflects progress in the optimization to that point. Any attempt to query the value of an attribute not on this list will return an OPTIMIZATION_IN_PROGRESS error.

string **optimizeBatch**()

Submit a new batch request to the Cluster Manager. Returns the BatchID (a string), which uniquely identifies the job in the Cluster Manager and can be used to query the status of this request (from this program or from any other). Once the request has completed, the *BatchID* can also be used to retrieve the associated solution. To submit a batch request, you must tag at least one element of the model by setting one of the *VTag*, *CTag* or *QCTag* attributes. For more details on batch optimization, please refer to the *Batch Optimization* section.

Note that this routine will process all pending model modifications.

Example

```
// submit batch request
batchID = model->optimizeBatch();
```

GRBModel **presolve**()

Perform presolve on a model.

Please note that the presolved model computed by this function may be different from the presolved model computed when optimizing the model.

Returns
Presolved version of original model.

void **read**(const string &filename)

This method is the general entry point for importing data from a file into a model. It can be used to read basis files for continuous models, start vectors for MIP models, variable hints for MIP models, branching priorities for MIP models, or parameter settings. The type of data read is determined by the file suffix. File formats are described in the *File Format* section.

Note that reading a file does **not** process all pending model modifications. These modifications can be processed by calling *GRBModel::update*.

Note also that this is **not** the method to use if you want to read a new model from a file. For that, use the *GRBModel constructor*. One variant of the constructor takes the name of the file that contains the new model as its argument.

Parameters
filename – Name of the file to read. The suffix on the file must be either `.bas` (for an LP basis), `.mst` or `.sol` (for a MIP start), `.hnt` (for MIP hints), `.ord` (for a priority order), `.attr` (for a collection of attribute settings), or `.prm` (for a parameter file). The suffix may optionally be followed by `.zip`, `.gz`, `.bz2`, or `.7z`.

void **remove**(*GRBConstr* constr)

Remove a linear constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel::update*), optimize the model (using *GRBModel::optimize*), or write the model to disk (using *GRBModel::write*).

Parameters
constr – The linear constraint to remove.

void **remove**(*GRBGenConstr* genconstr)

Remove a general constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel::update*), optimize the model (using *GRBModel::optimize*), or write the model to disk (using *GRBModel::write*).

Parameters
genconstr – The general constraint to remove.

void **remove**(*GRBQConstr* qconstr)

Remove a quadratic constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel::update*), optimize the model (using *GRBModel::optimize*), or write the model to disk (using *GRBModel::write*).

Parameters
qconstr – The quadratic constraint to remove.

void **remove**(*GRBSOS* sos)

Remove an SOS constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel::update*), optimize the model (using *GRBModel::optimize*), or write the model to disk (using *GRBModel::write*).

Parameters

sos – The SOS constraint to remove.

void **remove**(*GRBVar* var)

Remove a variable from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel::update*), optimize the model (using *GRBModel::optimize*), or write the model to disk (using *GRBModel::write*).

Parameters

var – The variable to remove.

void **reset**(int clearall = 0)

Reset the model to an unsolved state, discarding any previously computed solution information. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel::update*), optimize the model (using *GRBModel::optimize*), or write the model to disk (using *GRBModel::write*).

Parameters

clearall – (optional) A value of 1 discards additional information that affects the solution process but not the actual model (currently MIP starts, variable hints, branching priorities, lazy flags, and partition information). The default value of 0 just discards the solution.

void **setCallback**(*GRBCallback* *cb)

Set the callback object for a model. The `callback()` method on this object will be called periodically from the Gurobi solver. You will have the opportunity to obtain more detailed information about the state of the optimization from this callback. See the documentation for *GRBCallback* for additional information.

Note that a model can only have a single callback method, so this call will replace an existing callback. To disable a previously set callback, call this method with a `NULL` argument.

void **set**(*GRB_DoubleParam* param, double newvalue)

Set the value of a double-valued parameter.

The difference between setting a parameter on a model and setting it on an environment (i.e., through *GRBEnv::set*) is that the former modifies the parameter for a single model, while the latter modifies the parameter for every model that is subsequently built using that environment (and leaves the parameter unchanged for models that were previously built using that environment).

Parameters

- **param** – The parameter being modified.
- **newvalue** – The desired new value for the parameter.

void **set**(*GRB_IntParam* param, int newvalue)

Set the value of an int-valued parameter.

The difference between setting a parameter on a model and setting it on an environment (i.e., through *GRBEnv::set*) is that the former modifies the parameter for a single model, while the latter modifies the parameter for every model that is subsequently built using that environment (and leaves the parameter unchanged for models that were previously built using that environment).

Parameters

- **param** – The parameter being modified.

- **newvalue** – The desired new value for the parameter.

void **set**(*GRB_StringParam* param, string newvalue)

Set the value of a string-valued parameter.

The difference between setting a parameter on a model and setting it on an environment (i.e., through *GRBEnv::set*) is that the former modifies the parameter for a single model, while the latter modifies the parameter for every model that is subsequently built using that environment (and leaves the parameter unchanged for models that were previously built using that environment).

Parameters

- **param** – The parameter being modified.
- **newvalue** – The desired new value for the parameter.

void **set**(*GRB_CharAttr* attr, const *GRBVar* *vars, char *newvalues, int count)

Set a char-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – An array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.
- **count** – The number of variable attributes to set.

void **set**(*GRB_CharAttr* attr, const *GRBConstr* *constrs, char *newvalues, int count)

Set a char-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – An array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.
- **count** – The number of constraint attributes to set.

void **set**(*GRB_CharAttr* attr, const *GRBQConstr* *qconstrs, char *newvalues, int count)

Set a char-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – An array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.
- **count** – The number of quadratic constraint attributes to set.

void **set**(*GRB_DoubleAttr* attr, double newvalue)

Set the value of a double-valued model attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value for the attribute.

void **set**(*GRB_DoubleAttr* attr, const *GRBVar* *vars, double *newvalues, int count)

Set a double-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – An array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.
- **count** – The number of variable attributes to set.

void **set**(*GRB_DoubleAttr* attr, const *GRBConstr* *constrs, double *newvalues, int count)

Set a double-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – An array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.
- **count** – The number of constraint attributes to set.

void **set**(*GRB_DoubleAttr* attr, const *GRBQConstr* *qconstrs, double *newvalues, int count)

Set a double-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – An array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.
- **count** – The number of quadratic constraint attributes to set.

void **set**(*GRB_IntAttr* attr, int newvalue)

Set the value of an int-valued model attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value for the attribute.

void **set**(*GRB_IntAttr* attr, const *GRBVar* *vars, int *newvalues, int count)

Set an int-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – An array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.
- **count** – The number of variable attributes to set.

void **set**(*GRB_IntAttr* attr, const *GRBConstr* *constrs, int *newvalues, int count)

Set an int-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being modified.

- **constrs** – An array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.
- **count** – The number of constraint attributes to set.

void **set**(*GRB_StringAttr* attr, string newvalue)

Set the value of a string-valued model attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value for the attribute.

void **set**(*GRB_StringAttr* attr, const *GRBVar* *vars, string *newvalues, int count)

Set a string-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – An array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.
- **count** – The number of variable attributes to set.

void **set**(*GRB_StringAttr* attr, const *GRBConstr* *constrs, string *newvalues, int count)

Set a string-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – An array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.
- **count** – The number of constraint attributes to set.

void **set**(*GRB_StringAttr* attr, const *GRBQConstr* *qconstrs, string *newvalues, int count)

Set a string-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – An array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.
- **count** – The number of quadratic constraint attributes to set.

void **setObjective**(*GRBLinExpr* linexpr, int sense = 0)

Set the model objective equal to a linear expression (for multi-objective optimization, see *setObjectiveN*).

Note that you can also modify the linear portion of a model objective using the *Obj* variable attribute. If you wish to mix and match these two approaches, please note that this method replaces the entire existing objective, while the *Obj* attribute can be used to modify individual linear terms.

Parameters

- **linexpr** – New linear model objective.

- **sense** – (optional) Optimization sense (GRB_MINIMIZE for minimization, GRB_MAXIMIZE for maximization). Omit this argument to use the *ModelSense* attribute value to determine the sense.

void **setObjective**(*GRBQuadExpr* quadexpr, int sense = 0)

Set the model objective equal to a quadratic expression. Note that this method replaces the entire existing objective, including the linear terms, even if the given quadratic expression has no linear terms.

Parameters

- **quadexpr** – New quadratic model objective.
- **sense** – (optional) Optimization sense (GRB_MINIMIZE for minimization, GRB_MAXIMIZE for maximization). Omit this argument to use the *ModelSense* attribute value.

void **setObjectiveN**(*GRBLinExpr* expr, int index, int priority = 0, double weight = 1, double abstol = 0, double reltol = 0, string name = "")

Set an alternative optimization objective equal to a linear expression.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

Note that you can also modify an alternative objective using the *ObjN* variable attribute. If you wish to mix and match these two approaches, please note that this method replaces the entire existing objective, while the *ObjN* attribute can be used to modify individual terms.

Parameters

- **expr** – New alternative objective.
- **index** – Index for new objective. If you use an index of 0, this routine will change the primary optimization objective.
- **priority** – Priority for the alternative objective. This initializes the *ObjNPriority* attribute for this objective.
- **weight** – Weight for the alternative objective. This initializes the *ObjNWeight* attribute for this objective.
- **abstol** – Absolute tolerance for the alternative objective. This initializes the *ObjNAbsTol* attribute for this objective.
- **reltol** – Relative tolerance for the alternative objective. This initializes the *ObjNRelTol* attribute for this objective.
- **name** – Name of the alternative objective. This initializes the *ObjNName* attribute for this objective.

void **setPWLObj**(*GRBVar* var, int npoints, double x[], double y[])

Set a piecewise-linear objective function for a variable.

The arguments to this method specify a list of points that define a piecewise-linear objective function for a single variable. Specifically, the x and y arguments give coordinates for the vertices of the function.

For additional details on piecewise-linear objective functions, refer to *this discussion*.

Parameters

- **var** – The variable whose objective function is being set.
- **npoints** – Number of points that define the piecewise-linear function.
- **x** – The x values for the points that define the piecewise-linear function. Must be in non-decreasing order.

- **y** – The y values for the points that define the piecewise-linear function.

GRBModel **singleScenarioModel()**

Capture a single scenario from a multi-scenario model. Use the *ScenarioNumber* parameter to indicate which scenario to capture.

The model on which this method is invoked must be a multi-scenario model, and the result will be a single-scenario model.

Returns
Model for a single scenario.

void **sync()**

Wait for a previous asynchronous optimization call to complete.

Calling *optimizeasync* returns control to the calling routine immediately. The caller can perform other computations while optimization proceeds, and can check on the progress of the optimization by querying various model attributes. The sync call forces the calling program to wait until the asynchronous optimization call completes. You *must* call sync before the corresponding model object is deleted.

The sync call throws an exception if the optimization itself ran into any problems. In other words, exceptions thrown by this method are those that optimize itself would have thrown, had the original method not been asynchronous.

Note that you need to call sync even if you know that the asynchronous optimization has already completed.

void **terminate()**

Generate a request to terminate the current optimization. This method can be called at any time during an optimization (from a callback, from another thread, from an interrupt handler, etc.). Note that, in general, the request won't be acted upon immediately.

When the optimization stops, the *Status* attribute will be equal to GRB_INTERRUPTED.

void **tune()**

Perform an automated search for parameter settings that improve performance. Upon completion, this method stores the best parameter sets it found. The number of stored parameter sets can be determined by querying the value of the *TuneResultCount* attribute. The actual settings can be retrieved using *getTuneResult*.

Please refer to the *parameter tuning* section for details on the tuning tool.

void **update()**

Process any pending model modifications.

void **write**(const string &filename)

This method is the general entry point for writing optimization data to a file. It can be used to write optimization models, solutions vectors, basis vectors, start vectors, or parameter settings. The type of data written is determined by the file suffix. File formats are described in the *File Format* section.

Note that writing a model to a file will process all pending model modifications. This is also true when writing other model information such as solutions, bases, etc.

Note also that when you write a Gurobi parameter file (PRM), both integer or double parameters not at their default value will be saved, but no string parameter will be saved into the file.

Parameters
filename – The name of the file to be written. The file type is encoded in the file name suffix. Valid suffixes are .mps, .rew, .lp, or .rlp for writing the model itself, .dua or .dlp for writing the dualized model (only pure LP), .ilp for writing just the IIS associated with an infeasible model (see *GRBModel::computeIIS* for further information), .sol for writing the solution selected by the *SolutionNumber* parameter, .mst for writing a start vector, .hnt

for writing a hint file, `.bas` for writing an LP basis, `.prm` for writing modified parameter settings, `.attr` for writing model attributes, or `.json` for writing solution information in JSON format. If your system has compression utilities installed (e.g., `7z` or `zip` for Windows, and `gzip`, `bzip2`, or `unzip` for Linux or macOS), then the files can be compressed, so additional suffixes of `.gz`, `.bz2`, or `.7z` are accepted.

19.4 GRBVar

class **GRBVar**

Gurobi variable object. Variables are always associated with a particular model. You create a variable object by adding a variable to a model (using *GRBModel::addVar*), rather than by using a `GRBVar` constructor.

The methods on variable objects are used to get and set variable attributes. For example, solution information can be queried by calling *get* (`GRB_DoubleAttr_X`). Note that you can also query attributes for a set of variables at once. This is done using the attribute query method on the `GRBModel` object (*GRBModel::get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

char **get**(*GRB_CharAttr* attr)

Query the value of a char-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

double **get**(*GRB_DoubleAttr* attr)

Query the value of a double-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int **get**(*GRB_IntAttr* attr)

Query the value of an int-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

string **get**(*GRB_StringAttr* attr)

Query the value of a string-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int **index**()

This method returns the current index, or order, of the variable in the underlying constraint matrix.

Note that the index of a variable may change after subsequent model modifications.

Returns
-2: removed, -1: not in model, otherwise: index of the variable in the model

bool **sameAs**(*GRBVar* var2)

Check whether two variable objects refer to the same variable.

Parameters
var2 – The other variable.

Returns
Boolean result indicates whether the two variable objects refer to the same model variable.

void **set**(*GRB_CharAttr* attr, char newvalue)

Set the value of a char-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_DoubleAttr* attr, double newvalue)

Set the value of a double-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_IntAttr* attr, int newvalue)

Set the value of an int-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_StringAttr* attr, const string &newvalue)

Set the value of a string-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

19.5 GRBConstr

class **GRBConstr**

Gurobi constraint object. Constraints are always associated with a particular model. You create a constraint object by adding a constraint to a model (using *GRBModel::addConstr*), rather than by using a GRBConstr constructor.

The methods on constraint objects are used to get and set constraint attributes. For example, constraint right-hand sides can be queried by calling *get* (GRB_DoubleAttr_RHS). Note that you can also query attributes for a set of constraints at once. This is done using the attribute query method on the GRBModel object (*GRBModel::get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

char **get**(*GRB_CharAttr* attr)

Query the value of a char-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

double **get**(*GRB_DoubleAttr* attr)

Query the value of a double-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int **get**(*GRB_IntAttr* attr)

Query the value of an int-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

string **get**(*GRB_StringAttr* attr)

Query the value of a string-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int **index**()

This method returns the current index, or order, of the constraint in the underlying constraint matrix.

Note that the index of a constraint may change after subsequent model modifications.

Returns
-2: removed, -1: not in model, otherwise: index of the constraint in the model

bool **sameAs**(*GRBConstr* constr2)

Check whether two constraint objects refer to the same constraint.

Parameters
constr2 – The other constraint.

Returns
Boolean result indicates whether the two constraint objects refer to the same model constraint.

void **set**(*GRB_CharAttr* attr, char newvalue)

Set the value of a char-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_DoubleAttr* attr, double newvalue)

Set the value of a double-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_IntAttr* attr, int newvalue)

Set the value of an int-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_StringAttr* attr, const string &newvalue)

Set the value of a string-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

19.6 GRBQConstr

class **GRBQConstr**

Gurobi quadratic constraint object. Quadratic constraints are always associated with a particular model. You create a quadratic constraint object by adding a constraint to a model (using *GRBModel::addQConstr*), rather than by using a GRBQConstr constructor.

The methods on quadratic constraint objects are used to get and set quadratic constraint attributes. For example, quadratic constraint right-hand sides can be queried by calling *get* (GRB_DoubleAttr_QCRHS). Note, however, that it is generally more efficient to query attributes for a set of constraints at once. This is done using the attribute query method on the GRBModel object (*GRBModel::get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

char **get**(*GRB_CharAttr* attr)

Query the value of a char-valued quadratic constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

double **get**(*GRB_DoubleAttr* attr)

Query the value of a double-valued quadratic constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int **get**(*GRB_IntAttr* attr)

Query the value of an int-valued quadratic constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

string **get**(*GRB_StringAttr* attr)

Query the value of a string-valued quadratic constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

void **set**(*GRB_CharAttr* attr, char newvalue)

Set the value of a char-valued quadratic constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_DoubleAttr* attr, double newvalue)

Set the value of a double-valued quadratic constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_IntAttr* attr, int newvalue)

Set the value of an int-valued quadratic constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_StringAttr* attr, const string &newvalue)

Set the value of a string-valued quadratic constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

19.7 GRBSOS

class **GRBSOS**

Gurobi SOS constraint object. SOS constraints are always associated with a particular model. You create an SOS object by adding an SOS constraint to a model (using *GRBModel::addSOS*), rather than by using a GRBSOS constructor. Similarly, SOS constraints are removed using the *GRBModel::remove* method.

An SOS constraint can be of type 1 or 2 (GRB_SOS_TYPE1 or GRB_SOS_TYPE2). A type 1 SOS constraint is a set of variables for which at most one variable in the set may take a value other than zero. A type 2 SOS constraint is an ordered set of variables where at most two variables in the set may take non-zero values. If two take non-zero values, they must be contiguous in the ordered set.

SOS constraint objects have a number of attributes, e.g., *IISSOS*, which can be queried with the *GRBSOS::get* method.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

int **get**(*GRB_IntAttr* attr)

Query the value of an SOS attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

void **set**(*GRB_IntAttr* attr, int newvalue)

Set the value of an SOS attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

19.8 GRBGenConstr

class **GRBGenConstr**

Gurobi general constraint object. General constraints are always associated with a particular model. You create a general constraint object by adding a constraint to a model (using one of the *GRBModel::addGenConstr** methods), rather than by using a GRBGenConstr constructor.

The methods on general constraint objects are used to get and set general constraint attributes. For example, general constraint types can be queried by calling *get* (GRB_IntAttr_GenConstrType). Note, however, that it is generally more efficient to query attributes for a set of constraints at once. This is done using the attribute query method on the GRBModel object (*GRBModel::get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

double **get**(*GRB_DoubleAttr* attr)

Query the value of a double-valued general constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int **get**(*GRB_IntAttr* attr)

Query the value of an int-valued general constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

string **get**(*GRB_StringAttr* attr)

Query the value of a string-valued general constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

void **set**(*GRB_DoubleAttr* attr, double newvalue)

Set the value of a double-valued general constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_IntAttr* attr, int newvalue)

Set the value of an int-valued general constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **set**(*GRB_StringAttr* attr, const string &newvalue)

Set the value of a string-valued general constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

19.9 GRBExpr

class **GRBExpr**

Abstract base class for the *GRBLinExpr* and *GRBQuadExpr* classes. Expressions are used to build objectives and constraints. They are temporary objects that typically have short lifespans.

double **getValue**()

Compute the value of an expression for the current solution.

Returns
Value of the expression for the current solution.

19.10 GRBLinExpr

class **GRBLinExpr**

Gurobi linear expression object. A linear expression consists of a constant term, plus a list of coefficient-variable pairs that capture the linear terms. Linear expressions are used to build constraints. They are temporary objects that typically have short lifespans.

The GRBLinExpr class is a sub-class of the abstract base class *GRBExpr*.

You generally build linear expressions using overloaded operators. For example, if `x` is a *GRBVar* object, then `x + 1` is a *GRBLinExpr* object. Expressions can be built from constants (e.g., `expr = 0`), variables (e.g., `expr = 1 * x + 2 * y`), or from other expressions (e.g., `expr2 = 2 * expr1 + x`, or `expr3 = expr1 + 2 * expr2`). You can also modify existing expressions (e.g., `expr += x`, or `expr2 -= expr1`).

Another option for building expressions is to use the *addTerms* method, which adds an array of new terms at once. Terms can also be removed from an expression, using *remove*.

Note that the cost of building expressions depends heavily on the approach you use. While you can generally ignore this issue when building small expressions, you should be aware of a few efficiency issues when building large expressions:

- You should avoid using `expr = expr + x` in a loop. It will lead to runtimes that are quadratic in the number of terms in the expression.
- Using `expr += x` (or `expr -= x`) is much more efficient than `expr = expr + x`. Building a large expression by looping over += statements is reasonably efficient, but it isn't the most efficient approach.
- The most efficient way to build a large expression is to make a single call to *addTerms*.

To add a linear constraint to your model, you generally build one or two linear expression objects (`expr1` and `expr2`) and then use an overloaded comparison operator to build an argument for *GRBModel::addConstr*. To give a few examples:

```
model.addConstr(expr1 <= expr2)
model.addConstr(expr1 == 1)
model.addConstr(2*x + 3*y <= 4)
```

Once you add a constraint to your model, subsequent changes to the expression object you used to build the constraint will not change the constraint (you would use *GRBModel::chgCoeff* for that).

Individual terms in a linear expression can be queried using the *getVar*, *getCoeff*, and *getConstant* methods. You can query the number of terms in the expression using the *size* method.

Note that a linear expression may contain multiple terms that involve the same variable. These duplicate terms are merged when creating a constraint from an expression, but they may be visible when inspecting individual terms in the expression (e.g., when using *getVar*).

GRBLinExpr **GRBLinExpr**(double constant = 0.0)

Linear expression constructor that creates a constant linear expression.

Parameters
constant – (optional) Constant value for expression.

Returns
A constant expression object.

GRBLinExpr **GRBLinExpr**(*GRBVar* var, double coeff = 1.0)

Linear expression constructor that creates an expression with one term.

Parameters

- **var** – Variable for expression term.
- **coeff** – (optional) Coefficient for expression term.

Returns
An expression object containing one linear term.

void **addTerms**(const double *coeffs, const *GRBVar* *vars, int count)

Add new terms into a linear expression.

Parameters

- **coeffs** – Coefficients for new terms.
- **vars** – Variables for new terms.
- **count** – Number of terms to add to the expression.

void **clear**()

Set a linear expression to 0.

You should use the overloaded `expr = 0` instead. The `clear` method is mainly included for consistency with our interfaces to non-overloaded languages.

double **getConstant**()

Retrieve the constant term from a linear expression.

Returns
Constant from expression.

double **getCoeff**(int i)

Retrieve the coefficient from a single term of the expression.

Parameters
i – Index for coefficient of interest.

Returns
Coefficient for the term at index `i` in the expression.

double **getValue**()

Compute the value of a linear expression for the current solution.

Returns
Value of the expression for the current solution.

GRBVar **getVar**(int i)

Retrieve the variable object from a single term of the expression.

Parameters
i – Index for term of interest.

Returns
Variable for the term at index `i` in the expression.

GRBLinExpr **operator=**(const *GRBLinExpr* &rhs)

Set an expression equal to another expression.

Parameters
rhs – Source expression.

Returns
New expression object.

GRBLinExpr **operator+**(const *GRBLinExpr* &rhs)

Add one expression into another, producing a result expression.

Parameters
rhs – Expression to add.

Returns
Expression object which is equal the sum of the invoking expression and the argument expression.

GRBLinExpr **operator-**(const *GRBLinExpr* &rhs)

Subtract one expression from another, producing a result expression.

Parameters
rhs – Expression to subtract.

Returns
Expression object which is equal the invoking expression minus the argument expression.

void **operator+=**(const *GRBLinExpr* &expr)

Add an expression into the invoking expression.

Parameters
expr – Expression to add.

void **operator-=**(const *GRBLinExpr* &expr)

Subtract an expression from the invoking expression.

Parameters
expr – Expression to subtract.

void **operator*=**(double multiplier)

Multiply the invoking expression by a constant.

Parameters
multiplier – Constant multiplier.

void **remove**(int i)

Remove the term stored at index `i` of the expression.

Parameters
i – The index of the term to be removed.

boolean **remove**(*GRBVar* var)

Remove all terms associated with variable `var` from the expression.

Parameters
var – The variable whose term should be removed.

Returns
Returns `true` if the variable appeared in the linear expression (and was removed).

unsigned int **size**()

Retrieve the number of terms in the linear expression (not including the constant).

Returns
Number of terms in the expression.

19.11 GRBQuadExpr

class **GRBQuadExpr**

Gurobi quadratic expression object. A quadratic expression consists of a linear expression, plus a list of coefficient-variable-variable triples that capture the quadratic terms. Quadratic expressions are used to build quadratic objective functions and quadratic constraints. They are temporary objects that typically have short lifespans.

The `GRBQuadExpr` class is a sub-class of the abstract base class *GRBExpr*.

You generally build quadratic expressions using overloaded operators. For example, if `x` is a *GRBVar* object, then `x * x` is a *GRBQuadExpr* object. Expressions can be built from constants (e.g., `expr = 0`), variables (e.g., `expr = 1 * x *x + 2 * x * y`), or from other expressions (e.g., `expr2 = 2 * expr1 + x * x`, or `expr3 = expr1 + 2 * expr2`). You can also modify existing expressions (e.g., `expr += x * x`, or `expr2 -= expr1`).

The other option for building expressions is to start with an empty expression (using the *GRBQuadExpr* constructor), and then add terms. Terms can be added individually (using *addTerm*) or in groups (using *addTerms*). Terms can also be removed from an expression (using *remove*).

Note that the cost of building expressions depends heavily on the approach you use. While you can generally ignore this issue when building small expressions, you should be aware of a few efficiency issues when building large expressions:

- You should avoid using `expr = expr + x*x` in a loop. It will lead to runtimes that are quadratic in the number of terms in the expression.
- Using `expr += x*x` (or `expr -= x*x`) is much more efficient than `expr = expr + x*x`. Building a large expression by looping over += statements is reasonably efficient, but it isn't the most efficient approach.
- The most efficient way to build a large expression is to make a single call *addTerms*.

To add a quadratic constraint to your model, you generally build one or two quadratic expression objects (`qexpr1` and `qexpr2`) and then use an overloaded comparison operator to build an argument for *GRBModel::addQConstr*. To give a few examples:

```
model.addQConstr(qexpr1 <= qexpr2)
model.addQConstr(qexpr1 == 1)
model.addQConstr(2*x*x + 3*y*y <= 4)
```

Once you add a constraint to your model, subsequent changes to the expression object you used to build the constraint will have no effect on that constraint.

Individual terms in a quadratic expression can be queried using the *getVar1*, *getVar2*, and *getCoeff* methods. You can query the number of quadratic terms in the expression using the *size* method. To query the constant and linear terms associated with a quadratic expression, first obtain the linear portion of the quadratic expression using *getLinExpr*, and then use the *getConstant*, *getCoeff*, or *getVar* on the resulting *GRBLinExpr* object.

Note that a quadratic expression may contain multiple terms that involve the same variable pair. These duplicate terms are merged when creating the model objective from an expression, but they may be visible when inspecting individual terms in the expression (e.g., when using *getVar1* and *getVar2*).

GRBQuadExpr **GRBQuadExpr**(double constant = 0.0)

Quadratic expression constructor that creates a constant quadratic expression.

Parameters

constant – (optional) Constant value for expression.

Returns
A constant expression object.

GRBQuadExpr **GRBQuadExpr**(*GRBVar* var, double coeff = 1.0)

Quadratic expression constructor that creates an expression with one term.

Parameters

- **var** – Variable for expression term.
- **coeff** – (optional) Coefficient for expression term.

Returns
An expression object containing one quadratic term.

GRBQuadExpr **GRBQuadExpr**(*GRBLinExpr* linexpr)

Quadratic expression constructor that initializes a quadratic expression from an existing linear expression.

Parameters
orig – Existing linear expression to copy.

Returns
Quadratic expression object whose initial value is taken from the input linear expression.

void **addTerm**(double coeff, *GRBVar* var)

Add a new linear term into a quadratic expression.

Parameters

- **coeff** – Coefficient for new linear term.
- **var** – Variable for new linear term.

void **addTerm**(double coeff, *GRBVar* var1, *GRBVar* var2)

Add a new quadratic term into a quadratic expression.

Parameters

- **coeff** – Coefficient for new quadratic term.
- **var1** – Variable for new quadratic term.
- **var2** – Variable for new quadratic term.

void **addTerms**(const double *coeffs, const *GRBVar* *vars, int count)

Add new linear terms into a quadratic expression.

Parameters

- **coeffs** – Coefficients for new linear terms.
- **vars** – Variables for new linear terms.
- **count** – Number of linear terms to add to the quadratic expression.

void **addTerms**(const double *coeffs, const *GRBVar* *vars1, const *GRBVar* *vars2, int count)

Add new quadratic terms into a quadratic expression.

Parameters

- **coeffs** – Coefficients for new quadratic terms.
- **vars1** – First variables for new quadratic terms.
- **vars2** – Second variables for new quadratic terms.
- **count** – Number of quadratic terms to add to the quadratic expression.

void **clear**()

Set a quadratic expression to 0.

You should use the overloaded `expr = 0` instead. The `clear` method is mainly included for consistency with our interfaces to non-overloaded languages.

double **getCoeff**(int i)

Retrieve the coefficient from a single quadratic term of the quadratic expression.

Parameters
i – Index for coefficient of interest.

Returns
Coefficient for the quadratic term at index `i` in the quadratic expression.

GRBLinExpr **getLinExpr**()

A quadratic expression is represented as a linear expression, plus a list of quadratic terms. This method retrieves the linear expression associated with the quadratic expression.

Returns
Linear expression associated with the quadratic expression.

double **getValue**()

Compute the value of a quadratic expression for the current solution.

Returns
Value of the expression for the current solution.

GRBVar **getVar1**(int i)

Retrieve the first variable object associated with a single quadratic term from the expression.

Parameters
i – Index for term of interest.

Returns
First variable for the quadratic term at index `i` in the quadratic expression.

GRBVar **getVar2**(int i)

Retrieve the second variable object associated with a single quadratic term from the expression.

Parameters
i – Index for term of interest.

Returns
Second variable for the quadratic term at index `i` in the quadratic expression.

GRBQuadExpr **operator=**(const *GRBQuadExpr* &rhs)

Set a quadratic expression equal to another quadratic expression.

Parameters
rhs – Source quadratic expression.

Returns
New quadratic expression object.

GRBQuadExpr **operator+**(const *GRBQuadExpr* &rhs)

Add one expression into another, producing a result expression.

Parameters
rhs – Expression to add.

Returns
Expression object which is equal the sum of the invoking expression and the argument expression.

GRBQuadExpr **operator-**(const *GRBQuadExpr* &rhs)

Subtract one expression from another, producing a result expression.

Parameters
rhs – Expression to subtract.

Returns
Expression object which is equal the invoking expression minus the argument expression.

void **operator+=**(const *GRBQuadExpr* &expr)

Add an expression into the invoking expression.

Parameters
expr – Expression to add.

void **operator-=**(const *GRBQuadExpr* &expr)

Subtract an expression from the invoking expression.

Parameters
expr – Expression to subtract.

void **operator*=**(double multiplier)

Multiply the invoking expression by a constant.

Parameters
multiplier – Constant multiplier.

void **remove**(int i)

Remove the quadratic term stored at index `i` of the expression.

Parameters
i – The index of the term to be removed.

boolean **remove**(*GRBVar* var)

Remove all quadratic terms associated with variable `var` from the quadratic expression.

Parameters
var – The variable whose term should be removed.

Returns
Returns `true` if the variable appeared in the quadratic expression (and was removed).

unsigned int **size**()

Retrieve the number of quadratic terms in the quadratic expression.

Returns
Number of quadratic terms in the expression.

19.12 GRBTempConstr

class **GRBTempConstr**

Gurobi temporary constraint object. Objects of this class are created as intermediate results when building constraints using overloaded operators. There are no member functions on this class. Instead, GRBTempConstr objects are created by a set of non-member functions: ==, <=, and >=. You will generally never store objects of this class in your own variables.

Consider the following examples:

```
model.addConstr(x + y <= 1);
model.addQConstr(x*x + y*y <= 1);
```

The overloaded <= operator creates an object of type GRBTempContr, which is then immediately passed to method *GRBModel::addConstr* or *GRBModel::addQConstr*.

19.13 GRBColumn

class **GRBColumn**

Gurobi column object. A column consists of a list of coefficient, constraint pairs. Columns are used to represent the set of constraints in which a variable participates, and the associated coefficients. They are temporary objects that typically have short lifespans.

You generally build columns by starting with an empty column (using the *GRBColumn* constructor), and then adding terms. Terms can be added individually, using *addTerm*, or in groups, using *addTerms*. Terms can also be removed from a column, using *remove*.

Individual terms in a column can be queried using the *getConstr*, and *getCoeff* methods. You can query the number of terms in the column using the *size* method.

GRBColumn **GRBColumn**()

Column constructor. Create an empty column.

Returns
An empty column object.

void **addTerm**(double coeff, *GRBConstr* constr)

Add a single term into a column.

Parameters

- **coeff** – Coefficient for new term.
- **constr** – Constraint for new term.

void **addTerms**(const double *coeffs, const *GRBConstr* *constrs, int count)

Add a list of terms into a column.

Parameters

- **coeffs** – Coefficients for new terms.
- **constrs** – Constraints for new terms.
- **count** – Number of terms to add to the column.

void **clear**()

Remove all terms from a column.

double **getCoeff**(int i)

Retrieve the coefficient from a single term in the column.

Returns
Coefficient for the term at index `i` in the column.

GRBConstr **getConstr**(int i)

Retrieve the constraint object from a single term in the column.

Returns
Constraint for the term at index `i` in the column.

void **remove**(int i)

Remove the term stored at index `i` of the column.

Parameters
i – The index of the term to be removed.

boolean **remove**(*GRBConstr* constr)

Remove the term associated with constraint `constr` from the column.

Parameters
constr – The constraint whose term should be removed.

Returns
Returns `true` if the constraint appeared in the column (and was removed).

unsigned int **size**()

Retrieve the number of terms in the column.

Returns
Number of terms in the column.

19.14 GRBCallback

class **GRBCallback**

Gurobi callback class. This is an abstract class. To implement a callback, you should create a subclass of this class and implement a `callback()` method. If you pass an object of this subclass to method *GRBModel::setCallback* before calling *GRBModel::optimize* or *GRBModel::computeIIS*, the `callback()` method of the class will be called periodically. Depending on where the callback is called from, you can obtain various information about the progress of the optimization.

Note that this class contains one protected *int* member variable: `where`. You can query this variable from your `callback()` method to determine where the callback was called from.

Gurobi callbacks can be used both to monitor the progress of the optimization and to modify the behavior of the Gurobi Optimizer. A simple user callback function might call the *GRBCallback::getIntInfo* or *GRBCallback::getDoubleInfo* methods to produce a custom display, or perhaps to terminate optimization early (using *GRBCallback::abort*) or to proceed to the next phase of the computation (using *GRBCallback::proceed*). More sophisticated MIP callbacks might use *GRBCallback::getNodeRel* or *GRBCallback::getSolution* to retrieve values from the solution to the current node, and then use *GRBCallback::addCut* or *GRBCallback::addLazy* to add a constraint to cut off that solution, or

GRBCallback::setSolution to import a heuristic solution built from that solution. For multi-objective problems, you might use *GRBCallback::stopOneMultiObj* to interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process.

When solving a model using multiple threads, the user callback is only ever called from a single thread, so you don't need to worry about the thread-safety of your callback.

Note that changing parameters from within a callback is not supported, doing so may lead to undefined behavior.

You can look at the callback_c++.cpp example for details of how to use Gurobi callbacks.

GRBCallback **GRBCallback()**

Callback constructor.

Returns
A callback object.

void **abort**()

Abort optimization. When the optimization stops, the *Status* attribute will be equal to GRB_INTERRUPTED.

void **addCut**(const *GRBLinExpr* &lhsExpr, char sense, double rhsVal)

Add a cutting plane to the MIP model from within a callback function. Note that this method can only be invoked when the **where** member variable is equal to GRB_CB_MIPNODE (see the *Callback Codes* section for more information).

Cutting planes can be added at any node of the branch-and-cut tree. However, they should be added sparingly, since they increase the size of the relaxation model that is solved at each node and can significantly degrade node processing speed.

Cutting planes are typically used to cut off the current relaxation solution. To retrieve the relaxation solution at the current node, you should first call *getNodeRel*.

You should consider setting parameter *PreCrush* to value 1 when adding your own cuts. This setting shuts off a few presolve reductions that can sometimes prevent your cut from being applied to the presolved model (which would result in your cut being silently ignored).

Note that cutting planes added through this method must truly be cutting planes – they can cut off continuous solutions, but they may not cut off integer solutions that respect the original constraints of the model. Ignoring this restriction will lead to incorrect solutions.

Parameters

- **lhsExpr** – Left-hand side expression for new cutting plane.
- **sense** – Sense for new cutting plane (GRB_LESS_EQUAL, GRB_EQUAL, or GRB_GREATER_EQUAL).
- **rhsVal** – Right-hand side value for new cutting plane.

void **addCut**(*GRBTempConstr* &tc)

Add a cutting plane to the MIP model from within a callback function. Note that this method can only be invoked when the **where** member variable is equal to GRB_CB_MIPNODE (see the *Callback Codes* section for more information).

Cutting planes can be added at any node of the branch-and-cut tree. However, they should be added sparingly, since they increase the size of the relaxation model that is solved at each node and can significantly degrade node processing speed.

Cutting planes are typically used to cut off the current relaxation solution. To retrieve the relaxation solution at the current node, you should first call *getNodeRel*.

You should consider setting parameter *PreCrush* to value 1 when adding your own cuts. This setting shuts off a few presolve reductions that can sometimes prevent your cut from being applied to the presolved model (which would result in your cut being silently ignored).

Note that cutting planes added through this method must truly be cutting planes – they can cut off continuous solutions, but they may not cut off integer solutions that respect the original constraints of the model. Ignoring this restriction will lead to incorrect solutions.

Parameters

tc – Temporary constraint object, created using an overloaded comparison operator. See *GRBTempConstr* for more information.

void **addLazy**(const *GRBLinExpr* &lhsExpr, char sense, double rhsVal)

Add a lazy constraint to the MIP model from within a callback function. Note that this method can only be invoked when the `where` member variable is equal to `GRB_CB_MIPNODE` or `GRB_CB_MIPSOL` (see the *Callback Codes* section for more information).

Lazy constraints are typically used when the full set of constraints for a MIP model is too large to represent explicitly. By only including the constraints that are actually violated by solutions found during the branch-and-cut search, it is sometimes possible to find a proven optimal solution while only adding a fraction of the full set of constraints.

You would typically add a lazy constraint by first querying the current node solution (by calling *getSolution* from a `GRB_CB_MIPSOL` callback, or *getNodeRel* from a `GRB_CB_MIPNODE` callback), and then calling `addLazy()` to add a constraint that cuts off the solution. Gurobi guarantees that you will have the opportunity to cut off any solutions that would otherwise be considered feasible.

MIP solutions may be generated outside of a MIP node. Thus, generating lazy constraints is optional when the `where` value in the callback function equals `GRB_CB_MIPNODE`. To avoid this, we recommend to always check when the `where` value equals `GRB_CB_MIPSOL`.

Your callback should be prepared to cut off solutions that violate any of your lazy constraints, including those that have already been added. Node solutions will usually respect previously added lazy constraints, but not always.

Note that you must set the *LazyConstraints* parameter if you want to use lazy constraints.

Parameters

- **lhsExpr** – Left-hand side expression for new lazy constraint.
- **sense** – Sense for new lazy constraint (`GRB_LESS_EQUAL`, `GRB_EQUAL`, or `GRB_GREATER_EQUAL`).
- **rhsVal** – Right-hand side value for new lazy constraint.

void **addLazy**(*GRBTempConstr* &tc)

Add a lazy constraint to the MIP model from within a callback function. Note that this method can only be invoked when the `where` member variable is equal to `GRB_CB_MIPNODE` or `GRB_CB_MIPSOL` (see the *Callback Codes* section for more information).

Lazy constraints are typically used when the full set of constraints for a MIP model is too large to represent explicitly. By only including the constraints that are actually violated by solutions found during the branch-and-cut search, it is sometimes possible to find a proven optimal solution while only adding a fraction of the full set of constraints.

You would typically add a lazy constraint by first querying the current node solution (by calling *getSolution* from a `GRB_CB_MIPSOL` callback, or *getNodeRel* from a `GRB_CB_MIPNODE` callback), and then calling `addLazy()` to add a constraint that cuts off the solution. Gurobi guarantees that you will have the opportunity to cut off any solutions that would otherwise be considered feasible.

MIP solutions may be generated outside of a MIP node. Thus, generating lazy constraints is optional when the `where` value in the callback function equals `GRB_CB_MIPNODE`. To avoid this, we recommend to always check when the `where` value equals `GRB_CB_MIPSOL`.

Your callback should be prepared to cut off solutions that violate any of your lazy constraints, including those that have already been added. Node solutions will usually respect previously added lazy constraints, but not always.

Note that you must set the *LazyConstraints* parameter if you want to use lazy constraints.

Parameters
tc – Temporary constraint object, created using an overloaded comparison operator. See *GRBTempConstr* for more information.

double **getDoubleInfo**(int what)

Request double-valued callback information. The available information depends on the value of the `where` member. For information on possible values of `where`, and the double-valued information that can be queried for different values of `where`, please refer to the *Callback* section.

Parameters
what – Information requested (refer the list of Gurobi *Callback Codes* for possible values).

Returns
Value of requested callback information.

int **getIntInfo**(int what)

Request int-valued callback information. The available information depends on the value of the `where` member. For information on possible values of `where`, and the int-valued information that can be queried for different values of `where`, please refer to the *Callback* section.

Parameters
what – Information requested (refer to the list of Gurobi *Callback Codes* for possible values).

Returns
Value of requested callback information.

double **getNodeRel**(*GRBVar* v)

Retrieve values from the node relaxation solution at the current node. Only available when the `where` member variable is equal to `GRB_CB_MIPNODE`, and `GRB_CB_MIPNODE_STATUS` is equal to `GRB_OPTIMAL`.

Parameters
v – The variable whose value is desired.

Returns
The value of the specified variable in the node relaxation for the current node.

double ***getNodeRel**(const *GRBVar* *xvars, int len)

Retrieve values from the node relaxation solution at the current node. Only available when the `where` member variable is equal to `GRB_CB_MIPNODE`, and `GRB_CB_MIPNODE_STATUS` is equal to `GRB_OPTIMAL`.

Parameters

- **xvars** – The list of variables whose values are desired.
- **len** – The number of variables in the list.

Returns
The values of the specified variables in the node relaxation for the current node. Note that the result is heap-allocated, and must be returned to the heap by the user.

double **getSolution**(*GRBVar* v)

Retrieve values from the current solution vector. Only available when the `where` member variable is equal to `GRB_CB_MIPSOL` or `GRB_CB_MULTIOBJ`.

Parameters
v – The variable whose value is desired.

Returns
The value of the specified variable in the current solution vector.

double ***getSolution**(const *GRBVar* *xvars, int len)

Retrieve values from the current solution vector. Only available when the `where` member variable is equal to `GRB_CB_MIPSOL` or `GRB_CB_MULTIOBJ`.

Parameters

- **xvars** – The list of variables whose values are desired.
- **len** – The number of variables in the list.

Returns
The values of the specified variables in the current solution. Note that the result is heap-allocated, and must be returned to the heap by the user.

string **getStringInfo**(int what)

Request string-valued callback information. The available information depends on the value of the `where` member. For information on possible values of `where`, and the string-valued information that can be queried for different values of `where`, please refer to the *Callback* section.

Parameters
what – Information requested (refer to the list of Gurobi *Callback Codes* for possible values).

Returns
Value of requested callback information.

void **proceed**()

Generate a request to proceed to the next phase of the computation. Note that the request is only accepted in a few phases of the algorithm, and it won't be acted upon immediately.

In the current Gurobi version, this callback allows you to proceed from the NoRel heuristic to the standard MIP search. You can determine the current algorithm phase using `MIP_PHASE`, `MIPNODE_PHASE`, or `MIPSOL_PHASE` queries from a callback.

void **setSolution**(*GRBVar* v, double val)

Import solution values for a heuristic solution. Only available when the `where` member variable is equal to `GRB_CB_MIP`, `GRB_CB_MIPNODE`, or `GRB_CB_MIPSOL` (see the *Callback Codes* section for more information).

When you specify a heuristic solution from a callback, variables initially take undefined values. You should use this method to specify variable values. You can make multiple calls to `setSolution` from one callback invocation to specify values for multiple sets of variables. After the callback, if values have been specified for any variables, the Gurobi Optimizer will try to compute a feasible solution from the specified values, possibly filling in values for variables whose values were left undefined. You can also optionally call *useSolution* within your callback function to try to immediately compute a feasible solution from the specified values.

Note that this method is not supported in a Compute Server environment.

Parameters

- **v** – The variable whose values is being set.

- **val** – The value of the variable in the new solution.

void **setSolution**(const *GRBVar* *xvars, const double *sol, int len)

Import solution values for a heuristic solution. Only available when the `where` member variable is equal to `GRB_CB_MIP`, `GRB_CB_MIPNODE`, or `GRB_CB_MIPSOL` (see the *Callback Codes* section for more information).

When you specify a heuristic solution from a callback, variables initially take undefined values. You should use this method to specify variable values. You can make multiple calls to `setSolution` from one callback invocation to specify values for multiple sets of variables. After the callback, if values have been specified for any variables, the Gurobi Optimizer will try to compute a feasible solution from the specified values, possibly filling in values for variables whose values were left undefined. You can also optionally call *useSolution* within your callback function to try to immediately compute a feasible solution from the specified values.

Note that this method is not supported in a Compute Server environment.

Parameters

- **xvars** – The variables whose values are being set.
- **sol** – The values of the variables in the new solution.
- **len** – The number of variables.

void **stopOneMultiObj**(int objcnt)

Interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process. Only available for multi-objective MIP models and when the where member variable is not equal to GRB_CB_MULTIOBJ (see the *Callback Codes* section for more information).

You would typically stop a multi-objective optimization step by querying the last finished number of multi-objectives steps, and using that number to stop the current step and move on to the next hierarchical objective (if any) as shown in the following example:

```
#include <ctime>

class mycallback: public GDBCallback
{
  public:
    int    objcnt    = 0;
    time_t starttime = time();

  protected:
    void callback () {
      if (where == GRB_CB_MULTIOBJ) {
        /* get current objective number */
        objcnt = getIntInfo(GRB_CB_MULTIOBJ_OBJCNT);

        /* reset start time to current time */
        starttime = time();
      } else if (time() - startime > BIG ||
          /* takes too long or good enough  */) {
        /* stop only this optimization step */
        stopOneMultiObj(objcnt);
      }
    }
}
```

You should refer to the section on *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Parameters
objnum – The number of the multi-objective optimization step to interrupt. For processes running locally, this argument can have the special value -1, meaning to stop the current step.

double **useSolution**()

Once you have imported solution values using *setSolution*, you can optionally call useSolution in a GRB_CB_MIPNODE callback to immediately use these values to try to compute a heuristic solution. Alternatively, you can call useSolution in a GRB_CB_MIP or GRB_CB_MIPSOL callback, which will store the solution until it can be processed internally.

Returns
The objective value for the solution obtained from your solution values. It equals GRB_INFINITY if no improved solution is found or the method has been called from a callback other than GRB_CB_MIPNODE as, in these contexts, the solution is stored instead of being processed immediately.

19.15 GRBException

class **GRBException**

Gurobi exception object. Exceptions can be thrown by nearly every method in the Gurobi C++ API.

GRBException **GRBException**(int errcode = 0)

Exception constructor that creates a Gurobi exception with the given error code.

Parameters
errcode – (optional) Error code for exception.

Returns
An exception object.

GRBException **GRBException**(string errmsg, int errcode = 0)

Exception constructor that creates a Gurobi exception with the given message string and error code.

Parameters

- **errmsg** – Error message for exception.
- **errcode** – (optional) Error code for exception.

Returns
An exception object.

int **getErrorCode**()

Retrieve the error code associated with a Gurobi exception.

Returns
The error code associated with the exception.

const string **getMessage**()

Retrieve the error message associated with a Gurobi exception.

Returns
The error message associated with the exception.

19.16 GRBBatch

class **GRBBatch**

Gurobi batch object. Batch optimization is a feature available with the Gurobi Cluster Manager. It allows a client program to build an optimization model, submit it to a Compute Server cluster (through a Cluster Manager), and later check on the status of the model and retrieve its solution. For more information, please refer to the *Batch Optimization* section.

Commonly used methods on batch objects include `update` (refresh attributes from the Cluster Manager), `abort` (abort execution of a batch request), `retry` (retry optimization for an interrupted or failed batch), `discard` (remove the batch request and all related information from the Cluster Manager), and `getJSONSolution` (query solution information for the batch request).

These methods are built on top of calls to the Cluster Manager REST API. They are meant to simplify such calls, but note that you always have the option of calling the REST API directly.

Batch objects have four attributes:

- *BatchID*: Unique ID for the batch request.
- *BatchStatus*: Last batch status. Status values are described in the *Batch Status Code* section.
- *BatchErrorCode*: Last error code.
- *BatchErrorMessage*: Last error message.

You can access their values by using `get`. Note that all Batch attributes are locally cached, and are only updated when you create a client-side batch object or when you explicitly update this cache, which can done by calling `update`.

GRBBatch **GRBBatch**(*GRBEnv* &env, string &batchID)

Constructor for `GRBBatch`.

Given a `BatchID`, as returned by `optimizeBatch`, and a Gurobi environment that can connect to the appropriate Cluster Manager (i.e., one where parameters *CSManager*, *UserName*, and *ServerPassword* have been set appropriately), this function returns a `GRBBatch` object. With it, you can query the current status of the associated batch request and, once the batch request has been processed, you can query its solution. Please refer to the *Batch Optimization* section for details and examples.

Parameters

- **env** – The environment in which the new batch object should be created.
- **batchID** – ID of the batch request for which you want to access status and other information.

Returns

New batch object.

Example

```
GRBBatch batch = GRBBatch(env, batchID);
```

void **abort**()

This method instructs the Cluster Manager to abort the processing of this batch request, changing its status to ABORTED. Please refer to the *Batch Status Codes* section for further details.

Example

```
// Abort this batch if it is taking too long
time_t curtime = time(NULL);
if (curtime - starttime > maxwaittime) {
  batch->abort();
  break;
}
```

void **discard**()

This method instructs the Cluster Manager to remove all information related to the batch request in question, including the stored solution if available. Further queries for the associated batch request will fail with error code *DATA_NOT_AVAILABLE*. Use this function with care, as the removed information can not be recovered later on.

Example

```
void
batchdiscard(string batchID)
```

string **getJSONSolution**()

This method retrieves the solution of a completed batch request from a Cluster Manager. The solution is returned as a *JSON solution string*. For this call to succeed, the status of the batch request must be COMPLETED. Note further that the result file stored Cluster Manager side must be gzip-compressed and exactly one result file should be associated with this batch; for batches submitted programmatically through the API both will be the case. Please refer to the *Batch Status Codes* section for further details.

Returns
The requested solution in JSON format.

Example

```
// Pretty printing the general solution information
cout << "JSON solution:" << batch->getJSONSolution() << endl;
```

int **get**(*GRB_IntAttr* attr)

Query the value of an int-valued batch attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

string **get**(*GRB_StringAttr* attr)

Query the value of a string-valued batch attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

void **retry**()

This method instructs the Cluster Manager to retry optimization of a failed or aborted batch request, changing its status to SUBMITTED. Please refer to the *Batch Status Codes* section for further details.

Example

```
// If the batch failed, we try again
if (BatchStatus == GRB_BATCH_FAILED)
  batch->retry();
```

void **update**()

All Batch attribute values are cached locally, so queries return the value received during the last communication with the Cluster Manager. This method refreshes the values of all attributes with the values currently available in the Cluster Manager (which involves network communication).

Example

```
// Update the resident attribute cache of the Batch object with the
// latest values from the cluster manager.
batch->update();
BatchStatus = batch->get(GRB_IntAttr_BatchStatus);
```

void **writeJSONSolution**(string &filename)

This method returns the stored solution of a completed batch request from a Cluster Manager. The solution is returned in a gzip-compressed JSON file. The file name you provide must end with a .json.gz extension. The JSON format is described in the *JSON solution format* section. Note that for this call to succeed, the status of the batch request must be COMPLETED. Note further that the result file stored Cluster Manager side must be gzip-compressed and exactly one result file should be associated with this batch; for batches submitted programmatically through the API both will be the case. Please refer to the *Batch Status Codes* section for further details.

Parameters

filename – Name of file where the solution should be stored (in JSON format).

Example

```
// Write the full JSON solution string to a file
batch->writeJSONSolution("batch-sol.json.gz");
```

19.17 Overloaded Operators

The Gurobi C++ interface overloads several arithmetic and comparison operators. Overloaded arithmetic operators (`+`, `-`, `*`, `/`) are used to create linear and quadratic expressions. Overloaded comparison operators (`<=`, `>=`, and `==`) are used to build linear and quadratic constraints.

Note that the results of overloaded comparison operators are generally never stored in user variables. They are immediately passed to *GRBModel::addConstr* or *GRBModel::addQConstr*.

GRBTempConstr **operator==**(*GRBQuadExpr* lhsExpr, *GRBQuadExpr* rhsExpr)

Create an equality constraint

Parameters

- **lhsExpr** – Left-hand side of equality constraint.
- **rhsExpr** – Right-hand side of equality constraint.

Returns

A constraint of type *GRBTempConstr*. The result is typically immediately passed to *GRBModel::addConstr*.

GRBTempConstr **operator<=**(*GRBQuadExpr* lhsExpr, *GRBQuadExpr* rhsExpr)

Create an inequality constraint

Parameters

- **lhsExpr** – Left-hand side of inequality constraint.
- **rhsExpr** – Right-hand side of inequality constraint.

Returns

A constraint of type *GRBTempConstr*. The result is typically immediately passed to *GRBModel::addConstr* or *GRBModel::addQConstr*.

GRBTempConstr **operator>=**(*GRBQuadExpr* lhsExpr, *GRBQuadExpr* rhsExpr)

Create an inequality constraint

Parameters

- **lhsExpr** – Left-hand side of inequality constraint.
- **rhsExpr** – Right-hand side of inequality constraint.

Returns

A constraint of type *GRBTempConstr*. The result is typically immediately passed to *GRBModel::addConstr* or *GRBModel::addQConstr*.

GRBLinExpr **operator+**(const *GRBLinExpr* &expr1, const *GRBLinExpr* &expr2)

Overloaded operator on expression objects.

Add a pair of expressions.

Parameters

- **expr1** – First expression to be added.
- **expr2** – Second expression to be added.

Returns

Sum expression.

GRBLinExpr **operator+**(const *GRBLinExpr* &expr)

Overloaded operator on expression objects.

Allow plus sign to be used before an expression.

Parameters

expr – Expression.

Returns

Result expression.

GRBLinExpr **operator+**(*GRBVar* x, *GRBVar* y)

Overloaded operator on expression objects.

Add a pair of variables.

Parameters

- **x** – First variable to be added.
- **y** – Second variable to be added.

Returns

Sum expression.

GRBQuadExpr **operator+**(const *GRBQuadExpr* &expr1, const *GRBQuadExpr* &expr2)

Overloaded operator on expression objects.

Add a pair of expressions.

Parameters

- **expr1** – First expression to be added.
- **expr2** – Second expression to be added.

Returns
Sum expression.

GRBQuadExpr **operator+**(const *GRBQuadExpr* &expr)

Overloaded operator on expression objects.

Allow plus sign to be used before an expression.

Parameters
expr – Expression.

Returns
Result expression.

GRBLinExpr **operator-**(const *GRBLinExpr* &expr1, const *GRBLinExpr* &expr2)

Overloaded operator on expression objects.

Subtract one expression from another.

Parameters

- **expr1** – Start expression.
- **expr2** – Expression to be subtracted.

Returns
Difference expression.

GRBLinExpr **operator-**(const *GRBLinExpr* &expr)

Overloaded operator on expression objects.

Negate an expression.

Parameters
expr – Expression.

Returns
Negation of expression.

GRBQuadExpr **operator-**(const *GRBQuadExpr* &expr1, const *GRBQuadExpr* &expr2)

Overloaded operator on expression objects.

Subtract one expression from another.

Parameters

- **expr1** – Start expression.
- **expr2** – Expression to be subtracted.

Returns
Difference expression.

GRBQuadExpr **operator-**(const *GRBQuadExpr* &expr)

Overloaded operator on expression objects.

Negate an expression.

Parameters
expr – Expression.

Returns
Negation of expression.

GRBLinExpr **operator***(*GRBVar* x, double a)

Overloaded operator on expression objects.

Multiply a variable and a constant.

Parameters

- **x** – Variable.
- **a** – Constant multiplier.

Returns
Expression that represents the result of multiplying the variable by a constant.

GRBLinExpr **operator***(double a, *GRBVar* x)

Overloaded operator on expression objects.

Multiply a variable and a constant.

Parameters

- **a** – Constant multiplier.
- **x** – Variable.

Returns
Expression that represents the result of multiplying the variable by a constant.

GRBLinExpr **operator***(const *GRBLinExpr* &expr, double a)

Overloaded operator on expression objects.

Multiply an expression and a constant.

Parameters

- **expr** – Expression.
- **a** – Constant multiplier.

Returns
Expression that represents the result of multiplying the expression by a constant.

GRBLinExpr **operator***(double a, const *GRBLinExpr* &expr)

Overloaded operator on expression objects.

Multiply an expression and a constant.

Parameters

- **a** – Constant multiplier.
- **expr** – Expression.

Returns
Expression that represents the result of multiplying the expression by a constant.

GRBQuadExpr **operator*** (const *GRBQuadExpr* &expr, double a)

Overloaded operator on expression objects.

Multiply an expression and a constant.

Parameters

- **expr** – Expression.
- **a** – Constant multiplier.

Returns

Expression that represents the result of multiplying the expression by a constant.

GRBQuadExpr **operator*** (double a, const *GRBQuadExpr* &expr)

Overloaded operator on expression objects.

Multiply an expression and a constant.

Parameters

- **a** – Constant multiplier.
- **expr** – Expression.

Returns

Expression that represents the result of multiplying the expression by a constant.

GRBQuadExpr **operator*** (*GRBVar* x, *GRBVar* y)

Overloaded operator on expression objects.

Multiply a pair of variables.

Parameters

- **x** – First variable.
- **y** – Second variable.

Returns

Expression that represents the result of multiplying the argument variables.

GRBQuadExpr **operator*** (*GRBVar* var, const *GRBLinExpr* &expr)

Overloaded operator on expression objects.

Multiply an expression and a variable.

Parameters

- **var** – Variable.
- **expr** – Expression.

Returns

Expression that represents the result of multiplying the expression by a variable.

GRBQuadExpr **operator*** (const *GRBLinExpr* &expr, *GRBVar* var)

Overloaded operator on expression objects.

Multiply an expression and a variable.

Parameters

- **var** – Variable.
- **expr** – Expression.

Returns
Expression that represents the result of multiplying the expression by a variable.

GRBQuadExpr **operator*** (const *GRBLinExpr* &expr1, const *GRBLinExpr* &expr2)

Overloaded operator on expression objects.

Multiply a pair of expressions.

Parameters

- **expr1** – First expression.
- **expr2** – Second expression.

Returns
Expression that represents the result of multiplying the argument expressions.

GRBLinExpr **operator/** (*GRBVar* x, double a)

Overloaded operator to divide a variable or expression by a constant.

Parameters

- **x** – Variable.
- **a** – Constant divisor.

Returns
Expression that represents the result of dividing the variable by a constant.

GRBLinExpr **operator/** (const *GRBLinExpr* &expr, double a)

Overloaded operator to divide a variable or expression by a constant.

Parameters

- **expr** – Expression.
- **a** – Constant divisor.

Returns
Expression that represents the result of dividing the expression by a constant.

GRBLinExpr **operator/** (const *GRBQuadExpr* &expr, double a)

Overloaded operator to divide a variable or expression by a constant.

Parameters

- **expr** – Expression.
- **a** – Constant divisor.

Returns
Expression that represents the result of dividing the expression by a constant.

19.18 Enums

19.18.1 Attribute Enums

These `enums` are used to get or set Gurobi attributes. The complete list of attributes can be found in the *Attributes* section.

enum **GRB_CharAttr**

This enum is used to get or set char-valued attributes (through *GRBModel::get* or *GRBModel::set*). Please refer to the *Attributes* section to see a list of all attributes and their purpose.

enum **GRB_DoubleAttr**

This enum is used to get or set double-valued attributes (through *GRBModel::get* or *GRBModel::set*). Please refer to the *Attributes* section to see a list of all attributes and their purpose.

enum **GRB_IntAttr**

This enum is used to get or set int-valued attributes (through *GRBModel::get* or *GRBModel::set*). Please refer to the *Attributes* section to see a list of all attributes and their purpose.

enum **GRB_StringAttr**

This enum is used to get or set string-valued attributes (through *GRBModel::get* or *GRBModel::set*). Please refer to the *Attributes* section to see a list of all attributes and their purpose.

19.18.2 Parameter Enums

These `enums` are used to get or set Gurobi parameters. The complete list of parameters can be found in the *Parameters* section.

enum **GRB_DoubleParam**

This enum is used to get or set double-valued parameters (through *GRBModel::get*, *GRBModel::set*. *GRBEnv::get*, or *GRBEnv::set*). Please refer to the *Parameters* section to see a list of all parameters and their purpose.

enum **GRB_IntParam**

This enum is used to get or set int-valued parameters (through *GRBModel::get*, *GRBModel::set*. *GRBEnv::get*, or *GRBEnv::set*). Please refer to the *Parameters* section to see a list of all parameters and their purpose.

enum **GRB_StringParam**

This enum is used to get or set string-valued parameters (through *GRBModel::get*, *GRBModel::set*, *GRBEnv::get*, or *GRBEnv::set*). Please refer to the *Parameters* section to see a list of all parameters and their purpose.

CHAPTER

TWENTY

JAVA API REFERENCE

This section documents the Gurobi Java interface. This manual begins with a *quick overview* of the classes exposed in the interface and the most important methods on those classes. It then continues with a comprehensive presentation of all of the available classes and methods.

If you prefer Javadoc format, documentation for the Gurobi Java interface is also available in file `gurobi-javadoc.jar`. Javadoc format is particularly helpful when used from an integrated development environment like Eclipse. Please consult the documentation for your IDE for information on how to import Javadoc files.

If you are new to the Gurobi Optimizer, we suggest that you start with the Getting Started Knowledge Base article for general information. This also includes Tutorials for the different Gurobi APIs. Additionally, our Example Tour provides concrete examples of how to use the classes and methods described here. We will point to sections or examples of this tour whenever it fits in this overview.

You will find instructions on how to install the Gurobi Java interface in the Gurobi Java API installation guide.

20.1 Java API Overview

20.1.1 Environments

The first step in using the Gurobi Java interface is to create an environment object. Environments are represented using the *GRBEnv* class. An environment acts as the container for all data associated with a set of optimization runs. You will generally only need one environment object in your program.

For more advanced usecases, you can use an empty environment to create an uninitialized environment and then, programmatically, set all required options for your specific requirements. For further details see the *Environment* section.

20.1.2 Models

You can create one or more optimization models within an environment. Each model is represented as an object of class *GRBModel*. A model consists of a set of decision variables (objects of class *GRBVar*), a linear or quadratic objective function on these variables (specified using *GRBModel.setObjective*), and a set of constraints on these variables (objects of class *GRBConstr*, *GRBQConstr*, *GRBSOS*, or *GRBGenConstr*). Each variable has an associated lower bound, upper bound, and type (continuous, binary, etc.). Each linear or quadratic constraint has an associated sense (less-than-or-equal, greater-than-or-equal, or equal), and right-hand side value. Refer to *this section* in the Reference Manual for more information on variables, constraints, and objectives.

Linear constraints are specified by building linear expressions (objects of class *GRBLinExpr*), and then specifying relationships between these expressions (for example, requiring that one expression be equal to another). Quadratic constraints are built in a similar fashion, but using quadratic expressions (objects of class *GRBQuadExpr*) instead.

An optimization model may be specified all at once, by loading the model from a file (using the appropriate *GRBModel* constructor), or built incrementally, by first constructing an empty object of class *GRBModel* and then subsequently calling *GRBModel.addVar* or *GRBModel.addVars* to add additional variables, and *GRBModel.addConstr*, *GRBModel.addQConstr*, *GRBModel.addSOS*, or any of the *GRBModel.addGenConstr** methods to add additional constraints. Models are dynamic entities; you can always add or remove variables or constraints. See Build a model for general guidance or Mip1.java for a specific example.

We often refer to the *class* of an optimization model. At the highest level, a model can be continuous or discrete, depending on whether the modeling elements present in the model require discrete decisions to be made. Among continuous models…

- A model with a linear objective function, linear constraints, and continuous variables is a *Linear Program (LP)*.
- If the objective is quadratic, the model is a *Quadratic Program (QP)*.
- If any of the constraints are quadratic, the model is a *Quadratically-Constrained Program (QCP)*. We sometimes refer to a few special cases of QCP: QCPs with convex constraints, QCPs with non-convex constraints, *bilinear programs*, and *Second-Order Cone Programs (SOCP)*.
- If any of the constraints are non-linear (chosen from among the available general constraints), the model is a *Non-Linear Program (NLP)*.

A model that contains any integer variables, semi-continuous variables, semi-integer variables, Special Ordered Set (SOS) constraints, or general constraints, is discrete, and is referred to as a *Mixed Integer Program (MIP)*. The special cases of MIP, which are the discrete versions of the continuous models types we've already described, are…

- *Mixed Integer Linear Programs (MILP)*
- *Mixed Integer Quadratic Programs (MIQP)*
- *Mixed Integer Quadratically-Constrained Programs (MIQCP)*
- *Mixed Integer Second-Order Cone Programs (MISOCP)*
- *Mixed Integer Non-Linear Programs (MINLP)*

The Gurobi Optimizer handles all of these model classes. Note that the boundaries between them aren't as clear as one might like, because we are often able to transform a model from one class to a simpler class.

20.1.3 Solving a Model

Once you have built a model, you can call *GRBModel.optimize* to compute a solution. By default, *optimize* will use the *concurrent optimizer* to solve LP models, the barrier algorithm to solve QP models with convex objectives and QCP models with convex constraints, and the branch-and-cut algorithm otherwise. The solution is stored in a set of *attributes* of the model. These attributes can be queried using a set of attribute query methods on the *GRBModel*, *GRBVar*, *GRBConstr*, *GRBQConstr*, *GRBSOS*, and *GRBGenConstr*, and classes.

The Gurobi algorithms keep careful track of the state of the model, so calls to *GRBModel.optimize* will only perform further optimization if relevant data has changed since the model was last optimized. If you would like to discard previously computed solution information and restart the optimization from scratch without changing the model, you can call *GRBModel.reset*.

After a MIP model has been solved, you can call *GRBModel.fixedModel* to compute the associated *fixed* model. This model is identical to the original, except that the integer variables are fixed to their values in the MIP solution. If your model contains SOS constraints, some continuous variables that appear in these constraints may be fixed as well. In some applications, it can be useful to compute information on this fixed model (e.g., dual variables, sensitivity information, etc.), although you should be careful in how you interpret this information.

20.1.4 Multiple Solutions, Objectives, and Scenarios

By default, the Gurobi Optimizer assumes that your goal is to find one proven optimal solution to a single model with a single objective function. Gurobi provides the following features that allow you to relax these assumptions:

- *Solution Pool*: Allows you to find more solutions (refer to example Poolsearch.java).
- *Multiple Scenarios*: Allows you to find solutions to multiple, related models (refer to example Multiscenario.java).
- *Multiple Objectives*: Allows you to specify multiple objective functions and control the trade-off between them (refer to example Multiobj.java).

20.1.5 Infeasible Models

You have a few options if a model is found to be infeasible. You can try to diagnose the cause of the infeasibility, attempt to repair the infeasibility, or both. To obtain information that can be useful for diagnosing the cause of an infeasibility, call *GRBModel.computeIIS* to compute an Irreducible Inconsistent Subsystem (IIS). This method can be used for both continuous and MIP models, but you should be aware that the MIP version can be quite expensive. This method populates a set of IIS attributes.

To attempt to repair an infeasibility, call *GRBModel.feasRelax* to compute a feasibility relaxation for the model. This relaxation allows you to find a solution that minimizes the magnitude of the constraint violation. You will find more information about this feature in section *Relaxing for Feasibility*. Examples are discussed in Diagnose and cope with infeasibility.

20.1.6 Querying and Modifying Attributes

Most of the information associated with a Gurobi model is stored in a set of attributes. Some attributes are associated with the variables of the model, some with the constraints of the model, and some with the model itself. To give a simple example, solving an optimization model causes the *X* variable attribute to be populated. Attributes such as *X* that are computed by the Gurobi optimizer cannot be modified directly by the user, while others, such as the variable lower bound (the *LB* attribute) can.

Attributes are queried using *GRBVar.get*, *GRBConstr.get*, *GRBQConstr.get*, *GRBSOS.get*, *GRBGenConstr.get*, or *GRBModel.get*, and modified using *GRBVar.set*, *GRBConstr.set*, *GRBQConstr.set*, *GRBGenConstr.set*, or *GRBModel.set*. Attributes are grouped into a set of enums by type (*GRB.CharAttr*, *GRB.DoubleAttr*, *GRB.IntAttr*, *GRB.StringAttr*). The `get()` and `set()` methods are overloaded, so the type of the attribute determines the type of the returned value. Thus, `constr.get(GRB.DoubleAttr.RHS)` returns a double, while `constr.get(GRB.CharAttr.Sense)` returns a char.

If you wish to retrieve attribute values for a set of variables or constraints, it is usually more efficient to use the array methods on the associated *GRBModel* object. Method *GRBModel.get* includes signatures that allow you to query or modify attribute values for one-, two-, and three-dimensional arrays of variables or constraints.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

20.1.7 Additional Model Modification Information

Most modifications to an existing model are done through the attribute interface (e.g., changes to variable bounds, constraint right-hand sides, etc.). The main exceptions are modifications to the constraint matrix and to the objective function.

The constraint matrix can be modified in a few ways. The first is to call the *chgCoeff* method on a *GRBModel* object to change individual matrix coefficients. This method can be used to modify the value of an existing non-zero, to set an existing non-zero to zero, or to create a new non-zero. The constraint matrix is also modified when you remove a variable or constraint from the model (through the *GRBModel.remove* method). The non-zero values associated with the deleted constraint or variable are removed along with the constraint or variable itself.

The model objective function can also be modified in a few ways. The easiest is to build an expression that captures the objective function (a *GRBLinExpr* or *GRBQuadExpr* object), and then pass that expression to method *GRBModel.setObjective*. If you wish to modify the objective, you can simply call *GRBModel.setObjective* again with a new *GRBLinExpr* or *GRBQuadExpr* object.

For linear objective functions, an alternative to *GRBModel.setObjective* is to use the *Obj* variable attribute to modify individual linear objective coefficients.

If your variables have piecewise-linear objectives, you can specify them using the *GRBModel.setPWLObj* method. Call this method once for each relevant variable. The Gurobi simplex solver includes algorithmic support for convex piecewise-linear objective functions, so for continuous models you should see a substantial performance benefit from using this feature. To clear a previously specified piecewise-linear objective function, simply set the *Obj* attribute on the corresponding variable to 0.

Some examples are discussed in Modify a model.

20.1.8 Lazy Updates

One important item to note about model modification in the Gurobi optimizer is that it is performed in a *lazy* fashion, meaning that modifications don't affect the model immediately. Rather, they are queued and applied later. If your program simply creates a model and solves it, you will probably never notice this behavior. However, if you ask for information about the model before your modifications have been applied, the details of the lazy update approach may be relevant to you.

As we just noted, model modifications (bound changes, right-hand side changes, objective changes, etc.) are placed in a queue. These queued modifications can be applied to the model in three different ways. The first is by an explicit call to *GRBModel.update*. The second is by a call to *GRBModel.optimize*. The third is by a call to *GRBModel.write* to write out the model. The first case gives you fine-grained control over when modifications are applied. The second and third make the assumption that you want all pending modifications to be applied before you optimize your model or write it to disk.

Why does the Gurobi interface behave in this manner? There are a few reasons. The first is that this approach makes it much easier to perform multiple modifications to a model, since the model remains unchanged between modifications. The second is that processing model modifications can be expensive, particularly in a Compute Server environment, where modifications require communication between machines. Thus, it is useful to have visibility into exactly when these modifications are applied. In general, if your program needs to make multiple modifications to the model, you should aim to make them in phases, where you make a set of modifications, then update, then make more modifications, then update again, etc. Updating after each individual modification can be extremely expensive.

If you forget to call update, your program won't crash. Your query will simply return the value of the requested data from the point of the last update. If the object you tried to query didn't exist, Gurobi will throw an exception with error code *NOT_IN_MODEL*.

The semantics of lazy updates have changed since earlier Gurobi versions. While the vast majority of programs are unaffected by this change, you can use the *UpdateMode* parameter to revert to the earlier behavior if you run into an issue.

20.1.9 Managing Parameters

The Gurobi Optimizer provides a set of parameters that allow you to control many of the details of the optimization process. Factors like feasibility and optimality tolerances, choices of algorithms, strategies for exploring the MIP search tree, etc., can be controlled by modifying Gurobi parameters before beginning the optimization. Parameters can be of type *int*, *double*, or *string*.

The simplest way to set parameters is through the *GRBModel.set* method on the model object. Similarly, parameter values can be queried with *GRBModel.get*.

Parameters can also be set on the Gurobi environment object, using *GRBEnv.set*. Note that each model gets its own copy of the environment when it is created, so parameter changes to the original environment have no effect on existing models.

You can read a set of parameter settings from a file using *GRBEnv.readParams*, or write the set of changed parameters using *GRBEnv.writeParams*.

Refer to the example Params.java which is considered in Change parameters.

We also include an automated parameter tuning tool that explores many different sets of parameter changes in order to find a set that improves performance. You can call *GRBModel.tune* to invoke the tuning tool on a model. Refer to the *parameter tuning tool* section for more information.

The full list of Gurobi parameters can be found in the *Parameters* section.

20.1.10 Memory Management

Users typically do not need to concern themselves with memory management in Java, since it is handled automatically by the garbage collector. The Gurobi Java interface utilizes the same garbage collection mechanism as other Java programs, but there are a few specifics of our memory management that users should be aware of.

In general, Gurobi objects live in the same Java heap as other Java objects. When they are no longer referenced, they become candidates for garbage collection, and are returned to the pool of free space at the next invocation of the garbage collector. Two important exceptions are the *GRBEnv* and *GRBModel* objects. A *GRBModel* object has a small amount of memory associated with it in the Java heap, but the majority of the space associated with a model lives in the heap of the Gurobi native code library (the Gurobi DLL in Windows, or the Gurobi shared library in Linux or Mac). The Java heap manager is unaware of the memory associated with the model in the native code library, so it does not consider this memory usage when deciding whether to invoke the garbage collector. When the garbage collector eventually collects the Java *GRBModel* object, the memory associated with the model in the Gurobi native code library will be freed, but this collection may come later than you might want. Similar considerations apply to the *GRBEnv* object.

If you are writing a Java program that makes use of multiple Gurobi models or environments, we recommend that you call *GRBModel.dispose* when you are done using the associated *GRBModel* object, and *GRBEnv.dispose* when you are done using the associated *GRBEnv* object and after you have called *GRBModel.dispose* on all of the models created using that *GRBEnv* object.

20.1.11 Native Code

As noted earlier, the Gurobi Java interface is a thin layer that sits on top of our native code library (the Gurobi DLL on Windows, and the Gurobi shared library on Linux or Mac). Thus, an application that uses the Gurobi Java library will load the Gurobi native code library at runtime. In order for this happen, you need to make sure that two things are true. First, you need to make sure that the native code library is available in the search path of the target machine (`PATH` on Windows, `LD_LIBRARY_PATH` on Linux, or `DYLD_LIBRARY_PATH` on Mac). These paths are set up as part of the installation of the Gurobi Optimizer, but may not be configured appropriately on a machine where the full Gurobi Optimizer has not been installed. Second, you need to be sure that the Java JVM and the Gurobi native library use the same object format. In particular, you need to use a 64-bit Java JVM to use the 64-bit Gurobi native library.

20.1.12 Monitoring Progress - Logging and Callbacks

Progress of the optimization can be monitored through Gurobi logging. By default, Gurobi will send output to the screen. A few simple controls are available for modifying the default logging behavior. If you would like to direct output to a file as well as to the screen, specify the log file name in the *GRBEnv* constructor. You can modify the *LogFile* parameter if you wish to redirect the log to a different file after creating the environment object. The frequency of logging output can be controlled with the *DisplayInterval* parameter, and logging can be turned off entirely with the *OutputFlag* parameter. A detailed description of the Gurobi log file can be found in the *Logging* section.

More detailed progress monitoring can be done through the *GRBCallback* class. The *GRBModel.setCallback* method allows you to receive a periodic callback from the Gurobi Optimizer. You do this by sub-classing the *GRBCallback* abstract class, and writing your own `Callback()` method on this class. You can call *GRBCallback.getDoubleInfo*, *GRBCallback.getIntInfo*, *GRBCallback.getStringInfo*, or *GRBCallback.getSolution* from within the callback to obtain additional information about the state of the optimization. Refer to the example Callback.java which is discussed in Callbacks.

In addition, you can add a logging callback function to an environment object (*GRBEnv.setLogCallback*) or a model object (*GRBModelEnv.setLogCallback*). The callback function will receive each log line produced by the environment or model object.

20.1.13 Modifying Solver Behavior - Callbacks

Callbacks can also be used to modify the behavior of the Gurobi optimizer. The simplest control callback is *GRBCallback.abort*, which asks the optimizer to terminate at the earliest convenient point. Method *GRBCallback.setSolution* allows you to inject a feasible solution (or partial solution) during the solution of a MIP model. Methods *GRBCallback.addCut* and *GRBCallback.addLazy* allow you to add *cutting planes* and *lazy constraints* during a MIP optimization, respectively (refer to the example Tsp.java). Method *GRBCallback.stopOneMultiObj* allows you to interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process.

20.1.14 Batch Optimization

Gurobi Compute Server enables programs to offload optimization computations onto dedicated servers. The Gurobi Cluster Manager adds a number of additional capabilities on top of this. One important one, *batch optimization*, allows you to build an optimization model with your client program, submit it to a Compute Server cluster (through the Cluster Manager), and later check on the status of the model and retrieve its solution. You can use a *Batch object* to make it easier to work with batches. For details on batches, please refer to the *Batch Optimization* section.

20.1.15 Error Handling

All of the methods in the Gurobi Java library can throw an exception of type *GRBException*. When an exception occurs, additional information on the error can be obtained by retrieving the error code (using method *GRBException.getErrorCode*), or by retrieving the exception message (using method `GRBException.getMessage` from the parent class). The list of possible error return codes can be found in the *Error Codes* table.

20.2 GRBEnv

GRBEnv

Gurobi environment object. Gurobi models are always associated with an environment. You must create an environment before you can create and populate a model. You will generally only need a single environment object in your program.

The methods on environment objects are mainly used to manage Gurobi parameters (e.g., *get*, *getParamInfo*, *set*).

While the Java garbage collector will eventually collect an unused GRBEnv object, an environment will hold onto resources (Gurobi licenses, file descriptors, etc.) until that collection occurs. If your program creates multiple GRBEnv objects, we recommend that you call *GRBEnv.dispose* when you are done using one.

GRBEnv **GRBEnv()**

Constructor for GRBEnv object that creates a Gurobi environment (with logging disabled). This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your gurobi.lic file. This method will also check the current working directory for a file named gurobi.env, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter).

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Return value
An environment object (with no associated log file).

GRBEnv **GRBEnv**(boolean empty)

Constructor for GRBEnv object. If empty=true, creates an empty environment. Use *start* to start the environment. If empty=false, the result is the same as providing no arguments to the constructor.

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Arguments
empty – Indicates whether the environment should be empty. You should use empty=true if you want to set parameters before actually starting the environment. This can be useful if you want to connect to a Compute Server, a Token Server, the Gurobi Instant Cloud, a Cluster Manager or use a WLS license. See the *Environment* Section for more details.

Return value
An environment object.

GRBEnv **GRBEnv**(String logFileName)

Constructor for GRBEnv object that creates a Gurobi environment (with logging enabled). This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your gurobi.lic file. This method will also check the current working directory for a file named gurobi.env, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter).

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Arguments
logFileName – The desired log file name.

Return value
An environment object.

void **dispose**()

Release the resources associated with a GRBEnv object. While the Java garbage collector will eventually reclaim these resources, we recommend that you call the dispose method when you are done using an environment if your program creates more than one.

The dispose method on a GRBEnv should be called only after you have called dispose on all of the models that were created within that environment. You should not attempt to use a GRBEnv object after calling dispose.

double **get**(*GRB.DoubleParam* param)

Query the value of a double-valued parameter.

Arguments
param – The parameter being queried. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Return value
The current value of the requested parameter.

int **get**(*GRB.IntParam* param)

Query the value of an int-valued parameter.

Arguments
param – The parameter being queried. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Return value
The current value of the requested parameter.

String **get**(*GRB.StringParam* param)

Query the value of a string-valued parameter.

Arguments
param – The parameter being queried. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Return value
The current value of the requested parameter.

String **getErrorMsg**()

Query the error message for the most recent exception associated with this environment.

Return value
The error string.

void **getParamInfo**(*GRB.DoubleParam* param, double[] info)

Obtain detailed information about a double parameter.

Arguments

- **param** – The parameter of interest. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **info** – The returned information. The result will contain four entries: the current value of the parameter, the minimum allowed value, the maximum allowed value, and the default value.

void **getParamInfo**(*GRB.IntParam* param, int[] info)

Obtain detailed information about an integer parameter.

Arguments

- **param** – The parameter of interest. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **info** – The returned information. The result will contain four entries: the current value of the parameter, the minimum allowed value, the maximum allowed value, and the default value.

void **getParamInfo**(*GRB.StringParam* param, String[] info)

Obtain detailed information about a string parameter.

Arguments

- **param** – The parameter of interest. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **info** – The returned information. The result will contain two entries: the current value of the parameter and the default value.

void **message**(String message)

Write a message to the console and the log file.

Arguments

message – Print a message to the console and to the log file. Note that this call has no effect unless the *OutputFlag* parameter is set.

void **readParams**(String paramFile)

Read new parameter settings from a file.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Parameters should be listed one per line, with the parameter name first and the desired value second. For example:

```
# Gurobi parameter file
Threads 1
MIPGap 0
```

Blank lines and lines that begin with the hash symbol are ignored.

Arguments

paramFile – Name of the file containing parameter settings.

void **release**()

Release the license associated with this environment. You will no longer be able to call `optimize` on models created with this environment after the license has been released.

void **resetParams**()

Reset all parameters to their default values.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

void **set**(*GRB.DoubleParam* param, double newval)

Set the value of a double-valued parameter.

Arguments

- **param** – The parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newval** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method `GRBModel.set` to change a parameter on an existing model.

---

void **set**(*GRB.IntParam* param, int newval)

Set the value of an int-valued parameter.

Arguments

- **param** – The parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newval** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method `GRBModel.set` to change a parameter on an existing model.

---

void **set**(*GRB.StringParam* param, String newval)

Set the value of a string-valued parameter.

Arguments

- **param** – The parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newval** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method `GRBModel.set` to change a parameter on an existing model.

---

void **set**(String param, String newval)

Set the value of any parameter using strings alone.

Arguments

- **param** – The name of the parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newval** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method `GRBModel.set` to change a parameter on an existing model.

---

void **setLogCallback**(java.util.function.Consumer<String> logCallback)

Sets a logging callback function to query all output posted by the environment object. Can be set after an *empty environment* was created.

Arguments

logCallback – The logging callback function.

void **start**()

Start an empty environment. If the environment has already been started, this method will do nothing. If the call fails, the environment will have the same state as it had before the call to this method.

This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This method will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter). After that, it will apply all parameter changes specified by the user prior to this call. Note that this might overwrite parameters set in the license file, or in the `gurobi.env` file, if present.

After all these changes are performed, the code will actually activate the environment, and make it ready to work with models.

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

void **writeParams**(String paramFile)

Write all non-default parameter settings to a file.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Arguments

paramFile – Name of the file to which non-default parameter settings should be written. The previous contents are overwritten.

20.3 GRBModel

GRBModel

Gurobi model object. Commonly used methods include *addVar* (adds a new decision variable to the model), *addConstr* (adds a new constraint to the model), *optimize* (optimizes the current model), and *get* (retrieves the value of an attribute).

While the Java garbage collector will eventually collect an unused GRBModel object, the vast majority of the memory associated with a model is stored outside of the Java heap. As a result, the garbage collector can't see this memory usage, and thus it can't take this quantity into account when deciding whether collection is necessary. We recommend that you call *GRBModel.dispose* when you are done using a model.

GRBModel **GRBModel**(*GRBEnv* env)

Constructor for GRBModel that creates an empty model. You can then call *addVar* and *addConstr* to populate the model with variables and constraints.

Arguments
env – Environment for new model.

Return value
New model object. Model initially contains no variables or constraints.

GRBModel **GRBModel**(*GRBEnv* env, String filename)

Constructor for GRBModel that reads a model from a file. Note that the type of the file is encoded in the file name suffix. Valid suffixes are .mps, .rew, .lp, .rlp, .dua, .dlp, .ilp, or .opb. The files can be compressed, so additional suffixes of .zip, .gz, .bz2, or .7z are accepted.

Arguments

- **env** – Environment for new model.
- **filename** – Name of the file containing the model.

Return value
New model object.

GRBModel **GRBModel**(*GRBModel* model)

Constructor for GRBModel that creates a copy of an existing model. Note that due to the lazy update approach in Gurobi, you have to call *update* before copying it.

Arguments
model – Model to copy.

Return value
New model object. Model is a clone of the original.

GRBModel **GRBModel**(*GRBModel* model, *GRBEnv* targetenv)

Copy an existing model to a different environment. Multiple threads can not work simultaneously within the same environment. Copies of models must therefore reside in different environments for multiple threads to operate on them simultaneously.

Note that this method itself is not thread safe, so you should either call it from the main thread or protect access to it with a lock.

Note that pending updates will not be applied to the model, so you should call *update* before copying if you would like those to be included in the copy.

For Compute Server users, note that you can copy a model from a client to a Compute Server environment, but it is not possible to copy models from a Compute Server environment to another (client or Compute Server) environment.

Arguments

- **model** – Model to copy.
- **targetenv** – Environment to copy model into.

Return value
New model object. Model is a clone of the original.

GRBConstr **addConstr**(*GRBLinExpr* lhsExpr, char sense, *GRBLinExpr* rhsExpr, String name)

Add a single linear constraint to a model.

Arguments

- **lhsExpr** – Left-hand side expression for new linear constraint.
- **sense** – Sense for new linear constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhsExpr** – Right-hand side expression for new linear constraint.
- **name** – Name for new constraint.

Return value
New constraint object.

GRBConstr **addConstr**(*GRBLinExpr* lhsExpr, char sense, *GRBVar* rhsVar, String name)

Add a single linear constraint to a model.

Arguments

- **lhsExpr** – Left-hand side expression for new linear constraint.
- **sense** – Sense for new linear constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhsVar** – Right-hand side variable for new linear constraint.
- **name** – Name for new constraint.

Return value
New constraint object.

GRBConstr **addConstr**(*GRBLinExpr* lhsExpr, char sense, double rhs, String name)

Add a single linear constraint to a model.

Arguments

- **lhsExpr** – Left-hand side expression for new linear constraint.
- **sense** – Sense for new linear constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhs** – Right-hand side value for new linear constraint.
- **name** – Name for new constraint.

Return value
New constraint object.

GRBConstr **addConstr**(*GRBVar* lhsVar, char sense, *GRBLinExpr* rhsExpr, String name)

Add a single linear constraint to a model.

Arguments

- **lhsVar** – Left-hand side variable for new linear constraint.

- **sense** – Sense for new linear constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhsExpr** – Right-hand side expression for new linear constraint.
- **name** – Name for new constraint.

Return value
New constraint object.

GRBConstr **addConstr**(*GRBVar* lhsVar, char sense, *GRBVar* rhsVar, String name)

Add a single linear constraint to a model.

Arguments

- **lhsVar** – Left-hand side variable for new linear constraint.
- **sense** – Sense for new linear constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhsVar** – Right-hand side variable for new linear constraint.
- **name** – Name for new constraint.

Return value
New constraint object.

GRBConstr **addConstr**(*GRBVar* lhsVar, char sense, double rhs, String name)

Add a single linear constraint to a model.

Arguments

- **lhsVar** – Left-hand side variable for new linear constraint.
- **sense** – Sense for new linear constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhs** – Right-hand side value for new linear constraint.
- **name** – Name for new constraint.

Return value
New constraint object.

GRBConstr **addConstr**(double lhs, char sense, *GRBVar* rhsVar, String name)

Add a single linear constraint to a model.

Arguments

- **lhs** – Left-hand side value for new linear constraint.
- **sense** – Sense for new linear constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhsVar** – Right-hand side variable for new linear constraint.
- **name** – Name for new constraint.

Return value
New constraint object.

GRBConstr **addConstr**(double lhs, char sense, *GRBLinExpr* rhsExpr, String name)

Add a single linear constraint to a model.

Arguments

- **lhs** – Left-hand side value for new linear constraint.
- **sense** – Sense for new linear constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhsExpr** – Right-hand side expression for new linear constraint.
- **name** – Name for new constraint.

Return value
New constraint object.

GRBConstr[] **addConstrs**(int count)

Add count new linear constraints to a model. The new constraints are all of the form 0 <= 0.

We recommend that you build your model one constraint at a time (using *addConstr*), since it introduces no significant overhead and we find that it produces simpler code. Feel free to use these methods if you disagree, though.

Arguments
count – Number of constraints to add.

Return value
Array of new constraint objects.

GRBConstr[] **addConstrs**(*GRBLinExpr*[] lhsExprs, char[] senses, double[] rhss, String[] names)

Add new linear constraints to a model. The number of added constraints is determined by the length of the input arrays (which must be consistent across all arguments).

We recommend that you build your model one constraint at a time (using *addConstr*), since it introduces no significant overhead and we find that it produces simpler code. Feel free to use these methods if you disagree, though.

Arguments

- **lhsExprs** – Left-hand side expressions for the new linear constraints.
- **senses** – Senses for new linear constraints (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhss** – Right-hand side values for the new linear constraints.
- **names** – Names for new constraints.

Return value
Array of new constraint objects.

GRBConstr[] **addConstrs**(*GRBLinExpr*[] lhsExprs, char[] senses, double[] rhss, String[] names, int start, int len)

Add new linear constraints to a model. This signature allows you to use arrays to hold the various constraint attributes (left-hand side, sense, etc.), without forcing you to add one constraint for each entry in the array. The start and len arguments allow you to specify which constraints to add.

We recommend that you build your model one constraint at a time (using *addConstr*), since it introduces no significant overhead and we find that it produces simpler code. Feel free to use these methods if you disagree, though.

Arguments

- **lhsExprs** – Left-hand side expressions for the new linear constraints.
- **senses** – Senses for new linear constraints (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).

- **rhss** – Right-hand side values for the new linear constraints.
- **names** – Names for new constraints.
- **start** – The first constraint in the list to add.
- **len** – The number of constraints to add.

Return value
Array of new constraint objects.

GRBGenConstr **addGenConstrMax**(*GRBVar* resvar, *GRBVar*[] vars, double constant, String name)

Add a new *general constraint* of type GRB.GENCONSTR_MAX to a model.

A MAX constraint $r = \max\{x_1, \ldots, x_n, c\}$ states that the resultant variable r should be equal to the maximum of the operand variables $x_1, \ldots, x_n$ and the constant c.

Arguments

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint.
- **constant** – The additional constant operand of the new constraint.
- **name** – Name for the new general constraint.

Return value
New general constraint.

GRBGenConstr **addGenConstrMin**(*GRBVar* resvar, *GRBVar*[] vars, double constant, String name)

Add a new *general constraint* of type GRB.GENCONSTR_MIN to a model.

A MIN constraint $r = \min\{x_1, \ldots, x_n, c\}$ states that the resultant variable r should be equal to the minimum of the operand variables $x_1, \ldots, x_n$ and the constant c.

Arguments

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint.
- **constant** – The additional constant operand of the new constraint.
- **name** – Name for the new general constraint.

Return value
New general constraint.

GRBGenConstr **addGenConstrAbs**(*GRBVar* resvar, *GRBVar* argvar, String name)

Add a new *general constraint* of type GRB.GENCONSTR_ABS to a model.

An ABS constraint $r = \text{abs}\{x\}$ states that the resultant variable r should be equal to the absolute value of the argument variable x.

Arguments

- **resvar** – The resultant variable of the new constraint.
- **argvar** – The argument variable of the new constraint.
- **name** – Name for the new general constraint.

Return value
New general constraint.

GRBGenConstr **addGenConstrAnd**(*GRBVar* resvar, *GRBVar*[] vars, String name)

Add a new *general constraint* of type `GRB.GENCONSTR_AND` to a model.

An AND constraint $r = \text{and}\{x_1, \ldots, x_n\}$ states that the binary resultant variable r should be 1 if and only if all of the operand variables $x_1, \ldots, x_n$ are equal to 1. If any of the operand variables is 0, then the resultant should be 0 as well.

Note that all variables participating in such a constraint will be forced to be binary, independent of how they were created.

Arguments

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint.
- **name** – Name for the new general constraint.

Return value

New general constraint.

GRBGenConstr **addGenConstrOr**(*GRBVar* resvar, *GRBVar*[] vars, String name)

Add a new *general constraint* of type `GRB.GENCONSTR_OR` to a model.

An OR constraint $r = \text{or}\{x_1, \ldots, x_n\}$ states that the binary resultant variable r should be 1 if and only if any of the operand variables $x_1, \ldots, x_n$ is equal to 1. If all operand variables are 0, then the resultant should be 0 as well.

Note that all variables participating in such a constraint will be forced to be binary, independent of how they were created.

Arguments

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint.
- **name** – Name for the new general constraint.

Return value

New general constraint.

GRBGenConstr **addGenConstrNorm**(*GRBVar* resvar, *GRBVar*[] vars, double which, String name)

Add a new *general constraint* of type `GRB.GENCONSTR_NORM` to a model.

A NORM constraint $r = \text{norm}\{x_1, \ldots, x_n\}$ states that the resultant variable r should be equal to the vector norm of the argument vector $x_1, \ldots, x_n$.

Arguments

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint. Note that this array may not contain duplicates.
- **which** – Which norm to use. Options are 0, 1, 2, and GRB.INFINITY.
- **name** – Name for the new general constraint.

Return value

New general constraint.

GRBGenConstr **addGenConstrIndicator**(*GRBVar* binvar, int binval, *GRBLinExpr* expr, char sense, double rhs, String name)

Add a new *general constraint* of type GRB.GENCONSTR_INDICATOR to a model.

An INDICATOR constraint $z = f \rightarrow a^T x \leq b$ states that if the binary indicator variable z is equal to f, where $f \in \{0, 1\}$, then the linear constraint $a^T x \leq b$ should hold. On the other hand, if $z = 1 - f$, the linear constraint may be violated. The sense of the linear constraint can also be specified to be $=$ or $\geq$.

Note that the indicator variable z of a constraint will be forced to be binary, independent of how it was created.

Arguments

- **binvar** – The binary indicator variable.
- **binval** – The value for the binary indicator variable that would force the linear constraint to be satisfied (0 or 1).
- **expr** – Left-hand side expression for the linear constraint triggered by the indicator.
- **sense** – Sense for the linear constraint. Options are GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL.
- **rhs** – Right-hand side value for the linear constraint.
- **name** – Name for the new general constraint.

Return value

New general constraint.

GRBGenConstr **addGenConstrPWL**(*GRBVar* xvar, *GRBVar* yvar, double[] xpts, double[] ypts, String name)

Add a new *general constraint* of type GRB.GENCONSTR_PWL to a model.

A piecewise-linear (PWL) constraint states that the relationship $y = f(x)$ must hold between variables x and y, where f is a piecewise-linear function. The breakpoints for f are provided as arguments. Refer to the description of *piecewise-linear objectives* for details of how piecewise-linear functions are defined.

Arguments

- **xvar** – The x variable.
- **yvar** – The y variable.
- **xpts** – The x values for the points that define the piecewise-linear function. Must be in non-decreasing order.
- **ypts** – The y values for the points that define the piecewise-linear function.
- **name** – Name for the new general constraint.

Return value

New general constraint.

GRBGenConstr **addGenConstrPoly**(*GRBVar* xvar, *GRBVar* yvar, double[] p, String name, String options)

Add a new *general constraint* of type GRB.GENCONSTR_POLY to a model.

A polynomial function constraint states that the relationship $y = p_0 x^d + p_1 x^{d-1} + ... + p_{d-1} x + p_d$ should hold between variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Arguments

- **xvar** – The x variable.
- **yvar** – The y variable.
- **p** – The coefficients for the polynomial function (starting with the coefficient for the highest power).
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Return value

New general constraint.

GRBGenConstr **addGenConstrExp**(*GRBVar* xvar, *GRBVar* yvar, String name, String options)

Add a new *general constraint* of type `GRB.GENCONSTR_EXP` to a model.

A natural exponential function constraint states that the relationship $y = \exp(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Arguments

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Return value

New general constraint.

GRBGenConstr **addGenConstrExpA**(*GRBVar* xvar, *GRBVar* yvar, double a, String name, String options)

Add a new *general constraint* of type `GRB.GENCONSTR_EXPA` to a model.

An exponential function constraint states that the relationship $y = a^x$ should hold for variables x and y, where $a > 0$

is the (constant) base.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Arguments

- **xvar** – The x variable.

- **yvar** – The y variable.
- **a** – The base of the function, $a > 0$.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Return value
New general constraint.

GRBGenConstr **addGenConstrLog**(*GRBVar* xvar, *GRBVar* yvar, String name, String options)

Add a new *general constraint* of type `GRB.GENCONSTR_LOG` to a model.

A natural logarithmic function constraint states that the relationship $y = \log(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Arguments

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Return value
New general constraint.

GRBGenConstr **addGenConstrLogA**(*GRBVar* xvar, *GRBVar* yvar, double a, String name, String options)

Add a new *general constraint* of type `GRB.GENCONSTR_LOGA` to a model.

A logarithmic function constraint states that the relationship $y = \log_a(x)$ should hold for variables x and y, where $a > 0$

is the (constant) base.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Arguments

- **xvar** – The x variable.
- **yvar** – The y variable.
- **a** – The base of the function, $a > 0$.

- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Return value
New general constraint.

GRBGenConstr **addGenConstrLogistic**(*GRBVar* xvar, *GRBVar* yvar, String name, String options)

Add a new *general constraint* of type GRB.GENCONSTR_LOGISTIC to a model.

A logistic function constraint states that the relationship $y = \frac{1}{1+e^{-x}}$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Arguments

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Return value
New general constraint.

GRBGenConstr **addGenConstrPow**(*GRBVar* xvar, *GRBVar* yvar, double a, String name, String options)

Add a new *general constraint* of type GRB.GENCONSTR_POW to a model.

A power function constraint states that the relationship $y = x^a$ should hold for variables x and y, where a is the (constant) exponent.

If the exponent a is negative, the lower bound on x must be strictly positive. If the exponent isn't an integer, the lower bound on x must be non-negative.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Arguments

- **xvar** – The x variable.
- **yvar** – The y variable.
- **a** – The exponent of the function.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute

name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Return value
New general constraint.

GRBGenConstr **addGenConstrSin**(*GRBVar* xvar, *GRBVar* yvar, String name, String options)

Add a new *general constraint* of type `GRB.GENCONSTR_SIN` to a model.

A sine function constraint states that the relationship $y = \sin(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Arguments

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Return value
New general constraint.

GRBGenConstr **addGenConstrCos**(*GRBVar* xvar, *GRBVar* yvar, String name, String options)

Add a new *general constraint* of type `GRB.GENCONSTR_COS` to a model.

A cosine function constraint states that the relationship $y = \cos(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Arguments

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Return value
New general constraint.

GRBGenConstr **addGenConstrTan**(*GRBVar* xvar, *GRBVar* yvar, String name, String options)

Add a new *general constraint* of type `GRB.GENCONSTR_TAN` to a model.

A tangent function constraint states that the relationship $y = \tan(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Arguments

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Return value

New general constraint.

GRBQConstr **addQConstr**(*GRBQuadExpr* lhsExpr, char sense, *GRBQuadExpr* rhsExpr, String name)

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Arguments

- **lhsExpr** – Left-hand side quadratic expression for new quadratic constraint.
- **sense** – Sense for new quadratic constraint (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhsExpr** – Right-hand side quadratic expression for new quadratic constraint.
- **name** – Name for new constraint.

Return value

New quadratic constraint object.

GRBQConstr **addQConstr**(*GRBQuadExpr* lhsExpr, char sense, *GRBVar* rhsVar, String name)

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Arguments

- **lhsExpr** – Left-hand side quadratic expression for new quadratic constraint.
- **sense** – Sense for new quadratic constraint (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhsVar** – Right-hand side variable for new quadratic constraint.
- **name** – Name for new constraint.

Return value
New quadratic constraint object.

GRBQConstr **addQConstr**(*GRBQuadExpr* lhsExpr, char sense, *GRBLinExpr* rhsExpr, String name)

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Arguments

- **lhsExpr** – Left-hand side quadratic expression for new quadratic constraint.
- **sense** – Sense for new quadratic constraint (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhsExpr** – Right-hand side linear expression for new quadratic constraint.
- **name** – Name for new constraint.

Return value
New quadratic constraint object.

GRBQConstr **addQConstr**(*GRBQuadExpr* lhsExpr, char sense, double rhs, String name)

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Arguments

- **lhsExpr** – Left-hand side quadratic expression for new quadratic constraint.
- **sense** – Sense for new quadratic constraint (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhs** – Right-hand side value for new quadratic constraint.
- **name** – Name for new constraint.

Return value
New quadratic constraint object.

GRBQConstr **addQConstr**(*GRBLinExpr* lhsExpr, char sense, *GRBQuadExpr* rhsExpr, String name)

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Arguments

- **lhsExpr** – Left-hand side linear expression for new quadratic constraint.
- **sense** – Sense for new quadratic constraint (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).

- **rhsExpr** – Right-hand side quadratic expression for new quadratic constraint.
- **name** – Name for new constraint.

Return value
New quadratic constraint object.

GRBQConstr **addQConstr**(*GRBVar* lhsVar, char sense, *GRBQuadExpr* rhsExpr, String name)

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Arguments

- **lhsVar** – Left-hand side variable for new quadratic constraint.
- **sense** – Sense for new quadratic constraint (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhsExpr** – Right-hand side quadratic expression for new quadratic constraint.
- **name** – Name for new constraint.

Return value
New quadratic constraint object.

GRBQConstr **addQConstr**(double lhs, char sense, *GRBQuadExpr* rhsExpr, String name)

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Arguments

- **lhs** – Left-hand side value for new quadratic constraint.
- **sense** – Sense for new quadratic constraint (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhsExpr** – Right-hand side quadratic expression for new quadratic constraint.
- **name** – Name for new constraint.

Return value
New quadratic constraint object.

GRBConstr **addRange**(*GRBLinExpr* expr, double lower, double upper, String name)

Add a single range constraint to a model. A range constraint states that the value of the input expression must be between the specified `lower` and `upper` bounds in any solution.

Note that range constraints are stored internally as equality constraints. We add an extra variable to the model to capture the range information. Thus, the *Sense* attribute on a range constraint will always be `GRB.EQUAL`. In particular introducing a range constraint

$$L \leq a^T x \leq U$$

is equivalent to adding a slack variable s and the following constraints

$$\begin{aligned} a^T x - s &= L \\ 0 \leq s &\leq U - L. \end{aligned}$$

Arguments

- **expr** – Linear expression for new range constraint.
- **lower** – Lower bound for linear expression.
- **upper** – Upper bound for linear expression.
- **name** – Name for new constraint.

Return value
New constraint object.

GRBConstr[] **addRanges**(*GRBLinExpr*[] exprs, double[] lower, double[] upper, String[] names)

Add new range constraints to a model. A range constraint states that the value of the input expression must be between the specified `lower` and `upper` bounds in any solution.

Arguments

- **exprs** – Linear expressions for the new range constraints.
- **lower** – Lower bounds for linear expressions.
- **upper** – Upper bounds for linear expressions.
- **names** – Names for new range constraints.

Return value
Array of new constraint objects.

GRBSOS **addSOS**(*GRBVar*[] vars, double[] weights, int type)

Add an SOS constraint to the model. Please refer to the *SOS Constraints* section in the Reference Manual for additional details.

Arguments

- **vars** – Array of variables that participate in the SOS constraint.
- **weights** – Weights for the variables in the SOS constraint.
- **type** – SOS type (can be `GRB.SOS_TYPE1` or `GRB.SOS_TYPE2`).

Return value
New SOS constraint.

GRBVar **addVar**(double lb, double ub, double obj, char type, String name)

Add a single decision variable to a model; non-zero entries will be added later.

Arguments

- **lb** – Lower bound for new variable.
- **ub** – Upper bound for new variable.
- **obj** – Objective coefficient for new variable.
- **type** – Variable type for new variable (`GRB.CONTINUOUS`, `GRB.BINARY`, `GRB.INTEGER`, `GRB.SEMICONT`, or `GRB.SEMIINT`).
- **name** – Name for new variable.

Return value
New variable object.

GRBVar **addVar**(double lb, double ub, double obj, char type, *GRBConstr*[] constrs, double[] coeffs, String name)

Add a single decision variable and the associated non-zero coefficients to a model.

Arguments

- **lb** – Lower bound for new variable.
- **ub** – Upper bound for new variable.
- **obj** – Objective coefficient for new variable.
- **type** – Variable type for new variable (`GRB.CONTINUOUS`, `GRB.BINARY`, `GRB.INTEGER`, `GRB.SEMICONT`, or `GRB.SEMIINT`).
- **constrs** – Array of constraints in which the variable participates.
- **coeffs** – Array of coefficients for each constraint in which the variable participates. The lengths of the `constrs` and `coeffs` arrays must be identical.
- **name** – Name for new variable.

Return value
New variable object.

GRBVar **addVar**(double lb, double ub, double obj, char type, *GRBColumn* col, String name)

Add a single decision variable to a model. This signature allows you to specify the set of constraints to which the new variable belongs using a *GRBColumn* object.

Arguments

- **lb** – Lower bound for new variable.
- **ub** – Upper bound for new variable.
- **obj** – Objective coefficient for new variable.
- **type** – Variable type for new variable (`GRB.CONTINUOUS`, `GRB.BINARY`, `GRB.INTEGER`, `GRB.SEMICONT`, or `GRB.SEMIINT`).
- **col** – GRBColumn object for specifying a set of constraints to which new variable belongs.
- **name** – Name for new variable.

Return value
New variable object.

GRBVar[] **addVars**(int count, char type)

Add `count` new decision variables to a model. All associated attributes take their default values, except the variable `type`, which is specified as an argument.

Arguments

- **count** – Number of variables to add.
- **type** – Variable type for new variables (`GRB.CONTINUOUS`, `GRB.BINARY`, `GRB.INTEGER`, `GRB.SEMICONT`, or `GRB.SEMIINT`).

Return value
Array of new variable objects.

GRBVar[] **addVars**(double[] lb, double[] ub, double[] obj, char[] type, String[] names)

Add new decision variables to a model. The number of added variables is determined by the length of the input arrays (which must be consistent across all arguments).

Arguments

- **lb** – Lower bounds for new variables. Can be `null`, in which case the variables get lower bounds of 0.0.
- **ub** – Upper bounds for new variables. Can be `null`, in which case the variables get infinite upper bounds.
- **obj** – Objective coefficients for new variables. Can be `null`, in which case the variables get objective coefficients of 0.0.
- **type** – Variable types for new variables (`GRB.CONTINUOUS`, `GRB.BINARY`, `GRB.INTEGER`, `GRB.SEMICONT`, or `GRB.SEMIINT`). Can be `null`, in which case the variables are assumed to be continuous.
- **names** – Names for new variables. Can be `null`, in which case all variables are given default names.

Return value

Array of new variable objects.

GRBVar[] **addVars**(double[] lb, double[] ub, double[] obj, char[] type, String[] names, int start, int len)

Add new decision variables to a model. This signature allows you to use arrays to hold the various variable attributes (lower bound, upper bound, etc.), without forcing you to add a variable for each entry in the array. The `start` and `len` arguments allow you to specify which variables to add.

Arguments

- **lb** – Lower bounds for new variables. Can be `null`, in which case the variables get lower bounds of 0.0.
- **ub** – Upper bounds for new variables. Can be `null`, in which case the variables get infinite upper bounds.
- **obj** – Objective coefficients for new variables. Can be `null`, in which case the variables get objective coefficients of 0.0.
- **type** – Variable types for new variables (`GRB.CONTINUOUS`, `GRB.BINARY`, `GRB.INTEGER`, `GRB.SEMICONT`, or `GRB.SEMIINT`). Can be `null`, in which case the variables are assumed to be continuous.
- **names** – Names for new variables. Can be `null`, in which case all variables are given default names.
- **start** – The first variable in the list to add.
- **len** – The number of variables to add.

Return value

Array of new variable objects.

GRBVar[] **addVars**(double[] lb, double[] ub, double[] obj, char[] type, String[] names, *GRBColumn*[] cols)

Add new decision variables to a model. This signature allows you to specify the list of constraints to which each new variable belongs using an array of *GRBColumn* objects.

Arguments

- **lb** – Lower bounds for new variables. Can be `null`, in which case the variables get lower bounds of 0.0.

- **ub** – Upper bounds for new variables. Can be `null`, in which case the variables get infinite upper bounds.
- **obj** – Objective coefficients for new variables. Can be `null`, in which case the variables get objective coefficients of 0.0.
- **type** – Variable types for new variables (`GRB.CONTINUOUS`, `GRB.BINARY`, `GRB.INTEGER`, `GRB.SEMICONT`, or `GRB.SEMIINT`). Can be `null`, in which case the variables are assumed to be continuous.
- **names** – Names for new variables. Can be `null`, in which case all variables are given default names.
- **cols** – GRBColumn objects for specifying a set of constraints to which each new column belongs.

Return value

Array of new variable objects.

void **chgCoeff**(*GRBConstr* constr, *GRBVar* var, double newval)

Change one coefficient in the model. The desired change is captured using a *GRBVar* object, a *GRBConstr* object, and a desired coefficient for the specified variable in the specified constraint. If you make multiple changes to the same coefficient, the last one will be applied.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.update*), optimize the model (using *GRBModel.optimize*), or write the model to disk (using *GRBModel.write*).

Arguments

- **constr** – Constraint for coefficient to be changed.
- **var** – Variable for coefficient to be changed.
- **newval** – Desired new value for coefficient.

void **chgCoeffs**(*GRBConstr*[] constrs, *GRBVar*[] vars, double[] newvals)

Change a list of coefficients in the model. Each desired change is captured using a `GRBVar` object, a `GRBConstr` object, and a desired coefficient for the specified variable in the specified constraint. The entries in the input arrays each correspond to a single desired coefficient change. The lengths of the input arrays must all be the same. If you make multiple changes to the same coefficient, the last one will be applied.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.update*), optimize the model (using *GRBModel.optimize*), or write the model to disk (using *GRBModel.write*).

Arguments

- **constrs** – Constraints for coefficients to be changed.
- **vars** – Variables for coefficients to be changed.
- **newvals** – Desired new values for coefficients.

void **computeIIS**()

Compute an Irreducible Inconsistent Subsystem (IIS).

An IIS is a subset of the constraints and variable bounds with the following properties:

- It is still infeasible, and
- If a single constraint or bound is removed, the subsystem becomes feasible.

Note that an infeasible model may have multiple IISs. The one returned by Gurobi is not necessarily the smallest one; there may exist others with fewer constraints or bounds.

IIS results are returned in a number of attributes: *IISConstr*, *IISLB*, *IISUB*, *IISSOS*, *IISQConstr*, and *IISGenConstr*. Each indicates whether the corresponding model element is a member of the computed IIS.

Note that for models with general function constraints, piecewise-linear approximation of the constraints may cause unreliable IIS results.

The *IIS log* provides information about the progress of the algorithm, including a guess at the eventual IIS size.

Termination parameters such as *TimeLimit*, *WorkLimit*, *MemLimit*, and *SoftMemLimit* are considered when computing an IIS. If an IIS computation is interrupted before completion or stops due to a termination parameter, Gurobi will return the smallest infeasible subsystem found to that point. The model attribute *IISMinimal* can be used to check whether the computed IIS is minimal.

The *IISConstrForce*, *IISLBForce*, *IISUBForce*, *IISSOSForce*, *IISQConstrForce*, and *IISGenConstrForce* attributes allow you mark model elements to either include or exclude from the computed IIS. Setting the attribute to 1 forces the corresponding element into the IIS, setting it to 0 forces it out of the IIS, and setting it to -1 allows the algorithm to decide.

To give an example of when these attributes might be useful, consider the case where an initial model is known to be feasible, but it becomes infeasible after adding constraints or tightening bounds. If you are only interested in knowing which of the changes caused the infeasibility, you can force the unmodified bounds and constraints into the IIS. That allows the IIS algorithm to focus exclusively on the new constraints, which will often be substantially faster.

Note that setting any of the `Force` attributes to 0 may make the resulting subsystem feasible, which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

This method populates the *IISConstr*, *IISQConstr*, and *IISGenConstr* constraint attributes, the *IISSOS*, SOS attribute, and the *IISLB* and *IISUB* variable attributes. You can also obtain information about the results of the IIS computation by writing a `.ilp` format file (see *GRBModel.write*). This file contains only the IIS from the original model.

Use the *IISMethod* parameter to adjust the behavior of the IIS algorithm.

Note that this method can be used to compute IISs for both continuous and MIP models.

void **discardConcurrentEnvs**()

Discard concurrent environments for a model.

The concurrent environments created by *getConcurrentEnv* will be used by every subsequent call to the concurrent optimizer until the concurrent environments are discarded.

Use *getMultiobjEnv* to create a multi-objective environment.

void **discardMultiobjEnvs**()

Discard all multi-objective environments associated with the model, thus restoring multi objective optimization to its default behavior.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Use *getMultiobjEnv* to create a multi-objective environments.

void **dispose**()

Release the resources associated with a `GRBModel` object. While the Java garbage collector will eventually

reclaim these resources, we recommend that you call the `dispose` method when you are done using a model.

You should not attempt to use a `GRBModel` object after calling `dispose` on it.

double **feasRelax**(int relaxobjtype, boolean minrelax, *GRBVar*[] vars, double[] lbpen, double[] ubpen, *GRBConstr*[] constrs, double[] rhspen)

Modifies the `GRBModel` object to create a feasibility relaxation. Note that you need to call *optimize* on the result to compute the actual relaxed solution.

The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. This method provides a number of options for specifying the relaxation.

If you specify `relaxobjtype=0`, the objective of the feasibility relaxation is to minimize the sum of the weighted magnitudes of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost per unit violation in the lower bounds, upper bounds, and linear constraints, respectively.

If you specify `relaxobjtype=1`, the objective of the feasibility relaxation is to minimize the weighted sum of the squares of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the coefficients on the squares of the lower bound, upper bound, and linear constraint violations, respectively.

If you specify `relaxobjtype=2`, the objective of the feasibility relaxation is to minimize the weighted count of bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost of violating a lower bound, upper bound, and linear constraint, respectively.

To give an example, if a constraint with `rhspen` value `p` is violated by 2.0, it would contribute `2*p` to the feasibility relaxation objective for `relaxobjtype=0`, it would contribute `2*2*p` for `relaxobjtype=1`, and it would contribute `p` for `relaxobjtype=2`.

The `minrelax` argument is a boolean that controls the type of feasibility relaxation that is created. If `minrelax=false`, optimizing the returned model gives a solution that minimizes the cost of the violation. If `minrelax=true`, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that `feasRelax` must solve an optimization problem to find the minimum possible relaxation when `minrelax=true`, which can be quite expensive.

There are two signatures for this method. The more complex one takes a list of variables and constraints, as well as penalties associated with relaxing the corresponding lower bounds, upper bounds, and constraints. If a variable or constraint is not included in one of these lists, the associated bounds or constraints may not be violated. The simpler signature takes a pair of boolean arguments, `vrelax` and `crelax`, that indicate whether variable bounds and/or constraints can be violated. If `vrelax`/`crelax` is `true`, then every bound/constraint is allowed to be violated, respectively, and the associated cost is 1.0.

For an example of how this routine transforms a model, and more details about the variables and constraints created, please see *this section*.

Note that this is a destructive method: it modifies the model on which it is invoked. If you don't want to modify your original model, use the *GRBModel constructor* to create a copy before invoking this method.

Create a feasibility relaxation model.

Arguments

- **relaxobjtype** – The cost function used when finding the minimum cost relaxation.
- **minrelax** – The type of feasibility relaxation to perform.
- **vars** – Variables whose bounds are allowed to be violated.

- **lbpen** – Penalty for violating a variable lower bound. One entry for each variable in argument vars.
- **ubpen** – Penalty for violating a variable upper bound. One entry for each variable in argument vars.
- **constrs** – Linear constraints that are allowed to be violated.
- **rhspen** – Penalty for violating a linear constraint. One entry for each constraint in argument constrs.

Return value

Zero if minrelax is false. If minrelax is true, the return value is the objective value for the relaxation performed. If the value is less than 0, it indicates that the method failed to create the feasibility relaxation.

double **feasRelax**(int relaxobjtype, boolean minrelax, boolean vrelax, boolean crelax)

Modifies the GRBModel object to create a feasibility relaxation. Note that you need to call *optimize* on the result to compute the actual relaxed solution.

The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. This method provides a number of options for specifying the relaxation.

If you specify relaxobjtype=0, the objective of the feasibility relaxation is to minimize the sum of the weighted magnitudes of the bound and constraint violations. The lbpen, ubpen, and rhspen arguments specify the cost per unit violation in the lower bounds, upper bounds, and linear constraints, respectively.

If you specify relaxobjtype=1, the objective of the feasibility relaxation is to minimize the weighted sum of the squares of the bound and constraint violations. The lbpen, ubpen, and rhspen arguments specify the coefficients on the squares of the lower bound, upper bound, and linear constraint violations, respectively.

If you specify relaxobjtype=2, the objective of the feasibility relaxation is to minimize the weighted count of bound and constraint violations. The lbpen, ubpen, and rhspen arguments specify the cost of violating a lower bound, upper bound, and linear constraint, respectively.

To give an example, if a constraint with rhspen value p is violated by 2.0, it would contribute 2*p to the feasibility relaxation objective for relaxobjtype=0, it would contribute 2*2*p for relaxobjtype=1, and it would contribute p for relaxobjtype=2.

The minrelax argument is a boolean that controls the type of feasibility relaxation that is created. If minrelax=false, optimizing the returned model gives a solution that minimizes the cost of the violation. If minrelax=true, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that feasRelax must solve an optimization problem to find the minimum possible relaxation when minrelax=true, which can be quite expensive.

There are two signatures for this method. The more complex one takes a list of variables and constraints, as well as penalties associated with relaxing the corresponding lower bounds, upper bounds, and constraints. If a variable or constraint is not included in one of these lists, the associated bounds or constraints may not be violated. The simpler signature takes a pair of boolean arguments, vrelax and crelax, that indicate whether variable bounds and/or constraints can be violated. If vrelax/crelax is true, then every bound/constraint is allowed to be violated, respectively, and the associated cost is 1.0.

For an example of how this routine transforms a model, and more details about the variables and constraints created, please see *this section*.

Note that this is a destructive method: it modifies the model on which it is invoked. If you don't want to modify your original model, use the *GRBModel constructor* to create a copy before invoking this method.

Simplified method for creating a feasibility relaxation model.

Arguments

- **relaxobjtype** – The cost function used when finding the minimum cost relaxation.
- **minrelax** – The type of feasibility relaxation to perform.
- **vrelax** – Indicates whether variable bounds can be relaxed (with a cost of 1.0 for any violations.
- **crelax** – Indicates whether linear constraints can be relaxed (with a cost of 1.0 for any violations.

Return value

Zero if `minrelax` is false. If `minrelax` is true, the return value is the objective value for the relaxation performed. If the value is less than 0, it indicates that the method failed to create the feasibility relaxation.

GRBModel **fixedModel**()

Create the fixed model associated with a MIP model. The MIP model must have a solution loaded (e.g., after a call to the *optimize* method). In the fixed model, each integer variable is fixed to the value that variable takes in the MIP solution. In addition, continuous variables may be fixed to satisfy SOS or general constraints. The result is a model without any integrality constraints, SOS constraints, or general constraints.

Note that, while the fixed problem is always a continuous model, it may contain a non-convex quadratic objective or non-convex quadratic constraints. As a result, it may still be solved using the MIP algorithm.

Return value

Fixed model associated with calling object.

double **get**(*GRB.DoubleParam* param)

Query the value of a double-valued parameter.

Arguments

param – The parameter being queried.

Return value

The current value of the requested parameter.

int **get**(*GRB.IntParam* param)

Query the value of an int-valued parameter.

Arguments

param – The parameter being queried.

Return value

The current value of the requested parameter.

String **get**(*GRB.StringParam* param)

Query the value of a string-valued parameter.

Arguments

param – The parameter being queried.

Return value

The current value of the requested parameter.

char[] **get**(*GRB.CharAttr* attr, *GRBVar*[] vars)

Query a char-valued variable attribute for an array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – The variables whose attribute values are being queried.

Return value
The current values of the requested attribute for each input variable.

char[] **get**(*GRB.CharAttr* attr, *GRBVar*[] vars, int start, int len)

Query a char-valued variable attribute for a sub-array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A one-dimensional array of variables whose attribute values are being queried.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

Return value
The current values of the requested attribute for each input variable.

char[][] **get**(*GRB.CharAttr* attr, *GRBVar*[][] vars)

Query a char-valued variable attribute for a two-dimensional array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A two-dimensional array of variables whose attribute values are being queried.

Return value
The current values of the requested attribute for each input variable.

char[][][] **get**(*GRB.CharAttr* attr, *GRBVar*[][][] vars)

Query a char-valued variable attribute for a three-dimensional array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A three-dimensional array of variables whose attribute values are being queried.

Return value
The current values of the requested attribute for each input variable.

char[] **get**(*GRB.CharAttr* attr, *GRBConstr*[] constrs)

Query a char-valued constraint attribute for an array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – The constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input constraint.

char[] **get**(*GRB.CharAttr* attr, *GRBConstr*[] constrs, int start, int len)

Query a char-valued constraint attribute for a sub-array of constraints.

Arguments

- **attr** – The attribute being queried.

- **constrs** – A one-dimensional array of constraints whose attribute values are being queried.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

Return value
The current values of the requested attribute for each input constraint.

char[][] **get**(*GRB.CharAttr* attr, *GRBConstr*[][] constrs)

Query a char-valued constraint attribute for a two-dimensional array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A two-dimensional array of constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input constraint.

char[][][] **get**(*GRB.CharAttr* attr, *GRBConstr*[][][] constrs)

Query a char-valued constraint attribute for a three-dimensional array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A three-dimensional array of constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input constraint.

char[] **get**(*GRB.CharAttr* attr, *GRBQConstr*[] qconstrs)

Query a char-valued quadratic constraint attribute for an array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – The quadratic constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input quadratic constraint.

char[] **get**(*GRB.CharAttr* attr, *GRBQConstr*[] qconstrs, int start, int len)

Query a char-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being queried.
- **start** – The index of the first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

Return value
The current values of the requested attribute for each input quadratic constraint.

char[][] **get**(*GRB.CharAttr* attr, *GRBQConstr*[][] qconstrs)

Query a char-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input quadratic constraint.

char[][][] **get**(*GRB.CharAttr* attr, *GRBQConstr*[][][] qconstrs)

Query a char-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input quadratic constraint.

double **get**(*GRB.DoubleAttr* attr)

Query the value of a double-valued model attribute.

Arguments

attr – The attribute being queried.

Return value

The current value of the requested attribute.

double[] **get**(*GRB.DoubleAttr* attr, *GRBVar*[] vars)

Query a double-valued variable attribute for an array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – The variables whose attribute values are being queried.

Return value

The current values of the requested attribute for each input variable.

double[] **get**(*GRB.DoubleAttr* attr, *GRBVar*[] vars, int start, int len)

Query a double-valued variable attribute for a sub-array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A one-dimensional array of variables whose attribute values are being queried.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

Return value

The current values of the requested attribute for each input variable.

double[][] **get**(*GRB.DoubleAttr* attr, *GRBVar*[][] vars)

Query a double-valued variable attribute for a two-dimensional array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A two-dimensional array of variables whose attribute values are being queried.

Return value

The current values of the requested attribute for each input variable.

double[][][] **get**(*GRB.DoubleAttr* attr, *GRBVar*[][][] vars)

Query a double-valued variable attribute for a three-dimensional array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A three-dimensional array of variables whose attribute values are being queried.

Return value

The current values of the requested attribute for each input variable.

double[] **get**(*GRB.DoubleAttr* attr, *GRBConstr*[] constrs)

Query a double-valued constraint attribute for an array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – The constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input constraint.

double[] **get**(*GRB.DoubleAttr* attr, *GRBConstr*[] constrs, int start, int len)

Query a double-valued constraint attribute for a sub-array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A one-dimensional array of constraints whose attribute values are being queried.
- **start** – The first constraint of interest in the list.
- **len** – The number of constraints.

Return value

The current values of the requested attribute for each input constraint.

double[][] **get**(*GRB.DoubleAttr* attr, *GRBConstr*[][] constrs)

Query a double-valued constraint attribute for a two-dimensional array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A two-dimensional array of constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input constraint.

double[][][] **get**(*GRB.DoubleAttr* attr, *GRBConstr*[][][] constrs)

Query a double-valued constraint attribute for a three-dimensional array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A three-dimensional array of constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input constraint.

double[] **get**(*GRB.DoubleAttr* attr, *GRBQConstr*[] qconstrs)

Query a double-valued quadratic constraint attribute for an array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – The quadratic constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input quadratic constraint.

double[] **get**(*GRB.DoubleAttr* attr, *GRBQConstr*[] qconstrs, int start, int len)

Query a double-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being queried.
- **start** – The first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

Return value

The current values of the requested attribute for each input quadratic constraint.

double[][] **get**(*GRB.DoubleAttr* attr, *GRBQConstr*[][] qconstrs)

Query a double-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input quadratic constraint.

double[][][] **get**(*GRB.DoubleAttr* attr, *GRBQConstr*[][][] qconstrs)

Query a double-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input quadratic constraint.

int **get**(*GRB.IntAttr* attr)

Query the value of an int-valued model attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

int[] **get**(*GRB.IntAttr* attr, *GRBVar*[] vars)

Query an int-valued variable attribute for an array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – The variables whose attribute values are being queried.

Return value
The current values of the requested attribute for each input variable.

int[] **get**(*GRB.IntAttr* attr, *GRBVar*[] vars, int start, int len)

Query an int-valued variable attribute for a sub-array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A one-dimensional array of variables whose attribute values are being queried.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

Return value
The current values of the requested attribute for each input variable.

int[][] **get**(*GRB.IntAttr* attr, *GRBVar*[][] vars)

Query an int-valued variable attribute for a two-dimensional array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A two-dimensional array of variables whose attribute values are being queried.

Return value
The current values of the requested attribute for each input variable.

int[][][] **get**(*GRB.IntAttr* attr, *GRBVar*[][][] vars)

Query an int-valued variable attribute for a three-dimensional array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A three-dimensional array of variables whose attribute values are being queried.

Return value
The current values of the requested attribute for each input variable.

int[] **get**(*GRB.IntAttr* attr, *GRBConstr*[] constrs)

Query an int-valued constraint attribute for an array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – The constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input constraint.

int[] **get**(*GRB.IntAttr* attr, *GRBConstr*[] constrs, int start, int len)

Query an int-valued constraint attribute for a sub-array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A one-dimensional array of constraints whose attribute values are being queried.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

Return value

The current values of the requested attribute for each input constraint.

int[][] **get**(*GRB.IntAttr* attr, *GRBConstr*[][] constrs)

Query an int-valued constraint attribute for a two-dimensional array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A two-dimensional array of constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input constraint.

int[][][] **get**(*GRB.IntAttr* attr, *GRBConstr*[][][] constrs)

Query an int-valued constraint attribute for a three-dimensional array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A three-dimensional array of constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input constraint.

int[] **get**(*GRB.IntAttr* attr, *GRBQConstr*[] qconstrs)

Query an int-valued quadratic constraint attribute for an array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – The quadratic constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input quadratic constraint.

int[] **get**(*GRB.IntAttr* attr, *GRBQConstr*[] qconstrs, int start, int len)

Query an int-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being queried.
- **start** – The index of the first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

Return value

The current values of the requested attribute for each input quadratic constraint.

int[][] **get**(*GRB.IntAttr* attr, *GRBQConstr*[][] qconstrs)

Query an int-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input quadratic constraint.

int[][][] **get**(*GRB.IntAttr* attr, *GRBQConstr*[][][] qconstrs)

Query an int-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input quadratic constraint.

int[] **get**(*GRB.IntAttr* attr, *GRBGenConstr*[] genconstrs)

Query an int-valued general constraint attribute for an array of general constraints.

Arguments

- **attr** – The attribute being queried.
- **genconstrs** – The general constraints whose attribute values are being queried.

Return value

The current values of the requested attribute for each input general constraint.

int[] **get**(*GRB.IntAttr* attr, *GRBGenConstr*[] genconstrs, int start, int len)

Query an int-valued general constraint attribute for a sub-array of general constraints.

Arguments

- **attr** – The attribute being queried.
- **genconstrs** – A one-dimensional array of general constraints whose attribute values are being queried.
- **start** – The index of the first general constraint of interest in the list.

- **len** – The number of general constraints.

Return value
The current values of the requested attribute for each input general constraint.

int[][] **get**(*GRB.IntAttr* attr, *GRBGenConstr*[][] genconstrs)

Query an int-valued general constraint attribute for a two-dimensional array of general constraints.

Arguments

- **attr** – The attribute being queried.
- **genconstrs** – A two-dimensional array of general constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input general constraint.

int[][][] **get**(*GRB.IntAttr* attr, *GRBGenConstr*[][][] genconstrs)

Query an int-valued general constraint attribute for a three-dimensional array of general constraints.

Arguments

- **attr** – The attribute being queried.
- **genconstrs** – A three-dimensional array of general constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input general constraint.

String **get**(*GRB.StringAttr* attr)

Query the value of a string-valued model attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

String[] **get**(*GRB.StringAttr* attr, *GRBVar*[] vars)

Query a String-valued variable attribute for an array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – The variables whose attribute values are being queried.

Return value
The current values of the requested attribute for each input variable.

String[] **get**(*GRB.StringAttr* attr, *GRBVar*[] vars, int start, int len)

Query a String-valued variable attribute for a sub-array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A one-dimensional array of variables whose attribute values are being queried.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

Return value
The current values of the requested attribute for each input variable.

String[][] **get**(*GRB.StringAttr* attr, *GRBVar*[][] vars)

Query a String-valued variable attribute for a two-dimensional array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A two-dimensional array of variables whose attribute values are being queried.

Return value
The current values of the requested attribute for each input variable.

String[][][] **get**(*GRB.StringAttr* attr, *GRBVar*[][][] vars)

Query a String-valued variable attribute for a three-dimensional array of variables.

Arguments

- **attr** – The attribute being queried.
- **vars** – A three-dimensional array of variables whose attribute values are being queried.

Return value
The current values of the requested attribute for each input variable.

String[] **get**(*GRB.StringAttr* attr, *GRBConstr*[] constrs)

Query a String-valued constraint attribute for an array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – The constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input constraint.

String[] **get**(*GRB.StringAttr* attr, *GRBConstr*[] constrs, int start, int len)

Query a String-valued constraint attribute for a sub-array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A one-dimensional array of constraints whose attribute values are being queried.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

Return value
The current values of the requested attribute for each input constraint.

String[][] **get**(*GRB.StringAttr* attr, *GRBConstr*[][] constrs)

Query a String-valued constraint attribute for a two-dimensional array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A two-dimensional array of constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input constraint.

String[][][] **get**(*GRB.StringAttr* attr, *GRBConstr*[][][] constrs)

Query a String-valued constraint attribute for a three-dimensional array of constraints.

Arguments

- **attr** – The attribute being queried.
- **constrs** – A three-dimensional array of constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input constraint.

String[] **get**(*GRB.StringAttr* attr, *GRBQConstr*[] qconstrs)

Query a String-valued quadratic constraint attribute for an array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – The quadratic constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input quadratic constraint.

String[] **get**(*GRB.StringAttr* attr, *GRBQConstr*[] qconstrs, int start, int len)

Query a String-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being queried.
- **start** – The index of the first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

Return value
The current values of the requested attribute for each input quadratic constraint.

String[][] **get**(*GRB.StringAttr* attr, *GRBQConstr*[][] qconstrs)

Query a String-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input quadratic constraint.

String[][][] **get**(*GRB.StringAttr* attr, *GRBQConstr*[][][] qconstrs)

Query a String-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being queried.

- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input quadratic constraint.

String[] **get**(*GRB.StringAttr* attr, *GRBGenConstr*[] genconstrs)

Query a String-valued general constraint attribute for an array of general constraints.

Arguments

- **attr** – The attribute being queried.
- **genconstrs** – The general constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input general constraint.

String[] **get**(*GRB.StringAttr* attr, *GRBGenConstr*[] genconstrs, int start, int len)

Query a String-valued general constraint attribute for a sub-array of constraints.

Arguments

- **attr** – The attribute being queried.
- **genconstrs** – A one-dimensional array of general constraints whose attribute values are being queried.
- **start** – The index of the first general constraint of interest in the list.
- **len** – The number of general constraints.

Return value
The current values of the requested attribute for each input general constraint.

String[][] **get**(*GRB.StringAttr* attr, *GRBGenConstr*[][] genconstrs)

Query a String-valued constraint attribute for a two-dimensional array of general constraints.

Arguments

- **attr** – The attribute being queried.
- **genconstrs** – A two-dimensional array of general constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input general constraint.

String[][][] **get**(*GRB.StringAttr* attr, *GRBGenConstr*[][][] genconstrs)

Query a String-valued constraint attribute for a three-dimensional array of general constraints.

Arguments

- **attr** – The attribute being queried.
- **genconstrs** – A three-dimensional array of general constraints whose attribute values are being queried.

Return value
The current values of the requested attribute for each input general constraint.

double **getCoeff**(*GRBConstr* constr, *GRBVar* var)

Query the coefficient of variable `var` in linear constraint `constr` (note that the result can be zero).

Arguments

- **constr** – The requested constraint.
- **var** – The requested variable.

Return value
The current value of the requested coefficient.

GRBColumn **getCol**(*GRBVar* var)

Retrieve the list of constraints in which a variable participates, and the associated coefficients. The result is returned as a *GRBColumn* object.

Arguments
var – The variable of interest.

Return value
A *GRBColumn* object that captures the set of constraints in which the variable participates.

GRBEnv **getConcurrentEnv**(int num)

Create/retrieve a concurrent environment for a model.

This method provides fine-grained control over the concurrent optimizer. By creating your own concurrent environments and setting appropriate parameters on these environments (e.g., the *Method* parameter), you can control exactly which strategies the concurrent optimizer employs. For example, if you create two concurrent environments, and set *Method* to primal simplex for one and dual simplex for the other, subsequent concurrent optimizer runs will use the two simplex algorithms rather than the default choices.

Note that you must create contiguously numbered concurrent environments, starting with num=0. For example, if you want three concurrent environments, they must be numbered 0, 1, and 2.

Once you create concurrent environments, they will be used for every subsequent concurrent optimization on that model. Use *discardConcurrentEnvs* to revert back to default concurrent optimizer behavior.

Arguments
num – The concurrent environment number.

Return value
The concurrent environment for the model.

GRBConstr **getConstrByName**(String name)

Retrieve a linear constraint from its name. If multiple linear constraints have the same name, this method chooses one arbitrarily. Returns null if no constraint has that name.

Arguments
name – The name of the desired linear constraint.

Return value
The requested linear constraint.

Note: Retrieving constraint objects by name is not recommended in general. When adding constraints to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

GRBConstr[] **getConstrs**()

Retrieve an array of all linear constraints in the model.

Return value
All linear constraints in the model.

void **getGenConstrMax**(*GRBGenConstr* genc, *GRBVar*[] resvar, *GRBVar*[] vars, int[] len, double[] constant)

Retrieve the data associated with a general constraint of type MAX. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a `null` value for the `vars` argument. The routine returns the total number of operand variables in the specified general constraint in `len`. That allows you to make certain that the `vars` array is of sufficient size to hold the result of the second call.

See also *addGenConstrMax* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **resvar** – Store the resultant variable of the constraint at `resvar[0]`.
- **vars** – Array to store the operand variables of the constraint.
- **len** – Store the number of operand variables of the constraint at `len[0]`.
- **constant** – Store the additional constant operand of the constraint at `constant[0]`.

void **getGenConstrMin**(*GRBGenConstr* genc, *GRBVar*[] resvar, *GRBVar*[] vars, int[] len, double[] constant)

Retrieve the data associated with a general constraint of type MIN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a `null` value for the `vars` argument. The routine returns the total number of operand variables in the specified general constraint in `len`. That allows you to make certain that the `vars` array is of sufficient size to hold the result of the second call.

See also *addGenConstrMin* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **resvar** – Store the resultant variable of the constraint at `resvar[0]`.
- **vars** – Array to store the operand variables of the constraint.
- **len** – Store the number of operand variables of the constraint at `len[0]`.
- **constant** – Store the additional constant operand of the constraint at `constant[0]`.

void **getGenConstrAbs**(*GRBGenConstr* genc, *GRBVar*[] resvar, *GRBVar*[] argvar)

Retrieve the data associated with a general constraint of type ABS. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrAbs* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **resvar** – Store the resultant variable of the constraint at `resvar[0]`.

- **argvar** – Store the argument variable of the constraint at `resvar[0]`.

void **getGenConstrAnd**(*GRBGenConstr* genc, *GRBVar*[] resvar, *GRBVar*[] vars, int[] len)

Retrieve the data associated with a general constraint of type AND. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a `null` value for the `vars` argument. The routine returns the total number of operand variables in the specified general constraint in `len`. That allows you to make certain that the `vars` array is of sufficient size to hold the result of the second call.

See also *addGenConstrAnd* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **resvar** – Store the resultant variable of the constraint at `resvar[0]`.
- **vars** – Array to store the operand variables of the constraint.
- **len** – Store the number of operand variables of the constraint at `len[0]`.

void **getGenConstrOr**(*GRBGenConstr* genc, *GRBVar*[] resvar, *GRBVar*[] vars, int[] len)

Retrieve the data associated with a general constraint of type OR. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a `null` value for the `vars` argument. The routine returns the total number of operand variables in the specified general constraint in `len`. That allows you to make certain that the `vars` array is of sufficient size to hold the result of the second call.

See also *addGenConstrOr* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **resvar** – Store the resultant variable of the constraint at `resvar[0]`.
- **vars** – Array to store the operand variables of the constraint.
- **len** – Store the number of operand variables of the constraint at `len[0]`.

void **getGenConstrNorm**(*GRBGenConstr* genc, *GRBVar*[] resvar, *GRBVar*[] vars, int[] len, double[] which)

Retrieve the data associated with a general constraint of type NORM. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a `null` value for the `vars` argument. The routine returns the total number of operand variables in the specified general constraint in `len`. That allows you to make certain that the `vars` array is of sufficient size to hold the result of the second call.

See also *addGenConstrNorm* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **resvar** – Store the resultant variable of the constraint at `resvar[0]`.
- **vars** – Array to store the operand variables of the constraint.
- **len** – Store the number of operand variables of the constraint at `len[0]`.
- **which** – Store the norm type (possible values are 0, 1, 2, or GRB.INFINITY).

void **getGenConstrIndicator**(*GRBGenConstr* genc, *GRBVar*[] binvar, int[] binval, *GRBLinExpr*[] expr, char[] sense, double[] rhs)

Retrieve the data associated with a general constraint of type INDICATOR. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrIndicator* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **binvar** – Store the binary indicator variable of the constraint at `binvar[0]`.
- **binval** – Store the value that the indicator variable has to take in order to trigger the linear constraint at `binval[0]`.
- **expr** – Create a *GRBLinExpr* object to store the left-hand side expression of the linear constraint that is triggered by the indicator at `expr[0]`.
- **sense** – Store the sense for the linear constraint at `sense[0]`. Options are `GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`.
- **rhs** – Store the right-hand side value for the linear constraint at `rhs[0]`.

void **getGenConstrPWL**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar, int[] npts, double[] xpts, double[] ypts)

Retrieve the data associated with a general constraint of type PWL. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a `null` value for the `xpts` and `ypts` arguments. The routine returns the length for the `xpts` and `ypts` arrays in `npts`. That allows you to make certain that the `xpts` and `ypts` arrays are of sufficient size to hold the result of the second call.

See also *addGenConstrPWL* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.
- **npts** – Store the number of points that define the piecewise-linear function.
- **xpts** – The x values for the points that define the piecewise-linear function.
- **ypts** – The y values for the points that define the piecewise-linear function.

void **getGenConstrPoly**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar, int[] plen, double[] p)

Retrieve the data associated with a general constraint of type POLY. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a `null` value for the `p` argument. The routine returns the length of the `p` array in `plen`. That allows you to make certain that the `p` array is of sufficient size to hold the result of the second call.

See also *addGenConstrPoly* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.
- **plen** – Store the array length for p. If x^d is the highest power term, then $d + 1$ will be returned.
- **p** – The coefficients for polynomial function.

void **getGenConstrExp**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar)

Retrieve the data associated with a general constraint of type EXP. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrExp* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

void **getGenConstrExpA**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar, double[] a)

Retrieve the data associated with a general constraint of type EXPA. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrExpA* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.
- **a** – Store the base of the function.

void **getGenConstrLog**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar)

Retrieve the data associated with a general constraint of type LOG. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrLog* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

void **getGenConstrLogA**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar, double[] a)

Retrieve the data associated with a general constraint of type LOGA. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrLogA* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.
- **a** – Store the base of the function.

void **getGenConstrLogistic**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar)

Retrieve the data associated with a general constraint of type LOGISTIC. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrLogistic* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

void **getGenConstrPow**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar, double[] a)

Retrieve the data associated with a general constraint of type POW. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrPow* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.

- **xvar** – Store the x variable.
- **yvar** – Store the y variable.
- **a** – Store the exponent of the function.

void **getGenConstrSin**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar)

Retrieve the data associated with a general constraint of type SIN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrSin* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

void **getGenConstrCos**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar)

Retrieve the data associated with a general constraint of type COS. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrCos* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

void **getGenConstrTan**(*GRBGenConstr* genc, *GRBVar*[] xvar, *GRBVar*[] yvar)

Retrieve the data associated with a general constraint of type TAN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrTan* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Arguments

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

GRBGenConstr[] **getGenConstrs**()

Retrieve an array of all general constraints in the model.

Return value

All general constraints in the model.

String **getJSONSolution**()

After a call to *optimize*, this method returns the resulting solution and related model attributes as a JSON string. Please refer to the *JSON solution format* section for details.

Return value
A JSON string.

GRBEnv **getMultiobjEnv**(int index)

Create/retrieve a multi-objective environment for the optimization pass with the given index. This environment enables fine-grained control over the multi-objective optimization process. Specifically, by changing parameters on this environment, you modify the behavior of the optimization that occurs during the corresponding pass of the multi-objective optimization.

Each multi-objective environment starts with a copy of the current model environment.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Please refer to the discussion on *Combining Blended and Hierarchical Objectives* for information on the optimization passes to solve multi-objective models.

Use *discardMultiobjEnvs* to discard multi-objective environments and return to standard behavior.

Arguments
index – The optimization pass index, starting from 0.

Return value
The multi-objective environment for that optimization pass when solving the model.

GRBExpr **getObjective**()

Retrieve the optimization objective.

Note that the constant and linear portions of the objective can also be retrieved using the *ObjCon* and *Obj* attributes.

Return value
The model objective.

GRBLinExpr **getObjective**(int index)

Retrieve an alternative optimization objective. Alternative objectives will always be linear. You can also use this routine to retrieve the primary objective (using `index` = 0), but you will get an exception if the primary objective contains quadratic terms.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

Note that alternative objectives can also be retrieved using the *ObjNCon* and *ObjN* attributes.

Arguments
index – The index for the requested alternative objective.

Return value
The requested alternative objective.

int **getPWLObj**(*GRBVar* var, double[] x, double[] y)

Retrieve the piecewise-linear objective function for a variable. The return value gives the number of points that define the function, and the x and y arguments give the coordinates of the points, respectively. The x and y arguments must be large enough to hold the result. Call this method with `null` values for x and y if you just want the number of points.

Refer to *this discussion* for additional information on what the values in x and y mean.

Arguments

- **var** – The variable whose objective function is being retrieved.
- **x** – The x values for the points that define the piecewise-linear function. These will always be in non-decreasing order.
- **y** – The y values for the points that define the piecewise-linear function.

Return value

The number of points that define the piecewise-linear objective function.

GRBQuadExpr **getQCRow**(*GRBQConstr* qc)

Retrieve the left-hand side expression from a quadratic constraint. The result is returned as a *GRBQuadExpr* object.

Arguments

qc – The quadratic constraint of interest.

Return value

A *GRBQuadExpr* object that captures the left-hand side of the quadratic constraint.

GRBQConstr[] **getQConstrs**()

Retrieve an array of all quadratic constraints in the model.

Return value

All quadratic constraints in the model.

GRBLinExpr **getRow**(*GRBConstr* constr)

Retrieve a list of variables that participate in a constraint, and the associated coefficients. The result is returned as a *GRBLinExpr* object.

Arguments

constr – The constraint of interest. A *GRBConstr* object, typically obtained from *addConstr* or *getConstrs*.

Return value

A *GRBLinExpr* object that captures the set of variables that participate in the constraint.

int **getSOS**(*GRBSOS* sos, *GRBVar*[] vars, double[] weights, int[] type)

Retrieve the list of variables that participate in an SOS constraint, and the associated coefficients. The return value is the length of this list. Note that the argument arrays must be long enough to accommodate the result. Call the method with `null` array arguments to determine the appropriate array lengths.

Arguments

- **sos** – The SOS set of interest.
- **vars** – A list of variables that participate in `sos`. Can be `null`.
- **weights** – The SOS weights for each participating variable. Can be `null`.
- **type** – The type of the SOS set (either `GRB.SOS_TYPE1` or `GRB.SOS_TYPE2`) is returned in `type[0]`.

Return value

The number of entries placed in the output arrays. Note that you should consult the return value to determine the length of the result; the arrays sizes won't necessarily match the result size.

GRBSOS[] **getSOSs**()

Retrieve an array of all SOS constraints in the model.

Return value
All SOS constraints in the model.

void **getTuneResult**(int i)

Use this method to retrieve the results of a previous *tune* call. Calling this method with argument n causes tuned parameter set n to be copied into the model. Parameter sets are stored in order of decreasing quality, with parameter set 0 being the best. The number of available sets is stored in attribute *TuneResultCount*.

Once you have retrieved a tuning result, you can call *optimize* to use these parameter settings to optimize the model, or *write* to write the changed parameters to a .prm file.

Please refer to the *Parameter Tuning* section in the Reference Manual for details on the tuning tool.

Arguments
i – The index of the tuning result to retrieve. The best result is available as index 0. The number of stored results is available in attribute *TuneResultCount*.

GRBVar **getVarByName**(String name)

Retrieve a variable from its name. If multiple variables have the same name, this method chooses one arbitrarily. Returns null if no variable has that name.

Arguments
name – The name of the desired variable.

Return value
The requested variable.

Note: Retrieving variable objects by name is not recommended in general. When adding variables to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

GRBVar[] **getVars**()

Retrieve an array of all variables in the model.

Return value
All variables in the model.

void **optimize**()

Optimize a model. The algorithm used for the optimization depends on the model type (simplex or barrier for a continuous model; branch-and-cut for a MIP model). Upon successful completion, this method will populate the solution related attributes of the model. See the *Attributes* section for more information on attributes. The algorithm will terminate early if it reaches any of the limits set by *termination parameters*.

Please consult *this section* in the Reference Manual for a discussion of some of the practical issues associated with solving a precisely defined mathematical model using finite-precision floating-point arithmetic.

Note that this method will process all pending model modifications.

void **optimizeasync**()

Optimize a model asynchronously. This routine returns immediately. Your program can perform other computations while optimization proceeds in the background. To check the state of the asynchronous optimization, query the *Status* attribute for the model. A value of IN_PROGRESS indicates that the optimization has not yet completed. When you are done with your foreground tasks, you must call *sync* to sync your foreground program with the asynchronous optimization task.

Note that the set of Gurobi calls that you are allowed to make while optimization is running in the background is severely limited. Specifically, you can only perform attribute queries, and only for a few attributes

(listed below). Any other calls on the running model, *or on any other models that were built within the same Gurobi environment*, will fail with error code *OPTIMIZATION_IN_PROGRESS*.

Note that there are no such restrictions on models built in other environments. Thus, for example, you could create multiple environments, and then have a single foreground program launch multiple simultaneous asynchronous optimizations, each in its own environment.

As already noted, you are allowed to query the value of the *Status* attribute while an asynchronous optimization is in progress. The other attributes that can be queried are: *ObjVal*, *ObjBound*, *IterCount*, *NodeCount*, and *BarIterCount*. In each case, the returned value reflects progress in the optimization to that point. Any attempt to query the value of an attribute not on this list will return an *OPTIMIZATION_IN_PROGRESS* error.

String **optimizeBatch**()

Submit a new batch request to the Cluster Manager. Returns the BatchID (a string), which uniquely identifies the job in the Cluster Manager and can be used to query the status of this request (from this program or from any other). Once the request has completed, the *BatchID* can also be used to retrieve the associated solution. To submit a batch request, you must tag at least one element of the model by setting one of the *VTag*, *CTag* or *QCTag* attributes. For more details on batch optimization, please refer to the *Batch Optimization* section.

Note that this routine will process all pending model modifications.

Return value
A unique string identifier for the batch request.

GRBModel **presolve**()

Perform presolve on a model.

Please note that the presolved model computed by this function may be different from the presolved model computed when optimizing the model.

Return value
Presolved version of original model.

void **read**(String filename)

This method is the general entry point for importing data from a file into a model. It can be used to read basis files for continuous models, start vectors for MIP models, variable hints for MIP models, branching priorities for MIP models, or parameter settings. The type of data read is determined by the file suffix. File formats are described in the *File Format* section.

Note that reading a file does **not** process all pending model modifications. These modifications can be processed by calling *GRBModel.update*.

Note also that this is **not** the method to use if you want to read a new model from a file. For that, use the *GRBModel constructor*. One variant of the constructor takes the name of the file that contains the new model as its argument.

Arguments
filename – Name of the file to read. The suffix on the file must be either `.bas` (for an LP basis), `.mst` or `.sol` (for a MIP start), `.hnt` (for MIP hints), `.ord` (for a priority order), `.attr` (for a collection of attribute settings), or `.prm` (for a parameter file). The suffix may optionally be followed by `.zip`, `.gz`, `.bz2`, or `.7z`.

void **remove**(*GRBConstr* constr)

Remove a linear constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.update*), optimize the model (using *GRBModel.optimize*), or write the model to disk (using *GRBModel.write*).

Arguments
constr – The linear constraint to remove.

void **remove**(*GRBGenConstr* genconstr)

Remove a general constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.update*), optimize the model (using *GRBModel.optimize*), or write the model to disk (using *GRBModel.write*).

Arguments
genconstr – The general constraint to remove.

void **remove**(*GRBQConstr* qconstr)

Remove a quadratic constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.update*), optimize the model (using *GRBModel.optimize*), or write the model to disk (using *GRBModel.write*).

Arguments
qconstr – The quadratic constraint to remove.

void **remove**(*GRBSOS* sos)

Remove an SOS constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.update*), optimize the model (using *GRBModel.optimize*), or write the model to disk (using *GRBModel.write*).

Arguments
sos – The SOS constraint to remove.

void **remove**(*GRBVar* var)

Remove a variable from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.update*), optimize the model (using *GRBModel.optimize*), or write the model to disk (using *GRBModel.write*).

Arguments
var – The variable to remove.

void **reset**()

Reset the model to an unsolved state, discarding any previously computed solution information.

void **reset**(int clearall)

Reset the model to an unsolved state, discarding any previously computed solution information.

Arguments
clearall – A value of 1 discards additional information that affects the solution process but not the actual model (currently MIP starts, variable hints, branching priorities, lazy flags, and partition information). Pass 0 to just discard the solution.

void **setCallback**(*GRBCallback* cb)

Set the callback object for a model. The `callback()` method on this object will be called periodically from the Gurobi solver. You will have the opportunity to obtain more detailed information about the state of the optimization from this callback. See the documentation for *GRBCallback* for additional information.

Note that a model can only have a single callback method, so this call will replace an existing callback.

Arguments
cb – New callback object. To disable a previously set callback, call this method with a `null` argument.

void **set**(*GRB.DoubleParam* param, double newval)

Set the value of a double-valued parameter.

The difference between setting a parameter on a model and setting it on an environment (i.e., through *GRBEnv.set*) is that the former modifies the parameter for a single model, while the latter modifies the parameter for every model that is subsequently built using that environment (and leaves the parameter unchanged for models that were previously built using that environment).

Arguments

- **param** – The parameter being modified.
- **newval** – The desired new value for the parameter.

void **set**(*GRB.IntParam* param, int newval)

Set the value of an int-valued parameter.

The difference between setting a parameter on a model and setting it on an environment (i.e., through *GRBEnv.set*) is that the former modifies the parameter for a single model, while the latter modifies the parameter for every model that is subsequently built using that environment (and leaves the parameter unchanged for models that were previously built using that environment).

Arguments

- **param** – The parameter being modified.
- **newval** – The desired new value for the parameter.

void **set**(*GRB.StringParam* param, String newval)

Set the value of a string-valued parameter.

The difference between setting a parameter on a model and setting it on an environment (i.e., through *GRBEnv.set*) is that the former modifies the parameter for a single model, while the latter modifies the parameter for every model that is subsequently built using that environment (and leaves the parameter unchanged for models that were previously built using that environment).

Arguments

- **param** – The parameter being modified.
- **newval** – The desired new value for the parameter.

void **set**(String param, String newval)

Set the value of any parameter using strings alone.

The difference between setting a parameter on a model and setting it on an environment (i.e., through *GRBEnv.set*) is that the former modifies the parameter for a single model, while the latter modifies the parameter for every model that is subsequently built using that environment (and leaves the parameter unchanged for models that were previously built using that environment).

Arguments

- **param** – The name of the parameter being modified.
- **newval** – The desired new value for the parameter.

void **set**(*GRB.CharAttr* attr, *GRBVar*[] vars, char[] newvals)

Set a char-valued variable attribute for an array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – The variables whose attribute values are being modified.

- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.CharAttr* attr, *GRBVar*[] vars, char[] newvals, int start, int len)

Set a char-valued variable attribute for a sub-array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A one-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

void **set**(*GRB.CharAttr* attr, *GRBVar*[][] vars, char[][] newvals)

Set a char-valued variable attribute for a two-dimensional array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A two-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.CharAttr* attr, *GRBVar*[][][] vars, char[][][] newvals)

Set a char-valued variable attribute for a three-dimensional array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A three-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.CharAttr* attr, *GRBConstr*[] constrs, char[] newvals)

Set a char-valued constraint attribute for an array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – The constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.CharAttr* attr, *GRBConstr*[] constrs, char[] newvals, int start, int len)

Set a char-valued constraint attribute for a sub-array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A one-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

void **set**(*GRB.CharAttr* attr, *GRBConstr*[][] constrs, char[][] newvals)

Set a char-valued constraint attribute for a two-dimensional array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A two-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.CharAttr* attr, *GRBConstr*[][][] constrs, char[][][] newvals)

Set a char-valued constraint attribute for a three-dimensional array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A three-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.CharAttr* attr, *GRBQConstr*[] qconstrs, char[] newvals)

Set a char-valued quadratic constraint attribute for an array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – The quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.

void **set**(*GRB.CharAttr* attr, *GRBQConstr*[] qconstrs, char[] newvals, int start, int len)

Set a char-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.
- **start** – The index of the first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

void **set**(*GRB.CharAttr* attr, *GRBQConstr*[][] qconstrs, char[][] newvals)

Set a char-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.

void **set**(*GRB.CharAttr* attr, *GRBQConstr*[][][] qconstrs, char[][][] newvals)

Set a char-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.

void **set**(*GRB.DoubleAttr* attr, double newval)

Set the value of a double-valued model attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value for the attribute.

void **set**(*GRB.DoubleAttr* attr, *GRBVar*[] vars, double[] newvals)

Set a double-valued variable attribute for an array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – The variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.DoubleAttr* attr, *GRBVar*[] vars, double[] newvals, int start, int len)

Set a double-valued variable attribute for a sub-array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A one-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

void **set**(*GRB.DoubleAttr* attr, *GRBVar*[][] vars, double[][] newvals)

Set a double-valued variable attribute for a two-dimensional array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A two-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.DoubleAttr* attr, *GRBVar*[][][] vars, double[][][] newvals)

Set a double-valued variable attribute for a three-dimensional array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A three-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.DoubleAttr* attr, *GRBConstr*[] constrs, double[] newvals)

Set a double-valued constraint attribute for an array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – The constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.DoubleAttr* attr, *GRBConstr*[] constrs, double[] newvals, int start, int len)

Set a double-valued constraint attribute for a sub-array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A one-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.
- **start** – The first constraint of interest in the list.
- **len** – The number of constraints.

void **set**(*GRB.DoubleAttr* attr, *GRBConstr*[][] constrs, double[][] newvals)

Set a double-valued constraint attribute for a two-dimensional array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A two-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.DoubleAttr* attr, *GRBConstr*[][][] constrs, double[][][] newvals)

Set a double-valued constraint attribute for a three-dimensional array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A three-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.DoubleAttr* attr, *GRBQConstr*[] qconstrs, double[] newvals)

Set a double-valued quadratic constraint attribute for an array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – The quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.

void **set**(*GRB.DoubleAttr* attr, *GRBQConstr*[] qconstrs, double[] newvals, int start, int len)

Set a double-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.
- **start** – The first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

void **set**(*GRB.DoubleAttr* attr, *GRBQConstr*[][] qconstrs, double[][] newvals)

Set a double-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.

void **set**(*GRB.DoubleAttr* attr, *GRBQConstr*[][][] qconstrs, double[][][] newvals)

Set a double-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.

void **set**(*GRB.IntAttr* attr, int newval)

Set the value of an int-valued model attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value for the attribute.

void **set**(*GRB.IntAttr* attr, *GRBVar*[] vars, int[] newvals)

Set an int-valued variable attribute for an array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – The variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.IntAttr* attr, *GRBVar*[] vars, int[] newvals, int start, int len)

Set an int-valued variable attribute for a sub-array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A one-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.
- **start** – The index of the first variable of interest in the list.

- **len** – The number of variables.

void **set**(*GRB.IntAttr* attr, *GRBVar*[][] vars, int[][] newvals)

Set an int-valued variable attribute for a two-dimensional array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A two-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.IntAttr* attr, *GRBVar*[][][] vars, int[][][] newvals)

Set an int-valued variable attribute for a three-dimensional array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A three-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.IntAttr* attr, *GRBConstr*[] constrs, int[] newvals)

Set an int-valued constraint attribute for an array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – The constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.IntAttr* attr, *GRBConstr*[] constrs, int[] newvals, int start, int len)

Set an int-valued constraint attribute for a sub-array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A one-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

void **set**(*GRB.IntAttr* attr, *GRBConstr*[][] constrs, int[][] newvals)

Set an int-valued constraint attribute for a two-dimensional array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A two-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.IntAttr* attr, *GRBConstr*[][][] constrs, int[][][] newvals)

Set an int-valued constraint attribute for a three-dimensional array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A three-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.StringAttr* attr, String newval)

Set the value of a String-valued model attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value for the attribute.

void **set**(*GRB.StringAttr* attr, *GRBVar*[] vars, String[] newvals)

Set a String-valued variable attribute for an array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – The variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.StringAttr* attr, *GRBVar*[] vars, String[] newvals, int start, int len)

Set a String-valued variable attribute for a sub-array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A one-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

void **set**(*GRB.StringAttr* attr, *GRBVar*[][] vars, String[][] newvals)

Set a String-valued variable attribute for a two-dimensional array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A two-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.StringAttr* attr, *GRBVar*[][][] vars, String[][][] newvals)

Set a String-valued variable attribute for a three-dimensional array of variables.

Arguments

- **attr** – The attribute being modified.
- **vars** – A three-dimensional array of variables whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input variable.

void **set**(*GRB.StringAttr* attr, *GRBConstr*[] constrs, String[] newvals)

Set a String-valued constraint attribute for an array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – The constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.StringAttr* attr, *GRBConstr*[] constrs, String[] newvals, int start, int len)

Set a String-valued constraint attribute for a sub-array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A one-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

void **set**(*GRB.StringAttr* attr, *GRBConstr*[][] constrs, String[][] newvals)

Set a String-valued constraint attribute for a two-dimensional array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A two-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.StringAttr* attr, *GRBConstr*[][][] constrs, String[][][] newvals)

Set a String-valued constraint attribute for a three-dimensional array of constraints.

Arguments

- **attr** – The attribute being modified.
- **constrs** – A three-dimensional array of constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input constraint.

void **set**(*GRB.StringAttr* attr, *GRBQConstr*[] qconstrs, String[] newvals)

Set a String-valued quadratic constraint attribute for an array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – The quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.

void **set**(*GRB.StringAttr* attr, *GRBQConstr*[] qconstrs, String[] newvals, int start, int len)

Set a String-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.
- **start** – The index of the first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

void **set**(*GRB.StringAttr* attr, *GRBQConstr*[][] qconstrs, String[][] newvals)

Set a String-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.

void **set**(*GRB.StringAttr* attr, *GRBQConstr*[][][] qconstrs, String[][][] newvals)

Set a String-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Arguments

- **attr** – The attribute being modified.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input quadratic constraint.

void **set**(*GRB.StringAttr* attr, *GRBGenConstr*[] genconstrs, String[] newvals)

Set a String-valued general constraint attribute for an array of general constraints.

Arguments

- **attr** – The attribute being modified.
- **genconstrs** – The general constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input general constraint.

void **set**(*GRB.StringAttr* attr, *GRBGenConstr*[] genconstrs, String[] newvals, int start, int len)

Set a String-valued general constraint attribute for a sub-array of general constraints.

Arguments

- **attr** – The attribute being modified.
- **genconstrs** – A one-dimensional array of general constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input general constraint.
- **start** – The index of the first general constraint of interest in the list.
- **len** – The number of general constraints.

void **set**(*GRB.StringAttr* attr, *GRBGenConstr*[][] genconstrs, String[][] newvals)

Set a String-valued general constraint attribute for a two-dimensional array of general constraints.

Arguments

- **attr** – The attribute being modified.
- **genconstrs** – A two-dimensional array of general constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input general constraint.

void **set**(*GRB.StringAttr* attr, *GRBGenConstr*[][][] genconstrs, String[][][] newvals)

Set a String-valued general constraint attribute for a three-dimensional array of general constraints.

Arguments

- **attr** – The attribute being modified.
- **genconstrs** – A three-dimensional array of general constraints whose attribute values are being modified.
- **newvals** – The desired new values for the attribute for each input general constraint.

void **setLogCallback**(java.util.function.Consumer<String> logCallback)

Sets a logging callback function to query all output posted by the model object. Can be set after a model was created.

Arguments

logCallback – The logging callback function.

void **setObjective**(*GRBExpr* expr, int sense)

Set the model objective equal to a linear expression (for multi-objective optimization, see *setObjectiveN*).

Note that you can also modify the linear portion of a model objective using the *Obj* variable attribute. If you wish to mix and match these two approaches, please note that this method replaces the entire existing objective, while the *Obj* attribute can be used to modify individual linear terms.

Arguments

- **expr** – New model objective.
- **sense** – New optimization sense (`GRB.MINIMIZE` for minimization, `GRB.MAXIMIZE` for maximization).

void **setObjective**(*GRBExpr* expr)

Set the model objective equal to quadratic expression (for multi-objective optimization, see *setObjectiveN*). The sense of the objective is determined by the value of the *ModelSense* attribute.

Note that this method replaces the entire existing objective, while the *Obj* attribute can be used to modify individual linear terms.

Arguments

expr – New model objective.

void **setObjectiveN**(*GRBLinExpr* expr, int index, int priority, double weight, double abstol, double reltol, String name)

Set an alternative optimization objective equal to a linear expression.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

Note that you can also modify an alternative objective using the *ObjN* variable attribute. If you wish to mix and match these two approaches, please note that this method replaces the entire existing objective, while the *ObjN* attribute can be used to modify individual terms.

Arguments

- **expr** – New alternative objective.
- **index** – Index for new objective. If you use an index of 0, this routine will change the primary optimization objective.
- **priority** – Priority for the alternative objective. This initializes the *ObjNPriority* attribute for this objective.
- **weight** – Weight for the alternative objective. This initializes the *ObjNWeight* attribute for this objective.
- **abstol** – Absolute tolerance for the alternative objective. This initializes the *ObjNAbsTol* attribute for this objective.
- **reltol** – Relative tolerance for the alternative objective. This initializes the *ObjNRelTol* attribute for this objective.
- **name** – Name of the alternative objective. This initializes the *ObjNName* attribute for this objective.

void **setPWLObj**(*GRBVar* var, double[] x, double[] y)

Set a piecewise-linear objective function for a variable.

The arguments to this method specify a list of points that define a piecewise-linear objective function for a single variable. Specifically, the x and y arguments give coordinates for the vertices of the function.

For additional details on piecewise-linear objective functions, refer to *this discussion*.

Set the piecewise-linear objective function for a variable.

Arguments

- **var** – The variable whose objective function is being set.
- **x** – The x values for the points that define the piecewise-linear function. Must be in non-decreasing order.
- **y** – The y values for the points that define the piecewise-linear function.

GRBModel **singleScenarioModel**()

Capture a single scenario from a multi-scenario model. Use the *ScenarioNumber* parameter to indicate which scenario to capture.

The model on which this method is invoked must be a multi-scenario model, and the result will be a single-scenario model.

Return value

Model for a single scenario.

void **sync**()

Wait for a previous asynchronous optimization call to complete.

Calling *optimizeasync* returns control to the calling routine immediately. The caller can perform other computations while optimization proceeds, and can check on the progress of the optimization by querying various model attributes. The sync call forces the calling program to wait until the asynchronous optimization call completes. You *must* call sync before the corresponding model object is deleted.

The sync call throws an exception if the optimization itself ran into any problems. In other words, exceptions thrown by this method are those that optimize itself would have thrown, had the original method not been asynchronous.

Note that you need to call sync even if you know that the asynchronous optimization has already completed.

void **terminate**()

Generate a request to terminate the current optimization. This method can be called at any time during an optimization (from a callback, from another thread, from an interrupt handler, etc.). Note that, in general, the request won't be acted upon immediately.

When the optimization stops, the *Status* attribute will be equal to GRB_INTERRUPTED.

void **tune**()

Perform an automated search for parameter settings that improve performance. Upon completion, this method stores the best parameter sets it found. The number of stored parameter sets can be determined by querying the value of the *TuneResultCount* attribute. The actual settings can be retrieved using *getTuneResult*.

Please refer to the *Parameter Tuning* section in the Reference Manual for details on the tuning tool.

void **update**()

Process any pending model modifications.

void **write**(String filename)

This method is the general entry point for writing optimization data to a file. It can be used to write optimization models, solutions vectors, basis vectors, start vectors, or parameter settings. The type of data written is determined by the file suffix. File formats are described in the *File Format* section.

Note that writing a model to a file will process all pending model modifications. This is also true when writing other model information such as solutions, bases, etc.

Note also that when you write a Gurobi parameter file (PRM), both integer or double parameters not at their default value will be saved, but no string parameter will be saved into the file.

Arguments

filename – The name of the file to be written. The file type is encoded in the file name suffix. Valid suffixes are .mps, .rew, .lp, or .rlp for writing the model itself, .dua or .dlp for writing the dualized model (only pure LP), .ilp for writing just the IIS associated with an infeasible model (see *GRBModel.computeIIS* for further information), .sol for writing the solution selected by the *SolutionNumber* parameter, .mst for writing a start vector, .hnt for writing a hint file, .bas for writing an LP basis, .prm for writing modified parameter settings, .attr for writing model attributes, or .json for writing solution information in JSON format. If your system has compression utilities installed (e.g., 7z or zip for Windows, and gzip, bzip2, or unzip for Linux or macOS), then the files can be compressed, so additional suffixes of .gz, .bz2, or .7z are accepted.

20.4 GRBVar

GRBVar

Gurobi variable object. Variables are always associated with a particular model. You create a variable object by adding a variable to a model (using *GRBModel.addVar*), rather than by using a GRBVar constructor.

The methods on variable objects are used to get and set variable attributes. For example, solution information can be queried by calling *get* (GRB.DoubleAttr.X). Note, however, that it is generally more efficient to query attributes for a set of variables at once. This is done using the attribute query method on the GRBModel object (*GRBModel.get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

char **get**(*GRB.CharAttr* attr)

Query the value of a char-valued attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

double **get**(*GRB.DoubleAttr* attr)

Query the value of a double-valued attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

int **get**(*GRB.IntAttr* attr)

Query the value of an int-valued attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

String **get**(*GRB.StringAttr* attr)

Query the value of a string-valued attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

int **index**()

This method returns the current index, or order, of the variable in the underlying constraint matrix.

Note that the index of a variable may change after subsequent model modifications.

Return value
-2: removed, -1: not in model, otherwise: index of the variable in the model

boolean **sameAs**(*GRBVar* otherVar)

Check whether two variable objects refer to the same variable.

Arguments
otherVar – The other variable.

Return value
Boolean result indicates whether the two variable objects refer to the same model variable.

void **set**(*GRB.CharAttr* attr, char newval)

Set the value of a char-valued attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

void **set**(*GRB.DoubleAttr* attr, double newval)

Set the value of a double-valued attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

void **set**(*GRB.IntAttr* attr, int newval)

Set the value of an int-valued attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

void **set**(*GRB.StringAttr* attr, String newval)

Set the value of a string-valued attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

20.5 GRBConstr

GRBConstr

Gurobi constraint object. Constraints are always associated with a particular model. You create a constraint object by adding a constraint to a model (using *GRBModel.addConstr*), rather than by using a GRBConstr constructor.

The methods on constraint objects are used to get and set constraint attributes. For example, constraint right-hand sides can be queried by calling *get* (GRB.DoubleAttr.RHS). Note, however, that it is generally more efficient to query attributes for a set of constraints at once. This is done using the attribute query method on the GRBModel object (*GRBModel.get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

char **get**(*GRB.CharAttr* attr)

Query the value of a char-valued attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

double **get**(*GRB.DoubleAttr* attr)

Query the value of a double-valued attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

int **get**(*GRB.IntAttr* attr)

Query the value of an int-valued attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

String **get**(*GRB.StringAttr* attr)

Query the value of a string-valued attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

int **index**()

This method returns the current index, or order, of the constraint in the underlying constraint matrix.

Note that the index of a constraint may change after subsequent model modifications.

Return value
-2: removed, -1: not in model, otherwise: index of the constraint in the model

boolean **sameAs**(*GRBConstr* otherConstr)

Check whether two constraint objects refer to the same constraint.

Arguments
otherConstr – The other constraint.

Return value
Boolean result indicates whether the two constraint objects refer to the same model constraint.

void **set**(*GRB.CharAttr* attr, char newval)

Set the value of a char-valued attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

void **set**(*GRB.DoubleAttr* attr, double newval)

Set the value of a double-valued attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

void **set**(*GRB.IntAttr* attr, int newval)

Set the value of an int-valued attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

void **set**(*GRB.StringAttr* attr, String newval)

Set the value of a string-valued attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

20.6 GRBQConstr

GRBQConstr

Gurobi quadratic constraint object. Quadratic constraints are always associated with a particular model. You create a quadratic constraint object by adding a quadratic constraint to a model (using *GRBModel.addQConstr*), rather than by using a GRBQConstr constructor.

The methods on quadratic constraint objects are used to get and set constraint attributes. For example, quadratic constraint right-hand sides can be queried by calling *get* (GRB.DoubleAttr.QCRHS). Note, however, that it is generally more efficient to query attributes for a set of constraints at once. This is done using the attribute query method on the GRBModel object (*GRBModel.get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

char **get**(*GRB.CharAttr* attr)

Query the value of a char-valued quadratic constraint attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

double **get**(*GRB.DoubleAttr* attr)

Query the value of a double-valued quadratic constraint attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

int **get**(*GRB.IntAttr* attr)

Query the value of an int-valued quadratic constraint attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

String **get**(*GRB.StringAttr* attr)

Query the value of a string-valued quadratic constraint attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

void **set**(*GRB.CharAttr* attr, char newval)

Set the value of a char-valued quadratic constraint attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

void **set**(*GRB.DoubleAttr* attr, double newval)

Set the value of a double-valued quadratic constraint attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

void **set**(*GRB.IntAttr* attr, int newval)

Set the value of an int-valued quadratic constraint attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

void **set**(*GRB.StringAttr* attr, String newval)

Set the value of a string-valued quadratic constraint attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

20.7 GRBSOS

GRBSOS

Gurobi SOS constraint object. SOS constraints are always associated with a particular model. You create an SOS object by adding an SOS constraint to a model (using *GRBModel.addSOS*), rather than by using a GRBSOS constructor. Similarly, SOS constraints are removed using the *GRBModel.remove* method.

An SOS constraint can be of type 1 or 2 (GRB.SOS_TYPE1 or GRB.SOS_TYPE2). A type 1 SOS constraint is a set of variables where at most one variable in the set may take a value other than zero. A type 2 SOS constraint is an ordered set of variables where at most two variables in the set may take non-zero values. If two take non-zero values, they must be contiguous in the ordered set.

SOS constraint objects have a number of attributes, e.g., *IISSOS*, which can be queried with the *GRBSOS.get* method.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

int **get**(*GRB.IntAttr* attr)

Query the value of an SOS attribute.

Arguments

attr – The attribute being queried.

Return value
The current value of the requested attribute.

void **set**(*GRB.IntAttr* attr, int newval)

Set the value of an SOS attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

20.8 GRBGenConstr

GRBGenConstr

Gurobi general constraint object. General constraints are always associated with a particular model. You create a general constraint object by adding a general constraint to a model (using one of the *GRBModel.addGenConstr** methods), rather than by using a GRBGenConstr constructor.

The methods on general constraint objects are used to get and set constraint attributes. For example, general constraint types can be queried by calling *get* (GRB.IntAttr.GenConstrType). Note, however, that it is generally more efficient to query attributes for a set of constraints at once. This is done using the attribute query method on the GRBModel object (*GRBModel.get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

double **get**(*GRB.DoubleAttr* attr)

Query the value of a double-valued general constraint attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

int **get**(*GRB.IntAttr* attr)

Query the value of an int-valued general constraint attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

String **get**(*GRB.StringAttr* attr)

Query the value of a string-valued general constraint attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

void **set**(*GRB.DoubleAttr* attr, double newval)

Set the value of a double-valued general constraint attribute.

Arguments

- **attr** – The attribute being modified.

- **newval** – The desired new value of the attribute.

void **set**(*GRB.IntAttr* attr, int newval)

Set the value of an int-valued general constraint attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

void **set**(*GRB.StringAttr* attr, String newval)

Set the value of a string-valued general constraint attribute.

Arguments

- **attr** – The attribute being modified.
- **newval** – The desired new value of the attribute.

20.9 GRBExpr

GRBExpr

Abstract base class for the *GRBLinExpr* and *GRBQuadExpr* classes. Expressions are used to build objectives and constraints. They are temporary objects that typically have short lifespans.

double **getValue**()

Compute the value of an expression for the current solution.

Return value

Value of the expression for the current solution.

20.10 GRBLinExpr

GRBLinExpr

Gurobi linear expression object. A linear expression consists of a constant term, plus a list of coefficient-variable pairs that capture the linear terms. Linear expressions are used to build constraints. They are temporary objects that typically have short lifespans.

The GRBLinExpr class is a sub-class of the abstract base class *GRBExpr*.

You generally build linear expressions by starting with an empty expression (using the *GRBLinExpr* constructor), and then adding terms. Terms can be added individually, using *addTerm*, or in groups, using *addTerms*, or *multAdd*. Terms can also be removed from an expression, using *remove*.

To add a linear constraint to your model, you generally build one or two linear expression objects (expr1 and expr2) and then pass them to *GRBModel.addConstr*. To give a few examples:

```
model.addConstr(expr1, GRB.LESS_EQUAL, expr2)
model.addConstr(expr1, GRB.EQUAL, 1)
```

Once you add a constraint to your model, subsequent changes to the expression object you used to build the constraint will not change the constraint (you would use *GRBModel.chgCoeff* for that).

Individual terms in a linear expression can be queried using the *getVar*, *getCoeff*, and *getConstant* methods. You can query the number of terms in the expression using the *size* method.

Note that a linear expression may contain multiple terms that involve the same variable. These duplicate terms are merged when creating a constraint from an expression, but they may be visible when inspecting individual terms in the expression (e.g., when using *getVar*).

GRBLinExpr **GRBLinExpr**()

Linear expression constructor that creates an empty linear expression.

Return value
An empty expression object.

GRBLinExpr **GRBLinExpr**(*GRBLinExpr* le)

Linear expression constructor that copies an existing linear expression.

Arguments
le – Existing expression to copy.

Return value
A copy of the input expression object.

void **add**(*GRBLinExpr* le)

Add one linear expression into another. Upon completion, the invoking linear expression will be equal to the sum of itself and the argument expression.

Arguments
le – Linear expression to add.

void **addConstant**(double c)

Add a constant into a linear expression.

Arguments
c – Constant to add to expression.

void **addTerm**(double coeff, *GRBVar* var)

Add a single term into a linear expression.

Arguments

- **coeff** – Coefficient for new term.
- **var** – Variable for new term.

void **addTerms**(double[] coeffs, *GRBVar*[] vars)

Add a list of terms into a linear expression. Note that the lengths of the two argument arrays must be equal.

Arguments

- **coeffs** – Coefficients for new terms.
- **vars** – Variables for new terms.

void **addTerms**(double[] coeffs, *GRBVar*[] vars, int start, int len)

Add new terms into a linear expression. This signature allows you to use arrays to hold the coefficients and variables that describe the terms in an array without being forced to add a term for each entry in the array. The `start` and `len` arguments allow you to specify which terms to add.

Arguments

- **coeffs** – Coefficients for new terms.
- **vars** – Variables for new terms.
- **start** – The first term in the list to add.
- **len** – The number of terms to add.

void **clear**()

Set a linear expression to 0.

double **getConstant**()

Retrieve the constant term from a linear expression.

Return value
Constant from expression.

double **getCoeff**(int i)

Retrieve the coefficient from a single term of the expression.

Arguments
i – Index for coefficient of interest.

Return value
Coefficient for the term at index `i` in the expression.

double **getValue**()

Compute the value of a linear expression for the current solution.

Return value
Value of the expression for the current solution.

GRBVar **getVar**(int i)

Retrieve the variable object from a single term of the expression.

Arguments
i – Index for term of interest.

Return value
Variable for the term at index `i` in the expression.

void **multAdd**(double m, *GRBLinExpr* le)

Add a constant multiple of one linear expression into another. Upon completion, the invoking linear expression is equal the sum of itself and the constant times the argument expression.

Arguments

- **m** – Constant multiplier for added expression.
- **le** – Linear expression to add.

void **remove**(int i)

Remove the term stored at index `i` of the expression.

Arguments
i – The index of the term to be removed.

boolean **remove**(*GRBVar* var)

Remove all terms associated with variable `var` from the expression.

Arguments
var – The variable whose term should be removed.

Return value
Returns `true` if the variable appeared in the linear expression (and was removed).

int **size**()

Retrieve the number of terms in the linear expression (not including the constant).

Return value
Number of terms in the expression.

20.11 GRBQuadExpr

GRBQuadExpr

Gurobi quadratic expression object. A quadratic expression consists of a linear expression, plus a list of coefficient-variable-variable triples that capture the quadratic terms. Quadratic expressions are used to build quadratic objective functions and quadratic constraints. They are temporary objects that typically have short lifespans.

The `GRBQuadExpr` class is a sub-class of the abstract base class *GRBExpr*.

You generally build quadratic expressions by starting with an empty expression (using the *GRBQuadExpr* constructor), and then adding terms. Terms can be added individually, using *addTerm*, or in groups, using *addTerms*, or *multAdd*. Quadratic terms can be removed from a quadratic expression using *remove*.

To add a quadratic constraint to your model, you generally build one or two quadratic expression objects (`qexpr1` and `qexpr2`) and then use an overloaded comparison operator to build an argument for *GRBModel.addQConstr*. To give a few examples:

```
model.addQConstr(qexpr1, GRB.LESS_EQUAL, qexpr2)
model.addQConstr(qexpr1, GRB.EQUAL, 1)
```

Once you add a constraint to your model, subsequent changes to the expression object you used to build the constraint will have no effect on that constraint.

Individual quadratic terms in a quadratic expression can be queried using the *getVar1*, *getVar2*, and *getCoeff* methods. You can query the number of quadratic terms in the expression using the *size* method. To query the constant and linear terms associated with a quadratic expression, first obtain the linear portion of the quadratic expression using *getLinExpr*, and then use the *getConstant*, *getCoeff*, and *getVar* methods on the resulting *GRBLinExpr* object.

Note that a quadratic expression may contain multiple terms that involve the same variable pair. These duplicate terms are merged when creating the model objective from an expression, but they may be visible when inspecting individual quadratic terms in the expression (e.g., when using *getVar1* and *getVar2*).

GRBQuadExpr **GRBQuadExpr**()

Quadratic expression constructor that creates an empty quadratic expression.

Return value
An empty expression object.

GRBQuadExpr **GRBQuadExpr**(*GRBLinExpr* le)

Quadratic expression constructor that initializes a quadratic expression from an existing linear expression.

Arguments
le – Existing linear expression to copy.

Return value
Quadratic expression object whose initial value is taken from the input linear expression.

GRBQuadExpr **GRBQuadExpr**(*GRBQuadExpr* qe)

Quadratic expression constructor that copies an existing quadratic expression.

Arguments
qe – Existing expression to copy.

Return value
A copy of the input expression object.

void **add**(*GRBLinExpr* le)

Add a linear expression into a quadratic expression. Upon completion, the invoking quadratic expression will be equal to the sum of itself and the argument expression.

Arguments
le – Linear expression to add.

void **add**(*GRBQuadExpr* qe)

Add a quadratic expression into a quadratic expression. Upon completion, the invoking quadratic expression will be equal to the sum of itself and the argument expression.

Arguments
qe – Quadratic expression to add.

void **addConstant**(double c)

Add a constant into a quadratic expression.

Arguments
c – Constant to add to expression.

void **addTerm**(double coeff, *GRBVar* var)

Add a single linear term (`coeff*var`) into a quadratic expression.

Arguments

- **coeff** – Coefficient for new term.
- **var** – Variable for new term.

void **addTerm**(double coeff, *GRBVar* var1, *GRBVar* var2)

Add a single quadratic term (`coeff*var1*var2`) into a quadratic expression.

Arguments

- **coeff** – Coefficient for new quadratic term.
- **var1** – First variable for new quadratic term.
- **var2** – Second variable for new quadratic term.

void **addTerms**(double[] coeffs, *GRBVar*[] vars)

Add a list of linear terms into a quadratic expression. Note that the lengths of the two argument arrays must be equal.

Arguments

- **coeffs** – Coefficients for new terms.
- **vars** – Variables for new terms.

void **addTerms**(double[] coeffs, *GRBVar*[] vars, int start, int len)

Add new linear terms into a quadratic expression. This signature allows you to use arrays to hold the coefficients and variables that describe the linear terms in an array without being forced to add a term for each entry in the array. The `start` and `len` arguments allow you to specify which terms to add.

Arguments

- **coeffs** – Coefficients for new terms.
- **vars** – Variables for new terms.
- **start** – The first term in the list to add.
- **len** – The number of terms to add.

void **addTerms**(double[] coeffs, *GRBVar*[] vars1, *GRBVar*[] vars2)

Add a list of quadratic terms into a quadratic expression. Note that the lengths of the three argument arrays must be equal.

Arguments

- **coeffs** – Coefficients for new quadratic terms.
- **vars1** – First variables for new quadratic terms.
- **vars2** – Second variables for new quadratic terms.

void **addTerms**(double[] coeffs, *GRBVar*[] vars1, *GRBVar*[] vars2, int start, int len)

Add new quadratic terms into a quadratic expression. This signature allows you to use arrays to hold the coefficients and variables that describe the terms in an array without being forced to add a term for each entry in the array. The `start` and `len` arguments allow you to specify which terms to add.

Arguments

- **coeffs** – Coefficients for new quadratic terms.
- **vars1** – First variables for new quadratic terms.
- **vars2** – Second variables for new quadratic terms.
- **start** – The first term in the list to add.
- **len** – The number of terms to add.

void **clear**()

Set a quadratic expression to 0.

double **getCoeff**(int i)

Retrieve the coefficient from a single quadratic term of the quadratic expression.

Arguments
i – Index for coefficient of interest.

Return value
Coefficient for the quadratic term at index `i` in the expression.

GRBLinExpr **getLinExpr**()

A quadratic expression is represented as a linear expression, plus a list of quadratic terms. This method retrieves the linear expression associated with the quadratic expression.

Return value
Linear expression associated with the quadratic expression.

double **getValue**()

Compute the value of a quadratic expression for the current solution.

Return value
Value of the expression for the current solution.

GRBVar **getVar1**(int i)

Retrieve the first variable object associated with a single quadratic term from the expression.

Arguments
i – Index for term of interest.

Return value
First variable for the quadratic term at index `i` in the quadratic expression.

GRBVar **getVar2**(int i)

Retrieve the second variable object associated with a single quadratic term from the expression.

Arguments
i – Index for term of interest.

Return value
Second variable for the quadratic term at index i in the quadratic expression.

void **multAdd**(double m, *GRBLinExpr* le)

Add a constant multiple of a linear expression into the quadratic expression. Upon completion, the invoking quadratic expression is equal the sum of itself and the constant times the argument expression.

Arguments

- **m** – Constant multiplier for added expression.
- **le** – Linear expression to add.

void **multAdd**(double m, *GRBQuadExpr* qe)

Add a constant multiple of a quadratic expression into the quadratic expression. Upon completion, the invoking quadratic expression is equal the sum of itself and the constant times the argument expression.

Arguments

- **m** – Constant multiplier for added expression.
- **qe** – Quadratic expression to add.

void **remove**(int i)

Remove the quadratic term stored at index i of the expression.

Arguments
i – The index of the quadratic term to be removed.

boolean **remove**(*GRBVar* var)

Remove all quadratic terms associated with variable var from the expression.

Arguments
var – The variable whose quadratic term should be removed.

Return value
Returns true if the variable appeared in the quadratic expression (and was removed).

int **size**()

Retrieve the number of quadratic terms in the quadratic expression. Use *GRBQuadExpr.getLinExpr* to retrieve constant or linear terms from the quadratic expression.

Return value
Number of quadratic terms in the expression.

20.12 GRBColumn

GRBColumn

Gurobi column object. A column consists of a list of coefficient, constraint pairs. Columns are used to represent the set of constraints in which a variable participates, and the associated coefficients. They are temporary objects that typically have short lifespans.

You generally build columns by starting with an empty column (using the *GRBColumn* constructor), and then adding terms. Terms can be added individually, using *addTerm*, or in groups, using *addTerms*. Terms can also be removed from a column, using *remove*.

Individual terms in a column can be queried using the *getConstr*, and *getCoeff* methods. You can query the number of terms in the column using the *size* method.

GRBColumn **GRBColumn**()

Column constructor that creates an empty column.

Return value
An empty column object.

GRBColumn **GRBColumn**(*GRBColumn* col)

Column constructor that copies an existing column.

Arguments
col – Existing column object.

Return value
A copy of the input column object.

void **addTerm**(double coeff, *GRBConstr* constr)

Add a single term into a column.

Arguments

- **coeff** – Coefficient for new term.
- **constr** – Constraint for new term.

void **addTerms**(double[] coeffs, *GRBConstr*[] constrs)

Add a list of terms into a column. Note that the lengths of the two argument arrays must be equal.

Arguments

- **coeffs** – Coefficients for added constraints.
- **constrs** – Constraints to add to column.

void **addTerms**(double[] coeffs, *GRBConstr*[] constrs, int start, int len)

Add new terms into a column. This signature allows you to use arrays to hold the coefficients and constraints that describe the terms in an array without being forced to add an term for each member in the array. The `start` and `len` arguments allow you to specify which terms to add.

Arguments

- **coeffs** – Coefficients for added constraints.
- **constrs** – Constraints to add to column.
- **start** – The first term in the list to add.
- **len** – The number of terms to add.

void **clear**()

Remove all terms from a column.

double **getCoeff**(int i)

Retrieve the coefficient from a single term in the column.

Arguments
i – Index for coefficient of interest.

Return value
Coefficient for the term at index `i` in the column.

GRBConstr **getConstr**(int i)

Retrieve the constraint object from a single term in the column.

Arguments
i – Index for term of interest.

Return value
Constraint for the term at index `i` in the column.

void **remove**(int i)

Remove the term stored at index `i` of the column.

Arguments
i – The index of the term to be removed.

boolean **remove**(*GRBConstr* constr)

Remove the term associated with constraint `constr` from the column.

Arguments
constr – The constraint whose term should be removed.

Return value
Returns `true` if the constraint appeared in the column (and was removed).

int **size**()

Retrieve the number of terms in the column.

Return value
Number of terms in the column.

20.13 GRBCallback

GRBCallback

Gurobi callback class. This is an abstract class. To implement a callback, you should create a subclass of this class and implement a `callback()` method. If you pass an object of this subclass to method *GRBModel.setCallback* before calling *GRBModel.optimize* or *GRBModel.computeIIS*, the `callback()` method of the class will be called periodically. Depending on where the callback is called from, you will be able to obtain various information about the progress of the optimization.

Note that this class contains one protected *int* member variable: `where`. You can query this variable from your `callback()` method to determine where the callback was called from.

Gurobi callbacks can be used both to monitor the progress of the optimization and to modify the behavior of the Gurobi Optimizer. A simple user callback function might call the *GRBCallback.getIntInfo* or *GRBCallback.getDoubleInfo* methods to produce a custom display, or perhaps to terminate optimization

early (using *GRBCallback.abort*) or to proceed to the next phase of the computation (using *GRBCallback.proceed*). More sophisticated MIP callbacks might use *GRBCallback.getNodeRel* or *GRBCallback.getSolution* to retrieve values from the solution to the current node, and then use *GRBCallback.addCut* or *GRBCallback.addLazy* to add a constraint to cut off that solution, or *GRBCallback.setSolution* to import a heuristic solution built from that solution. For multi-objective problems, you might use *GRBCallback.stopOneMultiObj* to interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process.

When solving a model using multiple threads, the user callback is only ever called from a single thread, so you don't need to worry about the thread-safety of your callback.

Note that changing parameters from within a callback is not supported, doing so may lead to undefined behavior.

You can look at the Callback.java example for details of how to use Gurobi callbacks.

GRBCallback **GRBCallback**()

Callback constructor.

Return value
A callback object.

void **abort**()

Abort optimization. When the optimization stops, the *Status* attribute will be equal to `GRB.Status.INTERRUPTED`.

void **addCut**(*GRBLinExpr* lhsExpr, char sense, double rhs)

Add a cutting plane to the MIP model from within a callback function. Note that this method can only be invoked when the `where` member variable is equal to `GRB.CB_MIPNODE` (see the *Callback Codes* section in the Reference Manual for more information).

Cutting planes can be added at any node of the branch-and-cut tree. However, they should be added sparingly, since they increase the size of the relaxation model that is solved at each node and can significantly degrade node processing speed.

Cutting planes are typically used to cut off the current relaxation solution. To retrieve the relaxation solution at the current node, you should first call *getNodeRel*.

You should consider setting parameter *PreCrush* to value 1 when adding your own cuts. This setting shuts off a few presolve reductions that can sometimes prevent your cut from being applied to the presolved model (which would result in your cut being silently ignored).

Note that cutting planes added through this method must truly be cutting planes – they can cut off continuous solutions, but they may not cut off integer solutions that respect the original constraints of the model. Ignoring this restriction will lead to incorrect solutions.

Arguments

- **lhsExpr** – Left-hand side expression for new cutting plane.
- **sense** – Sense for new cutting plane (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhs** – Right-hand side value for new cutting plane.

void **addLazy**(*GRBLinExpr* lhsExpr, char sense, double rhs)

Add a lazy constraint to the MIP model from within a callback function. Note that this method can only be invoked when the `where` member variable is equal to `GRB.CB_MIPNODE` or `GRB.CB_MIPSOL` (see the *Callback Codes* section in the Reference Manual for more information).

Lazy constraints are typically used when the full set of constraints for a MIP model is too large to represent explicitly. By only including the constraints that are actually violated by solutions found during the branch-

and-cut search, it is sometimes possible to find a proven optimal solution while only adding a fraction of the full set of constraints.

You would typically add a lazy constraint by first querying the current node solution (by calling *getSolution* from a GRB.CB_MIPSOL callback, or *getNodeRel* from a GRB.CB_MIPNODE callback), and then calling addLazy() to add a constraint that cuts off the solution. Gurobi guarantees that you will have the opportunity to cut off any solutions that would otherwise be considered feasible.

MIP solutions may be generated outside of a MIP node. Thus, generating lazy constraints is optional when the where value in the callback function equals GRB.CB_MIPNODE. To avoid this, we recommend to always check when the where value equals GRB.CB_MIPSOL.

Your callback should be prepared to cut off solutions that violate any of your lazy constraints, including those that have already been added. Node solutions will usually respect previously added lazy constraints, but not always.

Note that you must set the *LazyConstraints* parameter if you want to use lazy constraints.

Arguments

- **lhsExpr** – Left-hand side expression for new lazy constraint.
- **sense** – Sense for new lazy constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhs** – Right-hand side value for new lazy constraint.

double **getDoubleInfo**(int what)

Request double-valued callback information. The available information depends on the value of the where member. For information on possible values of where, and the double-valued information that can be queried for different values of where, please refer to the *Callback Codes* section of the Reference Manual.

Arguments

what – Information requested. Please refer to the list of *Callback Codes* in the Reference Manual for possible values.

Return value

Value of requested callback information.

int **getIntInfo**(int what)

Request int-valued callback information. The available information depends on the value of the where member. For information on possible values of where, and the int-valued information that can be queried for different values of where, please refer to the *Callback Codes* section in the Reference Manual.

Arguments

what – Information requested. Please refer to the list of *Callback Codes* in the Reference Manual for possible values.

Return value

Value of requested callback information.

double **getNodeRel**(*GRBVar* v)

Retrieve node relaxation solution values at the current node. Only available when the where member variable is equal to GRB.CB_MIPNODE, and GRB.CB_MIPNODE_STATUS is equal to GRB.Status.OPTIMAL.

Arguments

v – The variable whose value is desired.

Return value

The value of the specified variable in the node relaxation for the current node.

double[] **getNodeRel**(*GRBVar*[] xvars)

Retrieve node relaxation solution values at the current node. Only available when the `where` member variable is equal to `GRB.CB_MIPNODE`, and `GRB.CB_MIPNODE_STATUS` is equal to `GRB.Status.OPTIMAL`.

Arguments

xvars – The list of variables whose values are desired.

Return value

The values of the specified variables in the node relaxation for the current node.

double[][] **getNodeRel**(*GRBVar*[][] xvars)

Retrieve node relaxation solution values at the current node. Only available when the `where` member variable is equal to `GRB.CB_MIPNODE`, and `GRB.CB_MIPNODE_STATUS` is equal to `GRB.Status.OPTIMAL`.

Arguments

xvars – The array of variables whose values are desired.

Return value

The values of the specified variables in the node relaxation for the current node.

double **getSolution**(*GRBVar* v)

Retrieve values from the current solution vector. Only available when the `where` member variable is equal to `GRB.CB_MIPSOL` or `GRB.CB_MULTIOBJ`.

Arguments

v – The variable whose value is desired.

Return value

The value of the specified variable in the current solution vector.

double[] **getSolution**(*GRBVar*[] xvars)

Retrieve values from the current solution vector. Only available when the `where` member variable is equal to `GRB.CB_MIPSOL` or `GRB.CB_MULTIOBJ`.

Arguments

xvars – The list of variables whose values are desired.

Return value

The values of the specified variables in the current solution.

double[][] **getSolution**(*GRBVar*[][] xvars)

Retrieve values from the current solution vector. Only available when the `where` member variable is equal to `GRB.CB_MIPSOL` or `GRB.CB_MULTIOBJ`.

Arguments

xvars – The array of variables whose values are desired.

Return value

The values of the specified variables in the current solution.

String **getStringInfo**(int what)

Request string-valued callback information. The available information depends on the value of the `where` member. For information on possible values of `where`, and the string-valued information that can be queried for different values of `where`, please refer to the *Callback Codes* section of the Reference Manual.

Arguments

what – Information requested. Please refer to the list of *Callback Codes* in the Reference Manual for possible values.

Return value

Value of requested callback information.

void **proceed**()

Generate a request to proceed to the next phase of the computation. Note that the request is only accepted in a few phases of the algorithm, and it won't be acted upon immediately.

In the current Gurobi version, this callback allows you to proceed from the NoRel heuristic to the standard MIP search. You can determine the current algorithm phase using MIP_PHASE, MIPNODE_PHASE, or MIPSOL_PHASE queries from a callback.

void **setSolution**(*GRBVar* v, double val)

Import solution values for a heuristic solution. Only available when the where member variable is equal to GRB.CB_MIP, GRB.CB_MIPNODE, or GRB.CB_MIPSOL (see the *Callback Codes* section for more information).

When you specify a heuristic solution from a callback, variables initially take undefined values. You should use this method to specify variable values. You can make multiple calls to setSolution from one callback invocation to specify values for multiple sets of variables. After the callback, if values have been specified for any variables, the Gurobi Optimizer will try to compute a feasible solution from the specified values, possibly filling in values for variables whose values were left undefined. You can also optionally call *useSolution* within your callback function to try to immediately compute a feasible solution from the specified values.

Note that this method is not supported in a Compute Server environment.

Arguments

- **v** – The variable whose values is being set.
- **val** – The value of the variable in the new solution.

void **setSolution**(*GRBVar*[] xvars, double[] sol)

Import solution values for a heuristic solution. Only available when the where member variable is equal to GRB.CB_MIP, GRB.CB_MIPNODE, or GRB.CB_MIPSOL (see the *Callback Codes* section for more information).

When you specify a heuristic solution from a callback, variables initially take undefined values. You should use this method to specify variable values. You can make multiple calls to setSolution from one callback invocation to specify values for multiple sets of variables. After the callback, if values have been specified for any variables, the Gurobi Optimizer will try to compute a feasible solution from the specified values, possibly filling in values for variables whose values were left undefined. You can also optionally call *useSolution* within your callback function to try to immediately compute a feasible solution from the specified values.

Note that this method is not supported in a Compute Server environment.

Arguments

- **xvars** – The variables whose values are being set.
- **sol** – The desired values of the specified variables in the new solution.

void **stopOneMultiObj**(int objcnt)

Interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process. Only available for multi-objective MIP models and when the where member variable is not equal to GRB.CB_MULTIOBJ (see the *Callback Codes* section for more information).

You would typically stop a multi-objective optimization step by querying the last finished number of multi-objectives steps, and using that number to stop the current step and move on to the next hierarchical objective (if any) as shown in the following example:

```
import gurobi.*;

public class Callback extends GRBCallback {
  private int objcnt;
  private long starttime;

  protected void callback() {
    try {
      if (where == GRB.CB_MULTIOBJ) {
        /* get current objective number */
        objcnt    = getIntInfo(GRB.CB_MULTIOBJ_OBJCNT);

        /* reset start time to current time */
        starttime = System.currentTimeMillis();

      } else if (System.currentTimeMillis() - starttime > BIG ||
                 /* takes too long or good enough */) {
        /* stop only this optimization step */
        stopOneMultiObj(objcnt);
      }
    }
  }
}
```

You should refer to the section on *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Arguments

objnum – The number of the multi-objective optimization step to interrupt. For processes running locally, this argument can have the special value -1, meaning to stop the current step.

double **useSolution**()

Once you have imported solution values using *setSolution*, you can optionally call `useSolution` in a `GRB.CB_MIPNODE` callback to immediately use these values to try to compute a heuristic solution. Alternatively, you can call `useSolution` in a `GRB.CB_MIP` or `GRB.CB_MIPSOL` callback, which will store the solution until it can be processed internally.

Return value

The objective value for the solution obtained from your solution values. It equals `GRB.INFINITY` if no improved solution is found or the method has been called from a callback other than `GRB.CB_MIPNODE` as, in these contexts, the solution is stored instead of being processed immediately.

20.14 GRBException

GRBException

Gurobi exception object. This is a sub-class of the Java `Exception` class. A number of useful methods, including `getMessage()` and `printStackTrace()`, are inherited from the parent class. For a list of parent class methods in Java, visit this site.

GRBException **GRBException**(int errcode)

Exception constructor that creates a Gurobi exception with the given error code.

Arguments
errcode – Error code for exception.

Return value
An exception object.

GRBException **GRBException**(String errmsg)

Exception constructor that creates a Gurobi exception with the given message string.

Arguments
errmsg – Error message for exception.

Return value
An exception object.

GRBException **GRBException**(String errmsg, int errcode)

Exception constructor that creates a Gurobi exception with the given message string and error code.

Arguments

- **errmsg** – Error message for exception.
- **errcode** – Error code for exception.

Return value
An exception object.

int **getErrorCode**()

Retrieve the error code associated with a Gurobi exception.

Return value
The error code associated with the exception.

20.15 GRBBatch

GRBBatch

Gurobi batch object. Batch optimization is a feature available with the Gurobi Cluster Manager. It allows a client program to build an optimization model, submit it to a Compute Server cluster (through a Cluster Manager), and later check on the status of the model and retrieve its solution. For more information, please refer to the *Batch Optimization* section.

Commonly used methods on the batch object include *update* (refresh attributes from the Cluster Manager), *abort* (abort execution of a batch request), *retry* (retry optimization for an interrupted or failed batch request), *discard* (remove the batch request and all related information from the Cluster Manager), and *getJSONSolution* (query solution information for the batch request).

These methods are built on top of calls to the Cluster Manager REST API. They are meant to simplify such calls, but note that you always have the option of calling the REST API directly.

Batch objects have four attributes:

- *BatchID*: Unique ID for the batch request.
- *BatchStatus*: Last batch status. Status values are described in the *Batch Status Code* section.
- *BatchErrorCode*: Last error code.
- *BatchErrorMessage*: Last error message.

You can access their values by using *get*. Note that all Batch attributes are locally cached, and are only updated when you create a client-side batch object or when you explicitly update this cache, which can done by calling *update*.

While the Java garbage collector will eventually collect an unused GRBBatch object, the vast majority of the memory associated with a model is stored outside of the Java heap. As a result, the garbage collector can't see this memory usage, and thus it can't take this quantity into account when deciding whether collection is necessary. We recommend that you call *GRBBatch.dispose* when you are done with the batch.

GRBBatch **GRBBatch**(*GRBEnv* env, String batchID)

Given a BatchID, as returned by *optimizeBatch*, and a Gurobi environment that can connect to the appropriate Cluster Manager (i.e., one where parameters *CSManager*, *UserName*, and *ServerPassword* have been set appropriately), this function returns a *GRBBatch* object. With it, you can query the current status of the associated batch request and, once the batch request has been processed, you can query its solution. Please refer to the *Batch Optimization* section for details and examples.

Arguments

- **env** – The environment in which the new batch object should be created.
- **batchID** – ID of the batch request for which you want to access status and other information.

Return value

New batch object.

Example

```
// Create Batch-object
GRBBatch batch = new GRBBatch(env, batchid);
```

void **abort**()

This method instructs the Cluster Manager to abort the processing of this batch request, changing its status to ABORTED. Please refer to the *Batch Status Codes* section for further details.

Example

```
// Request to abort the batch
batch.abort();
```

void **discard**()

This method instructs the Cluster Manager to remove all information related to the batch request in question, including the stored solution if available. Further queries for the associated batch request will fail with error code *DATA_NOT_AVAILABLE*. Use this function with care, as the removed information can not be recovered later on.

Example

```
// Request to erase input and output data related to this batch
batch.discard();
```

void **dispose**()

Free all resources associated with this Batch object. After this method is called, this Batch object must no longer be used.

Example

```
// Dispose resources
batch.dispose();
```

String **getJSONSolution**()

This function retrieves the solution of a completed batch request from a Cluster Manager. The solution is returned as a *JSON solution string*. For this call to succeed, the status of the batch request must be COMPLETED. Note further that the result file stored Cluster Manager side must be gzip-compressed and exactly one result file should be associated with this batch; for batches submitted programmatically through the API both will be the case. Please refer to the *Batch Status Codes* section for further details.

Return value
The requested solution in JSON format.

Example

```
// print JSON solution into string
System.out.println("JSON solution:" + batch.getJSONSolution());
```

int **get**(*GRB.IntAttr* attr)

Query the value of an int-valued batch attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

String **get**(*GRB.StringAttr* attr)

Query the value of a string-valued batch attribute.

Arguments
attr – The attribute being queried.

Return value
The current value of the requested attribute.

void **retry**()

This method instructs the Cluster Manager to retry optimization of a failed or aborted batch request, changing its status to SUBMITTED. Please refer to the *Batch Status Codes* section for further details.

Example

```
// Retry the batch job
batch.retry();
```

void **update**()

All Batch attribute values are cached locally, so queries return the value received during the last communication with the Cluster Manager. This method refreshes the values of all attributes with the values currently available in the Cluster Manager (which involves network communication).

Example

```
// Update local attributes
batch.update();
```

void **writeJSONSolution**(String filename)

This method returns the stored solution of a completed batch request from a Cluster Manager. The solution is returned in a gzip-compressed JSON file. The file name you provide must end with a .json.gz extension. The JSON format is described in the *JSON solution format* section. Note that for this call to succeed, the status of the batch request must be COMPLETED. Note further that the result file stored Cluster Manager side must be gzip-compressed and exactly one result file should be associated with this batch; for batches

submitted programmatically through the API both will be the case. Please refer to the *Batch Status Codes* section for further details.

Arguments

filename – Name of file where the solution should be stored (in JSON format).

Example

```
// save solution into a file
batch.writeJSONSolution("batch-sol.json.gz");
```

20.16 GRB

GRB

Class for Java enums and constants. The enums are used to get or set Gurobi attributes or parameters.

Constants

The following list contains the set of constants needed by the Gurobi Java interface. You would refer to them using a `GRB.` prefix (e.g., `GRB.Status.OPTIMAL`).

```
// Model-status-codes

public static final int LOADED          = 1;
public static final int OPTIMAL         = 2;
public static final int INFEASIBLE      = 3;
public static final int INF_OR_UNBD     = 4;
public static final int UNBOUNDED       = 5;
public static final int CUTOFF          = 6;
public static final int ITERATION_LIMIT = 7;
public static final int NODE_LIMIT      = 8;
public static final int TIME_LIMIT      = 9;
public static final int SOLUTION_LIMIT  = 10;
public static final int INTERRUPTED     = 11;
public static final int NUMERIC         = 12;
public static final int SUBOPTIMAL      = 13;
public static final int INPROGRESS      = 14;
public static final int USER_OBJ_LIMIT  = 15;
public static final int WORK_LIMIT      = 16;
public static final int MEM_LIMIT       = 17;

public class Status {
  public static final int LOADED          = 1;
  public static final int OPTIMAL         = 2;
  public static final int INFEASIBLE      = 3;
  public static final int INF_OR_UNBD     = 4;
  public static final int UNBOUNDED       = 5;
  public static final int CUTOFF          = 6;
  public static final int ITERATION_LIMIT = 7;
  public static final int NODE_LIMIT      = 8;
  public static final int TIME_LIMIT      = 9;
```

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```
  public static final int SOLUTION_LIMIT  = 10;
  public static final int INTERRUPTED     = 11;
  public static final int NUMERIC         = 12;
  public static final int SUBOPTIMAL      = 13;
  public static final int INPROGRESS      = 14;
  public static final int USER_OBJ_LIMIT  = 15;
  public static final int WORK_LIMIT      = 16;
  public static final int MEM_LIMIT       = 17;
}

// BatchStatus codes

public static final int CREATED   = 1;
public static final int SUBMITTED = 2;
public static final int ABORTED   = 3;
public static final int FAILED    = 4;
public static final int COMPLETED = 5;

public class BatchStatus {
  public static final int CREATED   = 1;
  public static final int SUBMITTED = 2;
  public static final int ABORTED   = 3;
  public static final int FAILED    = 4;
  public static final int COMPLETED = 5;
}

// Constraint senses

public static final char LESS_EQUAL    = '<';
public static final char GREATER_EQUAL = '>';
public static final char EQUAL         = '=';

// Variable types

public static final char CONTINUOUS   = 'C';
public static final char BINARY       = 'B';
public static final char INTEGER      = 'I';
public static final char SEMICONT     = 'S';
public static final char SEMIINT      = 'N';

// Objective sense

public static final int MINIMIZE = 1;
public static final int MAXIMIZE = -1;

// SOS types

public static final int SOS_TYPE1      = 1;
public static final int SOS_TYPE2      = 2;

// General constraint types
```

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```
public static final int GENCONSTR_MAX       = 0;
public static final int GENCONSTR_MIN       = 1;
public static final int GENCONSTR_ABS       = 2;
public static final int GENCONSTR_AND       = 3;
public static final int GENCONSTR_OR        = 4;
public static final int GENCONSTR_NORM      = 5;
public static final int GENCONSTR_INDICATOR = 6;
public static final int GENCONSTR_PWL       = 7;
public static final int GENCONSTR_POLY      = 8;
public static final int GENCONSTR_EXP       = 9;
public static final int GENCONSTR_EXPA      = 10;
public static final int GENCONSTR_LOG       = 11;
public static final int GENCONSTR_LOGA      = 12;
public static final int GENCONSTR_POW       = 13;
public static final int GENCONSTR_SIN       = 14;
public static final int GENCONSTR_COS       = 15;
public static final int GENCONSTR_TAN       = 16;
public static final int GENCONSTR_LOGISTIC  = 17;

// Basis status info

public static final int BASIC           = 0;
public static final int NONBASIC_LOWER  = -1;
public static final int NONBASIC_UPPER  = -2;
public static final int SUPERBASIC      = -3;

// Numeric constants

public static final double INFINITY    = 1e100;
public static final double UNDEFINED   = 1e101;
public static final int    MAXINT      = 2000000000;

// Limits

public static final int MAX_STRLEN     = 512;
public static final int MAX_NAMELEN    = 255;
public static final int MAX_TAGLEN     = 10240;
public static final int MAX_CONCURRENT = 64;

// Other constants

public static final int DEFAULT_CS_PORT = 61000;

// Version numbers

public static final int VERSION_MAJOR     = 11;
public static final int VERSION_MINOR     = 0;
public static final int VERSION_TECHNICAL = 3;

// Callback constants

public static final int CB_POLLING               =     0;
```

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```
public static final int CB_PRESOLVE               =    1;
public static final int CB_SIMPLEX                =    2;
public static final int CB_MIP                    =    3;
public static final int CB_MIPSOL                 =    4;
public static final int CB_MIPNODE                =    5;
public static final int CB_MESSAGE                =    6;
public static final int CB_BARRIER                =    7;
public static final int CB_MULTIOBJ               =    8;
public static final int CB_IIS                    =    9;
public static final int CB_PRE_COLDEL             = 1000;
public static final int CB_PRE_ROWDEL             = 1001;
public static final int CB_PRE_SENCHG             = 1002;
public static final int CB_PRE_BNDCHG             = 1003;
public static final int CB_PRE_COECHG             = 1004;
public static final int CB_SPX_ITRCNT             = 2000;
public static final int CB_SPX_OBJVAL             = 2001;
public static final int CB_SPX_PRIMINF            = 2002;
public static final int CB_SPX_DUALINF            = 2003;
public static final int CB_SPX_ISPERT             = 2004;
public static final int CB_MIP_OBJBST             = 3000;
public static final int CB_MIP_OBJBND             = 3001;
public static final int CB_MIP_NODCNT             = 3002;
public static final int CB_MIP_SOLCNT             = 3003;
public static final int CB_MIP_CUTCNT             = 3004;
public static final int CB_MIP_NODLFT             = 3005;
public static final int CB_MIP_ITRCNT             = 3006;
public static final int CB_MIP_OPENSCENARIOS      = 3007;
public static final int CB_MIP_PHASE              = 3008;
public static final int CB_MIPSOL_SOL             = 4001;
public static final int CB_MIPSOL_OBJ             = 4002;
public static final int CB_MIPSOL_OBJBST          = 4003;
public static final int CB_MIPSOL_OBJBND          = 4004;
public static final int CB_MIPSOL_NODCNT          = 4005;
public static final int CB_MIPSOL_SOLCNT          = 4006;
public static final int CB_MIPSOL_OPENSCENARIOS   = 4007;
public static final int CB_MIPSOL_PHASE           = 4008;
public static final int CB_MIPNODE_STATUS         = 5001;
public static final int CB_MIPNODE_REL            = 5002;
public static final int CB_MIPNODE_OBJBST         = 5003;
public static final int CB_MIPNODE_OBJBND         = 5004;
public static final int CB_MIPNODE_NODCNT         = 5005;
public static final int CB_MIPNODE_SOLCNT         = 5006;
public static final int CB_MIPNODE_BRVAR          = 5007;
public static final int CB_MIPNODE_OPENSCENARIOS  = 5008;
public static final int CB_MIPNODE_PHASE          = 5009;
public static final int CB_MSG_STRING             = 6001;
public static final int CB_RUNTIME                = 6002;
public static final int CB_WORK                   = 6003;
public static final int CB_BARRIER_ITRCNT         = 7001;
public static final int CB_BARRIER_PRIMOBJ        = 7002;
public static final int CB_BARRIER_DUALOBJ        = 7003;
public static final int CB_BARRIER_PRIMINF        = 7004;
```

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```
public static final int CB_BARRIER_DUALINF        =  7005;
public static final int CB_BARRIER_COMPL          =  7006;
public static final int CB_MULTIOBJ_OBJCNT        =  8001;
public static final int CB_MULTIOBJ_SOLCNT        =  8002;
public static final int CB_MULTIOBJ_SOL           =  8003;
public static final int CB_IIS_CONSTRMIN          =  9001;
public static final int CB_IIS_CONSTRMAX          =  9002;
public static final int CB_IIS_CONSTRGUESS        =  9003;
public static final int CB_IIS_BOUNDMIN           =  9004;
public static final int CB_IIS_BOUNDMAX           =  9005;
public static final int CB_IIS_BOUNDGUESS         =  9006;

public class Callback {
  public static final int POLLING                 =     0;
  public static final int PRESOLVE                =     1;
  public static final int SIMPLEX                 =     2;
  public static final int MIP                     =     3;
  public static final int MIPSOL                  =     4;
  public static final int MIPNODE                 =     5;
  public static final int MESSAGE                 =     6;
  public static final int BARRIER                 =     7;
  public static final int MULTIOBJ                =     8;
  public static final int IIS                     =     9;
  public static final int PRE_COLDEL              =  1000;
  public static final int PRE_ROWDEL              =  1001;
  public static final int PRE_SENCHG              =  1002;
  public static final int PRE_BNDCHG              =  1003;
  public static final int PRE_COECHG              =  1004;
  public static final int SPX_ITRCNT              =  2000;
  public static final int SPX_OBJVAL              =  2001;
  public static final int SPX_PRIMINF             =  2002;
  public static final int SPX_DUALINF             =  2003;
  public static final int SPX_ISPERT              =  2004;
  public static final int MIP_OBJBST              =  3000;
  public static final int MIP_OBJBND              =  3001;
  public static final int MIP_NODCNT              =  3002;
  public static final int MIP_SOLCNT              =  3003;
  public static final int MIP_CUTCNT              =  3004;
  public static final int MIP_NODLFT              =  3005;
  public static final int MIP_ITRCNT              =  3006;
  public static final int MIP_OPENSCENARIOS       =  3007;
  public static final int MIP_PHASE               =  3008;
  public static final int MIPSOL_SOL              =  4001;
  public static final int MIPSOL_OBJ              =  4002;
  public static final int MIPSOL_OBJBST           =  4003;
  public static final int MIPSOL_OBJBND           =  4004;
  public static final int MIPSOL_NODCNT           =  4005;
  public static final int MIPSOL_SOLCNT           =  4006;
  public static final int MIPSOL_OPENSCENARIOS    =  4007;
  public static final int MIPSOL_PHASE            =  4008;
  public static final int MIPNODE_STATUS          =  5001;
  public static final int MIPNODE_REL             =  5002;
```

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```
  public static final int MIPNODE_OBJBST         =  5003;
  public static final int MIPNODE_OBJBND         =  5004;
  public static final int MIPNODE_NODCNT         =  5005;
  public static final int MIPNODE_SOLCNT         =  5006;
  public static final int MIPNODE_BRVAR          =  5007;
  public static final int MIPNODE_OPENSCENARIOS  =  5008;
  public static final int MIPNODE_PHASE          =  5009;
  public static final int MSG_STRING             =  6001;
  public static final int RUNTIME                =  6002;
  public static final int WORK                   =  6003;
  public static final int BARRIER_ITRCNT         =  7001;
  public static final int BARRIER_PRIMOBJ        =  7002;
  public static final int BARRIER_DUALOBJ        =  7003;
  public static final int BARRIER_PRIMINF        =  7004;
  public static final int BARRIER_DUALINF        =  7005;
  public static final int BARRIER_COMPL          =  7006;
  public static final int MULTIOBJ_OBJCNT        =  8001;
  public static final int MULTIOBJ_SOLCNT        =  8002;
  public static final int MULTIOBJ_SOL           =  8003;
  public static final int IIS_CONSTRMIN          =  9001;
  public static final int IIS_CONSTRMAX          =  9002;
  public static final int IIS_CONSTRGUESS        =  9003;
  public static final int IIS_BOUNDMIN           =  9004;
  public static final int IIS_BOUNDMAX           =  9005;
  public static final int IIS_BOUNDGUESS         =  9006;
}

// Errors

public static final int ERROR_OUT_OF_MEMORY            = 10001;
public static final int ERROR_NULL_ARGUMENT            = 10002;
public static final int ERROR_INVALID_ARGUMENT         = 10003;
public static final int ERROR_UNKNOWN_ATTRIBUTE        = 10004;
public static final int ERROR_DATA_NOT_AVAILABLE       = 10005;
public static final int ERROR_INDEX_OUT_OF_RANGE       = 10006;
public static final int ERROR_UNKNOWN_PARAMETER        = 10007;
public static final int ERROR_VALUE_OUT_OF_RANGE       = 10008;
public static final int ERROR_NO_LICENSE               = 10009;
public static final int ERROR_SIZE_LIMIT_EXCEEDED      = 10010;
public static final int ERROR_CALLBACK                 = 10011;
public static final int ERROR_FILE_READ                = 10012;
public static final int ERROR_FILE_WRITE               = 10013;
public static final int ERROR_NUMERIC                  = 10014;
public static final int ERROR_IIS_NOT_INFEASIBLE       = 10015;
public static final int ERROR_NOT_FOR_MIP              = 10016;
public static final int ERROR_OPTIMIZATION_IN_PROGRESS = 10017;
public static final int ERROR_DUPLICATES               = 10018;
public static final int ERROR_NODEFILE                 = 10019;
public static final int ERROR_Q_NOT_PSD                = 10020;
public static final int ERROR_QCP_EQUALITY_CONSTRAINT  = 10021;
public static final int ERROR_NETWORK                  = 10022;
public static final int ERROR_JOB_REJECTED             = 10023;
```

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```
public static final int ERROR_NOT_SUPPORTED            = 10024;
public static final int ERROR_EXCEED_2B_NONZEROS       = 10025;
public static final int ERROR_INVALID_PIECEWISE_OBJ    = 10026;
public static final int ERROR_UPDATEMODE_CHANGE        = 10027;
public static final int ERROR_CLOUD                    = 10028;
public static final int ERROR_MODEL_MODIFICATION       = 10029;
public static final int ERROR_CSWORKER                 = 10030;
public static final int ERROR_TUNE_MODEL_TYPES         = 10031;
public static final int ERROR_SECURITY                 = 10032;
public static final int ERROR_NOT_IN_MODEL             = 20001;
public static final int ERROR_FAILED_TO_CREATE_MODEL   = 20002;
public static final int ERROR_INTERNAL                 = 20003;

public class Error {
  public static final int OUT_OF_MEMORY            = 10001;
  public static final int NULL_ARGUMENT            = 10002;
  public static final int INVALID_ARGUMENT         = 10003;
  public static final int UNKNOWN_ATTRIBUTE        = 10004;
  public static final int DATA_NOT_AVAILABLE       = 10005;
  public static final int INDEX_OUT_OF_RANGE       = 10006;
  public static final int UNKNOWN_PARAMETER        = 10007;
  public static final int VALUE_OUT_OF_RANGE       = 10008;
  public static final int NO_LICENSE               = 10009;
  public static final int SIZE_LIMIT_EXCEEDED      = 10010;
  public static final int CALLBACK                 = 10011;
  public static final int FILE_READ                = 10012;
  public static final int FILE_WRITE               = 10013;
  public static final int NUMERIC                  = 10014;
  public static final int IIS_NOT_INFEASIBLE       = 10015;
  public static final int NOT_FOR_MIP              = 10016;
  public static final int OPTIMIZATION_IN_PROGRESS = 10017;
  public static final int DUPLICATES               = 10018;
  public static final int NODEFILE                 = 10019;
  public static final int ERROR_Q_NOT_PSD          = 10020;
  public static final int QCP_EQUALITY_CONSTRAINT  = 10021;
  public static final int NETWORK                  = 10022;
  public static final int JOB_REJECTED             = 10023;
  public static final int NOT_SUPPORTED            = 10024;
  public static final int EXCEED_2B_NONZEROS       = 10025;
  public static final int INVALID_PIECEWISE_OBJ    = 10026;
  public static final int UPDATEMODE_CHANGE        = 10027;
  public static final int CLOUD                    = 10028;
  public static final int MODEL_MODIFICATION       = 10029;
  public static final int CSWORKER                 = 10030;
  public static final int TUNE_MODEL_TYPES         = 10031;
  public static final int ERROR_SECURITY           = 10032;
  public static final int NOT_IN_MODEL             = 20001;
  public static final int FAILED_TO_CREATE_MODEL   = 20002;
  public static final int INTERNAL                 = 20003;
}

// Cuts parameter values
```

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```
public static final int CUTS_AUTO           = -1;
public static final int CUTS_OFF            = 0;
public static final int CUTS_CONSERVATIVE   = 1;
public static final int CUTS_AGGRESSIVE     = 2;
public static final int CUTS_VERYAGGRESSIVE = 3;

// Presolve parameter values

public static final int PRESOLVE_AUTO         = -1;
public static final int PRESOLVE_OFF          =  0;
public static final int PRESOLVE_CONSERVATIVE =  1;
public static final int PRESOLVE_AGGRESSIVE   =  2;

// Method parameter values

public static final int METHOD_NONE                             = -1;
public static final int METHOD_AUTO                             = -1;
public static final int METHOD_PRIMAL                           = 0;
public static final int METHOD_DUAL                             = 1;
public static final int METHOD_BARRIER                          = 2;
public static final int METHOD_CONCURRENT                       = 3;
public static final int METHOD_DETERMINISTIC_CONCURRENT         = 4;
public static final int METHOD_DETERMINISTIC_CONCURRENT_SIMPLEX = 5;

// BarHomogeneous parameter values

public static final int BARHOMOGENEOUS_AUTO = -1;
public static final int BARHOMOGENEOUS_OFF  = 0;
public static final int BARHOMOGENEOUS_ON   = 1;

// BarOrder parameter values

public static final int BARORDER_AUTOMATIC        = 0;
public static final int BARORDER_AMD              = 1;
public static final int BARORDER_NESTEDDISSECTION = 2;

// MIPFocus parameter values

public static final int MIPFOCUS_BALANCED    = 0;
public static final int MIPFOCUS_FEASIBILITY = 1;
public static final int MIPFOCUS_OPTIMALITY  = 2;
public static final int MIPFOCUS_BESTBOUND   = 3;

// SimplexPricing parameter values

public static final int SIMPLEXPRICING_AUTO           = -1;
public static final int SIMPLEXPRICING_PARTIAL        = 0;
public static final int SIMPLEXPRICING_STEEPEST_EDGE  = 1;
public static final int SIMPLEXPRICING_DEVEX          = 2;
public static final int SIMPLEXPRICING_STEEPEST_QUICK = 3;
```

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```
// VarBranch parameter values

public static final int VARBRANCH_AUTO           = -1;
public static final int VARBRANCH_PSEUDO_REDUCED = 0;
public static final int VARBRANCH_PSEUDO_SHADOW  = 1;
public static final int VARBRANCH_MAX_INFEAS     = 2;
public static final int VARBRANCH_STRONG         = 3;

// PartitionPlace parameter values

public static final int PARTITION_EARLY     = 16;
public static final int PARTITION_ROOTSTART = 8;
public static final int PARTITION_ROOTEND   = 4;
public static final int PARTITION_NODES     = 2;
public static final int PARTITION_CLEANUP   = 1;

// Callback phase values

public static final int PHASE_MIP_NOREL   = 0;
public static final int PHASE_MIP_SEARCH  = 1;
public static final int PHASE_MIP_IMPROVE = 2;

// FeasRelax method parameter values

public static final int FEASRELAX_LINEAR      = 0;
public static final int FEASRELAX_QUADRATIC   = 1;
public static final int FEASRELAX_CARDINALITY = 2;
```

GRB.CharAttr

This enum is used to get or set char-valued attributes (through *GRBModel.get* or *GRBModel.set*). Please refer to the *Attributes* section of the Reference Manual to see a list of all attributes and their purpose.

GRB.DoubleAttr

This enum is used to get or set double-valued attributes (through *GRBModel.get* or *GRBModel.set*). Please refer to the *Attributes* section of the Reference Manual to see a list of all attributes and their purpose.

GRB.DoubleParam

This enum is used to get or set double-valued parameters (through *GRBModel.get*, *GRBModel.set*, *GRBEnv.get*, or *GRBEnv.set*). Please refer to the *Parameters* section of the Reference Manual to see a list of all parameters and their purpose.

GRB.IntAttr

This enum is used to get or set int-valued attributes (through *GRBModel.get* or *GRBModel.set*). Please refer to the *Attributes* section of the Reference Manual to see a list of all attributes and their purpose.

GRB.IntParam

This enum is used to get or set int-valued parameters (through *GRBModel.get*, *GRBModel.set*, *GRBEnv.get*, *GRBEnv.set*). Please refer to the *Parameters* section of the Reference Manual to see a list of all parameters and their purpose.

GRB.StringAttr

This enum is used to get or set string-valued attributes (through *GRBModel.get* or *GRBModel.set*). Please refer to the *Attributes* section of the Reference Manual to see a list of all attributes and their purpose.

GRB.StringParam

This enum is used to get or set string-valued parameters (through *GRBModel.get*, *GRBModel.set*, *GRBEnv.get*, or *GRBEnv.set*). Please refer to the *Parameters* section of the Reference Manual to see a list of all parameters and their purpose.

CHAPTER

TWENTYONE

.NET API REFERENCE

This section documents the Gurobi .NET interface. This manual begins with a *quick overview* of the classes exposed in the interface and the most important methods on those classes. It then continues with a comprehensive presentation of all of the available classes and methods.

If you are new to the Gurobi Optimizer, we suggest that you start with the Getting Started Knowledge Base article for general information. This also includes Tutorials for the different Gurobi APIs. Additionally, our Example Tour provides concrete examples of how to use the classes and methods described here. We will point to sections or examples of this tour whenever it fits in this overview.

21.1 .NET API Overview

21.1.1 Environments

The first step in using the Gurobi .NET interface is to create an environment object. Environments are represented using the *GRBEnv* class. An environment acts as the container for all data associated with a set of optimization runs. You will generally only need one environment object in your program.

For more advanced use cases, you can use an empty environment to create an uninitialized environment and then, programmatically, set all required options for your specific requirements. For further details see the *Environment* section.

21.1.2 Models

You can create one or more optimization models within an environment. Each model is represented as an object of class *GRBModel*. A model consists of a set of decision variables (objects of class *GRBVar*), a linear or quadratic objective function on those variables (specified using *GRBModel.SetObjective*), and a set of constraints on these variables (objects of class *GRBConstr*, *GRBQConstr*, *GRBSOS*, or *GRBGenConstr*). Each variable has an associated lower bound, upper bound, and type (continuous, binary, etc.). Each linear or quadratic constraint has an associated sense (less-than-or-equal, greater-than-or-equal, or equal), and right-hand side value. Refer to *this section* for more information on variables, constraints, and objectives.

Linear constraints are specified by building linear expressions (objects of class *GRBLinExpr*), and then specifying relationships between these expressions (for example, requiring that one expression be equal to another). Quadratic constraints are built in a similar fashion, but using quadratic expressions (objects of class *GRBQuadExpr*) instead.

An optimization model may be specified all at once, by loading the model from a file (using the appropriate *GRBModel* constructor), or built incrementally, by first constructing an empty object of class *GRBModel* and then subsequently calling *GRBModel.AddVar* or *GRBModel.AddVars* to add additional variables, and *GRBModel.AddConstr*, *GRBModel.AddQConstr*, *GRBModel.AddSOS*, or any of the *GRBModel.AddGenConstr** methods to add additional constraints.

Models are dynamic entities; you can always add or remove variables or constraints. See Build a model for general guidance or mip1_cs.cs for a specific example.

We often refer to the *class* of an optimization model. At the highest level, a model can be continuous or discrete, depending on whether the modeling elements present in the model require discrete decisions to be made. Among continuous models…

- A model with a linear objective function, linear constraints, and continuous variables is a *Linear Program (LP)*.
- If the objective is quadratic, the model is a *Quadratic Program (QP)*.
- If any of the constraints are quadratic, the model is a *Quadratically-Constrained Program (QCP)*. We sometimes refer to a few special cases of QCP: QCPs with convex constraints, QCPs with non-convex constraints, *bilinear programs*, and *Second-Order Cone Programs (SOCP)*.
- If any of the constraints are non-linear (chosen from among the available general constraints), the model is a *Non-Linear Program (NLP)*.

A model that contains any integer variables, semi-continuous variables, semi-integer variables, Special Ordered Set (SOS) constraints, or general constraints, is discrete, and is referred to as a *Mixed Integer Program (MIP)*. The special cases of MIP, which are the discrete versions of the continuous models types we've already described, are…

- *Mixed Integer Linear Programs (MILP)*
- *Mixed Integer Quadratic Programs (MIQP)*
- *Mixed Integer Quadratically-Constrained Programs (MIQCP)*
- *Mixed Integer Second-Order Cone Programs (MISOCP)*
- *Mixed Integer Non-Linear Programs (MINLP)*

The Gurobi Optimizer handles all of these model classes. Note that the boundaries between them aren't as clear as one might like, because we are often able to transform a model from one class to a simpler class.

21.1.3 Solving a Model

Once you have built a model, you can call `GRBModel.Optimize` to compute a solution. By default, `Optimize` will use the *concurrent optimizer* to solve LP models, the barrier algorithm to solve QP models with convex objectives and QCP models with convex constraints, and the branch-and-cut algorithm otherwise. The solution is stored in a set of *attributes* of the model. These attributes can be queried using a set of attribute query methods on the `GRBModel`, `GRBVar`, `GRBConstr`, `GRBQConstr`, `GRBSOS`, and `GRBGenConstr` classes.

The Gurobi algorithms keep careful track of the state of the model, so calls to `GRBModel.Optimize` will only perform further optimization if relevant data has changed since the model was last optimized. If you would like to discard previously computed solution information and restart the optimization from scratch without changing the model, you can call `GRBModel.Reset`.

After a MIP model has been solved, you can call `GRBModel.FixedModel` to compute the associated *fixed* model. This model is identical to the original, except that the integer variables are fixed to their values in the MIP solution. If your model contains SOS constraints, some continuous variables that appear in these constraints may be fixed as well. In some applications, it can be useful to compute information on this fixed model (e.g., dual variables, sensitivity information, etc.), although you should be careful in how you interpret this information.

21.1.4 Multiple Solutions, Objectives, and Scenarios

By default, the Gurobi Optimizer assumes that your goal is to find one proven optimal solution to a single model with a single objective function. Gurobi provides the following features that allow you to relax these assumptions:

- *Solution Pool*: Allows you to find more solutions (refer to example poolsearch_cs.cs).
- *Multiple Scenarios*: Allows you to find solutions to multiple, related models (refer to example multiscenario_cs.cs).
- *Multiple Objectives*: Allows you to specify multiple objective functions and control the trade-off between them (refer to example multiobj_cs.cs).

21.1.5 Infeasible Models

You have a few options if a model is found to be infeasible. You can try to diagnose the cause of the infeasibility, attempt to repair the infeasibility, or both. To obtain information that can be useful for diagnosing the cause of an infeasibility, call *GRBModel.ComputeIIS* to compute an Irreducible Inconsistent Subsystem (IIS). This method can be used for both continuous and MIP models, but you should be aware that the MIP version can be quite expensive. This method populates a set of IIS attributes.

To attempt to repair an infeasibility, call *GRBModel.FeasRelax* to compute a feasibility relaxation for the model. This relaxation allows you to find a solution that minimizes the magnitude of the constraint violation. You will find more information about this feature in section *Relaxing for Feasibility*. Examples are discussed in Diagnose and cope with infeasibility.

21.1.6 Querying and Modifying Attributes

Most of the information associated with a Gurobi model is stored in a set of attributes. Some attributes are associated with the variables of the model, some with the constraints of the model, and some with the model itself. To give a simple example, solving an optimization model causes the *X* variable attribute to be populated. Attributes such as *X* that are computed by the Gurobi optimizer cannot be modified directly by the user, while others, such as the variable lower bound (the *LB* attribute) can.

Attributes can be accessed in two ways in the .NET interface. The easiest is through .NET properties. To query or modify the *LB* attribute on variable `v`, you would use `v.LB` or `v.LB = 0`, respectively. Attributes can also be queried using *GRBVar.Get*, *GRBConstr.Get*, *GRBQConstr.Get*, *GRBSOS.Get*, *GRBGenConstr.Get*, or *GRBModel.Get*, and modified using *GRBVar.Set*, *GRBConstr.Set*, *GRBQConstr.Set*, *GRBGenConstr.Set*, or *GRBModel.Set*. Attributes are grouped into a set of enums by type (*GRB.CharAttr*, *GRB.DoubleAttr*, *GRB.IntAttr*, *GRB.StringAttr*). The `Get()` and `Set()` methods are overloaded, so the type of the attribute determines the type of the returned value. Thus, `constr.Get(GRB.DoubleAttr.RHS)` returns a double, while `constr.Get(GRB.CharAttr.Sense)` returns a char.

If you wish to retrieve attribute values for a set of variables or constraints, it is usually more efficient to use the array methods on the associated *GRBModel* object. Method *GRBModel.Get* includes signatures that allow you to query or modify attribute values for one-, two-, and three-dimensional arrays of variables or constraints.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

21.1.7 Additional Model Modification Information

Most modifications to an existing model are done through the attribute interface (e.g., changes to variable bounds, constraint right-hand sides, etc.). The main exceptions are modifications to the constraint matrix and to the objective function.

The constraint matrix can be modified in a few ways. The first is to call the *ChgCoeff* method on a *GRBModel* object to change individual matrix coefficients. This method can be used to modify the value of an existing non-zero, to set an existing non-zero to zero, or to create a new non-zero. The constraint matrix is also modified when you remove a variable or constraint from the model (through the *GRBModel.Remove* method). The non-zero values associated with the deleted constraint or variable are removed along with the constraint or variable itself.

The model objective function can also be modified in a few ways. The easiest is to build an expression that captures the objective function (a *GRBLinExpr* or *GRBQuadExpr* object), and then pass that expression to method *GRBModel.SetObjective*. If you wish to modify the objective, you can simply call *GRBModel.SetObjective* again with a new *GRBLinExpr* or *GRBQuadExpr* object.

For linear objective functions, an alternative to *GRBModel.SetObjective* is to use the *Obj* variable attribute to modify individual linear objective coefficients.

If your variables have piecewise-linear objectives, you can specify them using the *GRBModel.SetPWLObj* method. Call this method once for each relevant variable. The Gurobi simplex solver includes algorithmic support for convex piecewise-linear objective functions, so for continuous models you should see a substantial performance benefit from using this feature. To clear a previously specified piecewise-linear objective function, simply set the *Obj* attribute on the corresponding variable to 0.

Some examples are discussed in Modify a model.

21.1.8 Lazy Updates

One important item to note about model modification in the Gurobi optimizer is that it is performed in a *lazy* fashion, meaning that modifications don't affect the model immediately. Rather, they are queued and applied later. If your program simply creates a model and solves it, you will probably never notice this behavior. However, if you ask for information about the model before your modifications have been applied, the details of the lazy update approach may be relevant to you.

As we just noted, model modifications (bound changes, right-hand side changes, objective changes, etc.) are placed in a queue. These queued modifications can be applied to the model in three different ways. The first is by an explicit call to *GRBModel.Update*. The second is by a call to *GRBModel.Optimize*. The third is by a call to *GRBModel.Write* to write out the model. The first case gives you fine-grained control over when modifications are applied. The second and third make the assumption that you want all pending modifications to be applied before you optimize your model or write it to disk.

Why does the Gurobi interface behave in this manner? There are a few reasons. The first is that this approach makes it much easier to perform multiple modifications to a model, since the model remains unchanged between modifications. The second is that processing model modifications can be expensive, particularly in a Compute Server environment, where modifications require communication between machines. Thus, it is useful to have visibility into exactly when these modifications are applied. In general, if your program needs to make multiple modifications to the model, you should aim to make them in phases, where you make a set of modifications, then update, then make more modifications, then update again, etc. Updating after each individual modification can be extremely expensive.

If you forget to call update, your program won't crash. Your query will simply return the value of the requested data from the point of the last update. If the object you tried to query didn't exist, Gurobi will throw an exception with error code *NOT_IN_MODEL*.

The semantics of lazy updates have changed since earlier Gurobi versions. While the vast majority of programs are unaffected by this change, you can use the *UpdateMode* parameter to revert to the earlier behavior if you run into an issue.

21.1.9 Managing Parameters

The Gurobi Optimizer provides a set of parameters that allow you to control many of the details of the optimization process. Factors like feasibility and optimality tolerances, choices of algorithms, strategies for exploring the MIP search tree, etc., can be controlled by modifying Gurobi parameters before beginning the optimization. Parameters can be of type *int*, *double*, or *string*.

The simplest way to set parameters is through the `Model.Parameters` class and its associated .NET properties. To set the *MIPGap* parameter to 0.0 for model `m`, for example, you would do `m.Parameters.MIPGap = 0`.

Parameters can also be set on the Gurobi environment object, using *GRBEnv.Set*. Note that each model gets its own copy of the environment when it is created, so parameter changes to the original environment have no effect on existing models.

You can read a set of parameter settings from a file using *GRBEnv.ReadParams*, or write the set of changed parameters using *GRBEnv.WriteParams*.

Refer to the example params_cs.cs which is considered in Change parameters.

We also include an automated parameter tuning tool that explores many different sets of parameter changes in order to find a set that improves performance. You can call *GRBModel.Tune* to invoke the tuning tool on a model. Refer to the *parameter tuning tool* section for more information.

The full list of Gurobi parameters can be found in the *Parameters* section.

21.1.10 Memory Management

Users typically do not need to concern themselves with memory management in .NET, since it is handled automatically by the garbage collector. The Gurobi .NET interface utilizes the same garbage collection mechanism as other .NET programs, but there are a few specifics of our memory management that users should be aware of.

In general, Gurobi objects live in the same .NET heap as other .NET objects. When they are no longer referenced, they become candidates for garbage collection, and are returned to the pool of free space at the next invocation of the garbage collector. Two important exceptions are the *GRBEnv* and *GRBModel* objects. A *GRBModel* object has a small amount of memory associated with it in the .NET heap, but the majority of the space associated with a model lives in the heap of the Gurobi native code DLL. The .NET heap manager is unaware of the memory associated with the model in the native code library, so it does not consider this memory usage when deciding whether to invoke the garbage collector. When the garbage collector eventually collects the .NET *GRBModel* object, the memory associated with the model in the Gurobi native code library will be freed, but this collection may come later than you might want. Similar considerations apply to the *GRBEnv* object.

If you are writing a .NET program that makes use of multiple Gurobi models or environments, we recommend that you call *GRBModel.Dispose* when you are done using the associated *GRBModel* object, and *GRBEnv.Dispose* when you are done using the associated *GRBEnv* object and after you have called *GRBModel.Dispose* on all of the models created using that *GRBEnv* object.

21.1.11 Native Code

As noted earlier, the Gurobi .NET interface is a thin layer that sits on top of our native code library. Thus, an application that uses the Gurobi .NET library will load the Gurobi native library at runtime. In order for this happen, you need to make sure that two things are true. First, you need to make sure that the native code library is available in the search path of the target machine (`PATH` on Windows, `LD_LIBRARY_PATH` on Linux, or `DYLD_LIBRARY_PATH` on Mac). This environment variable is set up as part of the installation of the Gurobi Optimizer, but it may not be configured appropriately on a machine where the full Gurobi Optimizer has not been installed. Second, you need to be sure that the selected .NET Platform Target (as selected in Visual Studio) is compatible with the Gurobi native library that is available through your search path. In particular, you need to use the 64-bit Gurobi native library when you've selected

the x64 Platform Target. If you use the default Any CPU target, then your .NET application will look for the 64-bit Gurobi native library on a 64-bit machine.

21.1.12 Monitoring Progress - Logging and Callbacks

Progress of the optimization can be monitored through Gurobi logging. By default, Gurobi will send output to the screen. A few simple controls are available for modifying the default logging behavior. If you would like to direct output to a file as well as to the screen, specify the log file name in the *GRBEnv* constructor. You can modify the *LogFile* parameter if you wish to redirect the log to a different file after creating the environment object. The frequency of logging output can be controlled with the *DisplayInterval* parameter, and logging can be turned off entirely with the *OutputFlag* parameter. A detailed description of the Gurobi log file can be found in the *Logging* section.

More detailed progress monitoring can be done through the *GRBCallback* class. The *GRBModel.SetCallback* method allows you to receive a periodic callback from the Gurobi Optimizer. You do this by sub-classing the *GRBCallback* abstract class, and writing your own Callback() method on this class. You can call *GRBCallback.GetDoubleInfo*, *GRBCallback.GetIntInfo*, *GRBCallback.GetStringInfo*, or *GRBCallback.GetSolution* from within the callback to obtain additional information about the state of the optimization. Refer to the example callback_cs.cs which is discussed in Callbacks.

21.1.13 Modifying Solver Behavior - Callbacks

Callbacks can also be used to modify the behavior of the Gurobi optimizer. The simplest control callback is *GRBCallback.Abort*, which asks the optimizer to terminate at the earliest convenient point. Method *GRBCallback.SetSolution* allows you to inject a feasible solution (or partial solution) during the solution of a MIP model. Methods *GRBCallback.AddCut* and *GRBCallback.AddLazy* allow you to add *cutting planes* and *lazy constraints* during a MIP optimization, respectively (refer to the example tsp_cs.cs). Method *GRBCallback.StopOneMultiObj* allows you to interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process.

21.1.14 Batch Optimization

Gurobi Compute Server enables programs to offload optimization computations onto dedicated servers. The Gurobi Cluster Manager adds a number of additional capabilities on top of this. One important one, *batch optimization*, allows you to build an optimization model with your client program, submit it to a Compute Server cluster (through the Cluster Manager), and later check on the status of the model and retrieve its solution. You can use a *Batch object* to make it easier to work with batches. For details on batches, please refer to the *Batch Optimization* section.

21.1.15 Error Handling

All of the methods in the Gurobi .NET library can throw an exception of type *GRBException*. When an exception occurs, additional information on the error can be obtained by retrieving the error code (using property *GRBException.ErrorCode*), or by retrieving the exception message (using property GRBException.Message from the parent class). The list of possible error return codes can be found in the *Error Codes* table.

21.2 GRBEnv

GRBEnv

Gurobi environment object. Gurobi models are always associated with an environment. You must create an environment before you can create and populate a model. You will generally only need a single environment object in your program.

Objects of this class have unmanaged resources associated with them. The class implements the `IDisposable` interface.

The methods on environment objects are mainly used to manage Gurobi parameters (e.g., *Get*, *GetParamInfo*, *Set*).

While the .NET garbage collector will eventually collect an unused `GRBEnv` object, an environment will hold onto resources (Gurobi licenses, file descriptors, etc.) until that collection occurs. If your program creates multiple `GRBEnv` objects, we recommend that you call *GRBEnv.Dispose* when you are done using one (or use the .NET `using` statement).

GRBEnv **GRBEnv()**

Constructor for `GRBEnv` object that creates a Gurobi environment (with logging disabled). This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This method will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter).

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Returns
An environment object (with no associated log file).

GRBEnv **GRBEnv**(string logFileName)

Constructor for `GRBEnv` object that creates a Gurobi environment (with logging enabled). This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This method will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter).

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Parameters
logFileName – The desired log file name.

Returns
An environment object.

GRBEnv **GRBEnv**(bool empty)

Constructor for `GRBEnv` object. If `empty=true`, creates an empty Gurobi environment. Use *Start* to start the environment. If `empty=false`, the result is the same as providing no arguments to the constructor.

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying mul-

tiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Parameters

empty – Indicates whether the environment should be empty. You should use `empty=true` if you want to set parameters before actually starting the environment. This can be useful if you want to connect to a Compute Server, a Token Server, the Gurobi Instant Cloud, a Cluster Manager or use a WLS license. See the *Environment* Section for more details.

Returns

An environment object.

void **Dispose**()

Release the resources associated with a `GRBEnv` object. While the .NET garbage collector will eventually reclaim these resources, we recommend that you call the `Dispose` method when you are done using an environment if your program creates more than one.

The `Dispose` method on a `GRBEnv` should be called only after you have called `Dispose` on all of the models that were created within that environment. You should not attempt to use a `GRBEnv` object after calling `Dispose`.

string ErrorMsg

(Property) The error message for the most recent exception associated with this environment.

double **Get**(*GRB.DoubleParam* param)

Query the value of a double-valued parameter.

Parameters

param – The parameter being queried. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Returns

The current value of the requested parameter.

int **Get**(*GRB.IntParam* param)

Query the value of an int-valued parameter.

Parameters

param – The parameter being queried. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Returns

The current value of the requested parameter.

string **Get**(*GRB.StringParam* param)

Query the value of a string-valued parameter.

Parameters

param – The parameter being queried. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Returns

The current value of the requested parameter.

void **GetParamInfo**(*GRB.DoubleParam* param, double[] info)

Obtain detailed information about a double parameter.

Parameters

- **param** – The parameter of interest. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **info** – The returned information. The result will contain four entries: the current value of the parameter, the minimum allowed value, the maximum allowed value, and the default value.

void **GetParamInfo**(*GRB.IntParam* param, int[] info)

Obtain detailed information about an integer parameter.

Parameters

- **param** – The parameter of interest. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **info** – The returned information. The result will contain four entries: the current value of the parameter, the minimum allowed value, the maximum allowed value, and the default value.

void **GetParamInfo**(*GRB.StringParam* param, string[] info)

Obtain detailed information about a string parameter.

Parameters

- **param** – The parameter of interest. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **info** – The returned information. The result will contain two entries: the current value of the parameter and the default value.

void **Message**(string message)

Write a message to the console and the log file.

Parameters

message – Print a message to the console and to the log file. Note that this call has no effect unless the *OutputFlag* parameter is set.

void **ReadParams**(string paramfile)

Read new parameter settings from a file.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Parameters should be listed one per line, with the parameter name first and the desired value second. For example:

```
# Gurobi parameter file
Threads 1
MIPGap 0
```

Blank lines and lines that begin with the hash symbol are ignored.

Parameters

paramfile – Name of the file containing parameter settings.

void **Release**()

Release the license associated with this environment. You will no longer be able to call *Optimize* on models created with this environment after the license has been released.

void **ResetParams**()

Reset all parameters to their default values.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

void **Set**(*GRB.DoubleParam* param, double newvalue)

Set the value of a double-valued parameter.

Parameters

- **param** – The parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method *GRBModel.Set* to change a parameter on an existing model.

---

void **Set**(*GRB.IntParam* param, int newvalue)

Set the value of an int-valued parameter.

Parameters

- **param** – The parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method *GRBModel.Set* to change a parameter on an existing model.

---

void **Set**(*GRB.StringParam* param, string newvalue)

Set the value of a string-valued parameter.

Parameters

- **param** – The parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method *GRBModel.Set* to change a parameter on an existing model.

---

void **Set**(string param, string newvalue)

Set the value of any parameter using strings alone.

Parameters

- **param** – The name of the parameter being modified. Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.
- **newvalue** – The desired new value of the parameter.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use the appropriate version of the overloaded method *GRBModel.Set* to change a parameter on an existing model.

---

void **Start**()

Start an empty environment. If the environment has already been started, this method will do nothing. If the call fails, the environment will have the same state as it had before the call to this method.

This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This method will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter). After that, it will apply all parameter changes specified by the user prior to this call. Note that this might overwrite parameters set in the license file, or in the `gurobi.env` file, if present.

After all these changes are performed, the code will actually activate the environment, and make it ready to work with models.

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

void **WriteParams**(string paramfile)

Write all non-default parameter settings to a file.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Parameters

paramfile – Name of the file to which non-default parameter settings should be written. The previous contents are overwritten.

21.3 GRBModel

GRBModel

Gurobi model object. Commonly used methods include *AddVar* (adds a new decision variable to the model), *AddConstr* (adds a new constraint to the model), *Optimize* (optimizes the current model), and *Get* (retrieves the value of an attribute).

Objects of this class have unmanaged resources associated with them. The class implements the `IDisposable` interface.

While the .NET garbage collector will eventually collect an unused `GRBModel` object, the vast majority of the memory associated with a model is stored outside of the .NET heap. As a result, the garbage collector can't see this memory usage, and thus it can't take this quantity into account when deciding whether collection is

necessary. We recommend that you call *GRBModel.Dispose* when you are done using a model (or use the .NET `using` statement).

GRBModel **GRBModel**(*GRBEnv* env)

Constructor for `GRBModel` that creates an empty model. You can then call *AddVar* and *AddConstr* to populate the model with variables and constraints.

Parameters
env – Environment for new model.

Returns
New model object. Model initially contains no variables or constraints.

GRBModel **GRBModel**(*GRBEnv* env, string filename)

Constructor for `GRBModel`. that reads a model from a file. Note that the type of the file is encoded in the file name suffix. Valid suffixes are `.mps`, `.rew`, `.lp`, `.rlp`, `.dua`, `.dlp`, `.ilp`, or `.opb`. The files can be compressed, so additional suffixes of `.zip`, `.gz`, `.bz2`, or `.7z` are accepted.

Parameters

- **env** – Environment for new model.
- **modelname** – Name of the file containing the model.

Returns
New model object.

GRBModel **GRBModel**(*GRBModel* model)

Constructor for `GRBModel` that creates a copy of an existing model. Note that due to the lazy update approach in Gurobi, you have to call *Update* before copying it.

Parameters
model – Model to copy.

Returns
New model object. Model is a clone of the original.

GRBModel **GRBModel**(*GRBModel* model, *GRBEnv* targetenv)

Copy an existing model to a different environment. Multiple threads can not work simultaneously within the same environment. Copies of models must therefore reside in different environments for multiple threads to operate on them simultaneously.

Note that this method itself is not thread safe, so you should either call it from the main thread or protect access to it with a lock.

Note that pending updates will not be applied to the model, so you should call *update* before copying if you would like those to be included in the copy.

For Compute Server users, note that you can copy a model from a client to a Compute Server environment, but it is not possible to copy models from a Compute Server environment to another (client or Compute Server) environment.

Parameters

- **model** – Model to copy.
- **targetenv** – Environment to copy model into.

Returns
New model object. Model is a clone of the original.

GRBConstr **AddConstr**(*GRBLinExpr* lhsExpr, char sense, *GRBLinExpr* rhsExpr, string name)

Add a single linear constraint to a model.

Parameters

- **lhsExpr** – Left-hand side expression for new linear constraint.
- **sense** – Sense for new linear constraint (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhsExpr** – Right-hand side expression for new linear constraint.
- **name** – Name for new constraint.

Returns

New constraint object.

GRBConstr **AddConstr**(*GRBTempConstr* tempConstr, string name)

Add a single linear constraint to a model.

Parameters

- **tempConstr** – Temporary constraint object, created by an overloaded comparison operator. See *GRBTempConstr* for more information.
- **name** – Name for new constraint.

Returns

New constraint object.

GRBConstr[] **AddConstrs**(int count)

Add `count` new linear constraints to a model. The new constraints are all of the form `0 <= 0`.

We recommend that you build your model one constraint at a time (using *AddConstr*), since it introduces no significant overhead and we find that it produces simpler code. Feel free to use these methods if you disagree, though.

Parameters

count – Number of constraints to add.

Returns

Array of new constraint objects.

GRBConstr[] **AddConstrs**(*GRBLinExpr*[] lhsExprs, char[] senses, double[] rhsVals, string[] names)

Add new linear constraints to a model. The number of added constraints is determined by the length of the input arrays (which must be consistent across all arguments).

We recommend that you build your model one constraint at a time (using *AddConstr*), since it introduces no significant overhead and we find that it produces simpler code. Feel free to use these methods if you disagree, though.

Parameters

- **lhsExprs** – Left-hand side expressions for the new linear constraints.
- **senses** – Senses for new linear constraints (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhsVals** – Right-hand side values for the new linear constraints.
- **names** – Names for new constraints.

Returns

Array of new constraint objects.

GRBConstr[] **AddConstrs**(*GRBLinExpr*[] lhsExprs, char[] senses, *GRBLinExpr*[] rhsExprs, int start, int len, string[] names)

Add new linear constraints to a model. This signature allows you to use arrays to hold the various constraint attributes (left-hand side, sense, etc.), without forcing you to add one constraint for each entry in the array. The `start` and `len` arguments allow you to specify which constraints to add.

We recommend that you build your model one constraint at a time (using *AddConstr*), since it introduces no significant overhead and we find that it produces simpler code. Feel free to use these methods if you disagree, though.

Parameters

- **lhsExprs** – Left-hand side expressions for the new linear constraints.
- **senses** – Senses for new linear constraints (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhs** – Right-hand side expressions for the new linear constraints.
- **start** – The first constraint in the list to add.
- **len** – The number of variables to add.
- **names** – Names for new constraints.

Returns

Array of new constraint objects.

GRBGenConstr **AddGenConstrMax**(*GRBVar* resvar, *GRBVar*[] vars, double constant, string name)

Add a new *general constraint* of type `GRB.GENCONSTR_MAX` to a model.

A MAX constraint $r = \max\{x_1, \ldots, x_n, c\}$ states that the resultant variable r should be equal to the maximum of the operand variables $x_1, \ldots, x_n$ and the constant c.

Parameters

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint.
- **constant** – The additional constant operand of the new constraint.
- **name** – Name for the new general constraint.

Returns

New general constraint.

GRBGenConstr **AddGenConstrMin**(*GRBVar* resvar, *GRBVar*[] vars, double constant, string name)

Add a new *general constraint* of type `GRB.GENCONSTR_MIN` to a model.

A MIN constraint $r = \min\{x_1, \ldots, x_n, c\}$ states that the resultant variable r should be equal to the minimum of the operand variables $x_1, \ldots, x_n$ and the constant c.

Parameters

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint.
- **constant** – The additional constant operand of the new constraint.
- **name** – Name for the new general constraint.

Returns

New general constraint.

GRBGenConstr **AddGenConstrAbs**(*GRBVar* resvar, *GRBVar* argvar, string name)

Add a new *general constraint* of type `GRB.GENCONSTR_ABS` to a model.

An ABS constraint $r = \text{abs}\{x\}$ states that the resultant variable r should be equal to the absolute value of the argument variable x.

Parameters

- **resvar** – The resultant variable of the new constraint.
- **argvar** – The argument variable of the new constraint.
- **name** – Name for the new general constraint.

Returns

New general constraint.

GRBGenConstr **AddGenConstrAnd**(*GRBVar* resvar, *GRBVar*[] vars, string name)

Add a new *general constraint* of type `GRB.GENCONSTR_AND` to a model.

An AND constraint $r = \text{and}\{x_1, \ldots, x_n\}$ states that the binary resultant variable r should be 1 if and only if all of the operand variables $x_1, \ldots, x_n$ are equal to 1. If any of the operand variables is 0, then the resultant should be 0 as well.

Note that all variables participating in such a constraint will be forced to be binary, independent of how they were created.

Parameters

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint.
- **name** – Name for the new general constraint.

Returns

New general constraint.

GRBGenConstr **AddGenConstrOr**(*GRBVar* resvar, *GRBVar*[] vars, string name)

Add a new *general constraint* of type `GRB.GENCONSTR_OR` to a model.

An OR constraint $r = \text{or}\{x_1, \ldots, x_n\}$ states that the binary resultant variable r should be 1 if and only if any of the operand variables $x_1, \ldots, x_n$ is equal to 1. If all operand variables are 0, then the resultant should be 0 as well.

Note that all variables participating in such a constraint will be forced to be binary, independent of how they were created.

Parameters

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint.
- **name** – Name for the new general constraint.

Returns

New general constraint.

GRBGenConstr **AddGenConstrNorm**(*GRBVar* resvar, *GRBVar*[] vars, double which, string name)

Add a new *general constraint* of type `GRB.GENCONSTR_NORM` to a model.

A NORM constraint $r = \text{norm}\{x_1, \ldots, x_n\}$ states that the resultant variable r should be equal to the vector norm of the argument vector $x_1, \ldots, x_n$.

Parameters

- **resvar** – The resultant variable of the new constraint.
- **vars** – Array of variables that are the operands of the new constraint. Note that this array may not contain duplicates.
- **which** – Which norm to use. Options are 0, 1, 2, and GRB.INFINITY.
- **name** – Name for the new general constraint.

Returns

New general constraint.

GRBGenConstr **AddGenConstrIndicator**(*GRBVar* binvar, int binval, *GRBLinExpr* expr, char sense, double rhs, string name)

Add a new *general constraint* of type `GRB.GENCONSTR_INDICATOR` to a model.

An INDICATOR constraint $z = f \rightarrow a^T x \leq b$ states that if the binary indicator variable z is equal to f, where $f \in \{0, 1\}$, then the linear constraint $a^T x \leq b$ should hold. On the other hand, if $z = 1 - f$, the linear constraint may be violated. The sense of the linear constraint can also be specified to be $=$ or $\geq$.

Note that the indicator variable z of a constraint will be forced to be binary, independent of how it was created.

Parameters

- **binvar** – The binary indicator variable.
- **binval** – The value for the binary indicator variable that would force the linear constraint to be satisfied (0 or 1).
- **expr** – Left-hand side expression for the linear constraint triggered by the indicator.
- **sense** – Sense for the linear constraint. Options are `GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`.
- **rhs** – Right-hand side value for the linear constraint.
- **name** – Name for the new general constraint.

Returns

New general constraint.

GRBGenConstr **AddGenConstrIndicator**(*GRBVar* binvar, int binval, *GRBTempConstr* constr, string name)

Add a new *general constraint* of type `GRB.GENCONSTR_INDICATOR` to a model.

An INDICATOR constraint $z = f \rightarrow a^T x \leq b$ states that if the binary indicator variable z is equal to f, where $f \in \{0, 1\}$, then the linear constraint $a^T x \leq b$ should hold. On the other hand, if $z = 1 - f$, the linear constraint may be violated. The sense of the linear constraint can also be specified to be $=$ or $\geq$.

Note that the indicator variable z of a constraint will be forced to be binary, independent of how it was created.

Parameters

- **binvar** – The binary indicator variable.
- **binval** – The value for the binary indicator variable that would force the linear constraint to be satisfied (0 or 1).
- **constr** – Temporary constraint object defining the linear constraint that is triggered by the indicator. The temporary constraint object is created using an overloaded comparison operator. See *GRBTempConstr* for more information.

- **name** – Name for the new general constraint.

Returns
New general constraint.

GRBGenConstr **AddGenConstrPWL**(*GRBVar* xvar, *GRBVar* yvar, double[] xpts, double[] ypts, string name)

Add a new *general constraint* of type GRB.GENCONSTR_PWL to a model.

A piecewise-linear (PWL) constraint states that the relationship $y = f(x)$ must hold between variables x and y, where f is a piecewise-linear function. The breakpoints for f are provided as arguments. Refer to the description of *piecewise-linear objectives* for details of how piecewise-linear functions are defined.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **xpts** – The x values for the points that define the piecewise-linear function. Must be in non-decreasing order.
- **ypts** – The y values for the points that define the piecewise-linear function.
- **name** – Name for the new general constraint.

Returns
New general constraint.

GRBGenConstr **AddGenConstrPoly**(*GRBVar* xvar, *GRBVar* yvar, double[] p, string name, string options)

A polynomial function constraint states that the relationship $y = p_0 x^d + p_1 x^{d-1} + ... + p_{d-1} x + p_d$ should hold between variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **p** – The coefficients for the polynomial function (starting with the coefficient for the highest power).
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns
New general constraint.

GRBGenConstr **AddGenConstrExp**(*GRBVar* xvar, *GRBVar* yvar, string name, string options)

Add a new *general constraint* of type GRB.GENCONSTR_EXP to a model.

A natural exponential function constraint states that the relationship $y = \exp(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **AddGenConstrExpA**(*GRBVar* xvar, *GRBVar* yvar, double a, string name, string options)

Add a new *general constraint* of type `GRB.GENCONSTR_EXPA` to a model.

An exponential function constraint states that the relationship $y = a^x$ should hold for variables x and y, where $a > 0$ is the (constant) base.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **a** – The base of the function, $a > 0$.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **AddGenConstrLog**(*GRBVar* xvar, *GRBVar* yvar, string name, string options)

Add a new *general constraint* of type `GRB.GENCONSTR_LOG` to a model.

A natural logarithmic function constraint states that the relationship $y = log(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **AddGenConstrLogA**(*GRBVar* xvar, *GRBVar* yvar, double a, string name, string options)

Add a new *general constraint* of type `GRB.GENCONSTR_LOGA` to a model.

A logarithmic function constraint states that the relationship $y = log_a(x)$ should hold for variables x and y, where $a > 0$ is the (constant) base.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **a** – The base of the function, $a > 0$.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

GRBGenConstr **AddGenConstrLogistic**(*GRBVar* xvar, *GRBVar* yvar, string name, string options)

Add a new *general constraint* of type `GRB.GENCONSTR_LOGISTIC` to a model.

A logistic function constraint states that the relationship $y = \frac{1}{1+e^{-x}}$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.

- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns
New general constraint.

GRBGenConstr **AddGenConstrPow**(*GRBVar* xvar, *GRBVar* yvar, double a, string name, string options)

Add a new *general constraint* of type GRB.GENCONSTR_POW to a model.

A power function constraint states that the relationship $y = x^a$ should hold for variables x and y, where a is the (constant) exponent.

If the exponent a is negative, the lower bound on x must be strictly positive. If the exponent isn't an integer, the lower bound on x must be non-negative.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **a** – The exponent of the function.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns
New general constraint.

GRBGenConstr **AddGenConstrSin**(*GRBVar* xvar, *GRBVar* yvar, string name, string options)

Add a new *general constraint* of type GRB.GENCONSTR_SIN to a model.

A sine function constraint states that the relationship $y = sin(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns
New general constraint.

GRBGenConstr **AddGenConstrCos**(*GRBVar* xvar, *GRBVar* yvar, string name, string options)

Add a new *general constraint* of type `GRB.GENCONSTR_COS` to a model.

A cosine function constraint states that the relationship $y = cos(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns
New general constraint.

GRBGenConstr **AddGenConstrTan**(*GRBVar* xvar, *GRBVar* yvar, string name, string options)

Add a new *general constraint* of type `GRB.GENCONSTR_TAN` to a model.

A tangent function constraint states that the relationship $y = tan(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – The x variable.
- **yvar** – The y variable.
- **name** – Name for the new general constraint.
- **options** – A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns
New general constraint.

GRBQConstr **AddQConstr**(*GRBQuadExpr* lhsExpr, char sense, *GRBQuadExpr* rhsExpr, string name)

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Parameters

- **lhsExpr** – Left-hand side expression for new quadratic constraint.
- **sense** – Sense for new quadratic constraint (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhsExpr** – Right-hand side expression for new quadratic constraint.
- **name** – Name for new constraint.

Returns
New quadratic constraint object.

GRBQConstr **AddQConstr**(*GRBTempConstr* tempConstr, string name)

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Parameters

- **tempConstr** – Temporary constraint object, created by an overloaded comparison operator. See *GRBTempConstr* for more information.
- **name** – Name for new constraint.

Returns
New quadratic constraint object.

GRBConstr **AddRange**(*GRBLinExpr* expr, double lower, double upper, string name)

Add a single range constraint to a model. A range constraint states that the value of the input expression must be between the specified `lower` and `upper` bounds in any solution.

Note that range constraints are stored internally as equality constraints. We add an extra variable to the model to capture the range information. Thus, the *Sense* attribute on a range constraint will always be `GRB.EQUAL`. In particular introducing a range constraint

$$L \leq a^T x \leq U$$

is equivalent to adding a slack variable s and the following constraints

$$\begin{aligned} a^T x - s &= L \\ 0 \leq s &\leq U - L. \end{aligned}$$

Parameters

- **expr** – Linear expression for new range constraint.
- **lower** – Lower bound for linear expression.
- **upper** – Upper bound for linear expression.
- **name** – Name for new constraint.

Returns
New constraint object.

GRBConstr[] **AddRanges**(*GRBLinExpr*[] exprs, double[] lower, double[] upper, string[] names)

Add new range constraints to a model. A range constraint states that the value of the input expression must be between the specified `lower` and `upper` bounds in any solution.

Parameters

- **exprs** – Linear expressions for the new range constraints.
- **lower** – Lower bounds for linear expressions.
- **upper** – Upper bounds for linear expressions.
- **name** – Names for new range constraints.
- **count** – Number of range constraints to add.

Returns
Array of new constraint objects.

GRBSOS **AddSOS**(*GRBVar*[] vars, double[] weights, int type)

Add an SOS constraint to the model. Please refer to *this section* for details on SOS constraints.

Parameters

- **vars** – Array of variables that participate in the SOS constraint.
- **weights** – Weights for the variables in the SOS constraint.
- **type** – SOS type (can be `GRB.SOS_TYPE1` or `GRB.SOS_TYPE2`).

Returns
New SOS constraint.

GRBVar **AddVar**(double lb, double ub, double obj, char type, string name)

Add a single decision variable to a model; non-zero entries will be added later.

Parameters

- **lb** – Lower bound for new variable.
- **ub** – Upper bound for new variable.
- **obj** – Objective coefficient for new variable.
- **type** – Variable type for new variable (`GRB.CONTINUOUS`, `GRB.BINARY`, `GRB.INTEGER`, `GRB.SEMICONT`, or `GRB.SEMIINT`).
- **name** – Name for new variable.

Returns
New variable object.

GRBVar **AddVar**(double lb, double ub, double obj, char type, *GRBConstr*[] constrs, double[] coeffs, string name)

Add a single decision variable and the associated non-zero coefficients to a model.

Parameters

- **lb** – Lower bound for new variable.
- **ub** – Upper bound for new variable.
- **obj** – Objective coefficient for new variable.

- **type** – Variable type for new variable (GRB.CONTINUOUS, GRB.BINARY, GRB.INTEGER, GRB.SEMICONT, or GRB.SEMIINT).
- **constrs** – Array of constraints in which the variable participates.
- **coeffs** – Array of coefficients for each constraint in which the variable participates. The lengths of the constrs and coeffs arrays must be identical.
- **name** – Name for new variable.

Returns
New variable object.

GRBVar **AddVar**(double lb, double ub, double obj, char type, *GRBColumn* col, string name)

Add a variable to a model. This signature allows you to specify the set of constraints to which the new variable belongs using a *GRBColumn* object.

Parameters

- **lb** – Lower bound for new variable.
- **ub** – Upper bound for new variable.
- **obj** – Objective coefficient for new variable.
- **type** – Variable type for new variable (GRB.CONTINUOUS, GRB.BINARY, GRB.INTEGER, GRB.SEMICONT, or GRB.SEMIINT).
- **col** – GRBColumn object for specifying a set of constraints to which new variable belongs.
- **name** – Name for new variable.

Returns
New variable object.

GRBVar[] **AddVars**(int count, char type)

Add count new decision variables to a model. All associated attributes take their default values, except the variable type, which is specified as an argument.

Parameters

- **count** – Number of variables to add.
- **type** – Variable type for new variables (GRB.CONTINUOUS, GRB.BINARY, GRB.INTEGER, GRB.SEMICONT, or GRB.SEMIINT).

Returns
Array of new variable objects.

GRBVar[] **AddVars**(double[] lb, double[] ub, double[] obj, char[] type, string[] names)

Add new decision variables to a model. The number of added variables is determined by the length of the input arrays (which must be consistent across all arguments).

Parameters

- **lb** – Lower bounds for new variables. Can be null, in which case the variables get lower bounds of 0.0.
- **ub** – Upper bounds for new variables. Can be null, in which case the variables get infinite upper bounds.
- **obj** – Objective coefficients for new variables. Can be null, in which case the variables get objective coefficients of 0.0.

- **type** – Variable types for new variables (GRB.CONTINUOUS, GRB.BINARY, GRB.INTEGER, GRB.SEMICONT, or GRB.SEMIINT). Can be null, in which case the variables are assumed to be continuous.
- **names** – Names for new variables. Can be null, in which case all variables are given default names.

Returns
Array of new variable objects.

GRBVar[] **AddVars**(double[] lb, double[] ub, double[] obj, char[] type, string[] names, int start, int len)

Add new decision variables to a model. This signature allows you to use arrays to hold the various variable attributes (lower bound, upper bound, etc.), without forcing you to add a variable for each entry in the array. The start and len arguments allow you to specify which variables to add.

Parameters

- **lb** – Lower bounds for new variables. Can be null, in which case the variables get lower bounds of 0.0.
- **ub** – Upper bounds for new variables. Can be null, in which case the variables get infinite upper bounds.
- **obj** – Objective coefficients for new variables. Can be null, in which case the variables get objective coefficients of 0.0.
- **type** – Variable types for new variables (GRB.CONTINUOUS, GRB.BINARY, GRB.INTEGER, GRB.SEMICONT, or GRB.SEMIINT). Can be null, in which case the variables are assumed to be continuous.
- **names** – Names for new variables. Can be null, in which case all variables are given default names.
- **start** – The first variable in the list to add.
- **len** – The number of variables to add.

Returns
Array of new variable objects.

GRBVar[] **AddVars**(double[] lb, double[] ub, double[] obj, char[] type, string[] names, *GRBColumn*[] col)

Add new decision variables to a model. This signature allows you to specify the list of constraints to which each new variable belongs using an array of *GRBColumn* objects.

Parameters

- **lb** – Lower bounds for new variables. Can be null, in which case the variables get lower bounds of 0.0.
- **ub** – Upper bounds for new variables. Can be null, in which case the variables get infinite upper bounds.
- **obj** – Objective coefficients for new variables. Can be null, in which case the variables get objective coefficients of 0.0.
- **type** – Variable types for new variables (GRB.CONTINUOUS, GRB.BINARY, GRB.INTEGER, GRB.SEMICONT, or GRB.SEMIINT). Can be null, in which case the variables are assumed to be continuous.
- **names** – Names for new variables. Can be null, in which case all variables are given default names.

- **cols** – GRBColumn objects for specifying a set of constraints to which each new column belongs.

Returns
Array of new variable objects.

void **ChgCoeff**(*GRBConstr* constr, *GRBVar* var, double newvalue)

Change one coefficient in the model. The desired change is captured using a *GRBVar* object, a *GRBConstr* object, and a desired coefficient for the specified variable in the specified constraint. If you make multiple changes to the same coefficient, the last one will be applied.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.Update*), optimize the model (using *GRBModel.Optimize*), or write the model to disk (using *GRBModel.Write*).

Parameters

- **constr** – Constraint for coefficient to be changed.
- **var** – Variable for coefficient to be changed.
- **newvalue** – Desired new value for coefficient.

void **ChgCoeffs**(*GRBConstr*[] constrs, *GRBVar*[] vars, double[] vals)

Change a list of coefficients in the model. Each desired change is captured using a `GRBVar` object, a `GRBConstr` object, and a desired coefficient for the specified variable in the specified constraint. The entries in the input arrays each correspond to a single desired coefficient change. The lengths of the input arrays must all be the same. If you make multiple changes to the same coefficient, the last one will be applied.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.Update*), optimize the model (using *GRBModel.Optimize*), or write the model to disk (using *GRBModel.Write*).

Parameters

- **constrs** – Constraints for coefficients to be changed.
- **vars** – Variables for coefficients to be changed.
- **vals** – Desired new values for coefficients.

void **ComputeIIS**()

Compute an Irreducible Inconsistent Subsystem (IIS).

An IIS is a subset of the constraints and variable bounds with the following properties:

- It is still infeasible, and
- If a single constraint or bound is removed, the subsystem becomes feasible.

Note that an infeasible model may have multiple IISs. The one returned by Gurobi is not necessarily the smallest one; there may exist others with fewer constraints or bounds.

IIS results are returned in a number of attributes: *IISConstr*, *IISLB*, *IISUB*, *IISSOS*, *IISQConstr*, and *IISGenConstr*. Each indicates whether the corresponding model element is a member of the computed IIS.

Note that for models with general function constraints, piecewise-linear approximation of the constraints may cause unreliable IIS results.

The *IIS log* provides information about the progress of the algorithm, including a guess at the eventual IIS size.

Termination parameters such as *TimeLimit*, *WorkLimit*, *MemLimit*, and *SoftMemLimit* are considered when computing an IIS. If an IIS computation is interrupted before completion or stops due to a termination parameter, Gurobi will return the smallest infeasible subsystem found to that point. The model attribute *IISMinimal* can be used to check whether the computed IIS is minimal.

The *IISConstrForce*, *IISLBForce*, *IISUBForce*, *IISSOSForce*, *IISQConstrForce*, and *IISGenConstrForce* attributes allow you mark model elements to either include or exclude from the computed IIS. Setting the attribute to 1 forces the corresponding element into the IIS, setting it to 0 forces it out of the IIS, and setting it to -1 allows the algorithm to decide.

To give an example of when these attributes might be useful, consider the case where an initial model is known to be feasible, but it becomes infeasible after adding constraints or tightening bounds. If you are only interested in knowing which of the changes caused the infeasibility, you can force the unmodified bounds and constraints into the IIS. That allows the IIS algorithm to focus exclusively on the new constraints, which will often be substantially faster.

Note that setting any of the `Force` attributes to 0 may make the resulting subsystem feasible, which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

This method populates the *IISConstr*, *IISQConstr*, and *IISGenConstr* constraint attributes, the *IISSOS*, SOS attribute, and the *IISLB* and *IISUB* variable attributes. You can also obtain information about the results of the IIS computation by writing a `.ilp` format file (see *GRBModel.Write*). This file contains only the IIS from the original model.

Use the *IISMethod* parameter to adjust the behavior of the IIS algorithm.

Note that this method can be used to compute IISs for both continuous and MIP models.

void **DiscardConcurrentEnvs**()

Discard concurrent environments for a model.

The concurrent environments created by *GetConcurrentEnv* will be used by every subsequent call to the concurrent optimizer until the concurrent environments are discarded.

void **DiscardMultiobjEnvs**()

Discard all multi-objective environments associated with the model, thus restoring multi objective optimization to its default behavior.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Use *GetMultiobjEnv* to create a multi-objective environment.

void **Dispose**()

Release the resources associated with a `GRBModel` object. While the .NET garbage collector will eventually reclaim these resources, we recommend that you call the `Dispose` method when you are done using a model.

You should not attempt to use a `GRBModel` object after calling `Dispose` on it.

double **FeasRelax**(int relaxobjtype, boolean minrelax, *GRBVar*[] vars, double[] lbpen, double[] ubpen, *GRBConstr*[] constrs, double[] rhspen)

Modifies the `GRBModel` object to create a feasibility relaxation. Note that you need to call *Optimize* on the result to compute the actual relaxed solution.

The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. This method provides a number of options for specifying the relaxation.

If you specify `relaxobjtype=0`, the objective of the feasibility relaxation is to minimize the sum of the weighted magnitudes of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost per unit violation in the lower bounds, upper bounds, and linear constraints, respectively.

If you specify `relaxobjtype=1`, the objective of the feasibility relaxation is to minimize the weighted sum of the squares of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the coefficients on the squares of the lower bound, upper bound, and linear constraint violations, respectively.

If you specify `relaxobjtype=2`, the objective of the feasibility relaxation is to minimize the weighted count of bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost of violating a lower bound, upper bound, and linear constraint, respectively.

To give an example, if a constraint with `rhspen` value `p` is violated by 2.0, it would contribute `2*p` to the feasibility relaxation objective for `relaxobjtype=0`, it would contribute `2*2*p` for `relaxobjtype=1`, and it would contribute `p` for `relaxobjtype=2`.

The `minrelax` argument is a boolean that controls the type of feasibility relaxation that is created. If `minrelax=false`, optimizing the returned model gives a solution that minimizes the cost of the violation. If `minrelax=true`, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that `feasRelax` must solve an optimization problem to find the minimum possible relaxation when `minrelax=true`, which can be quite expensive.

There are two signatures for this method. The more complex one takes a list of variables and constraints, as well as penalties associated with relaxing the corresponding lower bounds, upper bounds, and constraints. If a variable or constraint is not included in one of these lists, the associated bounds or constraints may not be violated. The simpler signature takes a pair of boolean arguments, `vrelax` and `crelax`, that indicate whether variable bounds and/or constraints can be violated. If `vrelax`/`crelax` is `true`, then every bound/constraint is allowed to be violated, respectively, and the associated cost is 1.0.

For an example of how this routine transforms a model, and more details about the variables and constraints created, please see *this section*.

Note that this is a destructive method: it modifies the model on which it is invoked. If you don't want to modify your original model, use the *GRBModel constructor* to create a copy before invoking this method.

Create a feasibility relaxation model.

Parameters

- **relaxobjtype** – The cost function used when finding the minimum cost relaxation.
- **minrelax** – The type of feasibility relaxation to perform.
- **vars** – Variables whose bounds are allowed to be violated.
- **lbpen** – Penalty for violating a variable lower bound. One entry for each variable in argument `vars`.
- **ubpen** – Penalty for violating a variable upper bound. One entry for each variable in argument `vars`.
- **constrs** – Linear constraints that are allowed to be violated.
- **rhspen** – Penalty for violating a linear constraint. One entry for each constraint in argument `constrs`.

Returns

Zero if `minrelax` is false. If `minrelax` is true, the return value is the objective value for the

relaxation performed. If the value is less than 0, it indicates that the method failed to create the feasibility relaxation.

double **FeasRelax**(int relaxobjtype, boolean minrelax, boolean vrelax, boolean crelax)

Modifies the GRBModel object to create a feasibility relaxation. Note that you need to call *Optimize* on the result to compute the actual relaxed solution.

The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. This method provides a number of options for specifying the relaxation.

If you specify relaxobjtype=0, the objective of the feasibility relaxation is to minimize the sum of the weighted magnitudes of the bound and constraint violations. The lbpen, ubpen, and rhspen arguments specify the cost per unit violation in the lower bounds, upper bounds, and linear constraints, respectively.

If you specify relaxobjtype=1, the objective of the feasibility relaxation is to minimize the weighted sum of the squares of the bound and constraint violations. The lbpen, ubpen, and rhspen arguments specify the coefficients on the squares of the lower bound, upper bound, and linear constraint violations, respectively.

If you specify relaxobjtype=2, the objective of the feasibility relaxation is to minimize the weighted count of bound and constraint violations. The lbpen, ubpen, and rhspen arguments specify the cost of violating a lower bound, upper bound, and linear constraint, respectively.

To give an example, if a constraint with rhspen value p is violated by 2.0, it would contribute 2*p to the feasibility relaxation objective for relaxobjtype=0, it would contribute 2*2*p for relaxobjtype=1, and it would contribute p for relaxobjtype=2.

The minrelax argument is a boolean that controls the type of feasibility relaxation that is created. If minrelax=false, optimizing the returned model gives a solution that minimizes the cost of the violation. If minrelax=true, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that feasRelax must solve an optimization problem to find the minimum possible relaxation when minrelax=true, which can be quite expensive.

There are two signatures for this method. The more complex one takes a list of variables and constraints, as well as penalties associated with relaxing the corresponding lower bounds, upper bounds, and constraints. If a variable or constraint is not included in one of these lists, the associated bounds or constraints may not be violated. The simpler signature takes a pair of boolean arguments, vrelax and crelax, that indicate whether variable bounds and/or constraints can be violated. If vrelax/crelax is true, then every bound/constraint is allowed to be violated, respectively, and the associated cost is 1.0.

For an example of how this routine transforms a model, and more details about the variables and constraints created, please see *this section*.

Note that this is a destructive method: it modifies the model on which it is invoked. If you don't want to modify your original model, use the *GRBModel constructor* to create a copy before invoking this method.

Simplified method for creating a feasibility relaxation model.

Parameters

- **relaxobjtype** – The cost function used when finding the minimum cost relaxation.
- **minrelax** – The type of feasibility relaxation to perform.
- **vrelax** – Indicates whether variable bounds can be relaxed (with a cost of 1.0 for any violations.
- **crelax** – Indicates whether linear constraints can be relaxed (with a cost of 1.0 for any violations.

Returns
Zero if `minrelax` is false. If `minrelax` is true, the return value is the objective value for the relaxation performed. If the value is less than 0, it indicates that the method failed to create the feasibility relaxation.

GRBModel **FixedModel()**

Create the fixed model associated with a MIP model. The MIP model must have a solution loaded (e.g., after a call to the *Optimize* method). In the fixed model, each integer variable is fixed to the value that variable takes in the MIP solution. In addition, continuous variables may be fixed to satisfy SOS or general constraints. The result is a model without any integrality constraints, SOS constraints, or general constraints.

Note that, while the fixed problem is always a continuous model, it may contain a non-convex quadratic objective or non-convex quadratic constraints. As a result, it may still be solved using the MIP algorithm.

Returns
Fixed model associated with calling object.

double **Get**(*GRB.DoubleParam* param)

Query the value of a double-valued parameter.

Parameters
param – The parameter being queried.

Returns
The current value of the requested parameter.

int **Get**(*GRB.IntParam* param)

Query the value of an int-valued parameter.

Parameters
param – The parameter being queried.

Returns
The current value of the requested parameter.

string **Get**(*GRB.StringParam* param)

Query the value of a string-valued parameter.

Parameters
param – The parameter being queried.

Returns
The current value of the requested parameter.

char[] **Get**(*GRB.CharAttr* attr, *GRBVar*[] vars)

Query a char-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – The variables whose attribute values are being queried.

Returns
The current values of the requested attribute for each input variable.

char[] **Get**(*GRB.CharAttr* attr, *GRBVar*[] vars, int start, int len)

Query a char-valued variable attribute for a sub-array of variables.

Parameters

- **attr** – The attribute being queried.

- **vars** – A one-dimensional array of variables whose attribute values are being queried.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

Returns
The current values of the requested attribute for each input variable.

char[,] **Get**(*GRB.CharAttr* attr, *GRBVar*[,] vars)

Query a char-valued variable attribute for a two-dimensional array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A two-dimensional array of variables whose attribute values are being queried.

Returns
The current values of the requested attribute for each input variable.

char[,,] **Get**(*GRB.CharAttr* attr, *GRBVar*[,,] vars)

Query a char-valued variable attribute for a three-dimensional array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A three-dimensional array of variables whose attribute values are being queried.

Returns
The current values of the requested attribute for each input variable.

char[] **Get**(*GRB.CharAttr* attr, *GRBConstr*[] constrs)

Query a char-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – The constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input constraint.

char[] **Get**(*GRB.CharAttr* attr, *GRBConstr*[] constrs, int start, int len)

Query a char-valued constraint attribute for a sub-array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A one-dimensional array of constraints whose attribute values are being queried.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

Returns
The current values of the requested attribute for each input constraint.

char[,] **Get**(*GRB.CharAttr* attr, *GRBConstr*[,] constrs)

Query a char-valued constraint attribute for a two-dimensional array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A two-dimensional array of constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input constraint.

char[,,] **Get**(*GRB.CharAttr* attr, *GRBConstr*[,,] constrs)

Query a char-valued constraint attribute for a three-dimensional array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A three-dimensional array of constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input constraint.

char[] **Get**(*GRB.CharAttr* attr, *GRBQConstr*[] qconstrs)

Query a char-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – The quadratic constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input quadratic constraint.

char[] **Get**(*GRB.CharAttr* attr, *GRBQConstr*[] qconstrs, int start, int len)

Query a char-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being queried.
- **start** – The index of the first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

Returns
The current values of the requested attribute for each input quadratic constraint.

char[,] **Get**(*GRB.CharAttr* attr, *GRBQConstr*[,] qconstrs)

Query a char-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input quadratic constraint.

char[,,] **Get**(*GRB.CharAttr* attr, *GRBQConstr*[,,] qconstrs)

Query a char-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being queried.

Returns

The current values of the requested attribute for each input quadratic constraint.

double **Get**(*GRB.DoubleAttr* attr)

Query the value of a double-valued model attribute.

Parameters

attr – The attribute being queried.

Returns

The current value of the requested attribute.

double[] **Get**(*GRB.DoubleAttr* attr, *GRBVar*[] vars)

Query a double-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – The variables whose attribute values are being queried.

Returns

The current values of the requested attribute for each input variable.

double[] **Get**(*GRB.DoubleAttr* attr, *GRBVar*[] vars, int start, int len)

Query a double-valued variable attribute for a sub-array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A one-dimensional array of variables whose attribute values are being queried.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

Returns

The current values of the requested attribute for each input variable.

double[,] **Get**(*GRB.DoubleAttr* attr, *GRBVar*[,] vars)

Query a double-valued variable attribute for a two-dimensional array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A two-dimensional array of variables whose attribute values are being queried.

Returns

The current values of the requested attribute for each input variable.

double[,,] **Get**(*GRB.DoubleAttr* attr, *GRBVar*[,,] vars)

Query a double-valued variable attribute for a three-dimensional array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A three-dimensional array of variables whose attribute values are being queried.

Returns

The current values of the requested attribute for each input variable.

double[] **Get**(*GRB.DoubleAttr* attr, *GRBConstr*[] constrs)

Query a double-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – The constraints whose attribute values are being queried.

Returns

The current values of the requested attribute for each input constraint.

double[] **Get**(*GRB.DoubleAttr* attr, *GRBConstr*[] constrs, int start, int len)

Query a double-valued constraint attribute for a sub-array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A one-dimensional array of constraints whose attribute values are being queried.
- **start** – The first constraint of interest in the list.
- **len** – The number of constraints.

Returns

The current values of the requested attribute for each input constraint.

double[,] **Get**(*GRB.DoubleAttr* attr, *GRBConstr*[,] constrs)

Query a double-valued constraint attribute for a two-dimensional array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A two-dimensional array of constraints whose attribute values are being queried.

Returns

The current values of the requested attribute for each input constraint.

double[,,] **Get**(*GRB.DoubleAttr* attr, *GRBConstr*[,,] constrs)

Query a double-valued constraint attribute for a three-dimensional array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A three-dimensional array of constraints whose attribute values are being queried.

Returns

The current values of the requested attribute for each input constraint.

double[] **Get**(*GRB.DoubleAttr* attr, *GRBQConstr*[] qconstrs)

Query a double-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – The quadratic constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input quadratic constraint.

double[] **Get**(*GRB.DoubleAttr* attr, *GRBQConstr*[] qconstrs, int start, int len)

Query a double-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being queried.
- **start** – The first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

Returns
The current values of the requested attribute for each input quadratic constraint.

double[,] **Get**(*GRB.DoubleAttr* attr, *GRBQConstr*[,] qconstrs)

Query a double-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input quadratic constraint.

double[,,] **Get**(*GRB.DoubleAttr* attr, *GRBQConstr*[,,] qconstrs)

Query a double-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input quadratic constraint.

int **Get**(*GRB.IntAttr* attr)

Query the value of an int-valued model attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int[] **Get**(*GRB.IntAttr* attr, *GRBVar*[] vars)

Query an int-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – The variables whose attribute values are being queried.

Returns

The current values of the requested attribute for each input variable.

int[] **Get**(*GRB.IntAttr* attr, *GRBVar*[] vars, int start, int len)

Query an int-valued variable attribute for a sub-array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A one-dimensional array of variables whose attribute values are being queried.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

Returns

The current values of the requested attribute for each input variable.

int[,] **Get**(*GRB.IntAttr* attr, *GRBVar*[,] vars)

Query an int-valued variable attribute for a two-dimensional array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A two-dimensional array of variables whose attribute values are being queried.

Returns

The current values of the requested attribute for each input variable.

int[,,] **Get**(*GRB.IntAttr* attr, *GRBVar*[,,] vars)

Query an int-valued variable attribute for a three-dimensional array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A three-dimensional array of variables whose attribute values are being queried.

Returns

The current values of the requested attribute for each input variable.

int[] **Get**(*GRB.IntAttr* attr, *GRBConstr*[] constrs)

Query an int-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – The constraints whose attribute values are being queried.

Returns

The current values of the requested attribute for each input constraint.

int[] **Get**(*GRB.IntAttr* attr, *GRBConstr*[] constrs, int start, int len)

Query an int-valued constraint attribute for a sub-array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A one-dimensional array of constraints whose attribute values are being queried.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

Returns

The current values of the requested attribute for each input constraint.

int[,] **Get**(*GRB.IntAttr* attr, *GRBConstr*[,] constrs)

Query an int-valued constraint attribute for a two-dimensional array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A two-dimensional array of constraints whose attribute values are being queried.

Returns

The current values of the requested attribute for each input constraint.

int[,,] **Get**(*GRB.IntAttr* attr, *GRBConstr*[,,] constrs)

Query an int-valued constraint attribute for a three-dimensional array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A three-dimensional array of constraints whose attribute values are being queried.

Returns

The current values of the requested attribute for each input constraint.

string **Get**(*GRB.StringAttr* attr)

Query the value of a string-valued model attribute.

Parameters

attr – The attribute being queried.

Returns

The current value of the requested attribute.

string[] **Get**(*GRB.StringAttr* attr, *GRBVar*[] vars)

Query a string-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – The variables whose attribute values are being queried.

Returns

The current values of the requested attribute for each input variable.

string[] **Get**(*GRB.StringAttr* attr, *GRBVar*[] vars, int start, int len)

Query a string-valued variable attribute for a sub-array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A one-dimensional array of variables whose attribute values are being queried.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

Returns

The current values of the requested attribute for each input variable.

string[,] **Get**(*GRB.StringAttr* attr, *GRBVar*[,] vars)

Query a string-valued variable attribute for a two-dimensional array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A two-dimensional array of variables whose attribute values are being queried.

Returns

The current values of the requested attribute for each input variable.

string[,,] **Get**(*GRB.StringAttr* attr, *GRBVar*[,,] vars)

Query a string-valued variable attribute for a three-dimensional array of variables.

Parameters

- **attr** – The attribute being queried.
- **vars** – A three-dimensional array of variables whose attribute values are being queried.

Returns

The current values of the requested attribute for each input variable.

string[] **Get**(*GRB.StringAttr* attr, *GRBConstr*[] constrs)

Query a string-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – The constraints whose attribute values are being queried.

Returns

The current values of the requested attribute for each input constraint.

string[] **Get**(*GRB.StringAttr* attr, *GRBConstr*[] constrs, int start, int len)

Query a string-valued constraint attribute for a sub-array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A one-dimensional array of constraints whose attribute values are being queried.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

Returns
The current values of the requested attribute for each input constraint.

string[,] **Get**(*GRB.StringAttr* attr, *GRBConstr*[,] constrs)

Query a string-valued constraint attribute for a two-dimensional array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A two-dimensional array of constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input constraint.

string[,,] **Get**(*GRB.StringAttr* attr, *GRBConstr*[,,] constrs)

Query a string-valued constraint attribute for a three-dimensional array of constraints.

Parameters

- **attr** – The attribute being queried.
- **constrs** – A three-dimensional array of constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input constraint.

string[] **Get**(*GRB.StringAttr* attr, *GRBQConstr*[] qconstrs)

Query a string-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – The quadratic constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input quadratic constraint.

string[] **Get**(*GRB.StringAttr* attr, *GRBQConstr*[] qconstrs, int start, int len)

Query a string-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being queried.
- **start** – The index of the first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

Returns
The current values of the requested attribute for each input quadratic constraint.

string[,] **Get**(*GRB.StringAttr* attr, *GRBQConstr*[,] qconstrs)

Query a string-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.

- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input quadratic constraint.

string[,,] **Get**(*GRB.StringAttr* attr, *GRBQConstr*[,,] qconstrs)

Query a string-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being queried.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being queried.

Returns
The current values of the requested attribute for each input quadratic constraint.

double **GetCoeff**(*GRBConstr* constr, *GRBVar* var)

Query the coefficient of variable `var` in linear constraint `constr` (note that the result can be zero).

Parameters

- **constr** – The requested constraint.
- **var** – The requested variable.

Returns
The current value of the requested coefficient.

GRBColumn **GetCol**(*GRBVar* var)

Retrieve the list of constraints in which a variable participates, and the associated coefficients. The result is returned as a *GRBColumn* object.

Parameters
var – The variable of interest.

Returns
A *GRBColumn* object that captures the set of constraints in which the variable participates.

GRBEnv **GetConcurrentEnv**(int num)

Create/retrieve a concurrent environment for a model.

This method provides fine-grained control over the concurrent optimizer. By creating your own concurrent environments and setting appropriate parameters on these environments (e.g., the *Method* parameter), you can control exactly which strategies the concurrent optimizer employs. For example, if you create two concurrent environments, and set *Method* to primal simplex for one and dual simplex for the other, subsequent concurrent optimizer runs will use the two simplex algorithms rather than the default choices.

Note that you must create contiguously numbered concurrent environments, starting with `num=0`. For example, if you want three concurrent environments, they must be numbered 0, 1, and 2.

Once you create concurrent environments, they will be used for every subsequent concurrent optimization on that model. Use *DiscardConcurrentEnvs* to revert back to default concurrent optimizer behavior.

Parameters
num – The concurrent environment number.

Returns
The concurrent environment for the model.

GRBConstr **GetConstrByName**(string name)

Retrieve a linear constraint from its name. If multiple linear constraints have the same name, this method chooses one arbitrarily.

Parameters
name – The name of the desired linear constraint.

Returns
The requested linear constraint.

Note: Retrieving constraint objects by name is not recommended in general. When adding constraints to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

GRBConstr[] **GetConstrs**()

Retrieve an array of all linear constraints in the model.

Returns
All linear constraints in the model.

void **GetGenConstrMax**(*GRBGenConstr* genc, out *GRBVar* resvar, out *GRBVar*[] vars, out double constant)

Retrieve the data associated with a general constraint of type MAX. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrMax* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **resvar** – Stores the resultant variable of the constraint.
- **vars** – Stores the array of operand variables of the constraint.
- **constant** – Stores the additional constant operand of the constraint.

void **GetGenConstrMin**(*GRBGenConstr* genc, out *GRBVar* resvar, out *GRBVar*[] vars, out double constant)

Retrieve the data associated with a general constraint of type MIN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrMin* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **resvar** – Stores the resultant variable of the constraint.
- **vars** – Stores the array of operand variables of the constraint.
- **constant** – Stores the additional constant operand of the constraint.

void **GetGenConstrAbs**(*GRBGenConstr* genc, out *GRBVar* resvar, out *GRBVar* argvar)

Retrieve the data associated with a general constraint of type ABS. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrAbs* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **resvar** – Stores the resultant variable of the constraint.
- **argvar** – Stores the argument variable of the constraint.

void **GetGenConstrAnd**(*GRBGenConstr* genc, out *GRBVar* resvar, out *GRBVar*[] vars)

Retrieve the data associated with a general constraint of type AND. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrAnd* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **resvar** – Stores the resultant variable of the constraint.
- **vars** – Stores the array of operand variables of the constraint.

void **GetGenConstrOr**(*GRBGenConstr* genc, out *GRBVar* resvar, out *GRBVar*[] vars)

Retrieve the data associated with a general constraint of type OR. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrOr* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **resvar** – Stores the resultant variable of the constraint.
- **vars** – Stores the array of operand variables of the constraint.

void **GetGenConstrNorm**(*GRBGenConstr* genc, out *GRBVar* resvar, out *GRBVar*[] vars, out double which)

Retrieve the data associated with a general constraint of type NORM. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrNorm* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **resvar** – Stores the resultant variable of the constraint.
- **vars** – Stores the array of operand variables of the constraint.
- **whichP** – Stores the norm type (possible values are 0, 1, 2, or GRB.INFINITY).

void **GetGenConstrIndicator**(*GRBGenConstr* genc, out *GRBVar* binvar, out int binval, out *GRBLinExpr* expr, out char sense, out double rhs)

Retrieve the data associated with a general constraint of type INDICATOR. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrIndicator* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **binvar** – Stores the binary indicator variable of the constraint.

- **binval** – Stores the value that the indicator variable has to take in order to trigger the linear constraint.
- **expr** – Stores the left-hand side expression of the linear constraint that is triggered by the indicator.
- **sense** – Stores the sense for the linear constraint. Options are `GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`.
- **rhs** – Stores the right-hand side value for the linear constraint.

void **GetGenConstrPWL**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar, out int npts, double[] xpts, double[] ypts)

Retrieve the data associated with a general constraint of type PWL. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a `null` value for the `xpts` and `ypts` arguments. The routine returns the length for the `xpts` and `ypts` arrays in `npts`. That allows you to make certain that the `xpts` and `ypts` arrays are of sufficient size to hold the result of the second call.

See also *AddGenConstrPWL* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.
- **npts** – Store the number of points that define the piecewise-linear function.
- **xpts** – The x values for the points that define the piecewise-linear function.
- **ypts** – The y values for the points that define the piecewise-linear function.

void **GetGenConstrPoly**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar, out int plen, double[] p)

Retrieve the data associated with a general constraint of type POLY. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

Typical usage is to call this routine twice. In the first call, you specify the requested general constraint, with a `null` value for the `p` argument. The routine returns the length of the `p` array in `plen`. That allows you to make certain that the `p` array is of sufficient size to hold the result of the second call.

See also *AddGenConstrPoly* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.
- **plen** – Store the array length for p. If x^d is the highest power term, then $d + 1$ will be returned.
- **p** – The coefficients for polynomial function.

void **GetGenConstrExp**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar)

Retrieve the data associated with a general constraint of type EXP. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrExp* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

void **GetGenConstrExpA**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar, out double a)

Retrieve the data associated with a general constraint of type EXPA. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrExpA* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.
- **a** – Store the base of the function.

void **GetGenConstrLog**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar)

Retrieve the data associated with a general constraint of type LOG. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrLog* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

void **GetGenConstrLogA**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar, out double a)

Retrieve the data associated with a general constraint of type LOGA. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrLogA* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.

- **xvar** – Store the x variable.
- **yvar** – Store the y variable.
- **a** – Store the base of the function.

void **GetGenConstrLogistic**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar)

Retrieve the data associated with a general constraint of type LOGISTIC. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrLogistic* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

void **GetGenConstrPow**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar, out double a)

Retrieve the data associated with a general constraint of type POW. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrPow* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.
- **a** – Store the power of the function.

void **GetGenConstrSin**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar)

Retrieve the data associated with a general constraint of type SIN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrSin* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

void **GetGenConstrCos**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar)

Retrieve the data associated with a general constraint of type COS. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *AddGenConstrCos* for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

void **GetGenConstrTan**(*GRBGenConstr* genc, out *GRBVar* xvar, out *GRBVar* yvar)

Retrieve the data associated with a general constraint of type TAN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also `AddGenConstrTan` for a description of the semantics of this general constraint type.

Any of the following arguments can be `null`.

Parameters

- **genc** – The general constraint object.
- **xvar** – Store the x variable.
- **yvar** – Store the y variable.

GRBGenConstr[] **GetGenConstrs**()

Retrieve an array of all general constraints in the model.

Returns
All general constraints in the model.

string **GetJSONSolution**()

After a call to `Optimize`, this method returns the resulting solution and related model attributes as a JSON string. Please refer to the *JSON solution format* section for details.

Returns
A JSON string.

GRBEnv **GetMultiobjEnv**(int index)

Create/retrieve a multi-objective environment for the optimization pass with the given index. This environment enables fine-grained control over the multi-objective optimization process. Specifically, by changing parameters on this environment, you modify the behavior of the optimization that occurs during the corresponding pass of the multi-objective optimization.

Each multi-objective environment starts with a copy of the current model environment.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Please refer to the discussion on *Combining Blended and Hierarchical Objectives* for information on the optimization passes to solve multi-objective models.

Use `DiscardMultiobjEnvs` to discard multi-objective environments and return to standard behavior.

Parameters
index – The optimization pass index, starting from 0.

Returns
The multi-objective environment for that optimization pass when solving the model.

GRBExpr **GetObjective**()

Retrieve the optimization objective.

Note that the constant and linear portions of the objective can also be retrieved using the *ObjCon* and *Obj* attributes.

Returns
The model objective.

GRBLinExpr **GetObjective**(int index)

Retrieve an alternative optimization objective. Alternative objectives will always be linear. You can also use this routine to retrieve the primary objective (using `index` = 0), but you will get an exception if the primary objective contains quadratic terms.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

Note that alternative objectives can also be retrieved using the *ObjNCon* and *ObjN* attributes.

Parameters
index – The index for the requested alternative objective.

Returns
The requested alternative objective.

int **GetPWLObj**(*GRBVar* var, double[] x, double[] y)

Retrieve the piecewise-linear objective function for a variable. The return value gives the number of points that define the function, and the x and y arguments give the coordinates of the points, respectively. The x and y arguments must be large enough to hold the result. Call this method with `null` values for x and y if you just want the number of points.

Refer to *this discussion* for additional information on what the values in x and y mean.

Parameters

- **var** – The variable whose objective function is being retrieved.
- **x** – The x values for the points that define the piecewise-linear function. These will always be in non-decreasing order.
- **y** – The y values for the points that define the piecewise-linear function.

Returns
The number of points that define the piecewise-linear objective function.

GRBQuadExpr **GetQConstr**(*GRBQConstr* qconstr)

Retrieve the left-hand side expression from a quadratic constraint. The result is returned as a *GRBQuadExpr* object.

Parameters
qconstr – The quadratic constraint of interest.

Returns
A *GRBQuadExpr* object that captures the left-hand side of the quadratic constraint.

GRBQConstr[] **GetQConstrs**()

Retrieve an array of all quadratic constraints in the model.

Returns
All quadratic constraints in the model.

GRBQuadExpr **GetQCRow**(*GRBQConstr* qc)

Retrieve the left-hand side expression for a quadratic constraint. The result is returned as a *GRBQuadExpr* object.

Parameters
qc – The quadratic constraint of interest.

Returns
A *GRBQuadExpr* object that captures the left-hand side of the quadratic constraint.

GRBLinExpr **GetRow**(*GRBConstr* constr)

Retrieve a list of variables that participate in a constraint, and the associated coefficients. The result is returned as a *GRBLinExpr* object.

Parameters
constr – The constraint of interest. A *GRBConstr* object, typically obtained from *AddConstr* or *GetConstrs*.

Returns
A *GRBLinExpr* object that captures the set of variables that participate in the constraint.

int **GetSOS**(*GRBSOS* sos, *GRBVar*[] vars, double[] weights, int[] type)

Retrieve the list of variables that participate in an SOS constraint, and the associated coefficients. The return value is the length of this list. Note that the argument arrays must be long enough to accommodate the result. Call the method with `null` array arguments to determine the appropriate array lengths.

Parameters

- **sos** – The SOS set of interest.
- **vars** – A list of variables that participate in `sos`. Can be `null`.
- **weights** – The SOS weights for each participating variable. Can be `null`.
- **type** – The type of the SOS set (either `GRB.SOS_TYPE1` or `GRB.SOS_TYPE2`) is returned in `type[0]`.

Returns
The number of entries placed in the output arrays. Note that you should consult the return value to determine the length of the result; the arrays sizes won't necessarily match the result size.

GRBSOS[] **GetSOSs**()

Retrieve an array of all SOS constraints in the model.

Returns
All SOS constraints in the model.

void **GetTuneResult**(int n)

Use this method to retrieve the results of a previous *Tune* call. Calling this method with argument `n` causes tuned parameter set `n` to be copied into the model. Parameter sets are stored in order of decreasing quality, with parameter set 0 being the best. The number of available sets is stored in attribute *TuneResultCount*.

Once you have retrieved a tuning result, you can call *optimize* to use these parameter settings to optimize the model, or *write* to write the changed parameters to a `.prm` file.

Please refer to the *parameter tuning* section for details on the tuning tool.

Parameters
n – The index of the tuning result to retrieve. The best result is available as index 0. The number of stored results is available in attribute *TuneResultCount*.

GRBVar **GetVarByName**(string name)

Retrieve a variable from its name. If multiple variable have the same name, this method chooses one arbitrarily.

Parameters
name – The name of the desired variable.

Returns
The requested variable.

Note: Retrieving variable objects by name is not recommended in general. When adding variables to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

GRBVar[] **GetVars**()

Retrieve an array of all variables in the model.

Returns
All variables in the model.

void **Optimize**()

Optimize a model. The algorithm used for the optimization depends on the model type (simplex or barrier for a continuous model; branch-and-cut for a MIP model). Upon successful completion, this method will populate the solution related attributes of the model. See the *Attributes* section for more information on attributes. The algorithm will terminate early if it reaches any of the limits set by *termination parameters*.

Please consult *this section* for a discussion of some of the practical issues associated with solving a precisely defined mathematical model using finite-precision floating-point arithmetic.

Note that this method will process all pending model modifications.

void **OptimizeAsync**()

Optimize a model asynchronously. This routine returns immediately. Your program can perform other computations while optimization proceeds in the background. To check the state of the asynchronous optimization, query the *Status* attribute for the model. A value of IN_PROGRESS indicates that the optimization has not yet completed. When you are done with your foreground tasks, you must call *Sync* to sync your foreground program with the asynchronous optimization task.

Note that the set of Gurobi calls that you are allowed to make while optimization is running in the background is severely limited. Specifically, you can only perform attribute queries, and only for a few attributes (listed below). Any other calls on the running model, *or on any other models that were built within the same Gurobi environment*, will fail with error code *OPTIMIZATION_IN_PROGRESS*.

Note that there are no such restrictions on models built in other environments. Thus, for example, you could create multiple environments, and then have a single foreground program launch multiple simultaneous asynchronous optimizations, each in its own environment.

As already noted, you are allowed to query the value of the *Status* attribute while an asynchronous optimization is in progress. The other attributes that can be queried are: *ObjVal*, *ObjBound*, *IterCount*, *NodeCount*, and *BarIterCount*. In each case, the returned value reflects progress in the optimization to that point. Any attempt to query the value of an attribute not on this list will return an *OPTIMIZATION_IN_PROGRESS* error.

string **OptimizeBatch**()

Submit a new batch request to the Cluster Manager. Returns the BatchID (a string), which uniquely identifies the job in the Cluster Manager and can be used to query the status of this request (from this program or from any other). Once the request has completed, the *BatchID* can also be used to retrieve the associated solution. To submit a batch request, you must tag at least one element of the model by setting one of the *VTag*, *CTag* or *QCTag* attributes. For more details on batch optimization, please refer to the *Batch Optimization* section.

Note that this routine will process all pending model modifications.

Example

```
// Submit batch request
batchID = model.OptimizeBatch();
```

Parameters

(Attribute) Get or set parameter values.

Example

```
// Print the current value of MIPFocus parameter
Console.WriteLine(model.Parameters.MIPFocus);

// Set a 10 second time limit
model.Parameters.TimeLimit = 10;
```

GRBModel **Presolve**()

Perform presolve on a model.

Please note that the presolved model computed by this function may be different from the presolved model computed when optimizing the model.

Returns

Presolved version of original model.

void **Read**(string filename)

This method is the general entry point for importing data from a file into a model. It can be used to read basis files for continuous models, start vectors for MIP models, variable hints for MIP models, branching priorities for MIP models, or parameter settings. The type of data read is determined by the file suffix. File formats are described in the *File Format* section.

Note that reading a file does **not** process all pending model modifications. These modifications can be processed by calling *GRBModel.Update*.

Note also that this is **not** the method to use if you want to read a new model from a file. For that, use the *GRBModel constructor*. One variant of the constructor takes the name of the file that contains the new model as its argument.

Parameters

filename – Name of the file to read. The suffix on the file must be either `.bas` (for an LP basis), `.mst` or `.sol` (for a MIP start), `.hnt` (for MIP hints), `.ord` (for a priority order), `.attr` (for a collection of attribute settings), or `.prm` (for a parameter file). The suffix may optionally be followed by `.zip`, `.gz`, `.bz2`, or `.7z`.

void **Remove**(*GRBConstr* constr)

Remove a constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.Update*), optimize the model (using *GRBModel.Optimize*), or write the model to disk (using *GRBModel.Write*).

Parameters

constr – The constraint to remove.

void **Remove**(*GRBGenConstr* genconstr)

Remove a general constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.Update*), optimize the model (using *GRBModel.Optimize*), or write the model to disk (using *GRBModel.Write*).

Parameters

genconstr – The general constraint to remove.

void **Remove**(*GRBQConstr* qconstr)

Remove a quadratic constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.Update*), optimize the model (using *GRBModel.Optimize*), or write the model to disk (using *GRBModel.Write*).

Parameters
qconstr – The constraint to remove.

void **Remove**(*GRBSOS* sos)

Remove an SOS constraint from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.Update*), optimize the model (using *GRBModel.Optimize*), or write the model to disk (using *GRBModel.Write*).

Parameters
sos – The SOS constraint to remove.

void **Remove**(*GRBVar* var)

Remove a variable from the model. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *GRBModel.Update*), optimize the model (using *GRBModel.Optimize*), or write the model to disk (using *GRBModel.Write*).

Parameters
var – The variable to remove.

void **Reset**()

Reset the model to an unsolved state, discarding any previously computed solution information.

void **Reset**(int clearall)

Reset the model to an unsolved state, discarding any previously computed solution information.

Parameters
clearall – A value of 1 discards additional information that affects the solution process but not the actual model (currently MIP starts, variable hints, branching priorities, lazy flags, and partition information). Pass 0 to just discard the solution.

void **SetCallback**(*GRBCallback* cb)

Set the callback object for a model. The `Callback()` method on this object will be called periodically from the Gurobi solver. You will have the opportunity to obtain more detailed information about the state of the optimization from this callback. See the documentation for *GRBCallback* for additional information.

Note that a model can only have a single callback method, so this call will replace an existing callback. To disable a previously set callback, call this method with a `null` argument.

void **Set**(*GRB.DoubleParam* param, double newvalue)

Set the value of a double-valued parameter.

The difference between setting a parameter on a model and setting it on an environment (i.e., through *GRBEnv.Set*) is that the former modifies the parameter for a single model, while the latter modifies the parameter for every model that is subsequently built using that environment (and leaves the parameter unchanged for models that were previously built using that environment).

Parameters

- **param** – The parameter being modified.
- **newvalue** – The desired new value for the parameter.

void **Set**(*GRB.IntParam* param, int newvalue)

Set the value of an int-valued parameter.

The difference between setting a parameter on a model and setting it on an environment (i.e., through *GRBEnv.Set*) is that the former modifies the parameter for a single model, while the latter modifies the parameter for every model that is subsequently built using that environment (and leaves the parameter unchanged for models that were previously built using that environment).

Parameters

- **param** – The parameter being modified.
- **newvalue** – The desired new value for the parameter.

void **Set**(*GRB.StringParam* param, string newvalue)

Set the value of a string-valued parameter.

The difference between setting a parameter on a model and setting it on an environment (i.e., through *GRBEnv.Set*) is that the former modifies the parameter for a single model, while the latter modifies the parameter for every model that is subsequently built using that environment (and leaves the parameter unchanged for models that were previously built using that environment).

Parameters

- **param** – The parameter being modified.
- **newvalue** – The desired new value for the parameter.

void **Set**(*GRB.CharAttr* attr, *GRBVar*[] vars, char[] newvalues)

Set a char-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – The variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.CharAttr* attr, *GRBVar*[] vars, char[] newvalues, int start, int len)

Set a char-valued variable attribute for a sub-array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – A one-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

void **Set**(*GRB.CharAttr* attr, *GRBVar*[,] vars, char[,] newvalues)

Set a char-valued variable attribute for a two-dimensional array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – A two-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.CharAttr* attr, *GRBVar*[,,] vars, char[,,] newvalues)

Set a char-valued variable attribute for a three-dimensional array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – A three-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.CharAttr* attr, *GRBConstr*[] constrs, char[] newvalues)

Set a char-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – The constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.CharAttr* attr, *GRBConstr*[] constrs, char[] newvalues, int start, int len)

Set a char-valued constraint attribute for a sub-array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A one-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

void **Set**(*GRB.CharAttr* attr, *GRBConstr*[,] constrs, char[,] newvalues)

Set a char-valued constraint attribute for a two-dimensional array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A two-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.CharAttr* attr, *GRBConstr*[,,] constrs, char[,,] newvalues)

Set a char-valued constraint attribute for a three-dimensional array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A three-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.CharAttr* attr, *GRBQConstr*[] qconstrs, char[] newvalues)

Set a char-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – The quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.

void **Set**(*GRB.CharAttr* attr, *GRBQConstr*[] qconstrs, char[] newvalues, int start, int len)

Set a char-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.
- **start** – The index of the first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

void **Set**(*GRB.CharAttr* attr, *GRBQConstr*[,] qconstrs, char[,] newvalues)

Set a char-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.

void **Set**(*GRB.CharAttr* attr, *GRBQConstr*[,,] qconstrs, char[,,] newvalues)

Set a char-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.

void **Set**(*GRB.DoubleAttr* attr, double newvalue)

Set the value of a double-valued model attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value for the attribute.

void **Set**(*GRB.DoubleAttr* attr, *GRBVar*[] vars, double[] newvalues)

Set a double-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – The variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.DoubleAttr* attr, *GRBVar*[] vars, double[] newvalues, int start, int len)

Set a double-valued variable attribute for a sub-array of variables.

Parameters

- **attr** – The attribute being modified.

- **vars** – A one-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

void **Set**(*GRB.DoubleAttr* attr, *GRBVar*[,] vars, double[,] newvalues)

Set a double-valued variable attribute for a two-dimensional array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – A two-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.DoubleAttr* attr, *GRBVar*[,,] vars, double[,,] newvalues)

Set a double-valued variable attribute for a three-dimensional array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – A three-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.DoubleAttr* attr, *GRBConstr*[] constrs, double[] newvalues)

Set a double-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – The constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.DoubleAttr* attr, *GRBConstr*[] constrs, double[] newvalues, int start, int len)

Set a double-valued constraint attribute for a sub-array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A one-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.
- **start** – The first constraint of interest in the list.
- **len** – The number of constraints.

void **Set**(*GRB.DoubleAttr* attr, *GRBConstr*[,] constrs, double[,] newvalues)

Set a double-valued constraint attribute for a two-dimensional array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A two-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.DoubleAttr* attr, *GRBConstr*[,,] constrs, double[,,] newvalues)

Set a double-valued constraint attribute for a three-dimensional array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A three-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.DoubleAttr* attr, *GRBQConstr*[] qconstrs, double[] newvalues)

Set a double-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – The quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.

void **Set**(*GRB.DoubleAttr* attr, *GRBQConstr*[] qconstrs, double[] newvalues, int start, int len)

Set a double-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.
- **start** – The first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

void **Set**(*GRB.DoubleAttr* attr, *GRBQConstr*[,] qconstrs, double[,] newvalues)

Set a double-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.

void **Set**(*GRB.DoubleAttr* attr, *GRBQConstr*[,,] qconstrs, double[,,] newvalues)

Set a double-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.

void **Set**(*GRB.IntAttr* attr, int newvalue)

Set the value of an int-valued model attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value for the attribute.

void **Set**(*GRB.IntAttr* attr, *GRBVar*[] vars, int[] newvalues)

Set an int-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – The variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.IntAttr* attr, *GRBVar*[] vars, int[] newvalues, int start, int len)

Set an int-valued variable attribute for a sub-array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – A one-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

void **Set**(*GRB.IntAttr* attr, *GRBVar*[,] vars, int[,] newvalues)

Set an int-valued variable attribute for a two-dimensional array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – A two-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.IntAttr* attr, *GRBVar*[,,] vars, int[,,] newvalues)

Set an int-valued variable attribute for a three-dimensional array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – A three-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.IntAttr* attr, *GRBConstr*[] constrs, int[] newvalues)

Set an int-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – The constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.IntAttr* attr, *GRBConstr*[] constrs, int[] newvalues, int start, int len)

Set an int-valued constraint attribute for a sub-array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A one-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

void **Set**(*GRB.IntAttr* attr, *GRBConstr*[,] constrs, int[,] newvalues)

Set an int-valued constraint attribute for a two-dimensional array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A two-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.IntAttr* attr, *GRBConstr*[,,] constrs, int[,,] newvalues)

Set an int-valued constraint attribute for a three-dimensional array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A three-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.StringAttr* attr, string newvalue)

Set the value of a string-valued model attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value for the attribute.

void **Set**(*GRB.StringAttr* attr, *GRBVar*[] vars, string[] newvalues)

Set a string-valued variable attribute for an array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – The variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.StringAttr* attr, *GRBVar*[] vars, string[] newvalues, int start, int len)

Set a string-valued variable attribute for a sub-array of variables.

Parameters

- **attr** – The attribute being modified.

- **vars** – A one-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.
- **start** – The index of the first variable of interest in the list.
- **len** – The number of variables.

void **Set**(*GRB.StringAttr* attr, *GRBVar*[,] vars, string[,] newvalues)

Set a string-valued variable attribute for a two-dimensional array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – A two-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.StringAttr* attr, *GRBVar*[,,] vars, string[,,] newvalues)

Set a string-valued variable attribute for a three-dimensional array of variables.

Parameters

- **attr** – The attribute being modified.
- **vars** – A three-dimensional array of variables whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input variable.

void **Set**(*GRB.StringAttr* attr, *GRBConstr*[] constrs, string[] newvalues)

Set a string-valued constraint attribute for an array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – The constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.StringAttr* attr, *GRBConstr*[] constrs, string[] newvalues, int start, int len)

Set a string-valued constraint attribute for a sub-array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A one-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.
- **start** – The index of the first constraint of interest in the list.
- **len** – The number of constraints.

void **Set**(*GRB.StringAttr* attr, *GRBConstr*[,] constrs, string[,] newvalues)

Set a string-valued constraint attribute for a two-dimensional array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A two-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.StringAttr* attr, *GRBConstr*[,,] constrs, string[,,] newvalues)

Set a string-valued constraint attribute for a three-dimensional array of constraints.

Parameters

- **attr** – The attribute being modified.
- **constrs** – A three-dimensional array of constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input constraint.

void **Set**(*GRB.StringAttr* attr, *GRBQConstr*[] qconstrs, string[] newvalues)

Set a string-valued quadratic constraint attribute for an array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – The quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.

void **Set**(*GRB.StringAttr* attr, *GRBQConstr*[] qconstrs, string[] newvalues, int start, int len)

Set a string-valued quadratic constraint attribute for a sub-array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – A one-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.
- **start** – The index of the first quadratic constraint of interest in the list.
- **len** – The number of quadratic constraints.

void **Set**(*GRB.StringAttr* attr, *GRBQConstr*[,] qconstrs, string[,] newvalues)

Set a string-valued quadratic constraint attribute for a two-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – A two-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.

void **Set**(*GRB.StringAttr* attr, *GRBQConstr*[,,] qconstrs, string[,,] newvalues)

Set a string-valued quadratic constraint attribute for a three-dimensional array of quadratic constraints.

Parameters

- **attr** – The attribute being modified.
- **qconstrs** – A three-dimensional array of quadratic constraints whose attribute values are being modified.
- **newvalues** – The desired new values for the attribute for each input quadratic constraint.

void **SetObjective**(*GRBExpr* expr, int sense)

Set the model objective equal to a linear expression (for multi-objective optimization, see *SetObjectiveN*).

Note that you can also modify the linear portion of a model objective using the *Obj* variable attribute. If you wish to mix and match these two approaches, please note that this method replaces the entire existing objective, while the *Obj* attribute can be used to modify individual linear terms.

Parameters

- **expr** – New model objective.
- **sense** – New optimization sense (`GRB.MINIMIZE` for minimization, `GRB.MAXIMIZE` for maximization).

void **SetObjective**(*GRBExpr* expr)

Set the model objective equal to a quadratic expression (for multi-objective optimization, see *SetObjectiveN*). The sense of the objective is determined by the value of the *ModelSense* attribute.

Note that this method replaces the entire existing objective, while the *Obj* attribute can be used to modify individual linear terms.

Parameters

expr – New model objective.

void **SetObjectiveN**(*GRBLinExpr* expr, int index, int priority, double weight, double abstol, double reltol, string name)

Set an alternative optimization objective equal to a linear expression.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

Note that you can also modify an alternative objective using the *ObjN* variable attribute. If you wish to mix and match these two approaches, please note that this method replaces the entire existing objective, while the *ObjN* attribute can be used to modify individual terms.

Parameters

- **expr** – New alternative objective.
- **index** – Index for new objective. If you use an index of 0, this routine will change the primary optimization objective.
- **priority** – Priority for the alternative objective. This initializes the *ObjNPriority* attribute for this objective.
- **weight** – Weight for the alternative objective. This initializes the *ObjNWeight* attribute for this objective.
- **abstol** – Absolute tolerance for the alternative objective. This initializes the *ObjNAbsTol* attribute for this objective.
- **reltol** – Relative tolerance for the alternative objective. This initializes the *ObjNRelTol* attribute for this objective.
- **name** – Name of the alternative objective. This initializes the *ObjNName* attribute for this objective.

void **SetPWLObj**(*GRBVar* var, double[] x, double[] y)

Set a piecewise-linear objective function for a variable.

The arguments to this method specify a list of points that define a piecewise-linear objective function for a single variable. Specifically, the x and y arguments give coordinates for the vertices of the function.

For additional details on piecewise-linear objective functions, refer to *this discussion*.

Parameters

- **var** – The variable whose objective function is being set.
- **x** – The x values for the points that define the piecewise-linear function. Must be in non-decreasing order.
- **y** – The y values for the points that define the piecewise-linear function.

GRBModel **SingleScenarioModel()**

Capture a single scenario from a multi-scenario model. Use the *ScenarioNumber* parameter to indicate which scenario to capture.

The model on which this method is invoked must be a multi-scenario model, and the result will be a single-scenario model.

Returns
Model for a single scenario.

void **Sync()**

Wait for a previous asynchronous optimization call to complete.

Calling *OptimizeAsync* returns control to the calling routine immediately. The caller can perform other computations while optimization proceeds, and can check on the progress of the optimization by querying various model attributes. The sync call forces the calling program to wait until the asynchronous optimization call completes. You *must* call sync before the corresponding model object is deleted.

The sync call throws an exception if the optimization itself ran into any problems. In other words, exceptions thrown by this method are those that optimize itself would have thrown, had the original method not been asynchronous.

Note that you need to call sync even if you know that the asynchronous optimization has already completed.

void **Terminate()**

Generate a request to terminate the current optimization. This method can be called at any time during an optimization (from a callback, from another thread, from an interrupt handler, etc.). Note that, in general, the request won't be acted upon immediately.

When the optimization stops, the *Status* attribute will be equal to GRB_INTERRUPTED.

void **Tune()**

Perform an automated search for parameter settings that improve performance. Upon completion, this method stores the best parameter sets it found. The number of stored parameter sets can be determined by querying the value of the *TuneResultCount* attribute. The actual settings can be retrieved using *GetTuneResult*

Please refer to the *parameter tuning* section for details on the tuning tool.

void **Update()**

Process any pending model modifications.

void **Write**(string filename)

This method is the general entry point for writing optimization data to a file. It can be used to write optimization models, solutions vectors, basis vectors, start vectors, or parameter settings. The type of data written is determined by the file suffix. File formats are described in the *File Format* section.

Note that writing a model to a file will process all pending model modifications. This is also true when writing other model information such as solutions, bases, etc.

Note also that when you write a Gurobi parameter file (PRM), both integer or double parameters not at their default value will be saved, but no string parameter will be saved into the file.

Parameters

filename – The name of the file to be written. The file type is encoded in the file name suffix. Valid suffixes are `.mps`, `.rew`, `.lp`, or `.rlp` for writing the model itself, `.dua` or `.dlp` for writing the dualized model (only pure LP), `.ilp` for writing just the IIS associated with an infeasible model (see *GRBModel.ComputeIIS* for further information), `.sol` for writing the solution selected by the *SolutionNumber* parameter, `.mst` for writing a start vector, `.hnt` for writing a hint file, `.bas` for writing an LP basis, `.prm` for writing modified parameter settings, `.attr` for writing model attributes, or `.json` for writing solution information in JSON format. If your system has compression utilities installed (e.g., `7z` or `zip` for Windows, and `gzip`, `bzip2`, or `unzip` for Linux or macOS), then the files can be compressed, so additional suffixes of `.gz`, `.bz2`, or `.7z` are accepted.

21.4 GRBVar

GRBVar

Gurobi variable object. Variables are always associated with a particular model. You create a variable object by adding a variable to a model (using *GRBModel.AddVar*), rather than by using a `GRBVar` constructor.

The methods on variable objects are used to get and set variable attributes. For example, solution information can be queried by calling *Get* (`GRB.DoubleAttr.X`). It can also be queried more directly using `var.RHS` where `var` is a GRBVar object. Note, however, that it is generally more efficient to query attributes for a set of variables at once. This is done using the attribute query method on the `GRBModel` object (*GRBModel.Get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

char **Get**(*GRB.CharAttr* attr)

Query the value of a char-valued attribute.

Parameters

attr – The attribute being queried.

Returns

The current value of the requested attribute.

double **Get**(*GRB.DoubleAttr* attr)

Query the value of a double-valued attribute.

Parameters

attr – The attribute being queried.

Returns

The current value of the requested attribute.

int **Get**(*GRB.IntAttr* attr)

Query the value of an int-valued attribute.

Parameters

attr – The attribute being queried.

Returns

The current value of the requested attribute.

string **Get**(*GRB.StringAttr* attr)

Query the value of a string-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int Index

This property returns the current index, or order, of the variable in the underlying constraint matrix.

Note that the index of a variable may change after subsequent model modifications.

Returns
-2: removed, -1: not in model, otherwise: index of the variable in the model

bool **SameAs**(*GRBVar* var2)

Check whether two variable objects refer to the same variable.

Parameters
var2 – The other variable.

Returns
Boolean result indicates whether the two variable objects refer to the same model variable.

void **Set**(*GRB.CharAttr* attr, char newvalue)

Set the value of a char-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.DoubleAttr* attr, double newvalue)

Set the value of a double-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.IntAttr* attr, int newvalue)

Set the value of an int-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.StringAttr* attr, string newvalue)

Set the value of a string-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

21.5 GRBConstr

GRBConstr

Gurobi constraint object. Constraints are always associated with a particular model. You create a constraint object by adding a constraint to a model (using *GRBModel.AddConstr*), rather than by using a GRBConstr constructor.

The methods on constraint objects are used to get and set constraint attributes. For example, constraint right-hand sides can be queried by calling *Get* (GRB.DoubleAttr.RHS). It can also be queried more directly using constr.RHS where constr is a GRBConstr object. Note, however, that it is generally more efficient to query attributes for a set of constraints at once. This is done using the attribute query method on the GRBModel object (*GRBModel.Get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

char **Get**(*GRB.CharAttr* attr)

Query the value of a char-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

double **Get**(*GRB.DoubleAttr* attr)

Query the value of a double-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int **Get**(*GRB.IntAttr* attr)

Query the value of an int-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

string **Get**(*GRB.StringAttr* attr)

Query the value of a string-valued attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int Index

This property returns the current index, or order, of the constraint in the underlying constraint matrix.

Note that the index of a constraint may change after subsequent model modifications.

Returns
-2: removed, -1: not in model, otherwise: index of the constraint in the model

bool **SameAs**(*GRBConstr* constr2)

Check whether two constraint objects refer to the same constraint.

Parameters
constr2 – The other constraint.

Returns
Boolean result indicates whether the two constraint objects refer to the same model constraint.

void **Set**(*GRB.CharAttr* attr, char newvalue)

Set the value of a char-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.DoubleAttr* attr, double newvalue)

Set the value of a double-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.IntAttr* attr, int newvalue)

Set the value of an int-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.StringAttr* attr, string newvalue)

Set the value of a string-valued attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

21.6 GRBQConstr

GRBQConstr

Gurobi quadratic constraint object. Quadratic constraints are always associated with a particular model. You create a quadratic constraint object by adding a quadratic constraint to a model (using *GRBModel.AddQConstr*), rather than by using a GRBQConstr constructor.

The methods on quadratic constraint objects are used to get and set quadratic constraint attributes. For example, quadratic constraint right-hand sides can be queried by calling *Get* (GRB.DoubleAttr.QCRHS). It can also be queried more directly using qconstr.QCRHS where qconstr is a GRBQConstr object. Note, however, that it is generally more efficient to query attributes for a set of constraints at once. This is done using the attribute query method on the GRBModel object (*GRBModel.Get*).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

char **Get**(*GRB.CharAttr* attr)

Query the value of a char-valued quadratic constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

double **Get**(*GRB.DoubleAttr* attr)

Query the value of a double-valued quadratic constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int **Get**(*GRB.IntAttr* attr)

Query the value of an int-valued quadratic constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

string **Get**(*GRB.StringAttr* attr)

Query the value of a string-valued quadratic constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

void **Set**(*GRB.CharAttr* attr, char newvalue)

Set the value of a char-valued quadratic constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.DoubleAttr* attr, double newvalue)

Set the value of a double-valued quadratic constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.IntAttr* attr, int newvalue)

Set the value of an int-valued quadratic constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.StringAttr* attr, string newvalue)

Set the value of a string-valued quadratic constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

21.7 GRBSOS

GRBSOS

Gurobi SOS constraint object. SOS constraints are always associated with a particular model. You create an SOS object by adding an SOS constraint to a model (using *GRBModel.AddSOS*), rather than by using a GRBSOS constructor. Similarly, SOS constraints are removed using the *GRBModel.Remove* method.

An SOS constraint can be of type 1 or 2 (GRB.SOS_TYPE1 or GRB.SOS_TYPE2). A type 1 SOS constraint is a set of variables where at most one variable in the set may take a value other than zero. A type 2 SOS constraint is an ordered set of variables where at most two variables in the set may take non-zero values. If two take non-zero values, they must be contiguous in the ordered set.

SOS constraint objects have a number of attributes, e.g., *IISSOS*, which can be queried with the *GRBSOS.Get* method. For example, checking whether an SOS constraint is part of an IIS can be queried by calling *Get* (GRB.IntAttr.IISSOS). It can also be queried more directly using sos.IISSOS where sos is a GRBSOS object.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

int **Get**(*GRB.IntAttr* attr)

Query the value of an SOS attribute.

Parameters

attr – The attribute being queried.

Returns

The current value of the requested attribute.

void **Set**(*GRB.IntAttr* attr, int newvalue)

Set the value of an SOS attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

21.8 GRBGenConstr

GRBGenConstr

Gurobi general constraint object. General constraints are always associated with a particular model. You create a general constraint object by adding a general constraint to a model (using one of the *GRBModel.AddGenConstr** methods), rather than by using a GRBGenConstr constructor.

General constraint objects have a number of attributes, which can be queried with the *GRBGenConstr.Get* method. For example, the general constraint type can be queried by calling *Get* (GRB.IntAttr.GenConstrType). It can also be queried more directly using genconstr.GenConstrType where genconstr is a GRBGenConstr object.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

double **Get**(*GRB.DoubleAttr* attr)

Query the value of a double-valued general constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

int **Get**(*GRB.IntAttr* attr)

Query the value of an int-valued general constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

string **Get**(*GRB.StringAttr* attr)

Query the value of a string-valued general constraint attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

void **Set**(*GRB.DoubleAttr* attr, string newvalue)

Set the value of a double-valued general constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.IntAttr* attr, string newvalue)

Set the value of an int-valued general constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

void **Set**(*GRB.StringAttr* attr, string newvalue)

Set the value of a string-valued general constraint attribute.

Parameters

- **attr** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

21.9 GRBExpr

GRBExpr

Abstract base class for the *GRBLinExpr* and *GRBQuadExpr* classes. Expressions are used to build objectives and constraints. They are temporary objects that typically have short lifespans.

double Value

(Property) The value of an expression for the current solution.

21.10 GRBLinExpr

GRBLinExpr

Gurobi linear expression object. A linear expression consists of a constant term, plus a list of coefficient-variable pairs that capture the linear terms. Linear expressions are used to build constraints. They are temporary objects that typically have short lifespans.

The `GRBLinExpr` class is a sub-class of the abstract base class *GRBExpr*.

In .NET languages that support operator overloading, you generally build linear expressions using overloaded operators. For example, if `x` is a *GRBVar* object, then `x + 1` is a *GRBLinExpr* object. Expressions can be built from constants (e.g., `expr = 0`), variables (e.g., `expr = 1 * x + 2 * y`, or from other expressions (e.g., `expr2 = 2 * expr1 + x`, or `expr3 = expr1 + 2 * expr2`). You can also modify existing expressions (e.g., `expr += x`, or `expr2 -= expr1`).

The other option for building expressions is to start with an empty expression (using the *GRBLinExpr* constructor), and then add terms. Terms can be added individually (using *AddTerm*) or in groups (using *AddTerms* or *MultAdd*). Terms can also be removed from an expression, using *Remove*.

Given all these options for building expressions, you may wonder which is fastest. For small expressions, you won't need to worry about performance differences between them. If you are building lots of very large expressions (100s of terms), the most efficient approach will be a single call to *AddTerms*. Using *AddTerm*. to add individual terms is slightly less efficient, and using overloaded arithemetic operators is the least efficient option.

To add a linear constraint to your model, you generally build one or two linear expression objects (`expr1` and `expr2`) and then use an overloaded comparison operator to build an argument for *GRBModel.AddConstr*. To give a few examples:

```
model.AddConstr(expr1 <= expr2)
model.AddConstr(expr1 == 1)
model.AddConstr(2*x + 3*y <= 4)
```

Once you add a constraint to your model, subsequent changes to the expression object you used to build the constraint will not change the constraint (you would use *GRBModel.ChgCoeff* for that).

Individual terms in a linear expression can be queried using the *GetVar* and *GetCoeff* methods. The constant can be queried using the *Constant* property. You can query the number of terms in the expression using the *Size* property.

Note that a linear expression may contain multiple terms that involve the same variable. These duplicate terms are merged when creating a constraint from an expression, but they may be visible when inspecting individual terms in the expression (e.g., when using *GetVar*).

GRBLinExpr **GRBLinExpr()**

Linear expression constructor that creates an empty linear expression.

Returns
An empty expression object.

GRBLinExpr **GRBLinExpr**(double a)

Linear expression constructor that creates a constant linear expression.

Returns
A linear expression object.

GRBLinExpr **GRBLinExpr**(*GRBLinExpr* orig)

Linear expression constructor that copies an existing expression.

Parameters
orig – Existing expression to copy.

Returns
A copy of the input expression object.

void **Add**(*GRBLinExpr* le)

Add one linear expression into another. Upon completion, the invoking linear expression will be equal to the sum of itself and the argument expression.

Parameters
le – Linear expression to add.

void **AddConstant**(double c)

Add a constant into a linear expression.

Parameters
c – Constant to add to expression.

void **AddTerm**(double coeff, *GRBVar* var)

Add a single term into a linear expression.

Parameters

- **coeff** – Coefficient for new term.
- **var** – Variable for new term.

void **AddTerms**(double[] coeffs, *GRBVar*[] vars)

Add a list of terms into a linear expression. Note that the lengths of the two argument arrays must be equal.

Parameters

- **coeffs** – Coefficients for new terms.
- **vars** – Variables for new terms.

void **AddTerms**(double[] coeffs, *GRBVar*[] vars, int start, int len)

Add new terms into a linear expression. This signature allows you to use arrays to hold the coefficients and variables that describe the terms in an array without being forced to add a term for each entry in the array. The `start` and `len` arguments allow you to specify which terms to add.

Parameters

- **coeffs** – Coefficients for new terms.
- **vars** – Variables for new terms.
- **start** – The first term in the list to add.
- **len** – The number of terms to add.

void **Clear**()

Set a linear expression to 0.

You should use the overloaded `expr = 0` instead. The `clear` method is mainly included for consistency with our interfaces to non-overloaded languages.

double Constant

(Property) The constant term from the linear expression.

double **GetCoeff**(int i)

Retrieve the coefficient from a single term of the expression.

Returns
Coefficient for the term at index `i` in the expression.

GRBVar **GetVar**(int i)

Retrieve the variable object from a single term of the expression.

Returns
Variable for the term at index `i` in the expression.

void **MultAdd**(double m, *GRBLinExpr* le)

Add a constant multiple of one linear expression into another. Upon completion, the invoking linear expression is equal the sum of itself and the constant times the argument expression.

Parameters

- **m** – Constant multiplier for added expression.
- **le** – Linear expression to add.

void **Remove**(int i)

Remove the term stored at index `i` of the expression.

Parameters
i – The index of the term to be removed.

boolean **Remove**(*GRBVar* var)

Remove all terms associated with variable `var` from the expression.

Parameters
var – The variable whose term should be removed.

Returns
Returns `true` if the variable appeared in the linear expression (and was removed).

int Size

(Property) The number of terms in the linear expression (not including the constant).

double Value

(Property) The value of an expression for the current solution.

21.11 GRBQuadExpr

GRBQuadExpr

Gurobi quadratic expression object. A quadratic expression consists of a linear expression, plus a list of coefficient-variable-variable triples that capture the quadratic terms. Quadratic expressions are used to build quadratic objective functions and quadratic constraints. They are temporary objects that typically have short lifespans.

The `GRBQuadExpr` class is a sub-class of the abstract base class *GRBExpr*.

In .NET languages that support operator overloading, you generally build quadratic expressions using overloaded operators. For example, if `x` is a *GRBVar* object, then `x * x` is a *GRBQuadExpr* object. Expressions can be built from constants (e.g., `expr = 0`), variables (e.g., `expr = 1 * x * x + 2 * x * y`), or from other expressions (e.g., `expr2 = 2 * expr1 + x`, or `expr3 = expr1 + 2 * expr2`). You can also modify existing expressions (e.g., `expr += x * x`, or `expr2 -= expr1`).

The other option for building expressions is to start with an empty expression (using the *GRBQuadExpr* constructor), and then add terms. Terms can be added individually (using *AddTerm*) or in groups (using *AddTerms* or *MultAdd*). Terms can also be removed from an expression (using *Remove*).

Note that the cost of building expressions depends heavily on the approach you use. While you can generally ignore this issue when building small expressions, you should be aware of a few efficiency issues when building large expressions:

- You should avoid using `expr = expr + x*x` or `expr += x*x` in a loop. It will lead to runtimes that are quadratic in the number of terms in the expression.
- Using *AddTerm* in a loop is reasonably efficient, but it isn't the most efficient approach.
- The most efficient way to build a large expression is to make a single call to *AddTerms*.

To add a quadratic constraint to your model, you generally build one or two quadratic expression objects (`qexpr1` and `qexpr2`) and then use an overloaded comparison operator to build an argument for *GRBModel.AddQConstr*. To give a few examples:

```
model.AddQConstr(qexpr1 <= qexpr2)
model.AddQConstr(qexpr1 == 1)
model.AddQConstr(2*x*x + 3*y*y <= 4)
```

Once you add a constraint to your model, subsequent changes to the expression object you used to build the constraint will have no effect on that constraint.

Individual quadratic terms in a quadratic expression can be queried using the *GetVar1* *GetVar2*, and *GetCoeff* methods. You can query the number of quadratic terms in the expression using the *Size* property. To query the constant and linear terms associated with a quadratic expression, first obtain the linear portion of the quadratic expression using *LinExpr*, and then use the *Constant*, *GetCoeff*, or *GetVar* on the resulting *GRBLinExpr* object.

Note that a quadratic expression may contain multiple terms that involve the same variable pair. These duplicate terms are merged when creating the model objective from an expression, but they may be visible when inspecting individual quadratic terms in the expression (e.g., when using *GetVar1* and *GetVar2*).

GRBQuadExpr **GRBQuadExpr()**

Quadratic expression constructor that creates an empty quadratic expression.

Returns
An empty expression object.

GRBQuadExpr **GRBQuadExpr**(double a)

Quadratic expression constructor that creates a constant quadratic expression.

Returns
A quadratic expression object.

GRBQuadExpr **GRBQuadExpr**(*GRBLinExpr* orig)

Quadratic expression constructor that initializes a quadratic expression from an existing linear expression.

Parameters
orig – Existing linear expression to copy.

Returns
Quadratic expression object whose initial value is taken from the input linear expression.

GRBQuadExpr **GRBQuadExpr**(*GRBQuadExpr* orig)

Quadratic expression constructor that copies an existing quadratic expression.

Parameters
orig – Existing expression to copy.

Returns
A copy of the input expression object.

void **Add**(*GRBLinExpr* le)

Add a linear expression into a quadratic expression. Upon completion, the invoking quadratic expression will be equal to the sum of itself and the argument expression.

Parameters
le – Linear expression to add.

void **Add**(*GRBQuadExpr* qe)

Add a quadratic expression into a quadratic expression. Upon completion, the invoking quadratic expression will be equal to the sum of itself and the argument expression.

Parameters
qe – Quadratic expression to add.

void **AddConstant**(double c)

Add a constant into a quadratic expression.

Parameters
c – Constant to add to expression.

void **AddTerm**(double coeff, *GRBVar* var)

Add a single linear term (`coeff*var`) into a quadratic expression.

Parameters

- **coeff** – Coefficient for new term.
- **var** – Variable for new term.

void **AddTerm**(double coeff, *GRBVar* var1, *GRBVar* var2)

Add a single quadratic term (`coeff*var1*var2`) into a quadratic expression.

Parameters

- **coeff** – Coefficient for new quadratic term.
- **var1** – First variable for new quadratic term.
- **var2** – Second variable for new quadratic term.

void **AddTerms**(double[] coeffs, *GRBVar*[] vars)

Add a list of linear terms into a quadratic expression. Note that the lengths of the two argument arrays must be equal.

Parameters

- **coeffs** – Coefficients for new terms.
- **vars** – Variables for new terms.

void **AddTerms**(double[] coeffs, *GRBVar*[] vars, int start, int len)

Add new linear terms into a quadratic expression. This signature allows you to use arrays to hold the coefficients and variables that describe the linear terms in an array without being forced to add a term for each entry in the array. The `start` and `len` arguments allow you to specify which terms to add.

Parameters

- **coeffs** – Coefficients for new terms.
- **vars** – Variables for new terms.
- **start** – The first term in the list to add.
- **len** – The number of terms to add.

void **AddTerms**(double[] coeffs, *GRBVar*[] vars1, *GRBVar*[] vars2)

Add a list of quadratic terms into a quadratic expression. Note that the lengths of the three argument arrays must be equal.

Parameters

- **coeffs** – Coefficients for new quadratic terms.
- **vars1** – First variables for new quadratic terms.
- **vars2** – Second variables for new quadratic terms.

void **AddTerms**(double[] coeffs, *GRBVar*[] vars1, *GRBVar*[] vars2, int start, int len)

Add new quadratic terms into a quadratic expression. This signature allows you to use arrays to hold the coefficients and variables that describe the terms in an array without being forced to add a term for each entry in the array. The `start` and `len` arguments allow you to specify which terms to add.

Parameters

- **coeffs** – Coefficients for new quadratic terms.
- **vars1** – First variables for new quadratic terms.
- **vars2** – Second variables for new quadratic terms.
- **start** – The first term in the list to add.
- **len** – The number of terms to add.

void **Clear**()

Set a quadratic expression to 0.

You should use the overloaded `expr = 0` instead. The `clear` method is mainly included for consistency with our interfaces to non-overloaded languages.

double **GetCoeff**(int i)

Retrieve the coefficient from a single quadratic term of the quadratic expression.

Returns

Coefficient for the quadratic term at index `i` in the expression.

GRBVar **GetVar1**(int i)

Retrieve the first variable object associated with a single quadratic term from the expression.

Returns
First variable for the quadratic term at index `i` in the quadratic expression.

GRBVar **GetVar2**(int i)

Retrieve the second variable object associated with a single quadratic term from the expression.

Returns
Second variable for the quadratic term at index `i` in the quadratic expression.

GRBLinExpr LinExpr

(Property) A quadratic expression is represented as a linear expression, plus a list of quadratic terms. This method retrieves the linear expression associated with the quadratic expression.

void **MultAdd**(double m, *GRBLinExpr* le)

Add a constant multiple of a linear expression into a quadratic expression. Upon completion, the invoking quadratic expression is equal the sum of itself and the constant times the argument expression.

Parameters

- **m** – Constant multiplier for added expression.
- **le** – Linear expression to add.

void **MultAdd**(double m, *GRBQuadExpr* qe)

Add a constant multiple of one quadratic expression into another. Upon completion, the invoking quadratic expression is equal the sum of itself and the constant times the argument expression.

Parameters

- **m** – Constant multiplier for added expression.
- **qe** – Quadratic expression to add.

void **Remove**(int i)

Remove the quadratic term stored at index `i` of the expression.

Parameters
i – The index of the quadratic term to be removed.

boolean **Remove**(*GRBVar* var)

Remove all quadratic terms associated with variable `var` from the expression.

Parameters
var – The variable whose quadratic term should be removed.

Returns
Returns `true` if the variable appeared in the quadratic expression (and was removed).

int Size

(Property) The number of quadratic terms in the quadratic expression. Use *GRBQuadExpr.LinExpr* to retrieve constant or linear terms from the quadratic expression.

double Value

(Property) The value of an expression for the current solution.

21.12 GRBTempConstr

GRBTempConstr

Gurobi temporary constraint object. Objects of this class are created as intermediate results when building constraints using overloaded operators. There are no public methods on this class. Instead, GRBTempConstr objects are created by operators ==, <=, or >=. You will generally never store objects of this class in your own variables.

Consider the following examples:

```
model.AddConstr(x + y <= 1);
model.AddQConstr(x*x + y*y <= 1);
```

The overloaded <= operator creates an object of type GRBTempConstr, which is then immediately passed to *GRBModel.AddConstr* or *GRBModel.AddQConstr*.

21.13 GRBColumn

GRBColumn

Gurobi column object. A column consists of a list of coefficient, constraint pairs. Columns are used to represent the set of constraints in which a variable participates, and the associated coefficients. They are temporary objects that typically have short lifespans.

You generally build columns by starting with an empty column (using the *GRBColumn* constructor), and then adding terms. Terms can be added individually, using *AddTerm*, or in groups, using *AddTerms*. Terms can also be removed from a column, using *Remove*.

Individual terms in a column can be queried using the *GetConstr*, and *GetCoeff* methods. You can query the number of terms in the column using the *Size* property.

GRBColumn **GRBColumn**()

Column constructor that creates an empty column.

Returns
An empty column object.

GRBColumn **GRBColumn**(*GRBColumn* orig)

Column constructor that copies an existing column.

Returns
A copy of the input column object.

void **AddTerm**(double coeff, *GRBConstr* constr)

Add a single term into a column.

Parameters

- **coeff** – Coefficient for new term.
- **constr** – Constraint for new term.

void **AddTerms**(double[] coeffs, *GRBConstr*[] constrs)

Add a list of terms into a column. Note that the lengths of the two argument arrays must be equal.

Parameters

- **coeffs** – Coefficients for added constraints.

- **constrs** – Constraints to add to column.

void **AddTerms**(double[] coeffs, *GRBConstr*[] constrs, int start, int len)

Add new terms into a column. This signature allows you to use arrays to hold the coefficients and constraints that describe the terms in an array without being forced to add an term for each member in the array. The `start` and `len` arguments allow you to specify which terms to add.

Parameters

- **coeffs** – Coefficients for added constraints.
- **constrs** – Constraints to add to column.
- **start** – The first term in the list to add.
- **len** – The number of terms to add.

void **Clear**()

Remove all terms from a column.

double **GetCoeff**(int i)

Retrieve the coefficient from a single term in the column.

Returns
Coefficient for the term at index `i` in the column.

GRBConstr **GetConstr**(int i)

Retrieve the constraint object from a single term in the column.

Returns
Constraint for the term at index `i` in the column.

GRBConstr **Remove**(int i)

Remove the term stored at index `i` of the column.

Parameters
i – The index of the term to be removed.

Returns
The constraint whose term was removed from the column. Returns `null` if the specified index is out of range.

boolean **Remove**(*GRBConstr* constr)

Remove the term associated with constraint `constr` from the column.

Parameters
constr – The constraint whose term should be removed.

Returns
Returns `true` if the constraint appeared in the column (and was removed).

int Size

(Property) The number of terms in the column.

21.14 Overloaded Operators

The Gurobi .NET interface overloads several arithmetic and comparison operators. Overloaded arithmetic operators (+, -, *, /) are used to create linear and quadratic expressions. Overloaded comparison operators (<=, >=, and ==) are used to build linear and quadratic constraints.

Note that the results of overloaded comparison operators are generally never stored in user variables. They are immediately passed to *GRBModel.AddConstr* or *GRBModel.AddQConstr*.

GRBTempConstr operator <=(GRBQuadExpr lhsExpr, GRBQuadExpr rhsExpr)

Create an inequality constraint.

Parameters

- **lhsExpr** – Left-hand side of inequality constraint.
- **rhsExpr** – Right-hand side of inequality constraint.

Returns

A constraint of type *GRBTempConstr*. The result is typically immediately passed to method *GRBModel.AddConstr*.

GRBTempConstr operator >=(GRBQuadExpr lhsExpr, GRBQuadExpr rhsExpr)

Create an inequality constraint.

Parameters

- **lhsExpr** – Left-hand side of inequality constraint.
- **rhsExpr** – Right-hand side of inequality constraint.

Returns

A constraint of type *GRBTempConstr*. The result is typically immediately passed to method *GRBModel.AddConstr*.

GRBTempConstr operator ==(GRBLinExpr lhsExpr, GRBLinExpr rhsExpr)

Create an equality constraint.

Parameters

- **lhsExpr** – Left-hand side of equality constraint.
- **rhsExpr** – Right-hand side of equality constraint.

Returns

A constraint of type *GRBTempConstr*. The result is typically immediately passed to method *GRBModel.AddConstr*.

GRBLinExpr operator +(GRBLinExpr expr1, GRBLinExpr expr2)

Create a new expression by adding a pair of Gurobi objects.

Parameters

- **expr1** – First linear expression argument.
- **expr2** – Second linear expression argument.

Returns

A linear expression that is equal to the sum of the two argument expressions.

GRBLinExpr operator +(GRBLinExpr expr, GRBVar var)

Create a new expression by adding a pair of Gurobi objects.

Parameters

- **expr** – Linear expression argument.
- **var** – Variable argument.

Returns
A linear expression that is equal to the sum of the argument linear expression and the argument variable.

`GRBLinExpr operator +(GRBVar var, GRBLinExpr expr)`

Create a new expression by adding a pair of Gurobi objects.

Parameters

- **var** – Variable argument.
- **expr** – Linear expression argument.

Returns
A linear expression that is equal to the sum of the argument linear expression and the argument variable.

`GRBLinExpr operator +(GRBVar var1, GRBVar var2)`

Create a new expression by adding a pair of Gurobi objects.

Parameters

- **var1** – First variable argument.
- **var2** – Second variable argument.

Returns
A linear expression that is equal to the sum of the two argument variables.

`GRBLinExpr operator +(double a, GRBVar var)`

Create a new expression by adding a pair of Gurobi objects.

Parameters

- **a** – Constant.
- **var** – Variable.

Returns
A linear expression that is equal to the sum of the constant and the variable argument.

`GRBLinExpr operator +(GRBVar var, double a)`

Create a new expression by adding a pair of Gurobi objects.

Parameters

- **var** – Variable.
- **a** – Constant.

Returns
A linear expression that is equal to the sum of the constant and the variable argument.

`GRBQuadExpr operator +(GRBQuadExpr expr1, GRBQuadExpr expr2)`

Create a new expression by adding a pair of Gurobi objects.

Parameters

- **expr1** – First quadratic expression argument.
- **expr2** – Second quadratic expression argument.

Returns
A quadratic expression that is equal to the sum of the two argument quadratic expressions.

`GRBQuadExpr operator +(GRBQuadExpr expr, GRBVar var)`

Create a new expression by adding a pair of Gurobi objects.

Parameters

- **expr** – Quadratic expression argument.
- **var** – Variable argument.

Returns
A quadratic expression that is equal to the sum of the argument quadratic expression and the argument variable.

`GRBQuadExpr operator +(GRBVar var, GRBQuadExpr expr)`

Create a new expression by adding a pair of Gurobi objects.

Parameters

- **var** – Variable argument.
- **expr** – Quadratic expression argument.

Returns
A quadratic expression that is equal to the sum of the argument quadratic expression and the argument variable.

`GRBLinExpr operator -(GRBLinExpr expr1, GRBLinExpr expr2)`

Create a new expression by subtracting one Gurobi object from another.

Parameters

- **expr1** – First linear expression argument.
- **expr2** – Second linear expression argument.

Returns
A linear expression that is equal to the first expression minus the second.

`GRBQuadExpr operator -(GRBQuadExpr expr1, GRBQuadExpr expr2)`

Create a new expression by subtracting one Gurobi object from another.

Parameters

- **expr1** – First quadratic expression argument.
- **expr2** – Second quadratic expression argument.

Returns
A quadratic expression that is equal to the first expression minus the second.

`GRBLinExpr operator *(double multiplier, GRBLinExpr expr)`

Create a new expression by multiplying a pair of Gurobi objects.

Parameters

- **multiplier** – Multiplier for expression argument.
- **expr** – Expression argument.

Returns
A linear expression that is equal to the input expression times the input multiplier.

`GRBLinExpr operator *(GRBLinExpr expr, double multiplier)`

Create a new expression by multiplying a pair of Gurobi objects.

Parameters

- `expr` – Linear expression argument.
- `multiplier` – Multiplier for expression argument.

Returns

A linear expression that is equal to the input expression times the input multiplier.

`GRBLinExpr operator *(double multiplier, GRBVar var)`

Create a new expression by multiplying a pair of Gurobi objects.

Parameters

- `multiplier` – Multiplier for variable argument.
- `var` – Variable argument.

Returns

A linear expression that is equal to the input variable times the input multiplier.

`GRBLinExpr operator *(GRBVar var, double multiplier)`

Create a new expression by multiplying a pair of Gurobi objects.

Parameters

- `var` – Variable argument.
- `multiplier` – Multiplier for variable argument.

Returns

A linear expression that is equal to the input variable times the input multiplier.

`GRBQuadExpr operator *(double multiplier, GRBQuadExpr expr)`

Create a new expression by multiplying a pair of Gurobi objects.

Parameters

- `multiplier` – Multiplier for expression argument.
- `expr` – Quadratic expression argument.

Returns

A quadratic expression that is equal to the input expression times the input multiplier.

`GRBQuadExpr operator *(GRBQuadExpr expr, double multiplier)`

Create a new expression by multiplying a pair of Gurobi objects.

Parameters

- `expr` – Quadratic expression argument.
- `multiplier` – Multiplier for expression argument.

Returns

A quadratic expression that is equal to the input expression times the input multiplier.

`GRBQuadExpr operator *(GRBVar var1, GRBVar var2)`

Create a new expression by multiplying a pair of Gurobi objects.

Parameters

- `var1` – First variable argument.

- **var2** – Second variable argument.

Returns
A quadratic expression that is equal to the product of the two input variables.

GRBQuadExpr operator *(GRBVar var, GRBLinExpr expr)

Create a new expression by multiplying a pair of Gurobi objects.

Parameters

- **var** – Input variable.
- **expr** – Input linear expression.

Returns
A quadratic expression that is equal to the input linear expression times the input variable.

GRBQuadExpr operator *(GRBLinExpr expr, GRBVar var)

Create a new expression by multiplying a pair of Gurobi objects.

Parameters

- **expr** – Input linear expression.
- **var** – Input variable.

Returns
A quadratic expression that is equal to the input linear expression times the input variable.

GRBQuadExpr operator *(GRBLinExpr expr1, GRBLinExpr expr2)

Create a new expression by multiplying a pair of Gurobi objects.

Parameters

- **expr1** – First linear expression argument.
- **expr2** – Second linear expression argument.

Returns
A quadratic expression that is equal to the product of the two input linear expressions.

GRBLinExpr operator /(GRBVar var, double divisor)

Create a new expression by dividing a Gurobi variable by a constant.

Parameters

- **var** – Variable argument.
- **divisor** – Divisor for variable argument.

Returns
A linear expression that is equal to the input variable divided by the input divisor.

21.14.1 implicit cast

GRBLinExpr **GRBLinExpr**(double value)

Create an expression from an implicit cast (e.g., `expr = 0.0`).

Parameters
value – Desired value for linear expression.

Returns
A linear expression that is equal to specified constant.

GRBQuadExpr **GRBQuadExpr**(double value)

Create an expression from an implicit cast (e.g., `expr = 0.0`).

Parameters
value – Desired value for quadratic expression.

Returns
A quadratic expression that is equal to specified constant.

GRBLinExpr **GRBLinExpr**(*GRBVar* var)

Create an expression from an implicit cast (e.g., `expr = x`).

Parameters
value – Desired value for linear expression.

Returns
A linear expression that is equal to specified variable.

GRBQuadExpr **GRBQuadExpr**(*GRBVar* var)

Create an expression from an implicit cast (e.g., `expr = x`).

Parameters
value – Desired value for quadratic expression.

Returns
A quadratic expression that is equal to specified variable.

GRBQuadExpr **GRBQuadExpr**(*GRBLinExpr* expr)

Create an expression from an implicit cast (e.g., `qexpr = lexpr`).

Parameters
expr – Desired value for quadratic expression.

Returns
A quadratic expression that is equal to specified linear expression.

21.15 GRBCallback

GRBCallback

Gurobi callback class. This is an abstract class. To implement a callback, you should create a subclass of this class and implement a `callback()` method. If you pass an object of this subclass to method *GRBModel.SetCallback* before calling *GRBModel.Optimize* or *GRBModel.ComputeIIS*, the `callback()` method of the class will be called periodically. Depending on where the callback is called from, you will be able to obtain various information about the progress of the optimization.

Note that this class contains one protected *int* member variable: `where`. You can query this variable from your `callback()` method to determine where the callback was called from.

Gurobi callbacks can be used both to monitor the progress of the optimization and to modify the behavior of the Gurobi Optimizer. A simple user callback function might call the *GRBCallback.GetIntInfo* or *GRBCallback.GetDoubleInfo* methods to produce a custom display, or perhaps to terminate optimization early (using *GRBCallback.Abort*) or to proceed to the next phase of the computation (using *GRBCallback.Proceed*). More sophisticated MIP callbacks might use *GRBCallback.GetNodeRel* or *GRBCallback.GetSolution* to retrieve values from the solution to the current node, and then use *GRBCallback.AddCut* or *GRBCallback.AddLazy* to add a constraint to cut off that solution, or *GRBCallback.SetSolution* to import a heuristic solution built from that solution. For multi-objective problems, you might use *GRBCallback.StopOneMultiObj* to interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process.

When solving a model using multiple threads, the user callback is only ever called from a single thread, so you don't need to worry about the thread-safety of your callback.

Note that changing parameters from within a callback is not supported, doing so may lead to undefined behavior.

You can look at the callback_cs.cs example for details of how to use Gurobi callbacks.

GRBCallback **GRBCallback()**

Callback constructor.

Returns
A callback object.

void **Abort()**

Abort optimization. When the optimization stops, the *Status* attribute will be equal to `GRB.Status.INTERRUPTED`.

void **AddCut**(*GRBLinExpr* lhsExpr, char sense, double rhsVal)

Add a cutting plane to the MIP model from within a callback function. Note that this method can only be invoked when the `where` member variable is equal to `GRB.Callback.MIPNODE` (see the *Callback Codes* section for more information).

Cutting planes can be added at any node of the branch-and-cut tree. However, they should be added sparingly, since they increase the size of the relaxation model that is solved at each node and can significantly degrade node processing speed.

Cutting planes are typically used to cut off the current relaxation solution. To retrieve the relaxation solution at the current node, you should first call *GetNodeRel*.

You should consider setting parameter *PreCrush* to value 1 when adding your own cuts. This setting shuts off a few presolve reductions that can sometimes prevent your cut from being applied to the presolved model (which would result in your cut being silently ignored).

Note that cutting planes added through this method must truly be cutting planes – they can cut off continuous solutions, but they may not cut off integer solutions that respect the original constraints of the model. Ignoring this restriction will lead to incorrect solutions.

Parameters

- **lhsExpr** – Left-hand side expression for new cutting plane.
- **sense** – Sense for new cutting plane (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhsVal** – Right-hand side value for new cutting plane.

void **AddCut**(*GRBTempConstr* tempConstr)

Add a cutting plane to the MIP model from within a callback function. Note that this method can only be invoked when the `where` member variable is equal to `GRB.Callback.MIPNODE` (see the *Callback Codes* section for more information).

Cutting planes can be added at any node of the branch-and-cut tree. However, they should be added sparingly, since they increase the size of the relaxation model that is solved at each node and can significantly degrade node processing speed.

Cutting planes are typically used to cut off the current relaxation solution. To retrieve the relaxation solution at the current node, you should first call *GetNodeRel*.

You should consider setting parameter *PreCrush* to value 1 when adding your own cuts. This setting shuts off a few presolve reductions that can sometimes prevent your cut from being applied to the presolved model (which would result in your cut being silently ignored).

Note that cutting planes added through this method must truly be cutting planes – they can cut off continuous solutions, but they may not cut off integer solutions that respect the original constraints of the model. Ignoring this restriction will lead to incorrect solutions.

Parameters

tempConstr – Temporary constraint object, created by an overloaded comparison operator.

void **AddLazy**(*GRBLinExpr* lhsExpr, char sense, double rhsVal)

Add a lazy constraint to the MIP model from within a callback function. Note that this method can only be invoked when the `where` member variable is `GRB.Callback.MIPNODE` or `GRB.Callback.MIPSOL` (see the *Callback Codes* section for more information).

Lazy constraints are typically used when the full set of constraints for a MIP model is too large to represent explicitly. By only including the constraints that are actually violated by solutions found during the branch-and-cut search, it is sometimes possible to find a proven optimal solution while only adding a fraction of the full set of constraints.

You would typically add a lazy constraint by first querying the current node solution (by calling *GetSolution* from a `GRB.Callback.MIPSOL` callback, or *GetNodeRel* from a `GRB.Callback.MIPNODE` callback), and then calling `AddLazy()` to add a constraint that cuts off the solution. Gurobi guarantees that you will have the opportunity to cut off any solutions that would otherwise be considered feasible.

MIP solutions may be generated outside of a MIP node. Thus, generating lazy constraints is optional when the `where` value in the callback function equals `GRB.Callback.MIPNODE`. To avoid this, we recommend to always check when the `where` value equals `GRB.Callback.MIPSOL`.

Your callback should be prepared to cut off solutions that violate any of your lazy constraints, including those that have already been added. Node solutions will usually respect previously added lazy constraints, but not always.

Note that you must set the *LazyConstraints* parameter if you want to use lazy constraints.

Parameters

- **lhsExpr** – Left-hand side expression for new lazy constraint.
- **sense** – Sense for new lazy constraint (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).
- **rhsVal** – Right-hand side value for new lazy constraint.

void **AddLazy**(*GRBTempConstr* tempConstr)

Add a lazy constraint to the MIP model from within a callback function. Note that this method can only be invoked when the `where` member variable is `GRB.Callback.MIPNODE` or `GRB.Callback.MIPSOL` (see the *Callback Codes* section for more information).

Lazy constraints are typically used when the full set of constraints for a MIP model is too large to represent explicitly. By only including the constraints that are actually violated by solutions found during the branch-and-cut search, it is sometimes possible to find a proven optimal solution while only adding a fraction of the full set of constraints.

You would typically add a lazy constraint by first querying the current node solution (by calling *GetSolution* from a `GRB.Callback.MIPSOL` callback, or *GetNodeRel* from a `GRB.Callback.MIPNODE` callback), and then calling `AddLazy()` to add a constraint that cuts off the solution. Gurobi guarantees that you will have the opportunity to cut off any solutions that would otherwise be considered feasible.

MIP solutions may be generated outside of a MIP node. Thus, generating lazy constraints is optional when the `where` value in the callback function equals `GRB.Callback.MIPNODE`. To avoid this, we recommend to always check when the `where` value equals `GRB.Callback.MIPSOL`.

Your callback should be prepared to cut off solutions that violate any of your lazy constraints, including those that have already been added. Node solutions will usually respect previously added lazy constraints, but not always.

Note that you must set the *LazyConstraints* parameter if you want to use lazy constraints.

Parameters
tempConstr – Temporary constraint object, created by an overloaded comparison operator.

double **GetDoubleInfo**(int what)

Request double-valued callback information. The available information depends on the value of the `where` member. For information on possible values of `where`, and the double-valued information that can be queried for different values of `where`, please refer to the *Callback* section.

Parameters
what – Information requested (refer the list of Gurobi *Callback Codes* for possible values).

Returns
Value of requested callback information.

int **GetIntInfo**(int what)

Request int-valued callback information. The available information depends on the value of the `where` member. For information on possible values of `where`, and the int-valued information that can be queried for different values of `where`, please refer to the *Callback* section.

Parameters
what – Information requested (refer the list of Gurobi *Callback Codes* for possible values).

Returns
Value of requested callback information.

double **GetNodeRel**(*GRBVar* v)

Retrieve values from the node relaxation solution at the current node. Only available when the `where` member variable is equal to `GRB.Callback.MIPNODE`, and `GRB.Callback.MIPNODE_STATUS` is equal to `GRB.Status.OPTIMAL`.

Parameters
v – The variable whose value is desired.

Returns
The value of the specified variable in the node relaxation for the current node.

double[] **GetNodeRel**(*GRBVar*[] xvars)

Retrieve values from the node relaxation solution at the current node. Only available when the `where` member variable is equal to `GRB.Callback.MIPNODE`, and `GRB.Callback.MIPNODE_STATUS` is equal to `GRB.Status.OPTIMAL`.

Parameters
xvars – The list of variables whose values are desired.

Returns
The values of the specified variables in the node relaxation for the current node.

double[][] **GetNodeRel**(*GRBVar*[][] xvars)

Retrieve values from the node relaxation solution at the current node. Only available when the `where` member variable is equal to `GRB.Callback.MIPNODE`, and `GRB.Callback.MIPNODE_STATUS` is equal to `GRB.Status.OPTIMAL`.

Parameters
xvars – The array of variables whose values are desired.

Returns
The values of the specified variables in the node relaxation for the current node.

double **GetSolution**(*GRBVar* v)

Retrieve values from the current solution vector. Only available when the `where` member variable is equal to `GRB.Callback.MIPSOL` or `GRB.Callback.MULTIOBJ`.

Parameters
v – The variable whose value is desired.

Returns
The value of the specified variable in the current solution vector.

double[] **GetSolution**(*GRBVar*[] xvars)

Retrieve values from the current solution vector. Only available when the `where` member variable is equal to `GRB.Callback.MIPSOL` or `GRB.Callback.MULTIOBJ`.

Parameters
xvars – The list of variables whose values are desired.

Returns
The values of the specified variables in the current solution.

double[][] **GetSolution**(*GRBVar*[][] xvars)

Retrieve values from the current solution vector. Only available when the `where` member variable is equal to `GRB.Callback.MIPSOL` or `GRB.Callback.MULTIOBJ`.

Parameters
xvars – The array of variables whose values are desired.

Returns
The values of the specified variables in the current solution.

string **GetStringInfo**(int what)

Request string-valued callback information. The available information depends on the value of the `where` member. For information on possible values of `where`, and the string-valued information that can be queried for different values of `where`, please refer to the *Callback* section.

Parameters
what – Information requested (refer the list of Gurobi *Callback Codes* for possible values).

Returns
Value of requested callback information.

void **Proceed**()

Generate a request to proceed to the next phase of the computation. Note that the request is only accepted in a few phases of the algorithm, and it won't be acted upon immediately.

In the current Gurobi version, this callback allows you to proceed from the NoRel heuristic to the standard MIP search. You can determine the current algorithm phase using `MIP_PHASE`, `MIPNODE_PHASE`, or `MIPSOL_PHASE` queries from a callback.

void **SetSolution**(*GRBVar* v, double val)

Import solution values for a heuristic solution. Only available when the `where` member variable is equal to `GRB.Callback.MIP`, `GRB.Callback.MIPNODE`, or `GRB.Callback.MIPSOL` (see the *Callback Codes* section for more information).

When you specify a heuristic solution from a callback, variables initially take undefined values. You should use this method to specify variable values. You can make multiple calls to `SetSolution` from one callback invocation to specify values for multiple sets of variables. After the callback, if values have been specified for any variables, the Gurobi Optimizer will try to compute a feasible solution from the specified values,

possibly filling in values for variables whose values were left undefined. You can also optionally call *UseSolution* within your callback function to try to immediately compute a feasible solution from the specified values.

Note that this method is not supported in a Compute Server environment.

Parameters

- **v** – The variable whose values is being set.
- **val** – The value of the variable in the new solution.

void **SetSolution**(*GRBVar*[] xvars, double[] sol)

Import solution values for a heuristic solution. Only available when the `where` member variable is equal to `GRB.Callback.MIP`, `GRB.Callback.MIPNODE`, or `GRB.Callback.MIPSOL` (see the *Callback Codes* section for more information).

When you specify a heuristic solution from a callback, variables initially take undefined values. You should use this method to specify variable values. You can make multiple calls to `SetSolution` from one callback invocation to specify values for multiple sets of variables. After the callback, if values have been specified for any variables, the Gurobi Optimizer will try to compute a feasible solution from the specified values, possibly filling in values for variables whose values were left undefined. You can also optionally call *UseSolution* within your callback function to try to immediately compute a feasible solution from the specified values.

Note that this method is not supported in a Compute Server environment.

Parameters

- **xvars** – The variables whose values are being set.
- **sol** – The desired values of the specified variables in the new solution.

void **StopOneMultiObj**(int objcnt)

Interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process. Only available for multi-objective MIP models and when the where member variable is not equal to GRB.Callback.MULTIOBJ (see the *Callback Codes* section for more information).

You would typically stop a multi-objective optimization step by querying the last finished number of multi-objectives steps, and using that number to stop the current step and move on to the next hierarchical objective (if any) as shown in the following example:

```
using Gurobi;

class callback : GRBCallback
{

  private int objcnt;
  private long starttime;

  protected override void Callback() {
    try {
      if (where == GRB.Callback.MULTIOBJ) {
        /* get current objective number */
        objcnt    = GetIntInfo(GRB.Callback.MULTIOBJ_OBJCNT);

        /* reset start time to current time */
        starttime = DateTime.Now.Ticks;
```

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```
      } else if (DateTime.Now.Ticks - starttime > BIG ||
                 /* takes too long or good enough */) {
        /* stop only this optimization step */
        StopOneMultiObj(objcnt);
      }
    }
  }
}
```

You should refer to the section on *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Parameters
objnum – The number of the multi-objective optimization step to interrupt. For processes running locally, this argument can have the special value -1, meaning to stop the current step.

double **UseSolution**()

Once you have imported solution values using *SetSolution*, you can optionally call UseSolution in a GRB.Callback.MIPNODE callback to immediately use these values to try to compute a heuristic solution. Alternatively, you can call UseSolution in a GRB.Callback.MIP or GRB.Callback.MIPSOL callback, which will store the solution until it can be processed internally.

Returns
The objective value for the solution obtained from your solution values. It equals GRB.INFINITY if no improved solution is found or the method has been called from a callback other than GRB.Callback.MIPNODE as, in these contexts, the solution is stored instead of being processed immediately.

21.16 GRBException

GRBException

Gurobi exception object. This is a sub-class of the .NET Exception class. A number of useful properties, including Message() and StackTrace(), are inherited from the parent class. For a list of parent class methods, visit this site.

GRBException **GRBException**(int errcode)

Exception constructor that creates a Gurobi exception with the given error code.

Parameters
errcode – Error code for exception.

Returns
An exception object.

GRBException **GRBException**(string errmsg)

Exception constructor that creates a Gurobi exception with the given message string.

Parameters
errmsg – Error message for exception.

Returns
An exception object.

GRBException **GRBException**(string errmsg, int errcode)

Exception constructor that creates a Gurobi exception with the given message string and error code.

Parameters

- **errmsg** – Error message for exception.
- **errcode** – Error code for exception.

Returns
An exception object.

`int ErrorCode`

(Property) The error code associated with a Gurobi exception.

21.17 GRBBatch

`GRBBatch`

Gurobi batch object. Batch optimization is a feature available with the Gurobi Cluster Manager. It allows a client program to build an optimization model, submit it to a Compute Server cluster (through a Cluster Manager), and later check on the status of the model and retrieve its solution. For more information, please refer to the *Batch Optimization* section.

Commonly used methods on batch objects include *Update* (refresh attributes from the Cluster Manager), *Abort* (abort execution of a batch request), *Retry* (retry optimization for an interrupted or failed batch), *Discard* (remove the batch request and all related information from the Cluster Manager), and *GetJSONSolution* (query solution information for the batch request).

These methods are built on top of calls to the Cluster Manager REST API. They are meant to simplify such calls, but note that you always have the option of calling the REST API directly.

Batch objects have four attributes:

- *BatchID*: Unique ID for the batch request.
- *BatchStatus*: Last batch status. Status values are described in the *Batch Status Code* section.
- *BatchErrorCode*: Last error code.
- *BatchErrorMessage*: Last error message.

You can access their values , `batch.BatchStatus` or `batch.BatchID`, or by using *Get*. Note that all Batch attributes are locally cached, and are only updated when you create a client-side batch object or when you explicitly update this cache, which can done by calling *Update*.

GRBBatch **GRBBatch**(*GRBEnv*& env, string& batchID)

Constructor for `GRBBatch`.

Given a `BatchID`, as returned by *optimizeBatch*, and a Gurobi environment that can connect to the appropriate Cluster Manager (i.e., one where parameters *CSManager*, *UserName*, and *ServerPassword* have been set appropriately), this function returns a *GRBBatch* object. With it, you can query the current status of the associated batch request and, once the batch request has been processed, you can query its solution. Please refer to the *Batch Optimization* section for details and examples.

Parameters

- **env** – The environment in which the new batch object should be created.
- **batchID** – ID of the batch request for which you want to access status and other information.

Returns
New batch object.

Example

```
GRBBatch batch = GRBBatch(env, batchID);
```

void **Abort**()

This method instructs the Cluster Manager to abort the processing of this batch request, changing its status to ABORTED. Please refer to the *Batch Status Codes* section for further details.

Example

```
// Abort this batch if it is taking too long
TimeSpan interval = DateTime.Now - start;
if (interval.TotalSeconds > maxwaittime) {
  batch.Abort();
  break;
}
```

void **Discard**()

This method instructs the Cluster Manager to remove all information related to the batch request in question, including the stored solution if available. Further queries for the associated batch request will fail with error code *DATA_NOT_AVAILABLE*. Use this function with care, as the removed information can not be recovered later on.

Example

```
// Remove batch request from manager
batch.Discard();
```

string **GetJSONSolution**()

This method retrieves the solution of a completed batch request from a Cluster Manager. The solution is returned as a *JSON solution string*. For this call to succeed, the status of the batch request must be COMPLETED. Note further that the result file stored Cluster Manager side must be gzip-compressed and exactly one result file should be associated with this batch; for batches submitted programmatically through the API both will be the case. Please refer to the *Batch Status Codes* section for further details.

Returns
The requested solution in JSON format.

Example

```
// Get JSON solution as string
Console.WriteLine("JSON solution:" + batch.GetJSONSolution());
```

int **Get**(*GRB.IntAttr* attr)

Query the value of an int-valued batch attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

string **Get**(*GRB.StringAttr* attr)

Query the value of a string-valued batch attribute.

Parameters
attr – The attribute being queried.

Returns
The current value of the requested attribute.

void **Retry**()

This method instructs the Cluster Manager to retry optimization of a failed or aborted batch request, changing its status to SUBMITTED. Please refer to the *Batch Status Codes* section for further details.

Example

```
// If the batch failed, we retry it
if (batch.BatchStatus == GRB.BatchStatus.FAILED) {
  batch.Retry();
  System.Threading.Thread.Sleep(2000);
  batch.Update();
}
```

void **Update**()

All Batch attribute values are cached locally, so queries return the value received during the last communication with the Cluster Manager. This method refreshes the values of all attributes with the values currently available in the Cluster Manager (which involves network communication).

Example

```
// Update the resident attribute cache of the Batch object
// with the latest values from the cluster manager.
batch.Update();
```

void **WriteJSONSolution**(string& filename)

This method returns the stored solution of a completed batch request from a Cluster Manager. The solution is returned in a gzip-compressed JSON file. The file name you provide must end with a .json.gz extension. The JSON format is described in the *JSON solution format* section. Note that for this call to succeed, the status of the batch request must be COMPLETED. Note further that the result file stored Cluster Manager side must be gzip-compressed and exactly one result file should be associated with this batch; for batches submitted programmatically through the API both will be the case. Please refer to the *Batch Status Codes* section for further details.

Parameters
filename – Name of file where the solution should be stored (in JSON format).

Example

```
// Write the full JSON solution string to a file
batch.WriteJSONSolution("batch-sol.json.gz");
```

21.18 GRB

GRB

Class for .NET enums and constants. The enums are used to get or set Gurobi attributes or parameters.

Constants

The following list contains the set of constants needed by the Gurobi .NET interface. You would refer to them using a `GRB.` prefix (e.g., `GRB.Status.OPTIMAL`).

```
// Model status codes (after call to optimize())

/// <summary>
/// Optimization status codes
/// </summary>
public class Status
{
  /// <summary>
  /// Model is loaded, but no solution information is available.
  /// </summary>
  public const int LOADED = 1;

  /// <summary>
  /// Model was solved to optimality (subject to tolerances) and an optimal
  /// solution is available.
  /// </summary>
  public const int OPTIMAL = 2;

  /// <summary>
  /// Model was proven to be infeasible.
  /// </summary>
  public const int INFEASIBLE = 3;

  /// <summary>
  /// Model was proven to be either infeasible or unbounded.
  /// </summary>
  public const int INF_OR_UNBD = 4;

  /// <summary>
  /// Model was proven to be unbounded.
  /// </summary>
  public const int UNBOUNDED = 5;

  /// <summary>
  /// Optimal objective was proven to be worse than the value specified
  /// in the Cutoff parameter.
  /// </summary>
  public const int CUTOFF = 6;

  /// <summary>
  /// Optimization terminated because the total number of simplex
  /// iterations performed exceeded the limit specified in the IterationLimit
```

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```
/// parameter.
/// </summary>
public const int ITERATION_LIMIT = 7;

/// <summary>
/// Optimization terminated because the total number of branch-and-cut
/// nodes explored exceeded the limit specified in the NodeLimit
/// parameter.
/// </summary>
public const int NODE_LIMIT = 8;

/// <summary>
/// Optimization terminated because the total elapsed time
/// exceeded the limit specified in the TimeLimit parameter.
/// </summary>
public const int TIME_LIMIT = 9;

/// <summary>
/// Optimization terminated because the number of solutions found
/// reached the value specified in the SolutionLimit parameter.
/// </summary>
public const int SOLUTION_LIMIT = 10;

/// <summary>
/// Optimization was terminated by the user.
/// </summary>
public const int INTERRUPTED = 11;

/// <summary>
/// Optimization was terminated due to unrecoverable numerical
/// difficulties.
/// </summary>
public const int NUMERIC = 12;

/// <summary>
/// Optimization terminated with a sub-optimal solution.
/// </summary>
public const int SUBOPTIMAL = 13;

/// <summary>
/// Optimization is still in progress.
/// </summary>
public const int INPROGRESS = 14;

/// <summary>
/// User specified objective limit (a bound on either the best objective
/// or the best bound), and that limit has been reached.
/// </summary>
public const int USER_OBJ_LIMIT = 15;

/// <summary>
/// Optimization terminated because the total elapsed work
```

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```
  /// exceeded the limit specified in the WorkLimit parameter.
  /// </summary>
  public const int WORK_LIMIT = 16;

  /// <summary>
  /// Optimization terminated because the total amount of allocated
  /// memory exceeded the limit specified in the SoftMemLimit parameter.
  /// </summary>
  public const int MEM_LIMIT = 17;
}

/// <summary>
/// Batch status codes
/// </summary>
public class BatchStatus
{

  /// <summary>
  /// Batch object was created, but is not ready to be scheduled.
  /// See the Batch Optimization section of the manual for more details.
  /// </summary>
  public const int CREATED   = 1;

  /// <summary>
  /// The Batch object has been completely specified, and now is waiting
  /// for a job to finish processing the request.
  /// See the Batch Optimization section of the manual for more details.
  /// </summary>
  public const int SUBMITTED = 2;

  /// <summary>
  /// Batch processing was aborted by the user.
  /// See the Batch Optimization section of the manual for more details.
  /// </summary>
  public const int ABORTED   = 3;

  /// <summary>
  /// Batch processing failed.
  /// See the Batch Optimization section of the manual for more details.
  /// </summary>
  public const int FAILED    = 4;

  /// <summary>
  /// A Batch Job successfully processed the Batch request.
  /// See the Batch Optimization section of the manual for more details.
  /// </summary>
  public const int COMPLETED = 5;
}

// Constraint senses

/// <summary>
```

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```
/// Less or equal constraint sense.
/// </summary>
public const char LESS_EQUAL    = '<';
/// <summary>
/// Greater or equal constraint sense.
/// </summary>
public const char GREATER_EQUAL = '>';
/// <summary>
/// Equal constraint sense.
/// </summary>
public const char EQUAL         = '=';

// Variable types

/// <summary>
/// Continuous variable.
/// </summary>
public const char CONTINUOUS   = 'C';
/// <summary>
/// Binary variable.
/// </summary>
public const char BINARY       = 'B';
/// <summary>
/// Integer variable.
/// </summary>
public const char INTEGER      = 'I';
/// <summary>
/// Semi-continuous variable.
/// </summary>
public const char SEMICONT     = 'S';
/// <summary>
/// Semi-integer variable.
/// </summary>
public const char SEMIINT      = 'N';

// Objective sense

/// <summary>
/// Minimization objective.
/// </summary>
public const int MINIMIZE = 1;
/// <summary>
/// Maximization objective.
/// </summary>
public const int MAXIMIZE = -1;

// SOS types

/// <summary>
/// SOS of type 1.
/// </summary>
public const int SOS_TYPE1      = 1;
```

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```
/// <summary>
/// SOS of type 2.
/// </summary>
public const int SOS_TYPE2      = 2;

// General constraint types

/// <summary>
/// General constraint maximum.
/// </summary>
public const int GENCONSTR_MAX       = 0;
/// <summary>
/// General constraint minimum.
/// </summary>
public const int GENCONSTR_MIN       = 1;
/// <summary>
/// General constraint absolute value.
/// </summary>
public const int GENCONSTR_ABS       = 2;
/// <summary>
/// General constraint logical AND.
/// </summary>
public const int GENCONSTR_AND       = 3;
/// <summary>
/// General constraint logical OR.
/// </summary>
public const int GENCONSTR_OR        = 4;
/// <summary>
/// General constraint norm.
/// </summary>
public const int GENCONSTR_NORM      = 5;
/// <summary>
/// General constraint indicator.
/// </summary>
public const int GENCONSTR_INDICATOR = 6;
/// <summary>
/// General constraint piecewise-linear.
/// </summary>
public const int GENCONSTR_PWL       = 7;
/// <summary>
/// General constraint polynomial function.
/// </summary>
public const int GENCONSTR_POLY      = 8;
/// <summary>
/// General constraint natural exponential function.
/// </summary>
public const int GENCONSTR_EXP       = 9;
/// <summary>
/// General constraint exponential function.
/// </summary>
public const int GENCONSTR_EXPA      = 10;
/// <summary>
```

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```
/// General constraint natural logarithmic function.
/// </summary>
public const int GENCONSTR_LOG       = 11;
/// <summary>
/// General constraint logarithmic function.
/// </summary>
public const int GENCONSTR_LOGA      = 12;
/// <summary>
/// General constraint power function.
/// </summary>
public const int GENCONSTR_POW       = 13;
/// <summary>
/// General constraint sine function.
/// </summary>
public const int GENCONSTR_SIN       = 14;
/// <summary>
/// General constraint cosine function.
/// </summary>
public const int GENCONSTR_COS       = 15;
/// <summary>
/// General constraint tangent function.
/// </summary>
public const int GENCONSTR_TAN       = 16;
/// <summary>
/// General constraint logistic function.
/// </summary>
public const int GENCONSTR_LOGISTIC  = 17;

// Basis status info

/// <summary>
/// Variable is basic.
/// </summary>
public const int BASIC           = 0;
/// <summary>
/// Variable is non-basic at lower bound.
/// </summary>
public const int NONBASIC_LOWER  = -1;
/// <summary>
/// Variable is non-basic at upper bound.
/// </summary>
public const int NONBASIC_UPPER  = -2;
/// <summary>
/// Variable is superbasic.
/// </summary>
public const int SUPERBASIC      = -3;

// Numeric constants

/// <summary>
/// Infinity value.
/// </summary>
```

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```
public const double INFINITY    = 1e100;
/// <summary>
/// Undefined value.
/// </summary>
public const double UNDEFINED   = 1e101;
/// <summary>
/// Maximum integer value.
/// </summary>
public const int    MAXINT      = 2000000000;

// Limits

/// <summary>
/// Maximum string length.
/// </summary>
public const int MAX_STRLEN     = 512;
/// <summary>
/// Maximum name length.
/// </summary>
public const int MAX_NAMELEN    = 255;
/// <summary>
/// Maximum tag length.
/// </summary>
public const int MAX_TAGLEN     = 10240;
/// <summary>
/// Maximum concurrent threads.
/// </summary>
public const int MAX_CONCURRENT = 64;

// Other constants

/// <summary>
/// Default compute server port.
/// </summary>
public const int DEFAULT_CS_PORT = 61000;

// Version numbers

/// <summary>
/// Major number
/// </summary>
public const int VERSION_MAJOR     = 11;
/// <summary>
/// Minor number
/// </summary>
public const int VERSION_MINOR     = 0;
/// <summary>
/// Technical number
/// </summary>
public const int VERSION_TECHNICAL = 3;

// Callback constants
```

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```
/// <summary>
/// Gurobi callback codes.
/// </summary>
public class Callback
{
  /// <summary>
  /// Periodic polling callback.
  /// </summary>
  public const int POLLING       =     0;

  /// <summary>
  /// Currently performing presolve.
  /// </summary>
  public const int PRESOLVE      =     1;

  /// <summary>
  /// Currently in simplex.
  /// </summary>
  public const int SIMPLEX       =     2;

  /// <summary>
  /// Currently in MIP.
  /// </summary>
  public const int MIP           =     3;

  /// <summary>
  /// Found a new MIP incumbent.
  /// </summary>
  public const int MIPSOL        =     4;

  /// <summary>
  /// Currently exploring a MIP node.
  /// </summary>
  public const int MIPNODE       =     5;

  /// <summary>
  /// Currently in barrier.
  /// </summary>
  public const int BARRIER       =     7;

  /// <summary>
  /// Printing a log message.
  /// </summary>
  public const int MESSAGE       =     6;

  /// <summary>
  /// Currently in multi-objective optimization.
  /// </summary>
  public const int MULTIOBJ      =     8;

  /// <summary>
```

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```
/// Currently computing an IIS.
/// </summary>
public const int IIS           =     9;

/// <summary>
/// Returns the number of columns removed by presolve to this point.
/// </summary>
public const int PRE_COLDEL      = 1000;
/// <summary>
/// Returns the number of rows removed by presolve to this point.
/// </summary>
public const int PRE_ROWDEL      = 1001;
/// <summary>
/// Returns the number of constraint senses changed by presolve to this
/// point.
/// </summary>
public const int PRE_SENCHG      = 1002;
/// <summary>
/// Returns the number of bounds changed by presolve to this point.
/// </summary>
public const int PRE_BNDCHG      = 1003;
/// <summary>
/// Returns the number of coefficients changed by presolve to this point.
/// </summary>
public const int PRE_COECHG      = 1004;
/// <summary>
/// Returns the current simplex iteration count.
/// </summary>
public const int SPX_ITRCNT      = 2000;
/// <summary>
/// Returns the current simplex objective value.
/// </summary>
public const int SPX_OBJVAL      = 2001;
/// <summary>
/// Returns the current simplex primal infeasibility.
/// </summary>
public const int SPX_PRIMINF     = 2002;
/// <summary>
/// Returns the current simplex dual infeasibility.
/// </summary>
public const int SPX_DUALINF     = 2003;
/// <summary>
/// Returns 1 if the model has been perturbed.
/// </summary>
public const int SPX_ISPERT      = 2004;
/// <summary>
/// Returns the current best objective value.
/// </summary>
public const int MIP_OBJBST      = 3000;
/// <summary>
/// Returns the current best objective bound.
/// </summary>
```

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```
  public const int MIP_OBJBND      = 3001;
  /// <summary>
  /// Returns the current explored node count.
  /// </summary>
  public const int MIP_NODCNT      = 3002;
  /// <summary>
  /// Returns the current solution count.
  /// </summary>
  public const int MIP_SOLCNT      = 3003;
  /// <summary>
  /// Returns the current cutting plane count.
  /// </summary>
  public const int MIP_CUTCNT      = 3004;
  /// <summary>
  /// Returns the current unexplored node count.
  /// </summary>
  public const int MIP_NODLFT      = 3005;
  /// <summary>
  /// Returns the current simplex iteration count.
  /// </summary>
  public const int MIP_ITRCNT      = 3006;
  /// <summary>
  /// For a multi-scenario model, returns the number of scenarios that are still␣
↪open.
  /// </summary>
  public const int MIP_OPENSCENARIOS = 3007;
  /// <summary>
  /// Returns the current phase of the MIP algorithm.
  /// </summary>
  public const int MIP_PHASE         = 3008;

  /// <summary>
  /// Returns the new solution.
  /// </summary>
  public const int MIPSOL_SOL      = 4001;
  /// <summary>
  /// Returns the objective value for the new solution.
  /// </summary>
  public const int MIPSOL_OBJ      = 4002;
  /// <summary>
  /// Returns the current best objective value.
  /// </summary>
  public const int MIPSOL_OBJBST   = 4003;
  /// <summary>
  /// Returns the current best objective bound.
  /// </summary>
  public const int MIPSOL_OBJBND   = 4004;
  /// <summary>
  /// Returns the current explored node count.
  /// </summary>
  public const int MIPSOL_NODCNT   = 4005;
  /// <summary>
```

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```
  /// Returns the current solution count.
  /// </summary>
  public const int MIPSOL_SOLCNT   = 4006;
  /// <summary>
  /// For a multi-scenario model, returns the number of scenarios that are still␣
↪open.
  /// </summary>
  public const int MIPSOL_OPENSCENARIOS = 4007;
  /// <summary>
  /// Returns the current phase of the MIP algorithm.
  /// </summary>
  public const int MIPSOL_PHASE   = 4008;

  /// <summary>
  /// Returns the status of the current node relaxation.
  /// </summary>
  public const int MIPNODE_STATUS  = 5001;
  /// <summary>
  /// Returns the current node relaxation solution or ray.
  /// </summary>
  public const int MIPNODE_REL     = 5002;
  /// <summary>
  /// Returns the current best objective value.
  /// </summary>
  public const int MIPNODE_OBJBST  = 5003;
  /// <summary>
  /// Returns the current best objective bound.
  /// </summary>
  public const int MIPNODE_OBJBND  = 5004;
  /// <summary>
  /// Returns the current explored node count.
  /// </summary>
  public const int MIPNODE_NODCNT  = 5005;
  /// <summary>
  /// Returns the current solution count.
  /// </summary>
  public const int MIPNODE_SOLCNT  = 5006;
  /// <summary>
  /// Returns the branching variable for the current node.
  /// </summary>
  public const int MIPNODE_BRVAR   = 5007;
  /// <summary>
  /// For a multi-scenario model, returns the number of scenarios that are still␣
↪open.
  /// </summary>
  public const int MIPNODE_OPENSCENARIOS = 5008;
  /// <summary>
  /// Returns the current phase of the MIP algorithm.
  /// </summary>
  public const int MIPNODE_PHASE   = 5009;

  /// <summary>
```

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```
/// Returns the current barrier iteration count.
/// </summary>
public const int BARRIER_ITRCNT  = 7001;
/// <summary>
/// Returns the current barrier primal objective value.
/// </summary>
public const int BARRIER_PRIMOBJ = 7002;
/// <summary>
/// Returns the current barrier dual objective value.
/// </summary>
public const int BARRIER_DUALOBJ = 7003;
/// <summary>
/// Returns the current barrier primal infeasibility.
/// </summary>
public const int BARRIER_PRIMINF = 7004;
/// <summary>
/// Returns the current barrier dual infeasibility.
/// </summary>
public const int BARRIER_DUALINF = 7005;
/// <summary>
/// Returns the current barrier complementarity violation.
/// </summary>
public const int BARRIER_COMPL   = 7006;
/// <summary>
/// Returns the message that is being printed.
/// </summary>
public const int MSG_STRING      = 6001;
/// <summary>
/// Returns the elapsed solver runtime (in seconds).
/// </summary>
public const int RUNTIME         = 6002;
/// <summary>
/// Returns the elapsed solver work (in work units).
/// </summary>
public const int WORK            = 6003;
/// <summary>
/// Returns the number of objectives that have already been optimized.
/// </summary>
public const int MULTIOBJ_OBJCNT = 8001;
/// <summary>
/// Returns the current solution count.
/// </summary>
public const int MULTIOBJ_SOLCNT = 8002;
/// <summary>
/// Returns the new solution.
/// </summary>
public const int MULTIOBJ_SOL    = 8003;
/// <summary>
/// Returns the minimum number of constraints in the IIS.
/// </summary>
public const int IIS_CONSTRMIN   = 9001;
/// <summary>
```

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```
  /// Returns the maximum number of constraints in the IIS.
  /// </summary>
  public const int IIS_CONSTRMAX   = 9002;
  /// <summary>
  /// Returns the estimated number of constraints in the IIS.
  /// </summary>
  public const int IIS_CONSTRGUESS = 9003;
  /// <summary>
  /// Returns the minimum number of bounds in the IIS.
  /// </summary>
  public const int IIS_BOUNDMIN    = 9004;
  /// <summary>
  /// Returns the maximum number of bounds in the IIS.
  /// </summary>
  public const int IIS_BOUNDMAX    = 9005;
  /// <summary>
  /// Returns the estimated number of bounds in the IIS.
  /// </summary>
  public const int IIS_BOUNDGUESS  = 9006;
}

// Errors

/// <summary>
/// Gurobi error codes.
/// </summary>
public class Error
{
  /// <summary>
  /// Available memory was exhausted.
  /// </summary>
  public const int OUT_OF_MEMORY            = 10001;

  /// <summary>
  /// NULL input value provided for a required argument.
  /// </summary>
  public const int NULL_ARGUMENT            = 10002;

  /// <summary>
  /// Invalid input value.
  /// </summary>
  public const int INVALID_ARGUMENT         = 10003;

  /// <summary>
  /// Tried to query or set an unknown attribute.
  /// </summary>
  public const int UNKNOWN_ATTRIBUTE        = 10004;

  /// <summary>
  /// Tried to query or set an attribute that could not be accessed.
  /// </summary>
  public const int DATA_NOT_AVAILABLE       = 10005;
```

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```
/// <summary>
/// Index for attribute query was out of range.
/// </summary>
public const int INDEX_OUT_OF_RANGE       = 10006;

/// <summary>
/// Tried to query or set an unknown parameter.
/// </summary>
public const int UNKNOWN_PARAMETER        = 10007;

/// <summary>
/// Tried to set a parameter to a value that is outside its valid range.
/// </summary>
public const int VALUE_OUT_OF_RANGE       = 10008;

/// <summary>
/// Failed to obtain a Gurobi license.
/// </summary>
public const int NO_LICENSE               = 10009;

/// <summary>
/// Attempted to solve a model that is larger than the limit for a
/// trial license.
/// </summary>
public const int SIZE_LIMIT_EXCEEDED      = 10010;

/// <summary>
/// Problem in callback.
/// </summary>
public const int CALLBACK                 = 10011;

/// <summary>
/// Failed to read the requested file.
/// </summary>
public const int FILE_READ                = 10012;

/// <summary>
/// Failed to write the requested file.
/// </summary>
public const int FILE_WRITE               = 10013;

/// <summary>
/// Numerical error during requested operation.
/// </summary>
public const int NUMERIC                  = 10014;

/// <summary>
/// Attempted to perform infeasibility analysis on a feasible model.
/// </summary>
public const int IIS_NOT_INFEASIBLE       = 10015;
```

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```
/// <summary>
/// Requested operation not valid for a MIP model.
/// </summary>
public const int NOT_FOR_MIP              = 10016;

/// <summary>
/// Tried to access a model while optimization was in progress.
/// </summary>
public const int OPTIMIZATION_IN_PROGRESS = 10017;

/// <summary>
/// Constraint, variable, or SOS contained duplicate indices.
/// </summary>
public const int DUPLICATES               = 10018;

/// <summary>
/// Error in reading or writing a MIP node file.
/// </summary>
public const int NODEFILE                 = 10019;

/// <summary>
/// non-PSD Q matrix in the objective or in a quadratic constraint.
/// </summary>
public const int Q_NOT_PSD                = 10020;

/// <summary>
/// Equality quadratic constraints.
/// </summary>
public const int QCP_EQUALITY_CONSTRAINT  = 10021;

/// <summary>
/// Network error.
/// </summary>
public const int NETWORK                  = 10022;

/// <summary>
/// Job rejected from Compute Server queue.
/// </summary>
public const int JOB_REJECTED             = 10023;

/// <summary>
/// Operation is not supported in the current usage environment.
/// </summary>
public const int NOT_SUPPORTED            = 10024;

/// <summary>
/// Result is larger than return value allows.
/// </summary>
public const int EXCEED_2B_NONZEROS       = 10025;

/// <summary>
/// Problem with piecewise-linear objective function.
```

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```
  /// </summary>
  public const int INVALID_PIECEWIE_OBJ     = 10026;

  /// <summary>
  /// Not allowed to change UpdateMode parameter once model
  /// has been created.
  /// </summary>
  public const int UPDATEMODE_CHANGE        = 10027;

  /// <summary>
  /// Problem launching Instant Cloud job.
  /// </summary>
  public const int CLOUD                    = 10028;

  /// <summary>
  /// An error occurred during model modification or update.
  /// </summary>
  public const int MODEL_MODIFICATION       = 10029;

  /// <summary>
  /// An error occured with the client-server application.
  /// </summary>
  public const int CSWORKER                 = 10030;

  /// <summary>
  /// Multi-model tuning invoked on models of different types.
  /// </summary>
  public const int TUNE_MODEL_TYPES         = 10031;

  /// <summary>
  /// Multi-model tuning invoked on models of different types.
  /// </summary>
  public const int SECURITY                 = 10032;

  /// <summary>
  /// Tried to access a constraint or variable that is not in the model.
  /// </summary>
  public const int NOT_IN_MODEL             = 20001;

  /// <summary>
  /// Failed to create the requested model.
  /// </summary>
  public const int FAILED_TO_CREATE_MODEL   = 20002;

  /// <summary>
  /// Internal Gurobi error.
  /// </summary>
  public const int INTERNAL                 = 20003;
}

// Cuts parameter values
```

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```
/// <summary>
/// Constant for Cuts parameter -
/// choose cuts control automatically.
/// </summary>
public const int CUTS_AUTO           = -1;
/// <summary>
/// Constant for Cuts parameter -
/// shuts off cuts.
/// </summary>
public const int CUTS_OFF            = 0;
/// <summary>
/// Constant for Cuts parameter -
/// moderate cut generation.
/// </summary>
public const int CUTS_CONSERVATIVE   = 1;
/// <summary>
/// Constant for Cuts parameter -
/// aggressive cut generation.
/// </summary>
public const int CUTS_AGGRESSIVE     = 2;
/// <summary>
/// Constant for Cuts parameter -
/// very aggressive cut generation.
/// </summary>
public const int CUTS_VERYAGGRESSIVE = 3;

// Presolve parameter values

/// <summary>
/// Constant for Presolve parameter -
/// automatic presolve setting.
/// </summary>
public const int PRESOLVE_AUTO         = -1;
/// <summary>
/// Constant for Presolve parameter -
/// turns off presolve.
/// </summary>
public const int PRESOLVE_OFF          = 0;
/// <summary>
/// Constant for Presolve parameter -
/// moderate presolve setting.
/// </summary>
public const int PRESOLVE_CONSERVATIVE = 1;
/// <summary>
/// Constant for Presolve parameter -
/// aggressive presolve setting.
/// </summary>
public const int PRESOLVE_AGGRESSIVE   = 2;

// Method parameter values

/// <summary>
```

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```
/// Constant for Method parameter -
/// choose method automatically.
/// </summary>
public const int METHOD_NONE                            = -1;
public const int METHOD_AUTO                            = -1;
/// <summary>
/// Constant for Method and NodeMethod parameters -
/// use primal simplex.
/// </summary>
public const int METHOD_PRIMAL                          = 0;
/// <summary>
/// Constant for Method and NodeMethod parameters -
/// use dual simplex.
/// </summary>
public const int METHOD_DUAL                            = 1;
/// <summary>
/// Constant for Method and NodeMethod parameters -
/// use barrier.
/// </summary>
public const int METHOD_BARRIER                         = 2;
/// <summary>
/// Constant for Method parameters -
/// use concurrent optimizer.
/// </summary>
public const int METHOD_CONCURRENT                      = 3;
/// <summary>
/// Constant for Method parameter -
/// use deterministic concurrent optimizer.
/// </summary>
public const int METHOD_DETERMINISTIC_CONCURRENT        = 4;
/// <summary>
/// Constant for Method parameter -
/// use deterministic concurrent primal and dual simplex.
/// </summary>
public const int METHOD_DETERMINISTIC_CONCURRENT_SIMPLEX = 5;

// BarHomogeneous parameter values

/// <summary>
/// Constant for BarHomogeneous parameter -
/// choose whether to use homogeneous barrier method automatically.
/// </summary>
public const int BARHOMOGENEOUS_AUTO = -1;
/// <summary>
/// Constant for BarHomogeneous parameter -
/// do not run the homogeneous barrier method.
/// </summary>
public const int BARHOMOGENEOUS_OFF  = 0;
/// <summary>
/// Constant for BarHomogeneous parameter -
/// use the homogeneous barrier method.
/// </summary>
```

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```
public const int BARHOMOGENEOUS_ON   = 1;

// BarOrder parameter values

/// <summary>
/// Constant for BarOrder parameter -
/// choose ordering method automatically.
/// </summary>
public const int BARORDER_AUTOMATIC        = -1;
/// <summary>
/// Constant for BarOrder parameter -
/// choose Approximate Minimum Degree ordering.
/// </summary>
public const int BARORDER_AMD              = 0;
/// <summary>
/// Constant for BarOrder parameter -
/// choose Nested Dissection ordering.
/// </summary>
public const int BARORDER_NESTEDDISSECTION = 1;

// MIPFocus parameter values

/// <summary>
/// Constant for MIPFocus parameter -
/// strike a balance between finding new feasible solutions and improving
/// the best bound.
/// </summary>
public const int MIPFOCUS_BALANCED    = 0;
/// <summary>
/// Constant for MIPFocus parameter -
/// focus on finding feasible solutions quickly.
/// </summary>
public const int MIPFOCUS_FEASIBILITY = 1;
/// <summary>
/// Constant for MIPFocus parameter -
/// focus on proving optimality.
/// </summary>
public const int MIPFOCUS_OPTIMALITY  = 2;
/// <summary>
/// Constant for MIPFocus parameter -
/// focus on moving the best bound.
/// </summary>
public const int MIPFOCUS_BESTBOUND   = 3;

// SimplexPricing parameter values

/// <summary>
/// Constant for SimplexPricing parameter -
/// choose Simplex pricing strategy automatically.
/// </summary>
public const int SIMPLEXPRICING_AUTO          = -1;
/// <summary>
```

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```
/// Constant for SimplexPricing parameter -
/// choose Partial Pricing as Simplex pricing strategy.
/// </summary>
public const int SIMPLEXPRICING_PARTIAL        = 0;
/// <summary>
/// Constant for SimplexPricing parameter -
/// choose Steepest Edge as Simplex pricing strategy.
/// </summary>
public const int SIMPLEXPRICING_STEEPEST_EDGE  = 1;
/// <summary>
/// Constant for SimplexPricing parameter -
/// choose Devex as Simplex pricing strategy.
/// </summary>
public const int SIMPLEXPRICING_DEVEX          = 2;
/// <summary>
/// Constant for SimplexPricing parameter -
/// choose Quick-Start Steepest Edge as Simplex pricing strategy.
/// </summary>
public const int SIMPLEXPRICING_STEEPEST_QUICK = 3;

// VarBranch parameter values

/// <summary>
/// Constant for VarBranch parameter -
/// choose branch variable selection strategy automatically.
/// </summary>
public const int VARBRANCH_AUTO           = -1;
/// <summary>
/// Constant for VarBranch parameter -
/// choose Pseudo Reduced Cost Branching as branch variable selection
/// strategy.
/// </summary>
public const int VARBRANCH_PSEUDO_REDUCED = 0;
/// <summary>
/// Constant for VarBranch parameter -
/// choose Pseudo Shadow Price Branching as branch variable selection
/// strategy.
/// </summary>
public const int VARBRANCH_PSEUDO_SHADOW  = 1;
/// <summary>
/// Constant for VarBranch parameter -
/// choose Maximum Infeasibility Branching as branch variable selection
/// strategy.
/// </summary>
public const int VARBRANCH_MAX_INFEAS     = 2;
/// <summary>
/// Constant for VarBranch parameter -
/// choose Strong Branching as branch variable selection strategy.
/// </summary>
public const int VARBRANCH_STRONG         = 3;

// PartitionPlace parameter values
```

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```
/// <summary>
/// Constant for PartitionPlace parameter -
/// run partition heuristic before the root relaxation is solved.
/// </summary>
public const int PARTITION_EARLY     = 16;
/// <summary>
/// Constant for PartitionPlace parameter -
/// run partition heuristic at the start of the root cut loop.
/// </summary>
public const int PARTITION_ROOTSTART = 8;
/// <summary>
/// Constant for PartitionPlace parameter -
/// run partition heuristic at the end of the root cut loop.
/// </summary>
public const int PARTITION_ROOTEND   = 4;
/// <summary>
/// Constant for PartitionPlace parameter -
/// run partition heuristic at the nodes of the branch-and-cut search.
/// </summary>
public const int PARTITION_NODES     = 2;
/// <summary>
/// Constant for PartitionPlace parameter -
/// run partition heuristic when the branch-and-cut search terminates.
/// </summary>
public const int PARTITION_CLEANUP   = 1;

// Callback phase values

/// <summary>
/// Constant for MIP_PHASE, MIPNODE_PHASE, and MIPSOL_PHASE
/// callback return value.  MIP is currently performing
/// the NoRel heuristic.
/// </summary>
public const int MIP_PHASE_NOREL   = 0;
/// <summary>
/// Constant for MIP_PHASE, MIPNODE_PHASE, and MIPSOL_PHASE
/// callback return value.  MIP is currently exploring
/// the standard MIP search.
/// </summary>
public const int MIP_PHASE_SEARCH  = 1;
/// <summary>
/// Constant for MIP_PHASE, MIPNODE_PHASE, and MIPSOL_PHASE
/// callback return value.  MIP is currently in
/// the solution improvement phase.
/// </summary>
public const int MIP_PHASE_IMPROVE = 2;

// FeasRelax method parameter values

/// <summary>
/// minimize linearly weighted sum of penalties for feasrelax model.
```

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```
/// </summary>
public const int FEASRELAX_LINEAR      = 0;
/// <summary>
/// minimize quadratically weighted sum of penalties for feasrelax model.
/// </summary>
public const int FEASRELAX_QUADRATIC   = 1;
/// <summary>
/// minimize weighted cardinality of relaxations for feasrelax model.
/// </summary>
public const int FEASRELAX_CARDINALITY = 2;
```

GRB.CharAttr

This enum is used to get or set char-valued attributes (through *GRBModel.Get* or *GRBModel.Set*). Please refer to the *Attributes* section to see a list of all attributes and their purpose.

GRB.DoubleAttr

This enum is used to get or set double-valued attributes (through *GRBModel.Get* or *GRBModel.Set*). Please refer to the *Attributes* section to see a list of all attributes and their purpose.

GRB.DoubleParam

This enum is used to get or set double-valued parameters (through *GRBModel.Get*, *GRBModel.Set*, *GRBEnv.Get*, or *GRBEnv.Set*). Please refer to the *Parameters* section to see a list of all parameters and their purpose.

GRB.IntAttr

This enum is used to get or set int-valued attributes (through *GRBModel.Get* or *GRBModel.Set*). Please refer to the *Attributes* section to see a list of all attributes and their purpose.

GRB.IntParam

This enum is used to get or set int-valued parameters (through *GRBModel.Get*, *GRBModel.Set*, *GRBEnv.Get*, or *GRBEnv.Set*). Please refer to the *Parameters* section to see a list of all parameters and their purpose.

GRB.StringAttr

This enum is used to get or set string-valued attributes (through *GRBModel.Get* or *GRBModel.Set*). Please refer to the *Attributes* section to see a list of all attributes and their purpose.

GRB.StringParam

This enum is used to get or set string-valued parameters (through *GRBModel.Get*, *GRBModel.Set*, *GRBEnv.Get*, or *GRBEnv.Set*). Please refer to the *Parameters* section to see a list of all parameters and their purpose.

CHAPTER

TWENTYTWO

PYTHON API REFERENCE

This section documents the Gurobi Python interface. It begins with an *overview* of the global functions, which can be called without referencing any Python objects. It then discusses the different types of objects that are available in the interface, and the most important methods on those objects. Finally, it gives a comprehensive presentation of all of the available classes and methods.

If you are new to the Gurobi Optimizer, we suggest that you start with the Getting Started Knowledge Base article for general information. This also includes Tutorials for the different Gurobi APIs. Additionally, our Example Tour provides concrete examples of how to use the classes and methods described here. We will point to sections or examples of this tour whenever it fits in this overview.

In the Python examples in this documentation, we assume that your code starts with an import statement `import gurobipy as gp` so that global functions and types can be accessed through the `gp.` prefix. We also assume that the import statement `from gurobipy import GRB` is used so that all constants in the `GRB` class are directly accessible (e.g. as `GRB.MINIMIZE`).

The Gurobi Python interface is delivered in its own packages and is installed separately from the rest of the solver. You will find instructions on how to install it in the Gurobi Python API installation guide.

Important: Due to limited Python support on AIX, our AIX port does not include the Python interface.

22.1 Python API Overview

22.1.1 Global Functions

The Gurobi shell contains a set of *Global Functions* that can be called without referring to any Gurobi objects. The most important of these functions is probably the *read* function, which allows you to read and solve a model from file. Another useful global function is *disposeDefaultEnv*, which disposes of the default environment. Other global functions allow you to read, modify, or write Gurobi parameters (*readParams*, *setParam*, and *writeParams*).

22.1.2 Models

Most actions in the Gurobi Python interface are performed by calling methods on Gurobi objects. The most commonly used object is the *Model*. A model consists of a set of decision variables (objects of class *Var* or *MVar*), a linear or quadratic objective function on these variables (specified using *Model.setObjective*), and a set of constraints on these variables (objects of class *Constr*, *MConstr*, *QConstr*, *MQConstr*, *SOS*, *GenConstr*, or *MGenConstr*). Each variable has an associated lower bound, upper bound, and type (continuous, binary, etc.). Each linear or quadratic constraint has an associated sense (less-than-or-equal, greater-than-or-equal, or equal), and right-hand side value. Refer to *this section* for more information on variables, constraints, and objectives.

An optimization model may be specified all at once, by loading the model from a file (using the previously mentioned *read* function), or it may be built incrementally, by first constructing an empty object of class *Model* and then subsequently calling *Model.addVar*, *Model.addVars*, or *Model.addMVar* to add additional variables, and *Model.addConstr*, *Model.addConstrs*, *Model.addLConstr*, *Model.addQConstr*, *Model.addSOS*, or any of the *Model.addGenConstr** methods to add additional constraints. See Build a model for general guidance or mip1_remote.py for a specific example.

Linear constraints are specified by building linear expressions (objects of class *LinExpr* or *MLinExpr*), and then specifying relationships between these expressions (for example, requiring that one expression be equal to another). Quadratic constraints are built in a similar fashion, but using quadratic expressions (objects of class *QuadExpr* or *MQuadExpr*) instead. General constraints are built using a set of *dedicated methods*, or a set of *general constraint helper functions* plus overloaded operators.

Models are dynamic entities; you can always add or remove variables or constraints.

We often refer to the *class* of an optimization model. At the highest level, a model can be continuous or discrete, depending on whether the modeling elements present in the model require discrete decisions to be made. Among continuous models…

- A model with a linear objective function, linear constraints, and continuous variables is a *Linear Program (LP)*.
- If the objective is quadratic, the model is a *Quadratic Program (QP)*.
- If any of the constraints are quadratic, the model is a *Quadratically-Constrained Program (QCP)*. We sometimes refer to a few special cases of QCP: QCPs with convex constraints, QCPs with non-convex constraints, *bilinear programs*, and *Second-Order Cone Programs (SOCP)*.
- If any of the constraints are non-linear (chosen from among the available general constraints), the model is a *Non-Linear Program (NLP)*.

A model that contains any integer variables, semi-continuous variables, semi-integer variables, Special Ordered Set (SOS) constraints, or general constraints, is discrete, and is referred to as a *Mixed Integer Program (MIP)*. The special cases of MIP, which are the discrete versions of the continuous models types we've already described, are…

- *Mixed Integer Linear Programs (MILP)*
- *Mixed Integer Quadratic Programs (MIQP)*
- *Mixed Integer Quadratically-Constrained Programs (MIQCP)*
- *Mixed Integer Second-Order Cone Programs (MISOCP)*
- *Mixed Integer Non-Linear Programs (MINLP)*

The Gurobi Optimizer handles all of these model classes. Note that the boundaries between them aren't as clear as one might like, because we are often able to transform a model from one class to a simpler class.

22.1.3 Environments

Environments play a much smaller role in the Gurobi Python interface than they do in our other language APIs, mainly because the Python interface has a default environment. Unless you explicitly pass your own environment to routines that require an environment, the default environment will be used.

The main situation where you may want to create your own environment is when you want precise control over when the resources associated with an environment (specifically, a licensing token or a Compute Server) are released. If you use your own environment to create models (using `read` or the `Model` constructor), then the resources associated with the environment will be released as soon as your program no longer references your environment or any models created with that environment.

Note that you can manually remove the reference to the default environment, thus making it available for garbage collection, by calling `disposeDefaultEnv`. After calling this, and after all models built within the default environment are garbage collected, the default environment will be garbage collected as well. A new default environment will be created automatically if you call a routine that needs one.

For more advanced use cases, you can use an empty environment to create an uninitialized environment and then, programmatically, set all required options for your specific requirements. For further details see the *Environment* section.

22.1.4 Solving a Model

Once you have built a model, you can call `Model.optimize` to compute a solution. By default, `optimize` will use the *concurrent optimizer* to solve LP models, the barrier algorithm to solve QP models with convex objectives and QCP models with convex constraints, and the branch-and-cut algorithm otherwise. The solution is stored in a set of *attributes* of the model, which can be subsequently queried (we will return to this topic shortly).

The Gurobi algorithms keep careful track of the state of the model, so calls to `Model.optimize` will only perform further optimization if relevant data has changed since the model was last optimized. If you would like to discard previously computed solution information and restart the optimization from scratch without changing the model, you can call `Model.reset`.

After a MIP model has been solved, you can call `Model.fixed` to compute the associated *fixed* model. This model is identical to the original, except that the integer variables are fixed to their values in the MIP solution. If your model contains SOS constraints, some continuous variables that appear in these constraints may be fixed as well. In some applications, it can be useful to compute information on this fixed model (e.g., dual variables, sensitivity information, etc.), although you should be careful in how you interpret this information.

22.1.5 Multiple Solutions, Objectives, and Scenarios

By default, the Gurobi Optimizer assumes that your goal is to find one proven optimal solution to a single model with a single objective function. Gurobi provides the following features that allow you to relax these assumptions:

- *Solution Pool*: Allows you to find more solutions (refer to example poolsearch.py).
- *Multiple Scenarios*: Allows you to find solutions to multiple, related models (refer to example multiscenario.py).
- *Multiple Objectives*: Allows you to specify multiple objective functions and control the trade-off between them (refer to example multiobj.py).

22.1.6 Infeasible Models

You have a few options if a model is found to be infeasible. You can try to diagnose the cause of the infeasibility, attempt to repair the infeasibility, or both. To obtain information that can be useful for diagnosing the cause of an infeasibility, call *Model.computeIIS* to compute an Irreducible Inconsistent Subsystem (IIS). This method can be used for both continuous and MIP models, but you should be aware that the MIP version can be quite expensive. This method populates a set of IIS attributes.

To attempt to repair an infeasibility, call *Model.feasRelaxS* or *Model.feasRelax* to compute a feasibility relaxation for the model. This relaxation allows you to find a solution that minimizes the magnitude of the constraint violation. You will find more information about this feature in section *Relaxing for Feasibility*. Examples are discussed in Diagnose and cope with infeasibility.

22.1.7 Querying and Modifying Attributes

Most of the information associated with a Gurobi model is stored in a set of attributes. Some attributes are associated with the variables of the model, some with the constraints of the model, and some with the model itself. To give a simple example, solving an optimization model causes the `x` variable attribute to be populated. Attributes such as `x` that are computed by the Gurobi Optimizer cannot be modified directly by the user, while others, such as the variable lower bound (the `lb` attribute) can.

Attributes can be accessed in two ways in the Python interface. The first is to use the `getAttr()` and `setAttr()` methods, which are available on variables (*Var.getAttr*/ *Var.setAttr*), matrix variables (*MVar.getAttr*/ *MVar.setAttr*), linear constraints (*Constr.getAttr*/ *Constr.setAttr*), matrix constraints (*MConstr.getAttr*/ *MConstr.setAttr*), quadratic constraints (*QConstr.getAttr*/ *QConstr.setAttr*), matrix constraints (*MQConstr.getAttr*/ *MQConstr.setAttr*), SOSs (*SOS.getAttr*), general constraints (*GenConstr.getAttr*/ *GenConstr.setAttr*), and models (*Model.getAttr*/ *Model.setAttr*). These are called with the attribute name as the first argument (e.g., `var.getAttr("x")` or `constr.setAttr("rhs", 0.0)`). The full list of available attributes can be found in the *Attributes* section of this manual.

Attributes can also be accessed more directly: you can follow an object name by a period, followed by the name of an attribute of that object. Note that upper/lower case is ignored when referring to attributes. Thus, `b = constr.rhs` is equivalent to `b = constr.getAttr("rhs")`, and `constr.rhs = 0.0` is equivalent to `constr.setAttr("rhs", 0.0)`.

22.1.8 Additional Model Modification Information

Most modifications to an existing model are done through the attribute interface (e.g., changes to variable bounds, constraint right-hand sides, etc.). The main exceptions are modifications to the constraint matrix and to the objective function.

The constraint matrix can be modified in a few ways. The first is to call the *Model.chgCoeff* method. This method can be used to modify the value of an existing non-zero, to set an existing non-zero to zero, or to create a new non-zero. The constraint matrix is also modified when you remove a variable or constraint from the model (through the *Model.remove* method). The non-zero values associated with the deleted constraint or variable are removed along with the constraint or variable itself.

The model objective function can also be modified in a few ways. The easiest is to build an expression that captures the objective function (a *LinExpr*, *MLinExpr*, *QuadExpr*, or *MQuadExpr* object), and then pass that expression to method *Model.setObjective*. If you wish to modify the objective, you can simply call *Model.setObjective* again with a new *LinExpr* or *QuadExpr* object.

For linear objective functions, an alternative to *Model.setObjective* is to use the *Obj* variable attribute to modify individual linear objective coefficients.

If your variables have piecewise-linear objectives, you can specify them using the *Model.setPWLObj* method. Call this method once for each relevant variable. The Gurobi simplex solver includes algorithmic support for convex piecewise-linear objective functions, so for continuous models you should see a substantial performance benefit from using this feature. To clear a previously specified piecewise-linear objective function, simply set the *Obj* attribute on the corresponding variable to 0.

Some examples are discussed in Modify a model.

22.1.9 Lazy Updates

One important item to note about model modification in the Gurobi optimizer is that it is performed in a *lazy* fashion, meaning that modifications don't affect the model immediately. Rather, they are queued and applied later. If your program simply creates a model and solves it, you will probably never notice this behavior. However, if you ask for information about the model before your modifications have been applied, the details of the lazy update approach may be relevant to you.

As we just noted, model modifications (bound changes, right-hand side changes, objective changes, etc.) are placed in a queue. These queued modifications can be applied to the model in three different ways. The first is by an explicit call to *Model.update*. The second is by a call to *Model.optimize*. The third is by a call to *Model.write* to write out the model. The first case gives you fine-grained control over when modifications are applied. The second and third make the assumption that you want all pending modifications to be applied before you optimize your model or write it to disk.

Why does the Gurobi interface behave in this manner? There are a few reasons. The first is that this approach makes it much easier to perform multiple modifications to a model, since the model remains unchanged between modifications. The second is that processing model modifications can be expensive, particularly in a Compute Server environment, where modifications require communication between machines. Thus, it is useful to have visibility into exactly when these modifications are applied. In general, if your program needs to make multiple modifications to the model, you should aim to make them in phases, where you make a set of modifications, then update, then make more modifications, then update again, etc. Updating after each individual modification can be extremely expensive.

If you forget to call update, your program won't crash. Your query will simply return the value of the requested data from the point of the last update. If the object you tried to query didn't exist, Gurobi will throw an exception with error code *NOT_IN_MODEL*.

The semantics of lazy updates have changed since earlier Gurobi versions. While the vast majority of programs are unaffected by this change, you can use the *UpdateMode* parameter to revert to the earlier behavior if you run into an issue.

22.1.10 Managing Parameters

The Gurobi Optimizer provides a set of parameters that allow you to control many of the details of the optimization process. Factors like feasibility and optimality tolerances, choices of algorithms, strategies for exploring the MIP search tree, etc., can be controlled by modifying Gurobi parameters before beginning the optimization. Parameters are set using method *Model.setParam*. Current values may also be retrieved with *Model.getParamInfo*. You can also access parameters more directly through the `Model.Params` class. To set the *MIPGap* parameter to 0.0 for model `m`, for example, you can do either `m.setParam('MIPGap', 0)` or `m.Params.MIPGap = 0`. Refer to the example params.py which is considered in Change parameters.

You can read a set of parameter settings from a file using *Model.read*, or write the set of changed parameters using *Model.write*.

We also include an automated parameter tuning tool that explores many different sets of parameter changes in order to find a set that improves performance. You can call *Model.tune* to invoke the tuning tool on a model. Refer to the *parameter tuning tool* section for more information.

One thing we should note is that changing a parameter for one model has no effect on the parameter value for other models. Use the global *setParam* method to set a parameter for all loaded models.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

22.1.11 Monitoring Progress - Logging and Callbacks

Progress of the optimization can be monitored through Gurobi logging. By default, Gurobi will send output to the screen. A few simple controls are available for modifying the default logging behavior. You can set the *LogFile* parameter if you wish to also direct the Gurobi log to a file. The frequency of logging output can be controlled with the *DisplayInterval* parameter, and logging can be turned off entirely with the *OutputFlag* parameter.

Log output is also sent to a Python logger named `gurobipy`, at level `INFO`. You can use the Python `logging` module to connect to this log.

More detailed progress monitoring can be done through a callback function. If you pass a function taking two arguments, `model` and `where`, to *Model.optimize*, your function will be called periodically from within the optimization. Your callback can then call *Model.cbGet* to retrieve additional information on the state of the optimization. You can refer to the *Callbacks* section for additional information. Refer to the example callback.py which is discussed in Callbacks.

22.1.12 Modifying Solver Behavior - Callbacks

Callbacks can also be used to modify the behavior of the Gurobi optimizer. The simplest control callback is *Model.terminate*, which asks the optimizer to terminate at the earliest convenient point. Method *Model.cbSetSolution* allows you to inject a feasible solution (or partial solution) during the solution of a MIP model. Methods *Model.cbCut* and *Model.cbLazy* allow you to add *cutting planes* and *lazy constraints* during a MIP optimization, respectively (refer to the example tsp.py). Method *Model.cbStopOneMultiObj* allows you to interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process.

22.1.13 Batch Optimization

Gurobi Compute Server enables programs to offload optimization computations onto dedicated servers. The Gurobi Cluster Manager adds a number of additional capabilities on top of this. One important one, *batch optimization*, allows you to build an optimization model with your client program, submit it to a Compute Server cluster (through the Cluster Manager), and later check on the status of the model and retrieve its solution. You can use a *Batch object* to make it easier to work with batches. For details on batches, please refer to the *Batch Optimization* section.

22.1.14 Error Handling

All of the methods in the Gurobi Python library can throw an exception of type *GurobiError*. When an exception occurs, additional information on the error can be obtained by retrieving the `errno` or `message` members of the *GurobiError* object. A list of possible values for the `errno` field can be found in the *Error Code* table.

22.2 Global Functions

Gurobi global functions. These functions can be accessed from the main Gurobi shell prompt. In contrast to all other methods in the Gurobi Python interface, these functions do not require a Gurobi object to invoke them.

disposeDefaultEnv()

Dispose of the default environment.

Calling this function releases the default environment created by the Gurobi Python module. This function is particularly useful in a long-running Python session (e.g., within a Jupyter notebook), where the Gurobi environment would otherwise continue to exist for the full duration of the session.

Note that models built with the default environment must be garbage collected before the default environment can be freed. You can force a model `m` to be garbage collected with the statement `del m`. A call to `disposeDefaultEnv` prints the message

```
Freeing default Gurobi environment
```

and then attempts to free the default environment. Note however that this attempt may fail if some models referencing the default environment have not yet been disposed of. If that is the case, the default environment will be automatically freed when the last model referencing it is disposed of.

Example

```
gp.disposeDefaultEnv()
```

multidict(*data*)

This function splits a single dictionary into multiple dictionaries. The input dictionary should map each key to a list of `n` values. The function returns a list of the shared keys as its first result, followed by the `n` individual Gurobi tuple dictionaries (stored as *tupledict* objects).

Parameters

data – A Python dictionary. Each key should map to a list of values.

Returns

A list, where the first member contains the shared key values, and the following members contain the dictionaries that result from splitting the value lists from the input dictionary.

Example

```
keys, dict1, dict2 = gp.multidict( {
  'key1': [1, 2],
  'key2': [1, 3],
  'key3': [1, 4] } )
```

paramHelp(*paramname*)

Obtain help about a Gurobi parameter.

Parameters

paramname – String containing the name of parameter that you would like help with. The name can include '*' and '?' wildcards. If more than one parameter matches, the matching names are listed. Note that case is ignored.

Example

```
gp.paramHelp("Cuts")
gp.paramHelp("Heu*")
gp.paramHelp("*cuts")
```

quicksum(*data*)

A version of the Python `sum` function that is much more efficient for building large Gurobi expressions (*LinExpr* or *QuadExpr* objects). The function takes a list of terms as its argument.

Note that while `quicksum` is much faster than `sum`, it isn't the fastest approach for building a large expression. Use *addTerms* or the *LinExpr()* constructor if you want the quickest possible expression construction.

Parameters

data – List of terms to add. The terms can be constants, *Var* objects, *LinExpr* objects, or *QuadExpr* objects.

Returns

An expression that represents the sum of the terms in the input list.

Example

```
expr = gp.quicksum([2*x, 3*y+1, 4*z*z])
expr = gp.quicksum(model.getVars())
```

read(*filename*, *env=defaultEnv*)

Read a model from a file.

Parameters

- **filename** – Name of file containing model. Note that the type of the file is encoded in the file name suffix. Valid suffixes are `.mps`, `.rew`, `.lp`, `.rlp`, `.dua`, `.dlp`, `.ilp`, or `.opb`. The files can be compressed, so additional suffixes of `.gz`, `.bz2`, `.zip`, or `.7z` are accepted. The file name may contain `*` or `?` wildcards. No file is read when no wildcard match is found. If more than one match is found, this routine will attempt to read the first matching file.
- **env** – Environment in which to create the model. Creating your environment (using the *Env constructor*) gives you more control over Gurobi licensing, but it can make your program more complex. Use the default environment unless you know that you need to control your own environments.

Returns

Model object containing the model that was read from the input file.

Example

```
m = gp.read("afiro.mps")
m.optimize()
```

readParams(*filename*)

Read a set of parameter settings from a file. The file name must end in `.prm`, and the file must be in *PRM* format.

Parameters

filename – Name of file containing parameter settings.

Example

```
gp.readParams("params.prm")
```

resetParams()

Reset the values of all parameters to their default values. Note that existing models that are stored inside Python data structures (lists, dictionaries, etc.), or inside user classes aren't affected.

Example

```
gp.resetParams()
```

setParam(*paramname*, *newvalue*)

Set the value of a parameter to a new value. Note that existing models that are stored inside Python data structures (lists, dictionaries, etc.), or inside user classes aren't affected.

Parameters

- **paramname** – String containing the name of parameter that you would like to modify. The name can include '*' and '?' wildcards. If more than one parameter matches, the matching names are listed and none are modified. Note that case is ignored.
- **newvalue** – Desired new value for parameter. Can be 'default', which indicates that the parameter should be reset to its default value.

Example

```
gp.setParam("Cuts", 2)
gp.setParam("Heu*", 0.5)
setParam("*Interval", 10)
```

writeParams(*filename*)

Write all modified parameters to a file. The file is written in *PRM* format.

Example

```
gp.setParam("Heu*", 0.5)
gp.writeParams("params.prm")  # file will contain changed parameter
gp.system("cat params.prm")
```

22.3 gurobipy.Model

class Model

Gurobi model object. Commonly used methods on the model object in the Gurobi shell include *optimize* (optimizes the model), *printStats* (prints statistics about the model), *printAttr* (prints the values of an attribute), and *write* (writes information about the model to a file). Commonly used methods when building a model include *addVar* (adds a new variable), *addVars* (adds multiple new variables), *addMVar* (adds an a NumPy ndarray of Gurobi variables), *addConstr* (adds a new constraint), and *addConstrs* (adds multiple new constraints).

Model(*name=''*, *env=None*)

Model constructor.

Parameters

- **name** – Name of new model. Note that name will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.
- **env** – Environment in which to create the model. Creating your own environment (using the *Env constructor*) gives you more control (for example, to solve your model on a specific Compute Server). It can make your program more verbose, though, so we suggest that you use the default environment unless you know that you need to control your own environments.

Returns

New model object. Model initially contains no variables or constraints.

Example

```
m = gp.Model("NewModel")
x0 = m.addVar()

env = gp.Env("my.log")
m2 = gp.Model("NewModel2", env)
```

addConstr(*constr*, *name=''*)

Add a constraint to a model.

This method accepts a *TempConstr* as its first argument, and the constraint name as its optional second argument. You use operator overloading to create the argument (see *this section* for details). This one method allows you to add linear constraints, matrix constraints, quadratic constraints, and general constraints.

Parameters

- **constr** – *TempConstr* argument.
- **name** – Name for new constraint. Note that `name` will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Returns

New constraint object. This can be a *Constr*, an *MConstr*, a *QConstr*, or an *MQConstr*, depending on the type of the argument.

Example

```
model.addConstr(x + y <= 2.0, "c1")
model.addConstr(x*x + y*y <= 4.0, "qc0")
model.addConstr(x + y + z == [1, 2], "rgc0")
model.addConstr(A @ t >= b)
model.addConstr(z == and_(x, y, w), "gc0")
model.addConstr(z == min_(x, y), "gc1")
model.addConstr((w == 1) >> (x + y <= 1), "ic0")
```

Warning: A constraint can only have a single comparison operator. While `1 <= x + y <= 2` may look like a valid constraint, `addConstr` won't accept it.

addConstrs(*generator*, *name=''*)

Add multiple constraints to a model using a Python generator expression. Returns a Gurobi *tupledict* that contains the newly created constraints, indexed by the values generated by the generator expression.

The first argument to `addConstrs` is a Python generator expression, a special feature of the Python language that allows you to iterate over a Python expression. In this case, the Python expression will be a Gurobi constraint and the generator expression provides values to plug into that constraint. A new Gurobi constraint is added to the model for each iteration of the generator expression.

To give an example, if `x` is a Gurobi variable, then

```
m.addConstr(x <= 1, name='c0')
```

would add a single linear constraint involving this variable. In contrast, if `x` is a list of Gurobi variables, then

```
m.addConstrs((x[i] <= 1 for i in range(4)), name='c')
```

would add four constraints to the model. The entire first argument is a generator expression, where the indexing is controlled by the statement `for i in range(4)`, The first constraint that results from this expression would be named `c[0]`, and would involve variable `x[0]`. The second would be named `c[1]`, and would involve variable `x[1]`.

Generator expressions can be much more complex than this. They can involve multiple variables and conditional tests. For example, you could do:

```
m.addConstrs((x[i,j] == 0 for i in range(4)
                          for j in range(4)
                          if i != j), name='c')
```

One restriction that `addConstrs` places on the generator expression is that each variable must always take a scalar value (`int`, `float`, `string`, ...). Thus, `for i in [1, 2.0, 'a', 'bc']` is fine, but `for i in [(1, 2), [1, 2, 3]]` isn't.

This method can be used to add linear constraints, quadratic constraints, or general constraints to the model. Refer to the *TempConstr* documentation for more information on all of the different constraint types that can be added.

Note that if you supply a name argument, the generator expression must be enclosed in parenthesis. This requirement comes from the Python language interpreter.

Parameters

- **generator** – A generator expression, where each iteration produces a constraint.
- **name** – Name pattern for new constraints. The given name will be subscripted by the index of the generator expression, so if the index is an integer, `c` would become `c[0]`, `c[1]`, etc. Note that the generated names will be stored as ASCII strings, so you should avoid using names that contain non-ASCII characters. In addition, names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Returns

A dictionary of *Constr* objects, indexed by the values specified by the generator expression.

Example

```
model.addConstrs(x.sum(i, '*') <= capacity[i] for i in range(5))
model.addConstrs(x[i] + x[j] <= 1 for i in range(5) for j in range(5))
model.addConstrs(x[i]*x[i] + y[i]*y[i] <= 1 for i in range(5))
model.addConstrs(x.sum(i, '*') == [0, 2] for i in [1, 2, 4])
model.addConstrs(z[i] == max_(x[i], y[i]) for i in range(5))
model.addConstrs((x[i] == 1) >> (y[i] + z[i] <= 5) for i in range(5))
```

Warning: A constraint can only have a single comparison operator. While `1 <= x + y <= 2` may look like a valid constraint, `addConstrs` won't accept it.

addGenConstrMax(*resvar*, *vars*, *constant=None*, *name=''*)

Add a new *general constraint* of type GRB.GENCONSTR_MAX to a model.

A MAX constraint $r = \max\{x_1, \ldots, x_n, c\}$ states that the resultant variable r should be equal to the maximum of the operand variables $x_1, \ldots, x_n$ and the constant c.

You can also add a MAX constraint using the *max_* function.

Parameters

- **resvar** – (Var) The variable whose value will be equal to the maximum of the other variables.
- **vars** – (list of Var, or tupledict of Var values) The variables over which the MAX will be taken.
- **constant** – (float, optional) The constant to include among the arguments of the MAX operation.
- **name** – (string, optional) Name for the new general constraint. Note that name will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Example

```
# x5 = max(x1, x3, x4, 2.0)
model.addGenConstrMax(x5, [x1, x3, x4], 2.0, "maxconstr")

# overloaded forms
model.addConstr(x5 == max_([x1, x3, x4], constant=2.0), name=
↪"maxconstr")
model.addConstr(x5 == max_(x1, x3, x4, constant=2.0), name="maxconstr
↪")
```

addGenConstrMin(*resvar*, *vars*, *constant=None*, *name=''*)

Add a new *general constraint* of type GRB.GENCONSTR_MIN to a model.

A MIN constraint $r = \min\{x_1, \ldots, x_n, c\}$ states that the resultant variable r should be equal to the minimum of the operand variables $x_1, \ldots, x_n$ and the constant c.

You can also add a MIN constraint using the *min_* function.

Parameters

- **resvar** – (Var) The variable whose value will be equal to the minimum of the other variables.
- **vars** – (list of Var, or tupledict of Var values) The variables over which the MIN will be taken.
- **constant** – (float, optional) The constant to include among the arguments of the MIN operation.
- **name** – (string, optional) Name for the new general constraint. Note that name will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Example

```
# x5 = min(x1, x3, x4, 2.0)
model.addGenConstrMin(x5, [x1, x3, x4], 2.0, "minconstr")

# overloaded forms
model.addConstr(x5 == min_([x1, x3, x4], constant=2.0), name=
↪"minconstr")
model.addConstr(x5 == min_(x1, x3, x4, constant=2.0), name="minconstr
↪")
```

addGenConstrAbs(*resvar*, *argvar*, *name=''*)

Add a new *general constraint* of type GRB.GENCONSTR_ABS to a model.

An ABS constraint $r = \text{abs}\{x\}$ states that the resultant variable r should be equal to the absolute value of the argument variable x.

You can also add an ABS constraint using the *abs_* function.

Parameters

- **resvar** – (Var) The variable whose value will be to equal the absolute value of the argument variable.
- **argvar** – (Var) The variable for which the absolute value will be taken.
- **name** – (string, optional) Name for the new general constraint. Note that name will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Example

```
# x5 = abs(x1)
model.addGenConstrAbs(x5, x1, "absconstr")

# overloaded form
model.addConstr(x5 == abs_(x1), name="absconstr")
```

addGenConstrAnd(*resvar*, *vars*, *name=''*)

Add a new *general constraint* of type GRB.GENCONSTR_AND to a model.

An AND constraint $r = \text{and}\{x_1, \ldots, x_n\}$ states that the binary resultant variable r should be 1 if and only if all of the operand variables $x_1, \ldots, x_n$ are equal to 1. If any of the operand variables is 0, then the resultant should be 0 as well.

Note that all variables participating in such a constraint will be forced to be binary, independent of how they were created.

You can also add an AND constraint using the *and_* function.

Parameters

- **resvar** – (Var) The variable whose value will be equal to the AND concatenation of the other variables.
- **vars** – (list of Var) The variables over which the AND concatenation will be taken.
- **name** – (string, optional) Name for the new general constraint. Note that name will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Example

```
# x5 = and(x1, x3, x4)
model.addGenConstrAnd(x5, [x1, x3, x4], "andconstr")

# overloaded forms
model.addConstr(x5 == and_([x1, x3, x4]), "andconstr")
model.addConstr(x5 == and_(x1, x3, x4), "andconstr")
```

addGenConstrOr(*resvar*, *vars*, *name=''*)

Add a new *general constraint* of type GRB.GENCONSTR_OR to a model.

An OR constraint $r = \text{or}\{x_1, \ldots, x_n\}$ states that the binary resultant variable r should be 1 if and only if any of the operand variables $x_1, \ldots, x_n$ is equal to 1. If all operand variables are 0, then the resultant should be 0 as well.

Note that all variables participating in such a constraint will be forced to be binary, independent of how they were created.

You can also add an OR constraint using the *or_* function.

Parameters

- **resvar** – (Var) The variable whose value will be equal to the OR concatenation of the other variables.
- **vars** – (list of Var) The variables over which the OR concatenation will be taken.
- **name** – (string, optional) Name for the new general constraint. Note that name will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Example

```
# x5 = or(x1, x3, x4)
model.addGenConstrOr(x5, [x1, x3, x4], "orconstr")

# overloaded forms
model.addConstr(x5 == or_([x1, x3, x4]), "orconstr")
model.addConstr(x5 == or_(x1, x3, x4), "orconstr")
```

addGenConstrNorm(*resvar*, *vars*, *which*, *name=''*)

Add a new *general constraint* of type GRB.GENCONSTR_NORM to a model.

A NORM constraint $r = \text{norm}\{x_1, \ldots, x_n\}$ states that the resultant variable r should be equal to the vector norm of the argument vector $x_1, \ldots, x_n$.

Parameters

- **resvar** – (Var) The variable whose value will be equal to the vector norm of the other variables.
- **vars** – (list of Var, or tupledict of Var values, or 1-dim MVar) The variables over which the vector norm will be taken. Note that this may not contain duplicates.
- **which** – (float) Which norm to use. Options are 0, 1, 2, and any value greater than or equal to GRB.INFINITY.
- **name** – (string, optional) Name for the new general constraint. Note that name will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→'

can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Example

```
# x5 = 2-norm(x1, x3, x4)
model.addGenConstrNorm(x5, [x1, x3, x4], 2.0, "normconstr")
```

addGenConstrIndicator(*binvar*, *binval*, *lhs*, *sense=None*, *rhs=None*, *name=''*)

Add a new *general constraint* of type GRB.GENCONSTR_INDICATOR to a model.

An INDICATOR constraint $z = f \rightarrow a^T x \leq b$ states that if the binary indicator variable z is equal to f, where $f \in \{0, 1\}$, then the linear constraint $a^T x \leq b$ should hold. On the other hand, if $z = 1 - f$, the linear constraint may be violated. The sense of the linear constraint can also be specified to be $=$ or $\geq$.

Note that the indicator variable z of a constraint will be forced to be binary, independent of how it was created.

You can also add an INDICATOR constraint using a special overloaded syntax. See the examples below for details.

Multiple INDICATOR constraints can be added in a single addGenConstrIndicator call by using matrix-friendly modeling objects. In this case, an *MGenConstr* object will be returned. The input arguments follow NumPy's broadcasting rules, with some restrictions:

- binvar cannot be broadcasted over binval, and
- the linear constraints defined by (lhs, sense, rhs) cannot be broadcasted over the indicator variable.

This means that via broadcasting, you can use a single indicator variable to control whether multiple linear constraints should hold. We refer you to the NumPy documentation for further information regarding broadcasting behaviour.

Parameters

- **binvar** – (Var or MVar) The binary indicator variable or matrix variable.
- **binval** – (Boolean or ndarray) The value for the binary indicator variable that would force the linear constraint to be satisfied. Can be provided as an ndarray of distinct values if binvar is an *MVar*.
- **lhs** – (float, Var, LinExpr, MVar, MLinExpr, or TempConstr) Left-hand side expression for the linear constraint triggered by the indicator. Can be a constant, a *Var*, a *LinExpr*, an *MVar*, or an *MLinExpr*. Alternatively, a temporary constraint object can be used to define the linear constraint that is triggered by the indicator. The temporary constraint object is created using an overloaded comparison operator. See *TempConstr* for more information. In this case, the "sense" and "rhs" parameters must stay at their default values None.
- **sense** – (char) Sense for the linear constraint. Options are GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL.
- **rhs** – (float or ndarray) Right-hand side value for the linear constraint. Can be provided as an ndarray of distinct values if lhs is an *MVar* or an *MLinExpr*.
- **name** – (string, optional) Name for the new general constraint. Note that name will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Returns

New general constraint object. This can be a *GenConstr* or an *MGenConstr* depending on the types of the input arguments.

Example

```
# x7 = 1 -> x1 + 2 x3 + x4 = 1
model.addGenConstrIndicator(x7, True, x1 + 2*x3 + x4, GRB.EQUAL, 1.0)

# alternative form
model.addGenConstrIndicator(x7, True, x1 + 2*x3 + x4 == 1.0)

# overloaded form
model.addConstr((x7 == 1) >> (x1 + 2*x3 + x4 == 1.0))

# Matrix-friendly form where Z is an MVar. Creates multiple
# indicator constraints, each specifying
#   z_i = 1 -> sum a_ij x_j = b_i.
model.addGenConstrIndicator(z, 1.0, A @ x == b)

# Matrix-friendly form where z is an Var. Creates multiple
# indicator constraints, each specifying
#   z = 1 -> sum a_ij x_j = b_i
# (the indicator variable is broadcasted).
model.addGenConstrIndicator(z, 1.0, A @ x == b)
```

addGenConstrPWL(*xvar*, *yvar*, *xpts*, *ypts*, *name=''*)

Add a new *general constraint* of type GRB.GENCONSTR_PWL to a model.

A piecewise-linear (PWL) constraint states that the relationship $y = f(x)$ must hold between variables x and y, where f is a piecewise-linear function. The breakpoints for f are provided as arguments. Refer to the description of *piecewise-linear objectives* for details of how piecewise-linear functions are defined.

Parameters

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **xpts** – (list of float) The x values for the points that define the piecewise-linear function. Must be in non-decreasing order.
- **ypts** – (list of float) The y values for the points that define the piecewise-linear function.
- **name** – (string, optional) Name for the new general constraint.

Returns

New general constraint.

Example

```
gc = model.addGenConstrPWL(x, y, [0, 1, 2], [1.5, 0, 3], "myPWLConstr
↪")
```

addGenConstrPoly(*xvar*, *yvar*, *p*, *name=''*, *options=''*)

Add a new *general constraint* of type GRB.GENCONSTR_POLY to a model.

A polynomial function constraint states that the relationship $y = p_0 x^d + p_1 x^{d-1} + ... + p_{d-1} x + p_d$ should hold between variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **p** – The coefficients for the polynomial function (starting with the coefficient for the highest power).
- **name** – (string, optional) Name for the new general constraint.
- **options** – (string, optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

Example

```
# y = 2 x^3 + 1.5 x^2 + 1
gc = model.addGenConstrPoly(x, y, [2, 1.5, 0, 1])
```

addGenConstrExp(*xvar*, *yvar*, *name=''*, *options=''*)

Add a new *general constraint* of type `GRB.GENCONSTR_EXP` to a model.

A natural exponential function constraint states that the relationship $y = \exp(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **name** – (string, optional) Name for the new general constraint.
- **options** – (string, optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

Example

```
# y = exp(x)
gc = model.addGenConstrExp(x, y)
```

addGenConstrExpA(*xvar*, *yvar*, *a*, *name=''*, *options=''*)

Add a new *general constraint* of type GRB.GENCONSTR_EXPA to a model.

An exponential function constraint states that the relationship $y = a^x$ should hold for variables x and y, where $a > 0$ is the (constant) base.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **a** – (float) The base of the function, $a > 0$.
- **name** – (string, optional) Name for the new general constraint.
- **options** – (string, optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

Example

```
# y = 3^x
gc = model.addGenConstrExpA(x, y, 3.0, "expa")
```

addGenConstrLog(*xvar*, *yvar*, *name=''*, *options=''*)

Add a new *general constraint* of type GRB.GENCONSTR_LOG to a model.

A natural logarithmic function constraint states that the relationship $y = log(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **name** – (string, optional) Name for the new general constraint.
- **options** – (string, optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces).

Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

Example

```
# y = ln(x)
gc = model.addGenConstrLog(x, y)
```

addGenConstrLogA(*xvar*, *yvar*, *a*, *name=''*, *options=''*)

Add a new *general constraint* of type GRB.GENCONSTR_LOGA to a model.

A logarithmic function constraint states that the relationship $y = log_a(x)$ should hold for variables x and y, where $a > 0$ is the (constant) base.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **a** – (float) The base of the function, $a > 0$.
- **name** – (string, optional) Name for the new general constraint.
- **options** – (string, optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

Example

```
# y = log10(x)
gc = model.addGenConstrLogA(x, y, 10.0, "log10", "FuncPieces=-1␣
↪FuncPieceError=1e-5")
```

addGenConstrLogistic(*xvar*, *yvar*, *name=''*, *options=''*)

Add a new *general constraint* of type GRB.GENCONSTR_LOGISTIC to a model.

A logistic function constraint states that the relationship $y = \frac{1}{1+e^{-x}}$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – (Var) The x variable.

- **yvar** – (Var) The y variable.
- **name** – (string, optional) Name for the new general constraint.
- **options** – (string, optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns
New general constraint.

Example

```
# y = 1 / (1 + exp(-x))
gc = model.addGenConstrLogistic(x, y)
```

addGenConstrPow(*xvar*, *yvar*, *a*, *name=''*, *options=''*)

Add a new *general constraint* of type GRB.GENCONSTR_POW to a model.

A power function constraint states that the relationship $y = x^a$ should hold for variables x and y, where a is the (constant) exponent.

If the exponent a is negative, the lower bound on x must be strictly positive. If the exponent isn't an integer, the lower bound on x must be non-negative.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **a** – (float) The exponent of the function.
- **name** – (string, optional) Name for the new general constraint.
- **options** – (string, optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns
New general constraint.

Example

```
# y = x^3.5
gc = model.addGenConstrPow(x, y, 3.5, "gf", "FuncPieces=1000")
```

addGenConstrSin(*xvar*, *yvar*, *name=''*, *options=''*)

Add a new *general constraint* of type GRB.GENCONSTR_SIN to a model.

A sine function constraint states that the relationship $y = sin(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **name** – (string, optional) Name for the new general constraint.
- **options** – (string, optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

Example

```
# y = sin(x)
gc = model.addGenConstrSin(x, y)
```

addGenConstrCos(*xvar*, *yvar*, *name=''*, *options=''*)

Add a new *general constraint* of type GRB.GENCONSTR_COS to a model.

A cosine function constraint states that the relationship $y = cos(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **name** – (string, optional) Name for the new general constraint.
- **options** – (string, optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

Example

```
# y = cos(x)
gc = model.addGenConstrCos(x, y)
```

addGenConstrTan(*xvar*, *yvar*, *name=''*, *options=''*)

Add a new *general constraint* of type GRB.GENCONSTR_TAN to a model.

A tangent function constraint states that the relationship $y = tan(x)$ should hold for variables x and y.

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Parameters

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **name** – (string, optional) Name for the new general constraint.
- **options** – (string, optional) A string that can be used to set the attributes that control the piecewise-linear approximation of this function constraint. To assign a value to an attribute, follow the attribute name with an equal sign and the desired value (with no spaces). Assignments for different attributes should be separated by spaces (e.g. "FuncPieces=-1 FuncPieceError=0.001").

Returns

New general constraint.

Example

```
# y = tan(x)
gc = model.addGenConstrTan(x, y)
```

addLConstr(*lhs*, *sense=None*, *rhs=None*, *name=''*)

Add a linear constraint to a model. This method is faster than addConstr() (as much as 50% faster for very sparse constraints), but can only be used to add linear constraints.

Note that this method also accepts a *TempConstr* as its first argument (with the name as its second argument). This allows you to use operator overloading to create constraints. See *TempConstr* for more information.

Parameters

- **lhs** – Left-hand side for the new constraint. Can be a constant, a *Var*, a *LinExpr*, or a *TempConstr* (while the TempConstr can only be of linear form).
- **sense** – Sense for the new constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhs** – Right-hand side for the new constraint. Can be a constant, a *Var*, or a *LinExpr*.
- **name** – Name for new constraint. Note that name will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Returns

New constraint object.

Example

```
model.addLConstr(x + 2*y, GRB.EQUAL, 3*z, "c0")
model.addLConstr(x + y <= 2.0, "c1")
model.addLConstr(LinExpr([1.0,1.0], [x,y]), GRB.LESS_EQUAL, 1)
```

addMConstr(*A*, *x*, *sense*, *b*, *name=''*)

Add a set of linear constraints to the model using matrix semantics. The added constraints are $Ax = b$ (except that the constraint sense is determined by the `sense` argument). The `A` argument must be a NumPy dense ndarray or a SciPy sparse matrix.

Note that you will typically use overloaded operators to build and add constraints using matrix semantics. The overloaded `@` operator can be used to build a *linear matrix expression*, which can then be used with an overloaded comparison operator to build a *TempConstr* object. This can then be passed to *addConstr*.

Parameters

- **A** – The constraint matrix - a NumPy 2-D dense ndarray or a SciPy sparse matrix.
- **x** – Decision variables. Argument can be an *MVar* object, a list of *Var* objects, or `None` (`None` uses all variables in the model). The length of the argument must match the size of the second dimension of `A`.
- **sense** – Constraint senses, provided as a NumPy 1-D ndarray or as a single character. Valid values are `'<'`, `'>'`, or `'='`. The length of the array must be equal the size of the first dimension of `A`. A character will be promoted to an ndarray of the appropriate length.
- **b** – Right-hand side vector, stored as a NumPy 1-D ndarray. The length of the array must be equal the size of the first dimension of `A`.
- **name** – Name(s) for the new constraints. If a single string is provided, it will be subscripted by the index of each constraint in the matrix. If a list or NumPy 1-D ndarray of strings is provided, it must have a length equal to the size of the first dimension of `A`, and the name for the i^{th} constraint will be given by `name[i]`.

Returns

MConstr object.

Example

```
A = np.full((5, 10), 1)
x = model.addMVar(10)
b = np.full(5, 1)

model.addMConstr(A, x, '=', b)
```

addMQConstr(*Q*, *c*, *sense*, *rhs*, *xQ_L=None*, *xQ_R=None*, *xc=None*, *name=''*)

Add a quadratic constraint to the model using matrix semantics. The added constraint is $x'_{Q_L} Q x_{Q_R} + c' x_c =$ rhs (except that the constraint sense is determined by the `sense` argument). The `Q` argument must be a NumPy ndarray or a SciPy sparse matrix.

Note that you will typically use overloaded operators to build and add constraints using matrix semantics. The overloaded `@` operator can be used to build a *linear matrix expression* or *quadratic matrix expression*. An overloaded comparison operator can then be used to build a *TempConstr* object, which is then passed to *addConstr*.

Parameters

- **Q** – The quadratic constraint matrix - a NumPy 2-D ndarray or a SciPy sparse matrix.

- **c** – The linear constraint vector - a NumPy 1-D ndarray. This can be `None` if there are no linear terms.
- **sense** – Constraint sense. Valid values are `'<'`, `'>'`, or `'='`.
- **rhs** – Right-hand-side value.
- **xQ_L** – Decision variables for quadratic terms; left multiplier for Q. Argument can be an *MVar* object, a list of *Var* objects, or `None` (`None` uses all variables in the model). The length of the argument must match the size of the first dimension of `Q`.
- **xQ_R** – Decision variables for quadratic terms; right multiplier for Q. The length of the argument must match the size of the second dimension of `Q`.
- **xc** – Decision variables for linear terms. Argument can be an *MVar* object, a list of *Var* objects, or `None` (`None` uses all variables in the model). The length of the argument must match the length of `c`.
- **name** – Name for new constraint.

Returns

The *QConstr* object.

Example

```
Q = np.full((2, 3), 1)
xL = model.addMVar(2)
xR = model.addMVar(3)
model.addMQConstr(Q, None, '<', 1.0, xL, xR)
```

addMVar(*shape*, *lb=0.0*, *ub=float('inf')*, *obj=0.0*, *vtype=GRB.CONTINUOUS*, *name=''*)

Add an *MVar* object to a model. An `MVar` acts like a NumPy ndarray of Gurobi decision variables. An `MVar` can have an arbitrary number of dimensions, defined by the `shape` argument.

You can use arithmetic operations with `MVar` objects to create *linear matrix expressions* or *quadratic matrix expressions*, which can then be used to build linear or quadratic objectives or constraints.

The returned *MVar* object supports standard NumPy indexing and slicing. An MVar of size 1 can be passed in all places where gurobipy accepts a *Var* object.

Parameters

- **shape** – An int, or tuple of int. The `shape` of the array.
- **lb** – (optional) Lower bound(s) for new variables.
- **ub** – (optional) Upper bound(s) for new variables.
- **obj** – (optional) Objective coefficient(s) for new variables.
- **vtype** – (optional) Variable type(s) for new variables.
- **name** – (optional) Names for new variables. The given name will be subscripted by the index of the generator expression, so if the index is an integer, `c` would become `c[0]`, `c[1]`, etc. Note that the generated names will be stored as ASCII strings, so you should avoid using names that contain non-ASCII characters. In addition, names that contain spaces are strongly discouraged, because they can't be written to LP format files.

The values of the `lb`, `ub`, `obj`, and `vtype` arguments can either be scalars, lists, or ndarrays. Their shapes should match the shape of the new `MVar` object, or they should be broadcastable to the given shape.

The name argument can either be a single string, used as a common base name that will be suffixed for each variable by its indices, or an ndarray of strings matching the shape of the new MVar object.

Returns
New MVar object.

Example

```
# Add a 4-by-2 matrix binary variable
x = model.addMVar((4,2), vtype=GRB.BINARY)
# Add a vector of three variables with non-default lower bounds
y = model.addMVar((3,), lb=[-1, -2, -1])
```

addQConstr(*lhs*, *sense=None*, *rhs=None*, *name=''*)

Add a quadratic constraint to a model.

Important: Gurobi can handle both convex and non-convex quadratic constraints. The differences between them can be both important and subtle. Refer to *this discussion* for additional information.

Parameters

- **lhs** – Left-hand side for new quadratic constraint. Can be a constant, a *Var*, a *LinExpr*, or a *QuadExpr*.
- **sense** – Sense for new quadratic constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhs** – Right-hand side for new quadratic constraint. Can be a constant, a *Var*, a *LinExpr*, or a *QuadExpr*.
- **name** – Name for new constraint. Note that name will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Returns
New quadratic constraint object.

Example

```
model.addQConstr(x*x + y*y, GRB.LESS_EQUAL, z*z, "c0")
model.addQConstr(x*x + y*y <= 2.0, "c1")
```

addRange(*expr*, *lower*, *upper*, *name=''*)

Add a range constraint to a model. A range constraint states that the value of the input expression must be between the specified lower and upper bounds in any solution.

Note that range constraints are stored internally as equality constraints. We add an extra variable to the model to capture the range information. Thus, the *Sense* attribute on a range constraint will always be GRB.EQUAL. In particular introducing a range constraint

$$L \leq a^T x \leq U$$

is equivalent to adding a slack variable s and the following constraints

$$\begin{aligned} a^T x - s &= L \\ 0 \leq s &\leq U - L. \end{aligned}$$

Parameters

- **expr** – Linear expression for new range constraint. Can be a *Var* or a *LinExpr*.
- **lower** – Lower bound for linear expression.
- **upper** – Upper bound for linear expression.
- **name** – Name for new constraint. Note that `name` will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Returns

New constraint object.

Example

```
# 1 <= x + y <= 2
model.addRange(x + y, 1.0, 2.0, "range0")

# overloaded forms
model.addConstr(x + y == [1.0, 2.0], name="range0")
```

addSOS(*type*, *vars*, *wts=None*)

Add an SOS constraint to the model. Please refer to *this section* for details on SOS constraints.

Parameters

- **type** – SOS type (can be `GRB.SOS_TYPE1` or `GRB.SOS_TYPE2`).
- **vars** – List of variables that participate in the SOS constraint.
- **weights** – (optional) Weights for the variables in the SOS constraint. Default weights are 1, 2, ...

Returns

New *SOS* object.

Example

```
model.addSOS(GRB.SOS_TYPE1, [x, y, z], [1, 2, 4])
```

addVar(*lb=0.0*, *ub=float('inf')*, *obj=0.0*, *vtype=GRB.CONTINUOUS*, *name=''*, *column=None*)

Add a decision variable to a model.

Parameters

- **lb** – (optional) Lower bound for new variable.
- **ub** – (optional) Upper bound for new variable.
- **obj** – (optional) Objective coefficient for new variable.
- **vtype** – (optional) Variable type for new variable (`GRB.CONTINUOUS`, `GRB.BINARY`, `GRB.INTEGER`, `GRB.SEMICONT`, or `GRB.SEMIINT`).
- **name** – (optional) Name for new variable. Note that `name` will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

- **column** – (optional) Column object that indicates the set of constraints in which the new variable participates, and the associated coefficients.

Returns

New variable object.

Example

```
x = model.addVar()                                          # all default␣
↪arguments
y = model.addVar(vtype=GRB.INTEGER, obj=1.0, name="y") # arguments by␣
↪name
z = model.addVar(0.0, 1.0, 1.0, GRB.BINARY, "z")       # arguments by␣
↪position
```

addVars(**indices*, *lb=0.0*, *ub=float('inf')*, *obj=0.0*, *vtype=GRB.CONTINUOUS*, *name=''*)

Add multiple decision variables to a model.

Returns a Gurobi *tupledict* object that contains the newly created variables. The keys for the `tupledict` are derived from the `indices` argument(s). The arguments for this method can take several different forms, which will be described now.

The first arguments provide the indices that will be used as keys to access the variables in the returned `tupledict`. In its simplest version, you would specify one or more integer values, and this method would create the equivalent of a multi-dimensional array of variables. For example, `x = model.addVars(2, 3)` would create six variables, accessed as `x[0,0]`, `x[0,1]`, `x[0,2]`, `x[1,0]`, `x[1,1]`, and `x[1,2]`.

In a more complex version, you can specify arbitrary lists of immutable objects, and this method will create variables for each member of the cross product of these lists. For example, `x = model.addVars([3, 7], ['a', 'b', 'c'])` would create six variables, accessed as `x[3,'a']`, `x[7,'c']`, etc.

You can also provide your own list of tuples as indices. For example, `x = model.addVars([(3,'a'), (3,'b'), (7,'b'), (7,'c')])` would be accessed in the same way as the previous example (`x[3, 'a']`, `x[7,'c']`, etc.), except that not all combinations will be present. This is typically how sparse indexing is handled.

Note that while the indices can be provided as multiple lists of objects, or as a list of tuples, the member values for a specific index must always be scalars (`int`, `float`, `string`, ...). For example, `x = model.addVars([(1, 3), 7], ['a'])` is not allowed, since the first argument for the first member would be `(1, 3)`. Similarly, `x = model.addVars([((1, 3),'a'), (7,'a')])` is also not allowed.

The named arguments (`lb`, `obj`, etc.) can take several forms. If you provide a scalar value (or use the default), then every variable will use that value. Thus, for example, `lb=1.0` will give every created variable a lower bound of 1.0. Note that a scalar value for the name argument has a special meaning, which will be discussed separately.

You can also provide a Python `dict` as the argument. In that case, the value for each variable will be pulled from the dict, using the indices argument to build the keys. For example, if the variables created by this method are indexed as `x[i,j]`, then the `dict` provided for the argument should have an entry for each possible `(i,j)` value.

Finally, if your `indices` argument is a single list, you can provide a Python `list` of the same length for the named arguments. For each variable, it will pull the value from the corresponding position in the list.

As noted earlier, the `name` argument is special. If you provide a scalar argument for the name, that argument will be transformed to have a subscript that corresponds to the index of the associated variable. For example, if you do `x = model.addVars(2,3,name="x")`, the variables will get names `x[0,0]`, `x[0,1]`, etc.

Parameters

- **indices** – Indices for accessing the new variables.
- **lb** – (optional) Lower bound(s) for new variables.
- **ub** – (optional) Upper bound(s) for new variables.
- **obj** – (optional) Objective coefficient(s) for new variables.
- **vtype** – (optional) Variable type(s) for new variables (`GRB.CONTINUOUS`, `GRB.BINARY`, `GRB.INTEGER`, `GRB.SEMICONT`, or `GRB.SEMIINT`).
- **name** – (optional) Names for new variables. The given name will be subscripted by the index of the generator expression, so if the index is an integer, `c` would become `c[0]`, `c[1]`, etc. Note that the generated names will be stored as ASCII strings, so you should avoid using names that contain non-ASCII characters. In addition, names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Returns

New *tupledict* object that contains the new variables as values, using the provided indices as keys.

Example

```
# 3-D array of binary variables
x = model.addVars(3, 4, 5, vtype=GRB.BINARY)

# variables index by tuplelist
l = tuplelist([(1, 2), (1, 3), (2, 3)])
y = model.addVars(l, ub=[1, 2, 3])

# variables with predetermined names
z = model.addVars(3, name=["a","b","c"])
```

cbCut(*lhs*, *sense*, *rhs*)

Add a new cutting plane to a MIP model from within a callback function. Note that this method can only be invoked when the `where` value on the callback function is equal to `GRB.Callback.MIPNODE` (see the *Callback Codes* section for more information).

Cutting planes can be added at any node of the branch-and-cut tree. However, they should be added sparingly, since they increase the size of the relaxation model that is solved at each node and can significantly degrade node processing speed.

Cutting planes are typically used to cut off the current relaxation solution. To retrieve the relaxation solution at the current node, you should first call *cbGetNodeRel*.

You should consider setting parameter *PreCrush* to value 1 when adding your own cuts. This setting shuts off a few presolve reductions that can sometimes prevent your cut from being applied to the presolved model (which would result in your cut being silently ignored).

One very important note: you should only add cuts that are implied by the constraints in your model. If you cut off an integer solution that is feasible according to the original model constraints, *you are likely to obtain an incorrect solution to your MIP problem*.

Note that this method also accepts a *TempConstr* as its first argument. This allows you to use operator overloading to create constraints. See *TempConstr* for more information.

Parameters

- **lhs** – Left-hand side for new cut. Can be a constant, a *Var*, or a *LinExpr*.
- **sense** – Sense for new cut (`GRB.LESS_EQUAL`, `GRB.EQUAL`, or `GRB.GREATER_EQUAL`).

- **rhs** – Right-hand side for new cut. Can be a constant, a *Var*, or a *LinExpr*.

Example

```
def mycallback(model, where):
    if where == GRB.Callback.MIPNODE:
        status = model.cbGet(GRB.Callback.MIPNODE_STATUS)
        if status == GRB.OPTIMAL:
            rel = model.cbGetNodeRel(x)
            if rel[0] + rel[1] > 1.1:
                model.cbCut(x[0] + x[1] <= 1)

model.optimize(mycallback)
```

cbGet(*what*)

Query the optimizer from within the user callback.

Parameters

what – Integer code that indicates what type of information is being requested by the callback. The set of valid codes depends on the `where` value that is passed into the user callback function. Please refer to the *Callback Codes* section for a list of possible `where` and `what` values.

Example

```
def mycallback(model, where):
    if where == GRB.Callback.SIMPLEX:
        print(model.cbGet(GRB.Callback.SPX_OBJVAL))

model.optimize(mycallback)
```

cbGetNodeRel(*vars*)

Retrieve values from the node relaxation solution at the current node. Note that this method can only be invoked when the `where` value on the callback function is equal to `GRB.Callback.MIPNODE`, and `GRB.Callback.MIPNODE_STATUS` is equal to `GRB.OPTIMAL` (see the *Callback Codes* section for more information).

Parameters

vars – The variables whose relaxation values are desired. Can be a variable, a matrix variable, a list of variables or matrix variables, or a dict of variables.

Returns

Values for the specified variables in the node relaxation for the current node. The format will depend on the input argument (a scalar, an ndarray, a list of values or ndarrays, or a dict).

Example

```
def mycallback(model, where):
    if where == GRB.Callback.MIPNODE:
        status = model.cbGet(GRB.Callback.MIPNODE_STATUS)
        if status == GRB.OPTIMAL:
            print(model.cbGetNodeRel(x))

model.optimize(mycallback)
```

cbGetSolution(*vars*)

Retrieve values from the new MIP solution. Note that this method can only be invoked when the `where`

value on the callback function is equal to GRB.Callback.MIPSOL or GRB.Callback.MULTIOBJ (see the *Callback Codes* section for more information).

Parameters

vars – The variables whose solution values are desired. Can be a variable, a matrix variable, a list of variables or matrix variables, or a dict of variables.

Returns

Values for the specified variables in the solution. The format will depend on the input argument (a scalar, an ndarray, a list of values or ndarrays, or a dict).

Example

```
def mycallback(model, where):
    if where == GRB.Callback.MIPSOL:
        print(model.cbGetSolution(x))

model.optimize(mycallback)
```

cbLazy(*lhs*, *sense*, *rhs*)

Add a new lazy constraint to a MIP model from within a callback function. Note that this method can only be invoked when the where value on the callback function is GRB.Callback.MIPNODE or GRB.Callback.MIPSOL (see the *Callback Codes* section for more information).

Lazy constraints are typically used when the full set of constraints for a MIP model is too large to represent explicitly. By only including the constraints that are actually violated by solutions found during the branch-and-cut search, it is sometimes possible to find a proven optimal solution while only adding a fraction of the full set of constraints.

You would typically add a lazy constraint by first querying the current node solution (by calling *cbGetSolution* from a GRB.Callback.MIPSOL callback, or *cbGetNodeRel* from a GRB.Callback.MIPNODE callback), and then calling cbLazy() to add a constraint that cuts off the solution. Gurobi guarantees that you will have the opportunity to cut off any solutions that would otherwise be considered feasible.

MIP solutions may be generated outside of a MIP node. Thus, generating lazy constraints is optional when the where value in the callback function equals GRB.Callback.MIPNODE. To avoid this, we recommend to always check when the where value equals GRB.Callback.MIPSOL.

Your callback should be prepared to cut off solutions that violate any of your lazy constraints, including those that have already been added. Node solutions will usually respect previously added lazy constraints, but not always.

Note that you must set the *LazyConstraints* parameter if you want to use lazy constraints.

Note that this method also accepts a *TempConstr* as its first argument. This allows you to use operator overloading to create constraints. See *TempConstr* for more information.

Parameters

- **lhs** – Left-hand side for new lazy constraint. Can be a constant, a *Var*, or a *LinExpr*.
- **sense** – Sense for new lazy constraint (GRB.LESS_EQUAL, GRB.EQUAL, or GRB.GREATER_EQUAL).
- **rhs** – Right-hand side for new lazy constraint. Can be a constant, a *Var*, or a *LinExpr*.

Example

```
def mycallback(model, where):
    if where == GRB.Callback.MIPSOL:
```

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```
        sol = model.cbGetSolution([x[0], x[1]])
        if sol[0] + sol[1] > 1:
            model.cbLazy(x[0] + x[1] <= 1)

model.Params.LazyConstraints = 1
model.optimize(mycallback)
```

cbProceed()

Generate a request to proceed to the next phase of the computation. This routine can be called from any callback. Note that the request is only accepted in a few phases of the algorithm, and it won't be acted upon immediately.

In the current Gurobi version, this callback allows you to proceed from the NoRel heuristic to the standard MIP search. You can determine the current algorithm phase using MIP_PHASE, MIPNODE_PHASE, or MIPSOL_PHASE queries from a callback.

Example

```
def mycallback(model, where):
    if where == GRB.Callback.MIPSOL:
        phase = model.cbGet(GRB.Callback.MIPSOL_PHASE)
        obj = model.cbGet(GRB.Callback.MIPSOL_OBJ)
        if phase == GRB.PHASE_MIP_NOREL and obj <= target_obj:
            model.cbProceed()

# Terminate NoRel and proceed to standard MIP search after
# 60 seconds, or sooner if the target objective is achieved.
target_obj = 100.0
model.Params.NoRelHeurTime = 60.0
model.optimize(mycallback)
```

cbSetSolution(*vars*, *solution*)

Import solution values for a heuristic solution. Only available when the where value on the callback function is equal to GRB.Callback.MIP, GRB.Callback.MIPNODE, or GRB.Callback.MIPSOL (see the *Callback Codes* section for more information).

When you specify a heuristic solution from a callback, variables initially take undefined values. You should use this method to specify variable values. You can make multiple calls to cbSetSolution from one callback invocation to specify values for multiple sets of variables. After the callback, if values have been specified for any variables, the Gurobi Optimizer will try to compute a feasible solution from the specified values, possibly filling in values for variables whose values were left undefined. You can also optionally call *cbUseSolution* within your callback function to try to immediately compute a feasible solution from the specified values.

Note that this method is not supported in a Compute Server environment.

Parameters

- **vars** – The variables whose values are being set. This can be a list of variables or a single variable.
- **solution** – The desired values of the specified variables in the new solution.

Example

```
def mycallback(model, where):
    if where == GRB.Callback.MIPNODE:
        model.cbSetSolution(x, x_values)
        model.cbSetSolution(y, y_values)

model.optimize(mycallback)
```

cbStopOneMultiObj(*objcnt*)

Interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process. Only available for multi-objective MIP models and when the where member variable is not equal to GRB.Callback.MULTIOBJ (see the *Callback Codes* section for more information).

You would typically stop a multi-objective optimization step by querying the last finished number of multi-objectives steps, and using that number to stop the current step and move on to the next hierarchical objective (if any) as shown in the following example:

```
import time

class Callback:
    def __init__(self, max_seconds_per_objective):
        self.max_seconds = max_seconds_per_objective
        self.obj_count = 0
        self.start_time = time.time()

    def __call__(self, model, where):
        if where == GRB.Callback.MULTIOBJ:
            # Update current objective number
            self.obj_count = model.cbGet(GRB.Callback.MULTIOBJ_OBJCNT)
            # Reset start time to current time
            self.start_time = time.time()

        # Stop current multiobjective step if too much time
        # has elapsed
        elif time.time() - self.start_time > self.max_seconds:
            model.cbStopOneMultiObj(self.obj_count)

mycallback = Callback(max_seconds_per_objective=1000.0)
model.optimize(mycallback)
```

You should refer to the section on *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Parameters

objnum – The number of the multi-objective optimization step to interrupt. For processes running locally, this argument can have the special value -1, meaning to stop the current step.

cbUseSolution()

Once you have imported solution values using *cbSetSolution*, you can optionally call `cbUseSolution` in a `GRB.Callback.MIPNODE` callback to immediately use these values to try to compute a heuristic solution. Alternatively, you can call `cbUseSolution` in a `GRB.Callback.MIP` or `GRB.Callback.MIPSOL` callback, which will store the solution until it can be processed internally.

Returns

The objective value for the solution obtained from your solution values. It equals `GRB.`

INFINITY if no improved solution is found or the method has been called from a callback other than GRB.Callback.MIPNODE as, in these contexts, the solution is stored instead of being processed immediately.

Example

```
def mycallback(model, where):
  if where == GRB.Callback.MIPNODE:
    model.cbSetSolution(vars, newsolution)
    objval = model.cbUseSolution()

model.optimize(mycallback)
```

chgCoeff(*constr*, *var*, *newvalue*)

Change one coefficient in the model. The desired change is captured using a Var object, a Constr object, and a desired coefficient for the specified variable in the specified constraint. If you make multiple changes to the same coefficient, the last one will be applied.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

Parameters

- **constr** – Constraint for coefficient to be changed.
- **var** – Variable for coefficient to be changed.
- **newvalue** – Desired new value for coefficient.

Example

```
model.chgCoeff(c0, x, 2.0)
```

close()

Free all resources associated with this Model object. This method is a synonym for *dispose*.

After this method is called, this Model object must no longer be used.

Example

```
env = Env()
model = read("misc07.mps", env)
model.optimize()
model.close()
env.close()
```

computeIIS(*callback=None*)

Compute an Irreducible Inconsistent Subsystem (IIS).

An IIS is a subset of the constraints and variable bounds with the following properties:

- It is still infeasible, and
- If a single constraint or bound is removed, the subsystem becomes feasible.

Note that an infeasible model may have multiple IISs. The one returned by Gurobi is not necessarily the smallest one; there may exist others with fewer constraints or bounds.

IIS results are returned in a number of attributes: *IISConstr*, *IISLB*, *IISUB*, *IISSOS*, *IISQConstr*, and *IISGenConstr*. Each indicates whether the corresponding model element is a member of the computed IIS.

Note that for models with general function constraints, piecewise-linear approximation of the constraints may cause unreliable IIS results.

The *IIS log* provides information about the progress of the algorithm, including a guess at the eventual IIS size.

Termination parameters such as *TimeLimit*, *WorkLimit*, *MemLimit*, and *SoftMemLimit* are considered when computing an IIS. If an IIS computation is interrupted before completion or stops due to a termination parameter, Gurobi will return the smallest infeasible subsystem found to that point. The model attribute *IISMinimal* can be used to check whether the computed IIS is minimal.

The *IISConstrForce*, *IISLBForce*, *IISUBForce*, *IISSOSForce*, *IISQConstrForce*, and *IISGenConstrForce* attributes allow you mark model elements to either include or exclude from the computed IIS. Setting the attribute to 1 forces the corresponding element into the IIS, setting it to 0 forces it out of the IIS, and setting it to -1 allows the algorithm to decide.

To give an example of when these attributes might be useful, consider the case where an initial model is known to be feasible, but it becomes infeasible after adding constraints or tightening bounds. If you are only interested in knowing which of the changes caused the infeasibility, you can force the unmodified bounds and constraints into the IIS. That allows the IIS algorithm to focus exclusively on the new constraints, which will often be substantially faster.

Note that setting any of the `Force` attributes to 0 may make the resulting subsystem feasible, which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

This method populates the *IISConstr*, *IISQConstr*, and *IISGenConstr* constraint attributes, the *IISSOS*, SOS attribute, and the *IISLB* and *IISUB* variable attributes. You can also obtain information about the results of the IIS computation by writing an `.ilp` format file (see *Model.write*). This file contains only the IIS from the original model.

Use the *IISMethod* parameter to adjust the behavior of the IIS algorithm.

Note that this method can be used to compute IISs for both continuous and MIP models.

Parameters

callback – Callback function. The callback function should take two arguments, `model` and `where`. While the IIS algorithm is running, the function will be called periodically, with `model` set to the model being optimized, and `where` indicating where in the optimization the callback is called from. See the *Callbacks* section for additional information.

Example

```
model.computeIIS()
model.write("model.ilp")
```

copy(*targetenv=None*)

Copy a model.

With no arguments, the copy will live in the same environment as the original model. Provide an argument to copy an existing model to a different environment, typically to enable different threads to operate on different versions of the same model, since multiple threads can not simultaneously work within the same environment.

Note that this method itself is not thread safe, so you should either call it from the main thread or protect access to it with a lock.

Note that pending updates will not be applied to the model, so you should call *update* before copying if you would like those to be included in the copy.

For Compute Server users, note that you can copy a model from a client to a Compute Server environment, but it is not possible to copy models from a Compute Server environment to another (client or Compute Server) environment.

Parameters
targetenv – (optional) Environment to copy the model into.

Returns
Copy of model.

Example

```
model.update() # If you have unstaged changes in the model
copy = model.copy()
```

discardConcurrentEnvs()

Discard concurrent environments for a model.

The concurrent environments created by *getConcurrentEnv* will be used by every subsequent call to the concurrent optimizer until the concurrent environments are discarded.

Example

```
env0 = model.getConcurrentEnv(0)
env1 = model.getConcurrentEnv(1)

env0.setParam('Method', 0)
env1.setParam('Method', 1)

model.optimize()

model.discardConcurrentEnvs()
```

discardMultiobjEnvs()

Discard all multi-objective environments associated with the model, thus restoring multi objective optimization to its default behavior.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Use *getMultiobjEnv* to create a multi-objective environment.

Example

```
env0 = model.getMultiobjEnv(0)
env1 = model.getMultiobjEnv(1)

env0.setParam('Method', 2)
env1.setParam('Method', 1)

model.optimize()

model.discardMultiobjEnvs()
```

dispose()

Free all resources associated with this Model object. This method is a synonym for *close*.

After this method is called, this Model object must no longer be used.

Example

```
env = gp.Env()
model = gp.read("misc07.mps", env)
model.optimize()
model.dispose()
env.dispose()
```

feasRelaxS(*relaxobjtype*, *minrelax*, *vrelax*, *crelax*)

Modifies the `Model` object to create a feasibility relaxation. Note that you need to call *optimize* on the result to compute the actual relaxed solution. Note also that this is a simplified version of this method - use *feasRelax* for more control over the relaxation performed.

The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. This method provides a number of options for specifying the relaxation.

If you specify `relaxobjtype=0`, the objective of the feasibility relaxation is to minimize the sum of the magnitudes of the bound and constraint violations.

If you specify `relaxobjtype=1`, the objective of the feasibility relaxation is to minimize the sum of the squares of the bound and constraint violations.

If you specify `relaxobjtype=2`, the objective of the feasibility relaxation is to minimize the total number of bound and constraint violations.

To give an example, if a constraint is violated by 2.0, it would contribute `2.0` to the feasibility relaxation objective for `relaxobjtype=0`, it would contribute `2.0*2.0` for `relaxobjtype=1`, and it would contribute `1.0` for `relaxobjtype=2`.

The `minrelax` argument is a boolean that controls the type of feasibility relaxation that is created. If `minrelax=False`, optimizing the returned model gives a solution that minimizes the cost of the violation. If `minrelax=True`, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that `feasRelaxS` must solve an optimization problem to find the minimum possible relaxation when `minrelax=True`, which can be quite expensive.

For an example of how this routine transforms a model, and more details about the variables and constraints created, please see *this section*.

Note that this is a destructive method: it modifies the model on which it is invoked. If you don't want to modify your original model, use *copy* to create a copy before invoking this method.

Parameters

- **relaxobjtype** – The cost function used when finding the minimum cost relaxation.
- **minrelax** – The type of feasibility relaxation to perform.
- **vrelax** – Indicates whether variable bounds can be relaxed.
- **crelax** – Indicates whether constraints can be relaxed.

Returns

Zero if `minrelax` is False. If `minrelax` is True, the return value is the objective value for the relaxation performed. If the value is less than 0, it indicates that the method failed to create the feasibility relaxation.

Example

```
if model.status == GRB.INFEASIBLE:
  model.feasRelaxS(1, False, False, True)
  model.optimize()
```

feasRelax(*relaxobjtype*, *minrelax*, *vars*, *lbpen*, *ubpen*, *constrs*, *rhspen*)

Modifies the `Model` object to create a feasibility relaxation. Note that you need to call *optimize* on the result to compute the actual relaxed solution. Note also that this is a more complex version of this method - use *feasRelaxS* for a simplified version.

The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. This method provides a number of options for specifying the relaxation.

If you specify `relaxobjtype=0`, the objective of the feasibility relaxation is to minimize the sum of the weighted magnitudes of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost per unit violation in the lower bounds, upper bounds, and linear constraints, respectively.

If you specify `relaxobjtype=1`, the objective of the feasibility relaxation is to minimize the weighted sum of the squares of the bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the coefficients on the squares of the lower bound, upper bound, and linear constraint violations, respectively.

If you specify `relaxobjtype=2`, the objective of the feasibility relaxation is to minimize the weighted count of bound and constraint violations. The `lbpen`, `ubpen`, and `rhspen` arguments specify the cost of violating a lower bound, upper bound, and linear constraint, respectively.

To give an example, if a constraint with `rhspen` value `p` is violated by 2.0, it would contribute `2*p` to the feasibility relaxation objective for `relaxobjtype=0`, it would contribute `2*2*p` for `relaxobjtype=1`, and it would contribute `p` for `relaxobjtype=2`.

The `minrelax` argument is a boolean that controls the type of feasibility relaxation that is created. If `minrelax=False`, optimizing the returned model gives a solution that minimizes the cost of the violation. If `minrelax=True`, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that `feasRelax` must solve an optimization problem to find the minimum possible relaxation when `minrelax=True`, which can be quite expensive.

For an example of how this routine transforms a model, and more details about the variables and constraints created, please see *this section*.

Note that this is a destructive method: it modifies the model on which it is invoked. If you don't want to modify your original model, use *copy* to create a copy before invoking this method.

Parameters

- **relaxobjtype** – The cost function used when finding the minimum cost relaxation.
- **minrelax** – The type of feasibility relaxation to perform.
- **vars** – Variables whose bounds are allowed to be violated.
- **lbpen** – Penalty for violating a variable lower bound. One entry for each variable in argument `vars`.
- **ubpen** – Penalty for violating a variable upper bound. One entry for each variable in argument `vars`.
- **constrs** – Linear constraints that are allowed to be violated.
- **rhspen** – Penalty for violating a linear constraint. One entry for each constraint in argument `constrs`.

Returns

Zero if `minrelax` is False. If `minrelax` is True, the return value is the objective value for the relaxation performed. If the value is less than 0, it indicates that the method failed to create the feasibility relaxation.

Example

```
if model.status == GRB.INFEASIBLE:
  vars = model.getVars()
  ubpen = [1.0]*model.numVars
  model.feasRelax(1, False, vars, None, ubpen, None, None)
  model.optimize()
```

fixed()

Create the fixed model associated with a MIP model. The MIP model must have a solution loaded (e.g., after a call to the *optimize* method). In the fixed model, each integer variable is fixed to the value that variable takes in the MIP solution. In addition, continuous variables may be fixed to satisfy SOS or general constraints. The result is a model without any integrality constraints, SOS constraints, or general constraints.

Note that, while the fixed problem is always a continuous model, it may contain a non-convex quadratic objective or non-convex quadratic constraints. As a result, it may still be solved using the MIP algorithm.

Returns

Fixed model associated with calling object.

Example

```
fixed = model.fixed()
```

getA()

Query the linear constraint matrix of the model. You'll need to have `scipy` installed for this function to work.

Returns

The matrix as a `scipy.sparse` matrix in CSR format.

Example

```
A     = model.getA()
sense = numpy.array(model.getAttr("Sense",model.getConstrs()))
# extract sub matrices of (in)equality constraints
Aeq = A[sense == '=', :]
Ale = A[sense == '<', :]
Age = A[sense == '>', :]
```

getAttr(*attrname*, *objs=None*)

Query the value of an attribute. When called with a single argument, it returns the value of a model attribute. When called with two arguments, it returns the value of an attribute for either a list or a dictionary containing either variables or constraints. If called with a list, the result is a list. If called with a dictionary, the result is a dictionary that uses the same keys, but is populated with the requested attribute values. The full list of available attributes can be found in the *Attributes* section.

Raises an `AttributeError` if the requested attribute doesn't exist or can't be queried. Raises a `GurobiError` if there is a problem with the `Model` object.

Parameters

- **attrname** – Name of the attribute.
- **objs** – (optional) List or dictionary containing either constraints or variables

Example

```
print(model.numintvars)
print(model.getAttr("numIntVars"))
print(model.getAttr(GRB.Attr.NumIntVars))
print(model.getAttr("X", model.getVars()))
print(model.getAttr("Pi", model.getConstrs()))
```

getCoeff(*constr*, *var*)

Query the coefficient of variable `var` in linear constraint `constr` (note that the result can be zero).

Parameters

- **constr** – The requested constraint.
- **var** – The requested variable.

Returns

The current value of the requested coefficient.

Example

```
print(model.getCoeff(constr, var))
```

getCol(*var*)

Retrieve the list of constraints in which a variable participates, and the associated coefficients. The result is returned as a *Column* object.

Parameters

var – The variable of interest.

Returns

A *Column* object that captures the set of constraints in which the variable participates.

Example

```
print(model.getCol(model.getVars()[0]))
```

getConcurrentEnv(*num*)

Create/retrieve a concurrent environment for a model.

This method provides fine-grained control over the concurrent optimizer. By creating your own concurrent environments and setting appropriate parameters on these environments (e.g., the *Method* parameter), you can control exactly which strategies the concurrent optimizer employs. For example, if you create two concurrent environments, and set *Method* to primal simplex for one and dual simplex for the other, subsequent concurrent optimizer runs will use the two simplex algorithms rather than the default choices.

Note that you must create contiguously numbered concurrent environments, starting with `num=0`. For example, if you want three concurrent environments, they must be numbered 0, 1, and 2.

Once you create concurrent environments, they will be used for every subsequent concurrent optimization on that model. Use *discardConcurrentEnvs* to revert back to default concurrent optimizer behavior.

Parameters

num – (int) The concurrent environment number.

Returns
The concurrent environment for the model.

Example

```
env0 = model.getConcurrentEnv(0)
env1 = model.getConcurrentEnv(1)

env0.setParam('Method', 0)
env1.setParam('Method', 1)

model.optimize()

model.discardConcurrentEnvs()
```

getConstrByName(*name*)

Retrieve a linear constraint from its name. If multiple linear constraints have the same name, this method chooses one arbitrarily.

Parameters
name – Name of desired constraint.

Returns
Constraint with the specified name.

Example

```
c0 = model.getConstrByName("c0")
```

Note: Retrieving constraint objects by name is not recommended in general. When adding constraints to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

---

getConstrs()

Retrieve a list of all linear constraints in the model.

Returns
All linear constraints in the model.

Example

```
constrs = model.getConstrs()
c0 = constrs[0]
```

getGenConstrMax(*genconstr*)

Retrieve the data associated with a general constraint of type MAX. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrMax* for a description of the semantics of this general constraint type.

Parameters

- **genconstr** – The general constraint object of interest.
- **resvar** – (Var) Resultant variable of the MAX constraint.
- **vars** – (list of Var) Operand variables of the MAX constraint.

- **constant** – (float) Additional constant operand of the MAX constraint.

Returns

A tuple (resvar, vars, constant) that contains the data associated with the general constraint:

Example

```
# x5 = max(x1, x3, x4, 2.0)
maxconstr = model.addGenConstrMax(x5, [x1, x3, x4], 2.0, "maxconstr")
model.update()
(resvar, vars, constant) = model.getGenConstrMax(maxconstr)
```

getGenConstrMin(*genconstr*)

Retrieve the data associated with a general constraint of type MIN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrMin* for a description of the semantics of this general constraint type.

Parameters

- **genconstr** – The general constraint object of interest.
- **resvar** – (Var) Resultant variable of the MIN constraint.
- **vars** – (list of Var) Operand variables of the MIN constraint.
- **constant** – (float) Additional constant operand of the MIN constraint.

Returns

A tuple (resvar, vars, constant) that contains the data associated with the general constraint:

Example

```
# x5 = min(x1, x3, x4, 2.0)
minconstr = model.addGenConstrMin(x5, [x1, x3, x4], 2.0, "minconstr")
model.update()
(resvar, vars, constant) = model.getGenConstrMin(minconstr)
```

getGenConstrAbs(*genconstr*)

Retrieve the data associated with a general constraint of type ABS. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrAbs* for a description of the semantics of this general constraint type.

Parameters

- **genconstr** – The general constraint object of interest.
- **resvar** – (Var) Resultant variable of ABS constraint.
- **argvar** – (Var) Argument variable of ABS constraint.

Returns

A tuple (resvar, argvar) that contains the data associated with the general constraint:

Example

```
# x5 = abs(x1)
absconstr = model.addGenConstrAbs(x5, x1, "absconstr")
```

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```
model.update()
(resvar, argvar) = model.getGenConstrAbs(absconstr)
```

getGenConstrAnd(*genconstr*)

Retrieve the data associated with a general constraint of type AND. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrAnd* for a description of the semantics of this general constraint type.

Parameters

- **genconstr** – The general constraint object of interest.
- **resvar** – (Var) Resultant variable of AND constraint.
- **vars** – (list of Var) Operand variables of AND constraint.

Returns

A tuple (resvar, vars) that contains the data associated with the general constraint:

Example

```
# x5 = and(x1, x3, x4)
andconstr = model.addGenConstrAnd(x5, [x1, x3, x4], "andconstr")
model.update()
(resvar, vars) = model.getGenConstrAnd(andconstr)
```

getGenConstrOr(*genconstr*)

Retrieve the data associated with a general constraint of type OR. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrOr* for a description of the semantics of this general constraint type.

Parameters

- **genconstr** – The general constraint object of interest.
- **resvar** – (Var) Resultant variable of OR constraint.
- **vars** – (list of Var) Operand variables of OR constraint.

Returns

A tuple (resvar, vars) that contains the data associated with the general constraint:

Example

```
# x5 = or(x1, x3, x4)
orconstr = model.addGenConstrOr(x5, [x1, x3, x4], "orconstr")
model.update()
(resvar, vars) = model.getGenConstrOr(orconstr)
```

getGenConstrNorm(*genconstr*)

Retrieve the data associated with a general constraint of type NORM. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrNorm* for a description of the semantics of this general constraint type.

Parameters

- **genconstr** – The general constraint object of interest.
- **resvar** – (Var) Resultant variable of NORM constraint.
- **vars** – (list of Var) Operand variables of NORM constraint.
- **which** – (float) Which norm (possible values are 0, 1, 2, or GRB.INFINITY).

Returns

A tuple (resvar, vars, which) that contains the data associated with the general constraint:

Example

```
# x5 = norm2(x1, x3, x4)
normconstr = model.addGenConstrNorm(x5, [x1, x3, x4], 2.0, "normconstr
↪")
model.update()
(resvar, vars, which) = model.getGenConstrNorm(normconstr)
```

getGenConstrIndicator(*genconstr*)

Retrieve the data associated with a general constraint of type INDICATOR. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrIndicator* for a description of the semantics of this general constraint type.

Parameters

- **genconstr** – The general constraint object of interest.
- **binvar** – (Var) Antecedent variable of indicator constraint.
- **binval** – (Boolean) Value of antecedent variable that activates the linear constraint.
- **expr** – (LinExpr) LinExpr object containing the left-hand side of the constraint triggered by the indicator.
- **sense** – (char) Sense of linear constraint triggered by the indicator (e.g., GRB.LESS_EQUAL).
- **rhs** – (float) Right-hand side of linear constraint triggered by the indicator.

Returns

A tuple (binvar, binval, expr, sense, rhs) that contains the data associated with the general constraint:

Example

```
# x7 = 1 -> x1 + 2 x3 + x4 = 1
indconstr = model.addGenConstrIndicator(x7, True, x1 + 2*x3 + x4, GRB.
↪EQUAL, 1.0)
model.update()
(binvar, binval, expr, sense, rhs) = model.
↪getGenConstrIndicator(indconstr)
```

getGenConstrPWL(*genconstr*)

Retrieve the data associated with a general constraint of type PWL. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrPWL* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **xpts** – (list of float) The x values for the points that define the piecewise-linear function.
- **ypts** – (list of float) The y values for the points that define the piecewise-linear function.

Returns

A tuple (xvar, yvar, xpts, ypts) that contains the data associated with the general constraint:

Example

```
pwlconstr = model.addGenConstrPWL(x, y, [0, 1, 2], [1.5, 0, 3],
↪"myPWLConstr")
model.update()
(xvar, yvar, xpts, ypts) = model.getGenConstrPWL(pwlconstr)
```

getGenConstrPoly(*genconstr*)

Retrieve the data associated with a general constraint of type POLY. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrPoly* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **p** – (list of float) The coefficients for polynomial function.

Returns

A tuple (xvar, yvar, p) that contains the data associated with the general constraint:

Example

```
# y = 2 x^3 + 1.5 x^2 + 1
polyconstr = model.addGenConstrPoly(x, y, [2, 1.5, 0, 1])
model.update()
(xvar, yvar, p) = model.getGenConstrPoly(polyconstr)
```

getGenConstrExp(*genconstr*)

Retrieve the data associated with a general constraint of type EXP. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrExp* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.

Returns
A tuple (xvar, yvar) that contains the data associated with the general constraint:

Example

```
# y = exp(x)
expconstr = model.addGenConstrExp(x, y)
model.update()
(xvar, yvar) = model.getGenConstrExp(expconstr)
```

getGenConstrExpA(*genconstr*)

Retrieve the data associated with a general constraint of type EXPA. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrExpA* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **a** – (float) The base of the function.

Returns
A tuple (xvar, yvar, a) that contains the data associated with the general constraint:

Example

```
# y = 3^x
expaconstr = model.addGenConstrExpA(x, y, 3.0, "expa")
model.update()
(xvar, yvar, a) = model.getGenConstrExpA(expaconstr)
```

getGenConstrLog(*genconstr*)

Retrieve the data associated with a general constraint of type LOG. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrLog* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.

Returns
A tuple (xvar, yvar) that contains the data associated with the general constraint:

Example

```
# y = ln(x)
lnconstr = model.addGenConstrLog(x, y)
model.update()
(xvar, yvar) = model.getGenConstrLog(lnconstr)
```

getGenConstrLogA(*genconstr*)

Retrieve the data associated with a general constraint of type LOGA. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrLogA* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **a** – (float) The base of the function.

Returns

A tuple (xvar, yvar, a) that contains the data associated with the general constraint:

Example

```
# y = log10(x)
log10constr = model.addGenConstrLogA(x, y, 10.0, "log10")
model.update()
(xvar, yvar, a) = model.getGenConstrLogA(log10constr)
```

getGenConstrLogistic(*genconstr*)

Retrieve the data associated with a general constraint of type LOGISTIC. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrLogistic* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.

Returns

A tuple (xvar, yvar) that contains the data associated with the general constraint:

Example

```
# y = 1 / (1 + exp(-x))
expconstr = model.addGenConstrLogistic(x, y)
model.update()
(xvar, yvar) = model.getGenConstrLogistic(expconstr)
```

getGenConstrPow(*genconstr*)

Retrieve the data associated with a general constraint of type POW. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrPow* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.

- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.
- **a** – (float) The exponent of the function.

Returns
A tuple (xvar, yvar, a) that contains the data associated with the general constraint:

Example

```
# y = x^3.5
powconstr = model.addGenConstrPow(x, y, 3.5, "gf")
model.update()
(xvar, yvar, a) = model.getGenConstrPow(powconstr)
```

getGenConstrSin(*genconstr*)

Retrieve the data associated with a general constraint of type SIN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrSin* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.

Returns
A tuple (xvar, yvar) that contains the data associated with the general constraint:

Example

```
# y = sin(x)
sinconstr = model.addGenConstrSin(x, y)
model.update()
(xvar, yvar) = model.getGenConstrSin(sinconstr)
```

getGenConstrCos(*genconstr*)

Retrieve the data associated with a general constraint of type COS. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrCos* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.

Returns
A tuple (xvar, yvar) that contains the data associated with the general constraint:

Example

```
# y = cos(x)
cosconstr = model.addGenConstrCos(x, y)
model.update()
(xvar, yvar) = model.getGenConstrCos(cosconstr)
```

getGenConstrTan(*genconstr*)

Retrieve the data associated with a general constraint of type TAN. Calling this method for a general constraint of a different type leads to an exception. You can query the *GenConstrType* attribute to determine the type of the general constraint.

See also *addGenConstrTan* for a description of the semantics of this general constraint type.

Parameters

- **genc** – The general constraint object.
- **xvar** – (Var) The x variable.
- **yvar** – (Var) The y variable.

Returns

A tuple (xvar, yvar) that contains the data associated with the general constraint:

Example

```
# y = tan(x)
tanconstr = model.addGenConstrTan(x, y)
model.update()
(xvar, yvar) = model.getGenConstrTan(tanconstr)
```

getGenConstrs()

Retrieve a list of all general constraints in the model.

Returns

All general constraints in the model.

Example

```
gencons = model.getGenConstrs()
for gc in gencons:
    if gc.GenConstrType == GRB.GENCONSTR_INDICATOR:
        (binvar, binval, expr, sense, rhs) = model.
↪getGenConstrIndicator(gc)
    elif gc.GenConstrType == GRB.GENCONSTR_MAX:
        (resvar, vars, constant) = model.getGenConstrMax(gc)
    ...
```

getJSONSolution()

After a call to *optimize*, this method returns the resulting solution and related model attributes as a JSON string. Please refer to the *JSON solution format* section for details.

Returns

A JSON string.

Example

```
model = gp.read('p0033.mps')
model.optimize()
print(model.getJSONSolution())
```

getMultiobjEnv(*index*)

Create/retrieve a multi-objective environment for the optimization pass with the given index. This environment enables fine-grained control over the multi-objective optimization process. Specifically, by changing parameters on this environment, you modify the behavior of the optimization that occurs during the corresponding pass of the multi-objective optimization.

Each multi-objective environment starts with a copy of the current model environment.

Please refer to the discussion of *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them.

Please refer to the discussion on *Combining Blended and Hierarchical Objectives* for information on the optimization passes to solve multi-objective models.

Use *discardMultiobjEnvs* to discard multi-objective environments and return to standard behavior.

Parameters

index – (int) The optimization pass index, starting from 0.

Returns

The multi-objective environment for that optimization pass when solving the model.

Example

```
env0 = model.getMultiobjEnv(0)
env1 = model.getMultiobjEnv(1)

env0.setParam('TimeLimit', 100)
env1.setParam('TimeLimit', 10)

model.optimize()

model.discardMultiobjEnvs()
```

getObjective(*index=None*)

Retrieve the model objective(s).

Call this with no argument to retrieve the primary objective, or with an integer argument to retrieve the corresponding alternative objective.

Parameters

index – (int, optional) The index for the requested alternative objective.

Returns

The model objective. A *LinExpr* object for a linear objective, or a *QuadExpr* object for a quadratic objective. Note that alternative objectives are always linear.

Example

```
obj = model.getObjective()
print(obj.getValue())
```

getParamInfo(*paramname*)

Retrieve information about a Gurobi parameter, including the type, the current value, the minimum and maximum allowed values, and the default value.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Parameters

paramname – String containing the name of the parameter of interest. The name can include '*' and '?' wildcards. If more than one parameter matches, the matching names are listed and the method returns `None`.

Returns

Returns a 6-entry tuple that contains: the parameter name, the parameter type, the current value, the minimum value, the maximum value, and the default value.

Example

```
print(model.getParamInfo('Heuristics'))
```

`getPWLObj`(*var*)

Retrieve the piecewise-linear objective function for a variable. The function returns a list of tuples, where each provides the x and y coordinates for the points that define the piecewise-linear objective function.

Refer to *this discussion* for additional information on what the values in x and y mean.

Parameters

var – A *Var* object that gives the variable whose objective function is being retrieved.

Returns

The points that define the piecewise-linear objective function.

Example

```
> print(model.getPWLObj(var))
[(1, 1), (2, 2), (3, 4)]
```

`getQConstrs`()

Retrieve a list of all quadratic constraints in the model.

Returns

All quadratic constraints in the model.

Example

```
qconstrs = model.getQConstrs()
qc0 = qconstrs[0]
```

`getQCRow`(*qconstr*)

Retrieve the left-hand side expression from a quadratic constraint. The result is returned as a *QuadExpr* object.

Parameters

qconstr – The constraint of interest. A *QConstr* object, typically obtained from *addQConstr* or *getQConstrs*.

Returns

A *QuadExpr* object that captures the left-hand side of the quadratic constraint.

Example

```
print(model.getQCRow(model.getQConstrs()[0]))
```

`getRow`(*constr*)

Retrieve the list of variables that participate in a constraint, and the associated coefficients. The result is returned as a *LinExpr* object.

Parameters
constr – The constraint of interest. A *Constr* object, typically obtained from *addConstr* or *getConstrs*.

Returns
A *LinExpr* object that captures the set of variables that participate in the constraint.

Example

```
constrs = model.getConstrs()
print(model.getRow(constrs[0]))
```

getSOS(*sos*)

Retrieve information about an SOS constraint. The result is a tuple that contains the SOS type (1 or 2), the list of participating Var objects, and the list of associated SOS weights.

Parameters
sos – The SOS constraint of interest. An *SOS* object, typically obtained from *addSOS* or *getSOSs*.

Returns
A tuple that contains the SOS type (1 or 2), a list of participating Var objects, and a list of associated SOS weights.

Example

```
(sostype, vars, weights) = model.getSOS(model.getSOSs()[0])
```

getSOSs()

Retrieve a list of all SOS constraints in the model.

Returns
All SOS constraints in the model.

Example

```
sos = model.getSOSs()
for s in sos:
  print(model.getSOS(s))
```

getTuneResult()

Use this routine to retrieve the results of a previous *tune* call. Calling this method with argument **n** causes tuned parameter set **n** to be copied into the model. Parameter sets are stored in order of decreasing quality, with parameter set 0 being the best. The number of available sets is stored in attribute *TuneResultCount*.

Once you have retrieved a tuning result, you can call *optimize* to use these parameter settings to optimize the model, or *write* to write the changed parameters to a `.prm` file.

Please refer to the *parameter tuning* section for details on the tuning tool.

Parameters
n – The index of the tuning result to retrieve. The best result is available as index 0. The number of stored results is available in attribute *TuneResultCount*.

Example

```
model.tune()
for i in range(model.tuneResultCount):
```

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```
model.getTuneResult(i)
model.write('tune'+str(i)+'.prm')
```

getVarByName(*name*)

Retrieve a variable from its name. If multiple variables have the same name, this method chooses one arbitrarily.

Parameters
name – Name of desired variable.

Returns
Variable with the specified name.

Example

```
x0 = model.getVarByName("x0")
```

Note: Retrieving variable objects by name is not recommended in general. When adding variables to a model, you should keep track of the returned objects in your own data structures in order to retrieve them efficiently for model building and extracting attribute values.

---

getVars()

Retrieve a list of all variables in the model.

Returns
All variables in the model.

Example

```
vars = model.getVars()
x0 = vars[0]
```

message(*msg*)

Append a string to the Gurobi log file.

Parameters
msg – String to append to Gurobi log file.

Example

```
model.message('New message')
```

optimize(*callback=None*)

Optimize a model. The algorithm used for the optimization depends on the model type (simplex or barrier for a continuous model; branch-and-cut for a MIP model). Upon successful completion, this method will populate the solution related attributes of the model. See the *Attributes* section for more information on attributes. The algorithm will terminate early if it reaches any of the limits set by *termination parameters*.

Please consult *this section* for a discussion of some of the practical issues associated with solving a precisely defined mathematical model using finite-precision floating-point arithmetic.

Note that this method will process all pending model modifications.

Parameters
callback – Callback function. The callback function should take two arguments, `model` and `where`. During the optimization, the function will be called periodically, with `model` set to

the model being optimized, and `where` indicating where in the optimization the callback is called from. See the *Callbacks* section for additional information.

Example

```
model.optimize()
```

optimizeBatch()

Submit a new batch request to the Cluster Manager. Returns the BatchID (a string), which uniquely identifies the job in the Cluster Manager and can be used to query the status of this request (from this program or from any other). Once the request has completed, the *BatchID* can also be used to retrieve the associated solution. To submit a batch request, you must tag at least one element of the model by setting one of the *VTag*, *CTag* or *QCTag* attributes. For more details on batch optimization, please refer to the *Batch Optimization* section.

Note that this routine will process all pending model modifications.

Example

```
# Submit batch request
batchID = model.optimizeBatch()
```

Returns

A unique string identifier for the batch request.

Params

Get or set parameter values.

Example

```
# Print the current value of the MIPFocus parameter
print(model.Params.MIPFocus)

# Set a 10 second time limit for the next optimize() call
model.Params.TimeLimit = 10.0
```

presolve()

Perform presolve on a model.

Please note that the presolved model computed by this function may be different from the presolved model computed when optimizing the model.

Returns

Presolved version of original model.

Example

```
p = model.presolve()
p.printStats()
```

printAttr(*attrs*, *filter='*'*)

Print the value of one or more attributes. If `attrs` is a constraint or variable attribute, print all non-zero values of the attribute, along with the associated constraint or variable names. If `attrs` is a list of attributes, print attribute values for all listed attributes. The method takes an optional `filter` argument, which allows you to select which specific attribute values to print (by filtering on the constraint or variable name).

See the *Attributes* section for a list of all available attributes.

Parameters

- **attrs** – Name of attribute or attributes to print. The value can be a single attribute or a list of attributes. If a list is given, all listed attributes must be of the same type (model, variable, or constraint).
- **filter** – (optional) Filter for values to print – name of constr/var must match filter to be printed.

Example

```
model.printAttr('x')          # all non-zero solution values
model.printAttr('lb', 'x*')   # bounds for vars whose names begin␣
↪with 'x'
model.printAttr(['lb', 'ub']) # lower and upper bounds
```

printQuality()

Print statistics about the quality of the computed solution (constraint violations, integrality violations, etc.).

For continuous models, the output will include the maximum unscaled and scaled violation, as well as the variable or constraint name associated with the worst unscaled violation. For MIP models, the output will include the maximum unscaled violation and the associated variable or constraint name.

Example

```
model.optimize()
model.printQuality()
```

printStats()

Print statistics about the model (number of constraints and variables, number of non-zeros in constraint matrix, smallest and largest coefficients, etc.).

Example

```
model.printStats()
```

read(*filename*)

This method is the general entry point for importing data from a file into a model. It can be used to read basis files for continuous models, start vectors for MIP models, variable hints for MIP models, branching priorities for MIP models, or parameter settings. The type of data read is determined by the file suffix. File formats are described in the *File Format* section.

Note that reading a file does **not** process all pending model modifications. These modifications can be processed by calling *Model.update*.

Note also that this is **not** the method to use if you want to read a new model from a file. For that, use the *read* command.

Parameters

filename – Name of the file to read. The suffix on the file must be either `.bas` (for an LP basis), `.mst` or `.sol` (for a MIP start), `.hnt` (for MIP hints), `.ord` (for a priority order), `.attr` (for a collection of attribute settings), or `.prm` (for a parameter file). The suffix may optionally be followed by `.zip`, `.gz`, `.bz2`, or `.7z`. The file name may contain `*` or `?` wildcards. No file is read when no wildcard match is found. If more than one match is found, this method will attempt to read the first matching file.

Example

```
model.read('input.bas')
model.read('input.mst')
```

relax()

Create the relaxation of a MIP model. Transforms integer variables into continuous variables, and removes SOS and general constraints.

Returns
Relaxed version of model.

Example

```
r = model.relax()
```

remove(*items*)

Remove variables, linear constraints, quadratic constraints, SOS constraints, or general constraints from a model.

Parameters
items – The items to remove from the model. Argument can be a single *Var*, *MVar*, *Constr*, *MConstr*, *QConstr*, *MQConstr*, *SOS*, or *GenConstr*, or a `list`, `tuple`, or `dict` containing these objects. If the argument is a `dict`, the values will be removed, not the keys.

Example

```
model.remove(model.getVars()[0])
model.remove(model.getVars()[0:10])
model.remove(model.getConstrs()[0])
model.remove(model.getConstrs()[1:3])
model.remove(model.getQConstrs()[0])
model.remove(model.getSOSs()[0])
model.remove(model.getGenConstrs()[0])
```

reset(*clearall=0*)

Reset the model to an unsolved state, discarding any previously computed solution information.

Parameters
clearall – (int, optional) A value of 1 discards additional information that affects the solution process but not the actual model (currently MIP starts, variable hints, branching priorities, lazy flags, and partition information). The default value just discards the solution.

Example

```
model.reset(0)
```

resetParams()

Reset all parameters to their default values.

Example

```
model.resetParams()
```

setAttr(*attrname*, *objects*, *newvalues*)

Change the value of an attribute.

Call this method with two arguments (i.e., `setAttr(attrname, newvalue)`) to set a model attribute.

Call it with three arguments (i.e., `setAttr(attrname, objects, newvalues)`) to set attribute values for a list or dict of model objects (`Var` objects, `Constr` objects, etc.). To set the same value for all objects in the second argument, you can pass a scalar value in the third argument. If the second argument is a list,

the third argument should be a list of the same length. If the second argument is a dict, the third argument should be dict with a value for every key from the second.

The full list of available attributes can be found in the *Attributes* section.

Raises an `AttributeError` if the specified attribute doesn't exist or can't be set. Raises a `GurobiError` if there is a problem with the `Model` object.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

Parameters

- **attrname** – Name of attribute to set.
- **objs** – List of model objects (Var or Constr or ...)
- **newvalue** – Desired new value(s) for attribute.

Example

```
model.setAttr("objCon", 0)
model.setAttr(GRB.Attr.ObjCon, 0)
model.setAttr("LB", model.getVars(), [0]*model.numVars)
model.setAttr("RHS", model.getConstrs(), [1.0]*model.numConstrs)
model.setAttr("vType", model.getVars(), GRB.CONTINUOUS)
model.objcon = 0
```

setMObjective(*Q*, *c*, *constant*, *xQ_L=None*, *xQ_R=None*, *xc=None*, *sense=None*)

Set the model objective equal to a quadratic (or linear) expression using matrix semantics.

Note that you will typically use overloaded operators to set the objective using matrix objects. The overloaded `@` operator can be used to build a *linear matrix expression* or a *quadratic matrix expression*, which is then passed to *setObjective*.

Parameters

- **Q** – The quadratic objective matrix - a NumPy 2-D dense ndarray or a SciPy sparse matrix. This can be `None` if there are no quadratic terms.
- **c** – The linear constraint vector - a NumPy 1-D ndarray. This can be `None` if there are no linear terms.
- **constant** – Objective constant.
- **xQ_L** – (optional) Decision variables for quadratic objective terms; left multiplier for Q. Argument can be an *MVar* object, a list of *Var* objects, or `None` (`None` uses all variables in the model). The length of the argument must match the size of the first dimension of `Q`.
- **xQ_R** – (optional) Decision variables for quadratic objective terms; right multiplier for Q. The length of the argument must match the size of the second dimension of `Q`.
- **xc** – (optional) Decision variables for linear objective terms. Argument can be an *MVar* object, a list of *Var* objects, or `None` (`None` uses all variables in the model). The length of the argument must match the length of `c`.
- **sense** – (optional) Optimization sense (`GRB.MINIMIZE` for minimization, `GRB.MAXIMIZE` for maximization). Omit this argument to use the *ModelSense* attribute value to determine the sense.

Example

```
c = np.full(10, 1.0)
xc = model.addMVar(10)

model.setMObjective(None, c, 0.0, None, None, xc, GRB.MAXIMIZE)

Q = np.full((2, 3), 1.0)
xL = model.addMVar(2)
xR = model.addMVar(3)

model.setMObjective(Q, None, 0.0, xL, xR, None, GRB.MINIMIZE)
```

setObjective(*expr*, *sense=None*)

Set the model objective equal to a linear or quadratic expression (for multi-objective optimization, see *setObjectiveN*).

Note that you can also modify a linear model objective using the *Obj* variable attribute. If you wish to mix and match these two approaches, please note that this method will replace the existing objective.

Parameters

- **expr** – New objective expression. Argument can be a linear or quadratic expression (an objective of type *LinExpr* or *QuadExpr*).
- **sense** – (optional) Optimization sense (`GRB.MINIMIZE` for minimization, `GRB.MAXIMIZE` for maximization). Omit this argument to use the *ModelSense* attribute value to determine the sense.

Example

```
model.setObjective(x + y, GRB.MAXIMIZE)
model.setObjective(x*x + y*y)
```

setObjectiveN(*expr*, *index*, *priority=0*, *weight=1*, *abstol=1e-6*, *reltol=0*, *name=''*)

Set an alternative optimization objective equal to a linear expression.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

Note that you can also modify an alternative objective using the *ObjN* variable attribute. If you wish to mix and match these two approaches, please note that this method replaces the entire existing objective, while the *ObjN* attribute can be used to modify individual terms.

Parameters

- **expr** – (LinExpr) New alternative objective.
- **index** – (int) Index for new objective. If you use an index of 0, this routine will change the primary optimization objective.
- **priority** – (int, optional) Priority for the alternative objective. This initializes the *ObjNPriority* attribute for this objective.
- **weight** – (float, optional) Weight for the alternative objective. This initializes the *ObjNWeight* attribute for this objective.
- **abstol** – (float, optional) Absolute tolerance for the alternative objective. This initializes the *ObjNAbsTol* attribute for this objective.
- **reltol** – (float, optional) Relative tolerance for the alternative objective. This initializes the *ObjNRelTol* attribute for this objective. This attribute is ignored for LP models.

- **name** – (string, optional) Name of the alternative objective. This initializes the *ObjNName* attribute for this objective. Note that `name` will be stored as an ASCII string. Thus, a name like 'A→B' will produce an error, because '→' can not be represented as an ASCII character. Note also that names that contain spaces are strongly discouraged, because they can't be written to LP format files.

Example

```
# Primary objective: x + 2 y
model.setObjectiveN(x + 2*y, index=0, priority=2)
# Alternative, lower priority objectives: 3 y + z and x + z
model.setObjectiveN(3*y + z, index=1, priority=1)
model.setObjectiveN(x + z, index=2, priority=0)
```

setPWLObj(*var*, *x*, *y*)

Set a piecewise-linear objective function for a variable.

The arguments to this method specify a list of points that define a piecewise-linear objective function for a single variable. Specifically, the x and y arguments give coordinates for the vertices of the function.

For additional details on piecewise-linear objective functions, refer to *this discussion*.

Parameters

- **var** – A *Var* object that gives the variable whose objective function is being set.
- **x** – The x values for the points that define the piecewise-linear function. Must be in non-decreasing order.
- **y** – The y values for the points that define the piecewise-linear function.

Example

```
model.setPWLObj(var, [1, 3, 5], [1, 2, 4])
```

setParam(*paramname*, *newvalue*)

Set the value of a parameter to a new value. Note that this method only affects the parameter setting for this model. Use global function *setParam* to change the parameter for all models.

You can also set parameters using the `Model.Params` class. For example, to set parameter *MIPGap* to value 0 for model `m`, you can do either `m.setParam('MIPGap', 0)` or `m.Params.MIPGap=0`.

Please consult the *parameter section* for a complete list of Gurobi parameters, including descriptions of their purposes and their minimum, maximum, and default values.

Parameters

- **paramname** – String containing the name of parameter that you would like to modify. The name can include '*' and '?' wildcards. If more than one parameter matches, the matching names are listed and none are modified. Note that case is ignored.
- **newvalue** – Desired new value for parameter. Can be 'default', which indicates that the parameter should be reset to its default value.

Example

```
model.setParam("heu*", 0.5)
model.setParam(GRB.Param.heuristics, 0.5)
model.setParam("heu*", "default")
```

singleScenarioModel()

Capture a single scenario from a multi-scenario model. Use the *ScenarioNumber* parameter to indicate which scenario to capture.

The model on which this method is invoked must be a multi-scenario model, and the result will be a single-scenario model.

Returns
Model for a single scenario.

Example

```
model.params.ScenarioNumber = 0
s = model.singleScenarioModel()
```

terminate()

Generate a request to terminate the current optimization. This method can be called at any time during an optimization (from a callback, from another thread, from an interrupt handler, etc.). Note that, in general, the request won't be acted upon immediately.

When the optimization stops, the *Status* attribute will be equal to GRB_INTERRUPTED.

Example

```
model.terminate()
```

tune()

Perform an automated search for parameter settings that improve performance. Upon completion, this method stores the best parameter sets it found. The number of stored parameter sets can be determined by querying the value of the *TuneResultCount* attribute. The actual settings can be retrieved using *getTuneResult*.

Please refer to the *parameter tuning* section for details on the tuning tool.

Example

```
model.tune()
```

update()

Process any pending model modifications.

Example

```
model.update()
```

write(*filename*)

This method is the general entry point for writing optimization data to a file. It can be used to write optimization models, solutions vectors, basis vectors, start vectors, or parameter settings. The type of data written is determined by the file suffix. File formats are described in the *File Format* section.

Note that writing a model to a file will process all pending model modifications. This is also true when writing other model information such as solutions, bases, etc.

Note also that when you write a Gurobi parameter file (PRM), both integer or double parameters not at their default value will be saved, but no string parameter will be saved into the file.

Parameters
filename – The name of the file to be written. The file type is encoded in the file name suffix. Valid suffixes are .mps, .rew, .lp, or .rlp for writing the model itself, .dua or .dlp

for writing the dualized model (only pure LP), `.ilp` for writing just the IIS associated with an infeasible model (see *Model.computeIIS* for further information), `.sol` for writing the solution selected by the *SolutionNumber* parameter, `.mst` for writing a start vector, `.hnt` for writing a hint file, `.bas` for writing an LP basis, `.prm` for writing modified parameter settings, `.attr` for writing model attributes, or `.json` for writing solution information in JSON format. If your system has compression utilities installed (e.g., `7z` or `zip` for Windows, and `gzip`, `bzip2`, or `unzip` for Linux or macOS), then the files can be compressed, so additional suffixes of `.gz`, `.bz2`, or `.7z` are accepted.

Example

```
model.write("out.mst")
model.write("out.sol")
```

22.4 gurobipy.Var

class Var

Gurobi variable object. Variables are always associated with a particular model. You create a variable object by adding a variable to a model (using *Model.addVar*), rather than by using a `Var` constructor.

Variable objects have a number of attributes. Some variable attributes can only be queried, while others can also be set. Recall that the Gurobi Optimizer employs a lazy update approach, so changes to attributes don't take effect until the next call to *Model.update*, *Model.optimize*, or *Model.write* on the associated model.

We should point out a few things about variable attributes. Consider the `lb` attribute. Its value can be queried using `var.lb`. The Gurobi library ignores letter case in attribute names, so it can also be queried as `var.LB`. It can be set using a standard assignment statement (e.g., `var.lb = 0`). However, as mentioned earlier, attribute modification is done in a lazy fashion, so you won't see the effect of the change immediately. And some attributes can not be set (e.g., the `x` attribute), so attempts to assign new values to them will raise an exception.

You can also use *Var.getAttr*/ *Var.setAttr* to access attributes. The attribute name can be passed to these routines as a string, or you can use the constants defined in the *GRB.Attr* class (e.g., `GRB.Attr.LB`).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

To build expressions using variable objects, you generally use operator overloading. You can build either *linear* or *quadratic* expressions:

```
expr1 = x + 2 * y + 3 * z + 4.0
expr2 = x ** 2 + 2 * x * y + 3 * z + 4.0
```

The first expression is linear, while the second is quadratic. An expression is typically then passed to *setObjective* (to set the optimization objective) or *addConstr* (to add a constraint).

getAttr(*attrname*)

Query the value of a variable attribute.

Raises an `AttributeError` if the requested attribute doesn't exist or can't be queried. Raises a `GurobiError` if there is a problem with the `Var` object (e.g., it was removed from the model).

Parameters

attrname – The attribute being queried.

Returns

The current value of the requested attribute.

Example

```
print(var.getAttr(GRB.Attr.X))
print(var.getAttr("x"))
```

sameAs(*var2*)

Check whether two variable objects refer to the same variable.

Parameters
var2 – The other variable.

Returns
Boolean result indicates whether the two variable objects refer to the same model variable.

Example

```
print(model.getVars()[0].sameAs(model.getVars()[1]))
```

property index

This property returns the current index, or order, of the variable in the underlying constraint matrix.

Note that the index of a variable may change after subsequent model modifications.

Returns
-2: removed, -1: not in model, otherwise: index of the variable in the model

Example

```
v = model.getVars()[0]
print(v.index) # Index will be 0
```

setAttr(*attrname*, *newvalue*)

Set the value of a variable attribute. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

Raises an `AttributeError` if the specified attribute doesn't exist or can't be set. Raises a `GurobiError` if there is a problem with the `Var` object (e.g., it was removed from the model).

Parameters

- **attrname** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

Example

```
var.setAttr(GRB.Attr.UB, 0.0)
var.setAttr("ub", 0.0)
```

22.5 gurobipy.MVar

class MVar

Gurobi matrix variable object. An `MVar` is a NumPy ndarray of Gurobi variables. Variables are always associated with a particular model. You typically create these objects using *Model.addMVar*.

Many concepts, properties and methods of the MVar class lean on equivalents in NumPy's ndarray class. For explanations of concepts like shape, dimensions, or broadcasting, we refer you to the NumPy documentation.

You generally use `MVar` objects to build matrix expressions, typically using overloaded operators. You can build *linear matrix expressions* or *quadratic matrix expressions*:

```
expr1 = A @ x
expr2 = A @ x + B @ y + z
expr3 = x @ A @ x + y @ B @ y
```

The first two expressions are linear, while the third is quadratic.

In the examples above (and in general), A and B can be NumPy ndarray objects or any of the sparse matrix classes defined in SciPy.sparse. Dimensions of the operands must compatible, in the usual sense of Python's matrix multiplication operator. For example, in the expression $A@x$, both A and x must have at least one dimension, and their inner-most dimensions must agree. For a complete description of shape compatibility rules, we refer you to Python's documentation

An expression is typically then passed to *setObjective* (to set the optimization objective) or *addConstr* (to add a constraint).

MVar objects support standard NumPy indexing and slicing. An MVar of size 1 can be passed in all places where gurobipy accepts a Var object.

Variable objects have a number of attributes. Some variable attributes can only be queried, while others can also be set. Recall that the Gurobi Optimizer employs a lazy update approach, so changes to attributes don't take effect until the next call to *Model.update*, *Model.optimize*, or *Model.write* on the associated model.

We should point out a few things about variable attributes. Consider the `lb` attribute. Its value can be queried using `mvar.lb`. The Gurobi library ignores letter case in attribute names, so it can also be queried as `var.LB`. Attribute values are returned as a NumPy `ndarray` that has the same shape as `mvar`, where each element contains the attribute value for the corresponding element of the `MVar` object. An attribute can be set, using a standard assignment statement (e.g., `var.lb = l`), with `l` being either an `ndarray` with the appropriate shape, or a scalar which is then applied to all of the associated variables. However, as mentioned earlier, attribute modification is done in a lazy fashion, so you won't see the effect of the change immediately. And some attributes can not be set (e.g., the `x` attribute), so attempts to assign new values to them will raise an exception.

You can also use *MVar.getAttr*/ *MVar.setAttr* to access attributes. The attribute name can be passed to these routines as a string, or you can use the constants defined in the *GRB.Attr* class (e.g., `GRB.Attr.LB`).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

copy()

Create a copy of this MVar.

Returns

The new object.

Example

```
orig = model.addMVar(3)
copy = orig.copy()
```

diagonal(*offset=0*, *axis1=0*, *axis2=1*)

Create an MVar corresponding to the variables on the specified diagonal of this MVar.

Parameters

- **offset** – (optional) Offset of the diagonal w.r.t. the main diagonal. Values >0 mean above it, and values <0 below it
- **axis1** – (optional) Axis to be used as the first axis of the 2-D sub-MVar from which the diagonal should be taken. Defaults to 0. You need to consider this argument only for MVar objects with more than 2 dimensions.
- **axis2** – (optional) Axis to be used as the second axis of the 2-D sub-MVar from which the diagonal should be taken. Defaults to 1. You need to consider this argument only for MVar objects with more than 2 dimensions.

Returns

An MVar representing the requested diagonal of this MVar.

Example

```
x = model.addMVar((8, 8))
diag_main = x.diagonal()  # The main diagonal of x
diag_sup = x.diagonal(1)  # The first superdiagonal of x
diag_sup = x.diagonal(-2)  # The second subdiagonal of x
adiag_main = x[:, ::-1].diagonal()  # The main anti-diagonal of x
```

fromlist(*varlist*)

Convert a list of variables into an MVar object. The shape is inferred from the contents of the list - a list of Var objects produces a 1-D MVar object, a list of lists of Var objects produces a 2-D MVar, etc.

Parameters

varlist – A list of Var objects to populate the returned MVar.

Returns

MVar object corresponding to the input variables.

Example

```
x0 = model.addVar()
x1 = model.addVar()
x2 = model.addVar()
x3 = model.addVar()
x_1d = MVar.fromlist([x0, x1, x2, x3])  # 1-D MVar
x_2d = MVar.fromlist([[x0, x1], [x2, x3]])  # 2-D MVar
```

fromvar(*var*)

Convert a Var object into a 0-dimensional MVar object.

Parameters

var – The variable object to populate the returned MVar.

Returns

MVar object corresponding to the input variable.

Example

```
x = model.addVar()
x_as_mvar = MVar.fromvar(x)
```

getAttr(*attrname*)

Query the value of an attribute for a matrix variable.

Raises an `AttributeError` if the requested attribute doesn't exist or can't be queried. Raises a `GurobiError` if there is a problem with the `MVar` object (e.g., it was removed from the model).

The result is returned in a NumPy ndarray with the same shape as the `MVar` object.

Parameters

attrname – The attribute being queried.

Returns

Current values for the requested attribute.

Example

```
print(var.getAttr(GRB.Attr.X))
print(var.getAttr("x"))
```

item()

For an MVar that contains a single element, returns a copy of that element as a Var object. Calling this method on an MVar with more than one element will raise a ValueError.

Returns

A Var object

Example

```
x = model.addMVar((2, 2))
x_sub = x[0, 1]  # A 0-D MVar encapsulating one Var object
x_var = x[0, 1].item()  # The resident Var object itself
```

property ndim

The number of dimensions in this matrix variable.

Returns

An int

Example

```
x1 = model.addMVar((3,))
print(x1.ndim)  #  "1"
x2 = model.addMVar((1, 3))
print(x2.ndim)  #  "2"
```

reshape(*shape*, *order='C'*)

Return a copy of this MVar with the same variables, but with a new shape.

Parameters

- **shape** – An int, or a tuple of int. The new shape should be compatible with this MVar's shape. The special value of -1 can be passed in at one position, which then infers the length of that dimension from the overall number of Var objects in the MVar and the provided lengths of the other dimensions.
- **order** – (optional) A string 'C' or 'F'. Read the elements of this MVar using C-like ('C') or Fortran-like ('F') order, and write the elements into the reshaped array in this order.

Returns

An MVar of requested shape

Example

```
x = model.addMVar((2, 2))
x_vec = x.reshape(-1, order='C')  # 1-D result, rows of x stacked
x_vec = x.reshape(-1, order='F')  # 1-D result, columns of x stacked
```

setAttr(*attrname*, *newvalue*)

Set the value of a matrix variable attribute.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

Raises an AttributeError if the specified attribute doesn't exist or can't be set. Raises a GurobiError if there is a problem with the MVar object (e.g., it was removed from the model).

Parameters

- **attrname** – The attribute being modified.
- **newvalue** – The desired new value of the attribute. The shape must be the same as the MVar object. Alternatively, you can pass a scalar argument, which will automatically be promoted to have the right shape.

Example

```
var.setAttr("ub", np.full((5,), 0)
var.setAttr(GRB.Attr.UB, 0.0)
var.setAttr("ub", 0.0)
```

property shape

The shape of this MVar.

Returns
A tuple of int

Example

```
x1 = model.addMVar((3,))
print(x1.shape)  #  "(3,)"
x2 = model.addMVar((1, 3))
print(x2.shape)  #  "(1, 3)"
```

property size

The total number of elements in this matrix variable.

Returns
An int

Example

```
x1 = model.addMVar((3,))
print(x1.size)  #  "3"
x2 = model.addMVar((2, 3))
print(x2.size)  #  "6"
```

sum(*axis=None*)

Sum the elements of the MVar; returns an *MLinExpr* object.

Parameters

axis – An int, or None. Sum along the specified axis. If set to None, summation takes place along all axes of this MVar.

Returns

An MLinExpr representing the sum.

Example

```
x = model.addMVar((2, 2))
sum_row = x.sum(axis=0)  # Sum along the rows of X
sum_col = x.sum(axis=1)  # Sum along the columns of X
sum_all = x.sum()  # Sum all variables in this MVar
```

property T

Synonymous property for transpose.

Example

```
x = model.addMVar((4, 1))  # Resembles a "column vector"
x_t = x.T  # Same variables, but as a "row vector"
y = model.addMVar((3, 2))
y_t = x.T  # Has shape (2, 3)
```

tolist()

Return the variables associated with this matrix variable as a list of individual *Var* objects.

Returns

List of Var objects.

Example

```
mvar = model.addMVar(5)
varlist = mvar.tolist()
# Do something with the Var corresponding to mvar[3]
print(varlist[3])
```

transpose()

Transpose this MVar; create a new MVar object by reversing the order of the original MVar's axes. For 1-D MVar objects, this routine simply returns a copy of the original MVar.

Returns

An MVar object representing the transpose.

Example

```
x = model.addMVar((4, 1))  # Resembles a "column vector"
x_t = x.transpose()  # Same variables, but as a "row vector"
y = model.addMVar((3, 2))
y_t = x.transpose()  # Has shape (2, 3)
```

22.6 gurobipy.Constr

class Constr

Gurobi constraint object. Constraints are always associated with a particular model. You create a constraint object by adding a constraint to a model (using *Model.addConstr*), rather than by using a Constr constructor.

Constraint objects have a number of attributes. Some constraint attributes can only be queried, while others can also be set. Recall that the Gurobi Optimizer employs a lazy update approach, so changes to attributes don't take effect until the next call to *Model.update*, *Model.optimize*, or *Model.write* on the associated model.

We should point out a few things about constraint attributes. Consider the rhs attribute. Its value can be queried using constr.rhs. The Gurobi library ignores letter case in attribute names, so it can also be queried as constr.rhs. It can be set using a standard assignment statement (e.g., constr.rhs = 0). However, as mentioned earlier, attribute modification is done in a lazy fashion, so you won't see the effect of the change immediately. And some attributes can not be set (e.g., the *Pi* attribute), so attempts to assign new values to them will raise an exception.

You can also use *Constr.getAttr*/ *Constr.setAttr* to access attributes. The attribute name can be passed to these routines as a string, or you can use the constants defined in the *GRB.Attr* class (e.g., GRB.Attr.RHS).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

getAttr(*attrname*)

Query the value of a constraint attribute.

Raises an AttributeError if the requested attribute doesn't exist or can't be queried. Raises a GurobiError if there is a problem with the Constr object (e.g., it was removed from the model).

Parameters
attrname – The attribute being queried.

Returns
The current value of the requested attribute.

Example

```
print(constr.getAttr(GRB.Attr.Slack))
print(constr.getAttr("slack"))
```

property index

This property returns the current index, or order, of the constraint in the underlying constraint matrix.

Note that the index of a constraint may change after subsequent model modifications.

Returns
-2: removed, -1: not in model, otherwise: index of the constraint in the model

Example

```
c = model.getConstrs()[0]
print(c.index) # Index will be 0
```

sameAs(*constr2*)

Check whether two constraint objects refer to the same constraint.

Parameters
constr2 – The other constraint.

Returns

Boolean result indicates whether the two constraint objects refer to the same model constraint.

Example

```
print(model.getConstrs()[0].sameAs(model.getConstrs()[1]))
```

setAttr(*attrname*, *newvalue*)

Set the value of a constraint attribute. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

Raises an AttributeError if the specified attribute doesn't exist or can't be set. Raises a GurobiError if there is a problem with the Constr object (e.g., it was removed from the model).

Parameters

- **attrname** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

Example

```
constr.setAttr(GRB.Attr.RHS, 0.0)
constr.setAttr("rhs", 0.0)
```

22.7 gurobipy.MConstr

class MConstr

Gurobi matrix constraint object. An MConstr object is an array-like data structure that represents multiple linear constraints (in contrast to a *Constr* object, which represents a single constraint). It behaves similar to NumPy's ndarrays, e.g., it has a shape and can be indexed and sliced. Matrix constraints are always associated with a particular model. You typically create these objects with *Model.addConstr*, using overloaded comparison operators on *matrix variables* and *linear matrix expressions*, or with the method *Model.addMConstr*.

Constraint objects have a number of attributes. Some constraint attributes can only be queried, while others can also be set. Recall that the Gurobi Optimizer employs a lazy update approach, so changes to attributes don't take effect until the next call to *Model.update*, *Model.optimize*, or *Model.write* on the associated model.

We should point out a few things about constraint attributes. Consider the rhs attribute. The values for a matrix constraint mc can be queried using mc.rhs. The Gurobi library ignores letter case in attribute names, so it can also be queried as mc.RHS. Attribute values are returned as a NumPy ndarray that has the same shape as mc. An attribute can be set, using a standard assignment statement (e.g., constr.rhs = b), with b being either an ndarray with the appropriate shape, or a scalar which is then applied to all of the associated constraints. However, as mentioned earlier, attribute modification is done in a lazy fashion, so you won't see the effect of the change immediately. And some attributes can not be set (e.g., the *Pi* attribute), so attempts to assign new values to them will raise an exception.

You can also use *MConstr.getAttr*/ *MConstr.setAttr* to access attributes. The attribute name can be passed to these routines as a string, or you can use the constants defined in the *GRB.Attr* class (e.g., GRB.Attr.RHS).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

fromlist(*constrlist*)

Convert a list of constraints into an MConstr object. The shape is inferred from the contents of the list -

a list of Constr objects produces a 1-D MConstr object, a list of lists of Constr objects produces a 2-D MConstr, etc.

Parameters
constrlist – A list of Constr objects to populate the returned MConstr.

Returns
MConstr object corresponding to the input constraints.

Example

```
constrs = model.getConstrs()
mc = MConstr.fromlist(constrs)  # 1-D MConstr
```

getAttr(*attrname*)

Query the value of an attribute for a matrix constraint.

Raises an AttributeError if the requested attribute doesn't exist or can't be queried. Raises a GurobiError if there is a problem with the MConstr object (e.g., it was removed from the model).

The result is returned as a NumPy ndarray with the same shape as the MConstr object.

Parameters
attrname – The attribute being queried.

Returns
ndarray of current values for the requested attribute.

Example

```
mc = model.addConstr(A @ x <= b)
rhs = mc.getAttr("RHS")
```

setAttr(*attrname*, *newvalue*)

Set the value of a matrix constraint attribute.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

Raises an AttributeError if the specified attribute doesn't exist or can't be set. Raises a GurobiError if there is a problem with the MConstr object (e.g., it was removed from the model).

Parameters

- **attrname** – The attribute being modified.
- **newvalue** – ndarray of desired new values for the attribute. The shape must be the same as the MConstr object. Alternatively, you can pass a scalar argument, which will automatically be promoted to have the right shape.

Example

```
mc = model.addConstr(A @ x <= b)
mc.setAttr("RHS", np.arange(A.shape[0]))
mc.setAttr(GRB.Attr.RHS, 0.0)  # broadcast
```

tolist()

Return the constraints associated with this matrix constraint as a list of individual *Constr* objects.

Returns
List of Constr objects.

Example

```
mc = model.addConstr(A @ x <= b)
constrlist = mc.tolist()
# Do something with the Constr corresponding to mc[3]
print(constrlist[3])
```

22.8 gurobipy.MQConstr

class MQConstr

Gurobi matrix quadratic constraint object. An MQConstr object is an array-like data structure that represents multiple quadratic constraints (in contrast to a *QConstr* object, which represents a single quadratic constraint). It behaves similar to NumPy's ndarrays, e.g., it has a shape and can be indexed and sliced. Matrix quadratic constraints are always associated with a particular model. You typically create these objects with *Model.addConstr*, using overloaded comparison operators on *matrix variables*, *matrix linear expressions*, and *matrix quadratic expressions*.

Quadratic constraint objects have a number of attributes. Some constraint attributes can only be queried, while others can also be set. Recall that the Gurobi Optimizer employs a lazy update approach, so changes to attributes don't take effect until the next call to *Model.update*, *Model.optimize*, or *Model.write* on the associated model.

We should point out a few things about quadratic constraint attributes. Consider the *QCRHS* attribute. The values for a matrix quadratic constraint mqc can be queried using mc.QCRHS. The Gurobi library ignores letter case in attribute names, so it can also be queried as mc.qcrhs. Attribute values are returned as a NumPy ndarray that has the same shape as qmc. An attribute can be set, using a standard assignment statement (e.g., mqc.qcrhs = b), with b being either an ndarray with the appropriate shape, or a scalar which is then applied to all of the associated quadratic constraints. However, as mentioned earlier, attribute modification is done in a lazy fashion, so you won't see the effect of the change immediately. And some attributes can not be set (e.g., the *QCPi* attribute), so attempts to assign new values to them will raise an exception.

You can also use *MQConstr.getAttr*/ *MQConstr.setAttr* to access attributes. The attribute name can be passed to these routines as a string, or you can use the constants defined in the *GRB.Attr* class (e.g., GRB.Attr.QCRHS).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

fromlist(*qconstrlist*)

Convert a list of quadratic constraints into an MQConstr object. The shape is inferred from the contents of the list - a list of QConstr objects produces a 1-D MQConstr object, a list of lists of QConstr objects produces a 2-D MQConstr, etc.

Parameters
constrlist – A list of QConstr objects to populate the returned MQConstr.

Returns
MQConstr object corresponding to the input constraints.

Example

```
qconstrs = model.getQConstrs()
mqc = MQConstr.fromlist(qconstrs)  # 1-D MQConstr
```

getAttr(*attrname*)

Query the value of an attribute for a matrix quadratic constraint. The full list of available attributes can be found in the *Attributes* section.

Raises an `AttributeError` if the requested attribute doesn't exist or can't be queried. Raises a `GurobiError` if there is a problem with the `MQConstr` object (e.g., it was removed from the model).

The result is returned as a NumPy `ndarray` with the same shape as the `MQConstr` object.

Parameters
attrname – The attribute being queried.

Returns
`ndarray` of current values for the requested attribute.

Example

```
mqc = model.addConstr(x**2 + y <= 1)
qcrhs = mc.getAttr("QCRHS")
```

setAttr(*attrname*, *newvalue*)

Set the value of a matrix quadratic constraint attribute.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

Raises an `AttributeError` if the specified attribute doesn't exist or can't be set. Raises a `GurobiError` if there is a problem with the `MQConstr` object (e.g., it was removed from the model).

Parameters

- **attrname** – The attribute being modified.
- **newvalue** – `ndarray` of desired new values for the attribute. The shape must be the same as the `MQConstr` object. Alternatively, you can pass a scalar argument, which will automatically be promoted to have the right shape.

Example

```
mqc = model.addConstr(x * y - x - y <= 0)
mqc.setAttr("QCRHS", np.arange(x.size))
mqc.setAttr(GRB.Attr.RHS, 1.0)  # broadcast scalar
```

tolist()

Return the quadratic constraints associated with this matrix quadratic constraint as a list of individual *QConstr* objects.

Returns
List of `QConstr` objects.

Example

```
mqc = model.addConstr(x * y <= b)
qconstrlist = mqc.tolist()
# Do something with the QConstr corresponding to mqc[3]
print(qconstrlist[3])
```

22.9 gurobipy.QConstr

class QConstr

Gurobi quadratic constraint object. Quadratic constraints are always associated with a particular model. You create a quadratic constraint object by adding a quadratic constraint to a model (using *Model.addQConstr*), rather than by using a QConstr constructor.

Quadratic constraint objects have a number of attributes. Some constraint attributes can only be queried, while others can also be set. Recall that the Gurobi optimizer employs a lazy update approach, so changes to attributes don't take effect until the next call to *Model.update*, *Model.optimize*, *Model.write* on the associated model.

We should point out a few things about quadratic constraint attributes. Consider the qcrhs attribute. Its value can be queried using qconstr.qcrhs. The Gurobi library ignores letter case in attribute names, so it can also be queried as qconstr.QCRHS. It can be set using a standard assignment statement (e.g., qconstr.qcrhs = 0). However, as mentioned earlier, attribute modification is done in a lazy fashion, so you won't see the effect of the change immediately. And some attributes can not be set (e.g., the qcpi attribute), so attempts to assign new values to them will raise an exception.

You can also use *QConstr.getAttr*/ *QConstr.setAttr* to access attributes. The attribute name can be passed to these routines as a string, or you can use the constants defined in the *GRB.Attr* class (e.g., GRB.Attr.QCRHS).

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

getAttr(*attrname*)

Query the value of a quadratic constraint attribute.

Raises an AttributeError if the requested attribute doesn't exist or can't be queried. Raises a GurobiError if there is a problem with the QConstr object (e.g., it was removed from the model).

Parameters

attrname – The attribute being queried.

Returns

The current value of the requested attribute.

Example

```
print(qconstr.getAttr(GRB.Attr.QCSense))
print(qconstr.getAttr("qcsense"))
```

setAttr(*attrname*, *newvalue*)

Set the value of a quadratic constraint attribute. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

Raises an AttributeError if the specified attribute doesn't exist or can't be set. Raises a GurobiError if there is a problem with the QConstr object (e.g., it was removed from the model).

Parameters

- **attrname** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

Example

```
constr.setAttr(GRB.Attr.QCRHS, 0.0)
constr.setAttr("qcrhs", 0.0)
```

22.10 gurobipy.SOS

class SOS

Gurobi SOS constraint object. SOS constraints are always associated with a particular model. You create an SOS object by adding an SOS constraint to a model (using *Model.addSOS*), rather than by using an SOS constructor. Similarly, SOS constraints are removed using the *Model.remove* method.

An SOS constraint can be of type 1 or 2 (GRB.SOS_TYPE1 or GRB.SOS_TYPE2). A type 1 SOS constraint is a set of variables where at most one variable in the set may take a value other than zero. A type 2 SOS constraint is an ordered set of variables where at most two variables in the set may take non-zero values. If two take non-zero values, they must be contiguous in the ordered set.

SOS constraint objects have a number of attributes, e.g., *IISSOS*, which can be queried with the *SOS.getAttr* method.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

getAttr(*attrname*)

Query the value of an SOS attribute.

Raises an AttributeError if the requested attribute doesn't exist or can't be queried. Raises a GurobiError if there is a problem with the SOS object (e.g., it was removed from the model).

Parameters
attrname – The attribute being queried.

Returns
The current value of the requested attribute.

Example

```
print(sos.getAttr(GRB.Attr.IISSOS))
```

property index

This property returns the current index, or order, of the SOS constraint in the underlying model.

Note that the index of an SOS constraint may change after subsequent model modifications.

Returns
-2: removed, -1: not in model, otherwise: index of the SOS constraint in the model

setAttr(*attrname*, *newvalue*)

Set the value of an SOS attribute. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

Raises an AttributeError if the specified attribute doesn't exist or can't be set. Raises a GurobiError if there is a problem with the SOS object (e.g., it was removed from the model).

Parameters

- **attrname** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

Example

```
sos.setAttr(GRB.Attr.IISSOSForce, 1)
var.setAttr("IISSOSForce", 0.0)
```

22.11 gurobipy.GenConstr

class GenConstr

Gurobi general constraint object. General constraints are always associated with a particular model. You add a general constraint to a model either by using one of the *Model.addGenConstr** methods, or by using *Model.addConstr* or *Model.addConstrs* plus a *general constraint helper function*).

General constraint objects have a number of attributes, which can be queried with the *GenConstr.getAttr* method.

The full list of attributes can be found in the *Attributes* section of this document. Examples of how to query and set attributes can also be found in *this section*.

getAttr(*attrname*)

Query the value of a general constraint attribute.

Raises an AttributeError if the requested attribute doesn't exist or can't be queried. Raises a GurobiError if there is a problem with the GenConstr object (e.g., it was removed from the model).

Parameters
attrname – The attribute being queried.

Returns
The current value of the requested attribute.

Example

```
print(genconstr.getAttr(GRB.Attr.GenConstrType))
print(genconstr.getAttr("GenConstrType"))
```

setAttr(*attrname*, *newvalue*)

Set the value of a general constraint attribute. Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

Raises an AttributeError if the specified attribute doesn't exist or can't be set. Raises a GurobiError if there is a problem with the GenConstr object (e.g., it was removed from the model).

Parameters

- **attrname** – The attribute being modified.
- **newvalue** – The desired new value of the attribute.

22.12 gurobipy.MGenConstr

class MGenConstr

Gurobi matrix general constraint object. An MGenConstr object is an array-like data structure that represents multiple general constraints (in contrast to a *GenConstr* object, which represents a single general constraint). It behaves similar to NumPy's ndarrays, e.g., it has a shape and can be indexed and sliced. Matrix general constraints are always associated with a particular model. Currently only the *Model.addGenConstrIndicator* method produces MGenConstr objects when matrix-friendly objects are used as inputs.

General constraint objects have a number of attributes. The full list can be found in the *Attributes* section of this document. Some general constraint attributes can only be queried, while others can also be set. Recall that the Gurobi Optimizer employs a lazy update approach, so changes to attributes don't take effect until the next call to *Model.update*, *Model.optimize*, or *Model.write* on the associated model.

Note that in most cases to query general constraint data, you will need to index into the MGenConstr object and pass individual GenConstr objects to methods such as *Model.getGenConstrIndicator* to read back general constraint data.

fromlist(*genconstrlist*)

Convert a list of general constraints into an MGenConstr object. The shape is inferred from the contents of the list - a list of GenConstr objects produces a 1-D MGenConstr object, a list of lists of GenConstr objects produces a 2-D MGenConstr, etc.

Parameters

genconstrlist – A list of GenConstr objects to populate the returned MGenConstr.

Returns

MGenConstr object corresponding to the input general constraints.

Example

```
gc0, gc1, gc2, gc3 = model.getGenConstrs()
mgc_1d = MGenConstr.fromlist([gc0, gc1, gc2, gc3])  # 1-D MGenConstr
mgc_2d = MGenConstr.fromlist([[gc0, gc1], [gc2, gc3]])  # 2-D␣
↪MGenConstr
```

getAttr(*attrname*)

Query the value of an attribute for a matrix general constraint. The full list of available attributes can be found in the *Attributes* section.

Raises an `AttributeError` if the requested attribute doesn't exist or can't be queried. Raises a `GurobiError` if there is a problem with the `MGenConstr` object (e.g., it was removed from the model).

The result is returned as a NumPy `ndarray` with the same shape as the `MGenConstr` object.

Parameters

attrname – The attribute being queried.

Returns

`ndarray` of current values for the requested attribute.

Example

```
mgc = model.addGenConstrIndicator(z, 1.0, A @ x <= b)
model.computeIIS()
iis = mc.getAttr("IISGenConstr")
```

setAttr(*attrname*, *newvalue*)

Set the value of a matrix general constraint attribute.

Note that, due to our lazy update approach, the change won't actually take effect until you update the model (using *Model.update*), optimize the model (using *Model.optimize*), or write the model to disk (using *Model.write*).

The full list of available attributes can be found in the *Attributes* section.

Raises an `AttributeError` if the specified attribute doesn't exist or can't be set. Raises a `GurobiError` if there is a problem with the `MGenConstr` object (e.g., it was removed from the model).

Parameters

- **attrname** – The attribute being modified.

- **newvalue** – ndarray of desired new values for the attribute. The shape must be the same as the MGenConstr object. Alternatively, you can pass a scalar argument, which will automatically be promoted to have the right shape.

Example

```
mgc = model.addGenConstrIndicator(z, 1.0, A @ x <= b)
iis = mc.setAttr("IISGenConstrForce", 1)
model.computeIIS()
```

tolist()

Return the general constraints associated with this matrix general constraint as a list of individual *GenConstr* objects.

Returns

List of GenConstr objects.

Example

```
mgc = model.addGenConstrIndicator(z, True, A @ x <= b)
genconstrlist = mgc.tolist()
```

22.13 gurobipy.LinExpr

class LinExpr

Gurobi linear expression object. A linear expression consists of a constant term, plus a list of coefficient-variable pairs that capture the linear terms. Linear expressions are used to build linear objective and constraints. They are temporary objects that typically have short lifespans.

You generally build linear expressions using overloaded operators. For example, if x is a *Var* object, then x + 1 is a *LinExpr* object. Expressions can be built from constants (e.g., expr = 0), variables (e.g., expr = 1 * x + 2 * y), or from other expressions (e.g., expr2 = 2 * expr1 + x, or expr3 = expr1 + 2 * expr2). You can also modify existing expressions (e.g., expr += x, or expr2 -= expr1).

The full list of overloaded operators on *LinExpr* objects is as follows: +, +=, -, -=, *, *=, /, and ** (only for exponent 2). In Python parlance, we've defined the following LinExpr functions: __add__, __radd__, __iadd__, __sub__, __rsub__, __isub__, __neg__, __mul__, __rmul__, __imul__, __div__, and __pow__.

We've also overloaded the comparison operators (==, <=, and >=), to make it easier to build constraints from linear expressions.

You can also use *add* or *addTerms* to modify expressions. The *LinExpr()* constructor can also be used to build expressions. Another option is *quicksum*; it is a more efficient version of the Python sum function. Terms can be removed from an expression using *remove*.

Given all these options for building expressions, you may wonder which is fastest. For small expressions, you won't need to worry about performance differences between them. If you are building lots of very large expressions (100s of terms), you will find that the *LinExpr()* constructor is generally going to be fastest, followed by the *addTerms* method, and then the *quicksum* function.

To add a linear constraint to your model, you generally build one or two linear expression objects (expr1 and expr2) and then use an overloaded comparison operator to build an argument for *Model.addConstr*. To give a few examples:

```
model.addConstr(expr1 <= expr2)
model.addConstr(expr1 == 1)
model.addConstr(2*x + 3*y <= 4)
```

Once you add a constraint to your model, subsequent changes to the expression object you used to build the constraint will not change the constraint (you would use *Model.chgCoeff* for that).

Individual terms in a linear expression can be queried using the *getVar*, *getCoeff*, and *getConstant* methods. You can query the number of terms in the expression using the *size* method.

Note that a linear expression may contain multiple terms that involve the same variable. These duplicate terms are merged when creating a constraint from an expression, but they may be visible when inspecting individual terms in the expression (e.g., when using *getVar*).

LinExpr(*arg1=0.0*, *arg2=None*)

Linear expression constructor. For linear expressions of moderate size (only a few terms) and for the ease of usage, you should generally use overloaded operators instead of the explicit constructor to build linear expression objects.

This constructor takes multiple forms. You can initialize a linear expression using a constant (`LinExpr(2.0)`), a variable (`LinExpr(x)`), an expression (`LinExpr(2*x)`), a pair of lists containing coefficients and variables, respectively (`LinExpr([1.0, 2.0], [x, y])`), or a list of coefficient-variable tuples (`LinExpr([(1.0, x), (2.0, y), (1.0, z)])`).

Returns
A linear expression object.

Example

```
expr = LinExpr(2.0)
expr = LinExpr(2*x)
expr = LinExpr([1.0, 2.0], [x, y])
expr = LinExpr([(1.0, x), (2.0, y), (1.0, z)])
```

add(*expr*, *mult=1.0*)

Add one linear expression into another. Upon completion, the invoking linear expression will be equal to the sum of itself and the argument expression.

Parameters

- **expr** – Linear expression to add.
- **mult** – (optional) Multiplier for argument expression.

Example

```
e1 = x + y
e1.add(z, 3.0)
```

addConstant(*c*)

Add a constant into a linear expression.

Parameters
c – Constant to add to expression.

Example

```
expr = x + 2 * y
expr.addConstant(0.1)
```

addTerms(*coeffs*, *vars*)

Add new terms into a linear expression.

Parameters

- **coeffs** – Coefficients for new terms; either a list of coefficients or a single coefficient. The two arguments must have the same size.
- **vars** – Variables for new terms; either a list of variables or a single variable. The two arguments must have the same size.

Example

```
expr.addTerms(1.0, x)
expr.addTerms([2.0, 3.0], [y, z])
```

clear()

Set a linear expression to 0.

Example

```
expr.clear()
```

copy()

Copy a linear expression

Returns

Copy of input expression.

Example

```
e0 = 2 * x + 3
e1 = e0.copy()
```

getConstant()

Retrieve the constant term from a linear expression.

Returns

Constant from expression.

Example

```
e = 2 * x + 3
print(e.getConstant())
```

getCoeff(*i*)

Retrieve the coefficient from a single term of the expression.

Returns

Coefficient for the term at index `i` in the expression.

Example

```
e = x + 2 * y + 3
print(e.getCoeff(1))
```

getValue()

Compute the value of an expression using the current solution.

Returns
The value of the expression.

Example

```
obj = model.getObjective()
print(obj.getValue())
```

getVar(*i*)

Retrieve the variable object from a single term of the expression.

Returns
Variable for the term at index `i` in the expression.

Example

```
e = x + 2 * y + 3
print(e.getVar(1))
```

remove(*item*)

Remove a term from a linear expression.

Parameters
item – If `item` is an integer, then the term stored at index `item` of the expression is removed. If `item` is a Var, then all terms that involve `item` are removed.

Example

```
e = x + 2 * y + 3
e.remove(x)
```

size()

Retrieve the number of terms in the linear expression (not including the constant).

Returns
Number of terms in the expression.

Example

```
e = x + 2 * y + 3
print(e.size())
```

__eq__()

Overloads the == operator, creating a *TempConstr* object that captures an equality constraint. The result is typically immediately passed to *Model.addConstr*.

Returns
A `TempConstr` object.

Example

```
m.addConstr(x + y == 1)
```

__le__()

Overloads the <= operator, creating a *TempConstr* object that captures an inequality constraint. The result is typically immediately passed to *Model.addConstr*.

Returns
A `TempConstr` object.

Example

```
m.addConstr(x + y <= 1)
```

__ge__(*arg*)

Overloads the >= operator, creating a *TempConstr* object that captures an inequality constraint. The result is typically immediately passed to *Model.addConstr*.

Returns

A TempConstr object.

Example

```
m.addConstr(x + y >= 1)
```

22.14 gurobipy.QuadExpr

class QuadExpr

Gurobi quadratic expression object. A quadratic expression consists of a linear expression plus a list of coefficient-variable-variable triples that capture the quadratic terms. Quadratic expressions are used to build quadratic objective functions and quadratic constraints. They are temporary objects that typically have short lifespans.

You generally build quadratic expressions using overloaded operators. For example, if `x` is a *Var* object, then `x * x` is a *QuadExpr* object. Expressions can be built from constants (e.g., `expr = 0`), variables (e.g., `expr = 1 * x *x + 2 * x * y`), or from other expressions (e.g., `expr2 = 2 * expr1 + x * x`, or `expr3 = expr1 + 2 * expr2`). You can also modify existing expressions (e.g., `expr += x * x`, or `expr2 -= expr1`).

The full list of overloaded operators on *QuadExpr* objects is as follows: +, +=, -, -=, *, *=, and /. In Python parlance, we've defined the following QuadExpr functions: __add__, __radd__, __iadd__, __sub__, __rsub__, __isub__, __neg__, __mul__, __rmul__, __imul__, and __div__.

We've also overloaded the comparison operators (==, <=, and >=), to make it easier to build constraints from quadratic expressions.

You can use *quicksum* to build quadratic expressions; it is a more efficient version of the Python `sum` function. You can also use *add* or *addTerms* to modify expressions. Terms can be removed from an expression using *remove*.

Given all these options for building expressions, you may wonder which is fastest. For small expressions, you won't need to worry about performance differences between them. If you are building lots of very large expressions (100s of terms), you will find that a single call to *addTerms* is fastest. Next would be a call to *quicksum*, followed by a series of calls to *expr.add(x*x)*.

To add a quadratic constraint to your model, you generally build one or two quadratic expression objects (`qexpr1` and `qexpr2`) and then use an overloaded comparison operator to build an argument for *Model.addConstr*. To give a few examples:

```
model.addConstr(qexpr1 <= qexpr2)
model.addConstr(qexpr1 == 1)
model.addConstr(2*x*x + 3*y*y <= 4)
```

Once you add a constraint to your model, subsequent changes to the expression object you used to build the constraint will have no effect on that constraint.

Individual quadratic terms in a quadratic expression can be queried using the *getVar1*, *getVar2*, and *getCoeff* methods. You can query the number of quadratic terms in the expression using the *size* method. To query the constant and linear terms associated with a quadratic expression, use *getLinExpr* to obtain the linear portion of the quadratic expression, and then use the *getVar*, *getCoeff*, and *getConstant* methods on this *LinExpr* object. Note that a quadratic expression may contain multiple terms that involve the same variable pair. These duplicate terms are merged when creating a constraint from an expression, but they may be visible when inspecting individual terms in the expression (e.g., when using *getVar1* and *getVar2*).

QuadExpr(*expr=None*)

Quadratic expression constructor. Note that you should generally use overloaded operators instead of the explicit constructor to build quadratic expression objects.

Parameters

expr – (optional) Initial value of quadratic expression. Can be a `LinExpr` or a `QuadExpr`. If no argument is specified, the initial expression value is 0.

Returns

A quadratic expression object.

Example

```
expr = QuadExpr()
expr = QuadExpr(2*x)
expr = QuadExpr(x*x + y+y)
```

add(*expr*, *mult=1.0*)

Add an expression into a quadratic expression. Argument can be either a linear or a quadratic expression. Upon completion, the invoking quadratic expression will be equal to the sum of itself and the argument expression.

Parameters

- **expr** – Linear or quadratic expression to add.
- **mult** – (optional) Multiplier for argument expression.

Example

```
expr = x * x + 2 * y * y
expr.add(z * z, 3.0)
```

addConstant(*c*)

Add a constant into a quadratic expression.

Parameters

c – Constant to add to expression.

Example

```
expr = x * x + 2 * y * y + z
expr.addConstant(0.1)
```

addTerms(*coeffs*, *vars*, *vars2=None*)

Add new linear or quadratic terms into a quadratic expression.

Parameters

- **coeffs** – Coefficients for new terms; either a list of coefficients or a single coefficient. The arguments must have the same size.

- **vars** – Variables for new terms; either a list of variables or a single variable. The arguments must have the same size.
- **vars2** – (optional) Variables for new quadratic terms; either a list of variables or a single variable. Only present when you are adding quadratic terms. The arguments must have the same size.

Example

```
expr.addTerms(1.0, x)
expr.addTerms([2.0, 3.0], [y, z])
expr.addTerms([2.0, 3.0], [x, y], [y, z])
```

clear()

Set a quadratic expression to 0.

Example

```
expr.clear()
```

copy()

Copy a quadratic expression

Returns

Copy of input expression.

Example

```
e0 = x * x + 2 * y * y + z
e1 = e0.copy()
```

getCoeff(*i*)

Retrieve the coefficient from a single term of the expression.

Returns

Coefficient for the quadratic term at index `i` in the expression.

Example

```
expr = x * x + 2 * y * y + z
print(expr.getCoeff(1))
```

getLinExpr()

A quadratic expression is represented as a linear expression, plus a list of quadratic terms. This method retrieves the linear expression associated with the quadratic expression.

Returns

Linear expression from quadratic expression.

Example

```
expr = x * x + 2 * y * y + z
le = expr.getLinExpr()
```

getValue()

Compute the value of an expression using the current solution.

Returns

The value of the expression.

Example

```
obj = model.getObjective()
print(obj.getValue())
```

getVar1(*i*)

Retrieve the first variable for a single quadratic term of the quadratic expression.

Returns
First variable associated with the quadratic term at index `i` in the quadratic expression.

Example

```
expr = x * x + 2 * y * y + z
print(expr.getVar1(1))
```

getVar2(*i*)

Retrieve the second variable for a single quadratic term of the quadratic expression.

Returns
Second variable associated with the quadratic term at index `i` in the quadratic expression.

Example

```
expr = x * x + 2 * y * y + z
print(expr.getVar2(1))
```

remove(*item*)

Remove a term from a quadratic expression.

Parameters
item – If `item` is an integer, then the quadratic term stored at index `item` of the expression is removed. If `item` is a Var, then all quadratic terms that involve `item` are removed.

Example

```
expr = x * x + 2 * y * y + z
expr.remove(x)
```

size()

Retrieve the number of quadratic terms in the expression.

Returns
Number of quadratic terms in the expression.

Example

```
expr = x * x + 2 * y * y + z
print(expr.size())
```

__eq__()

Overloads the == operator, creating a *TempConstr* object that captures an equality constraint. The result is typically immediately passed to *Model.addConstr*.

Returns
A `TempConstr` object.

Example

```
m.addConstr(x*x + y*y == 1)
```

__le__()

Overloads the <= operator, creating a *TempConstr* object that captures an inequality constraint. The result is typically immediately passed to *Model.addConstr*.

Returns

A TempConstr object.

Example

```
m.addConstr(x*x + y*y <= 1)
```

__ge__(*arg*)

Overloads the >= operator, creating a *TempConstr* object that captures an inequality constraint. The result is typically immediately passed to *Model.addConstr*.

Returns

A TempConstr object.

Example

```
m.addConstr(x*x + y*y >= 1)
```

22.15 gurobipy.GenExpr

class GenExpr

Gurobi general expression object. Objects of this class are created by a set of *general constraint helper functions* functions. They are temporary objects, meant to be used in conjunction with overloaded operators to build *TempConstr* objects, which are then passed to *addConstr* or *addConstrs* to build *general constraints*.

To be more specific, the following creates a GenExpr object...

```
max_(x, y)
```

The following creates a TempConstr object...

```
z == max_(x, y)
```

The following adds a general constraint to a model...

```
model.addConstr(z == max_(x, y))
```

Please refer to the *TempConstr* documentation for more information on building general constraints.

22.16 gurobipy.MLinExpr

class MLinExpr

Gurobi linear matrix expression object. A linear matrix expression results from an arithmetic operation with an *MVar* object. A common example is a matrix-vector product, where the matrix is a NumPy ndarray or a SciPy sparse matrix and the vector is a Gurobi *MVar* object. Linear matrix expressions are used to build linear objectives and constraints. They are temporary objects that typically have short lifespans.

You generally build linear matrix expressions using overloaded operators, typically by multiplying a 2-D matrix (dense or sparse) by a 1-D *MVar* object using the Python matrix multiply (`@`) operator (e.g., `expr = A @ x`). You can also promote an `MVar` object to an `MLinExpr` using arithmetic expressions (e.g., `expr = x + 1`). Most arithmetic operations are supported on `MLinExpr` objects, including addition and subtraction (e.g., `expr = A @ x - B @ y`), multiplication by a constant (e.g. `expr = 2 * A @ x`), and point-wise multiplication with an ndarray or a sparse matrix. An `MLinExpr` object containing empty expressions can be created using the *zeros* method.

An `MLinExpr` object has a `shape` representing its dimensions, a `size` that counts the total number of elements, and an `ndim` that gives the number of dimensions. These properties lean on their counterparts in NumPy's ndarray class.

When working with `MLinExpr` objects, you need to make sure that the operands' shapes are compatible. For matrix multiplication, we follow the rules of Python's matrix multiplication operator: both operands need to have at least one dimension, and their inner dimensions must agree. For more information we refer you to Python's documentation. Other binary operations such as addition and multiplication are straightforward to understand if both operands have the same shape: the operation is applied point wise on the matching indices. For operands that have different shapes, the arithmetic follows NumPy's broadcasting rules. We refer you to the NumPy documentation for more information.

The full list of overloaded operators on *MLinExpr* objects is as follows: +, +=, -, -=, *, *=, and `@`. In Python parlance, we've defined the following `MLinExpr` functions: `__add__`, `__radd__`, `__iadd__`, `__sub__`, `__rsub__`, `__isub__`, `__neg__`, `__mul__`, `__rmul__`, `__imul__`, `__matmul__`, and `__rmatmul__`.

We've also overloaded the comparison operators (==, <=, and >=), to make it easier to build constraints from linear matrix expressions.

clear()

Reset this expression to all zeros.

Example

```
expr = 2 * model.addMVar(3) + 1
expr.clear()  # All three entries are reset to constant 0.0
```

copy()

Create a copy of a linear matrix expression.

Returns

Copy of expression object.

Example

```
orig = 2 * model.addMVar(3) + 1.0
copy = orig.copy()
copy += 2.0  # Leaves 'orig' untouched
```

getValue()

Compute the value of a linear matrix expression using the current solution.

Returns
Value of expression as an ndarray.

Example

```
expr = A @ x + b
model.addConstr(expr == 0)
model.optimize()
val = expr.getValue()
```

`item()`

For an MLinExpr that contains a single element, returns a copy of that element as a LinExpr object. Calling this method on an MLinExpr with more than one element will raise a ValueError.

Returns
An LinExpr object

Example

```
mle = 2 * model.addMVar((2, 2)) + 1
mle_sub = mle[0, 1]  # A 0-D MLinExpr encapsulating one LinExpr object
mle_le = mle[0, 1].item()  # A copy of the resident LinExpr object
```

`property ndim`

The number of dimensions in this expression.

Returns
An int

Example

```
expr1 = 2 * model.addMVar((3,)) + 1
print(expr1.ndim)  #  "1"
expr2 =  2 * model.addMVar((1, 3)) + 1
print(expr2.ndim)  #  "2"
```

`property shape`

The shape of this expression.

Returns
A tuple of int

Example

```
expr1 = 2 * model.addMVar((3,)) + 1
print(expr1.shape)  #  "(3,)"
expr2 = 2 * model.addMVar((1, 3)) + 1
print(expr2.shape)  #  "(1, 3)"
```

`property size`

The total number of elements in this expression.

Returns
An int

Example

```
expr1 = 2 * model.addMVar((3,)) + 1
print(expr1.size)  #  "3"
expr2 = 2 * model.addMVar((2, 3)) + 1
print(expr2.size)  #  "6"
```

sum(*axis=None*)

Sum the elements of this MLinExpr; returns an *MLinExpr* object.

Parameters

axis – An int, or None. Sum along the specified axis. If set to None, summation takes place along all axes of this MLinExpr.

Returns

An MLinExpr representing the sum.

Example

```
expr = 2 * model.addMVar((2, 2)) - 1
sum_row = expr.sum(axis=0)  # Sum along the rows
sum_col = expr.sum(axis=1)  # Sum along the columns
sum_all = expr.sum()  # Sum all elements, result is 0-D
```

zeros(*shape*)

Construct an all-zero MLinExpr object of the given shape.

Parameters

shape – An int, or tuple of int. The requested shape.

Returns

An MLinExpr, initialized to zero.

Example

```
mle = gp.MLinExpr.zeros(3)
x = model.addMVar(3)
mle += 2 * x
```

__eq__()

Overloads the == operator, creating a *TempConstr* object that captures an array of equality constraints. The result is typically immediately passed to *Model.addConstr*.

Returns

A TempConstr object.

Example

```
m.addConstr(A @ x == 1)
```

__ge__(*arg*)

Overloads the >= operator, creating a *TempConstr* object that captures an array of inequality constraints. The result is typically immediately passed to *Model.addConstr*.

Returns

A TempConstr object.

Example

```
m.addConstr(A @ x >= 1)
```

__getitem__()

Index or slice this MLinExpr.

Returns
An MLinExpr object.

Example

```
mle = 2 * m.addMVar((2,2))
col0 = mle[:, 0]  # The first column of mle, 1-D result
elmt = mle[1, 0]  # The element at position (1, 0), 0-D result
```

You can index and slice MLinExpr objects like you would index NumPy's ndarray, and indexing behavior is straightforward to understand if you only *read* from the returned object. When you *write* to the returned object, be aware that some kinds of indexing return NumPy *views* on the indexed expression (e.g., slices), while others result in copies being returned (e.g., fancy indexing). Here is an example:

Example

```
mle = 2 * m.addMVar(4)
leading_part_1 = mle[:2]
leading_part_2 = mle[[0,1]]
leading_part_1 += 99  # This modifies mle, too
leading_part_2 += 1  # This doesn't modify mle
```

If you are unsure about any of these concepts and want to avoid any risk of accidentally writing back to the indexed object, you should always combine indexing with the copy method.

Example

```
expr = 2 * model.addMVar((2,2)) + 1
first_col = expr[:, 0].copy()
first_col =+ 1  # Leaves expr untouched
```

__le__()

Overloads the <= operator, creating a *TempConstr* object that captures an array of inequality constraints. The result is typically immediately passed to *Model.addConstr*.

Returns
A TempConstr object.

Example

```
m.addConstr(A @ x <= 1)
```

__setitem__()

Assign into this MLinExpr.

Example

```
mle = 2 * model.addMVar((2,2))
v = model.addVar()
w = model.addVar()
mle[:] = v + 1  # Overwrite mle with four independent copies of 'v+1'
mle[1, 1] = w  # Overwrite the entry at position (1, 1) of mle with 'w'
```

Note that assignment into an existing MLinExpr always entails multiple data copies and is less efficient than building matrix expressions through operations with MVar objects.

22.17 gurobipy.MQuadExpr

class MQuadExpr

Gurobi quadratic matrix expression object. Quadratic matrix expressions are used to build quadratic objective functions and quadratic constraints. They are temporary objects that typically have short lifespans.

You generally build quadratic matrix expressions using overloaded operators. For example, if `x` is an *MVar* object and `A` is a 2-D matrix (dense or sparse), then `x @ A @ x` and `x @ x` are both *MQuadExpr* objects. Arithmetic operations supported on `MQuadExpr` objects are addition, subtraction (e.g., `expr = x @ A @ x - y @ B @ y`), and multiplication by a constant (e.g. `expr = 2 * x @ A @ y`).

An `MQuadExpr` object has a `shape` representing its dimensions, a `size` that counts the total number of elements, and an `ndim` that gives the number of dimensions. These properties lean on their counterparts in NumPy's ndarray class.

When working with `MQuadExpr` objects, you need to make sure that the operands' shapes are compatible. The first step in building an `MQuadExpr` is often to build an `MLinExpr` (e.g., |expr = x @ A @ x|), so we refer you to the discussion of *MLinExpr* shape rules first. Rules for other operations on `MQuadExpr` objects are generally similar to those for `MLinExpr` objects, and both classes follow NumPy rules, so we refer you to the NumPy documentation for details.

The full list of overloaded operators on *MQuadExpr* objects is as follows: +, +=, -, -=, *, and *=. In Python parlance, we've defined the following `QuadExpr` functions: `__add__`, `__radd__`, `__iadd__`, `__sub__`, `__rsub__`, `__isub__`, `__neg__`, `__mul__`, `__rmul__`, and `__imul__`.

We've also overloaded the comparison operators (==, <=, and >=), to make it easier to build constraints from quadratic expressions.

clear()

Reset this expression to all zeros.

Example

```
expr = 2 * model.addMVar(3)**2 + 1
expr.clear()  # All three entries are reset to constant 0.0
```

copy()

Create a copy of a quadratic matrix expression.

Returns
Copy of expression object.

Example

```
orig = x @ Q @ x + p @ x
copy = orig.copy()
copy += 2.0  # Leaves 'orig' untouched
```

getValue()

Compute the value of a quadratic matrix expression using the current solution.

Returns
Value of expression as an ndarary.

Example

```
qexpr = x @ A @ x
model.addConstr(qexpr == 0)
model.optimize()
val = qexpr.getValue()
```

item()

For an MQuadExpr that contains a single element, returns a copy of that element as a QuadExpr object. Calling this method on an MQuadExpr with more than one element will raise a ValueError.

Returns

A QuadExpr object

Example

```
mqe = 2 * model.addMVar((2, 2))** + 1
mqe_sub = mqe[0, 1]  # A 0-D MQuadExpr encapsulating one QuadExpr␣
↪object
mqe_qe = mqe[0, 1].item()  # A copy of the resident QuadExpr object
```

property ndim

The number of dimensions in this expression.

Returns

An int

Example

```
expr1 = 2 * model.addMVar((3,))**2 + 1
print(expr1.ndim)  #  "1"
expr2 =  2 * model.addMVar((1, 3))**2 + 1
print(expr2.ndim)  #  "2"
```

property shape

The shape of this expression.

Returns

A tuple of int

Example

```
expr1 = 2 * model.addMVar((3,))**2 + 1
print(expr1.shape)  #  "(3,)"
expr2 = 2 * model.addMVar((1, 3))**2 + 1
print(expr2.shape)  #  "(1, 3)"
```

property size

The total number of elements in this expression.

Returns

An int

Example

```
expr1 = 2 * model.addMVar((3,))**2 + 1
print(expr1.size)  #  "3"
```

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```
expr2 = 2 * model.addMVar((2, 3))**2 + 1
print(expr2.size)  #  "6"
```

sum(*axis=None*)

Sum the elements of this MQuadExpr; returns an *MQuadExpr* object.

Parameters

axis – An int, or None. Sum along the specified axis. If set to None, summation takes place along all axes of this MQuadExpr.

Returns

An MQuadExpr representing the sum.

Example

```
expr = 2 * model.addMVar((2, 2))**2 - 1
sum_row = expr.sum(axis=0)  # Sum along the rows
sum_col = expr.sum(axis=1)  # Sum along the columns
sum_all = expr.sum()  # Sum all elements, result is 0-D
```

zeros(*shape*)

Construct an all-zero MQuadExpr object of given shape.

Parameters

shape – An int, or tuple of int. The requested shape.

Returns

An MQuadExpr, initialized to zero.

Example

```
mle = gp.MQuadExpr.zeros(3)
x = model.addMVar(3)
mle += 2 * x**2
```

__eq__()

Overloads the == operator, creating a *TempConstr* object that captures an equality constraint. The result is typically immediately passed to *Model.addConstr*.

Returns

A TempConstr object.

Example

```
m.addConstr(x @ Q @ y == 1)
```

__ge__(*arg*)

Overloads the >= operator, creating a *TempConstr* object that captures an inequality constraint. The result is typically immediately passed to *Model.addConstr*.

Returns

A TempConstr object.

Example

```
m.addConstr(x @ Q @ y >= 1)
```

__getitem__()

Index or slice this MQuadExpr.

Returns
An MQuadExpr object.

Example

```
mqe = 2 * m.addMVar((2,2))**2
col0 = mqe[:, 0]  # The first column of mqe, 1-D result
elmt = mqe[1, 0]  # The element at position (1, 0), 0-D result
```

You can index and slice MQuadExpr objects like you would index NumPy's ndarray, and indexing behavior is straightforward to understand if you only *read* from the returned object. When you *write* to the returned object, be aware some kinds of indexing return NumPy *views* on the indexed expression (e.g., slices), while others result in copies being returned (e.g., fancy indexing). Here is an example:

Example

```
mqe = 2 * m.addMVar(4)**2
leading_part_1 = mqe[:2]
leading_part_2 = mqe[[0,1]]
leading_part_1 += 99  # This modifies mqe, too
leading_part_2 += 1  # This doesn't modify mqe
```

If you are unsure about any of these concepts and want to avoid any risk of accidentally writing back to the indexed object, you should always combine indexing with the copy method.

Example

```
expr = 2 * model.addMVar((2,2))**2 + 1
first_col = expr[:, 0].copy()
first_col =+ 1  # Leaves expr untouched
```

__le__()

Overloads the <= operator, creating a *TempConstr* object that captures an inequality constraint. The result is typically immediately passed to *Model.addConstr*.

Returns
A TempConstr object.

Example

```
m.addConstr(x @ Q @ y <= 1)
```

__setitem__()

Assign into this MQuadExpr.

Example

```
mqe = 2 * model.addMVar((2,2))**2
v = model.addVar()
w = model.addVar()
mqe[:] = v + 1  # Overwrite mqe with four independent copies of 'v+1'
mqe[1, 1] = w*w  # Overwrite the entry at position (1, 1) of mqe with
↪'w**2'
```

Note that assignment into an existing MQuadExpr always entails multiple data copies and is less efficient than building matrix expressions through operations with MVar objects.

22.18 gurobipy.TempConstr

class TempConstr

Gurobi temporary constraint object. Objects of this class are created as intermediate results when building constraints using overloaded operators. There are no member functions on this class. Instead, `TempConstr` objects are created by a set of functions on *Var*, *MVar*, *LinExpr*, *QuadExpr*, *MLinExpr*, *MQuadExpr*, and *GenExpr* objects (e.g., ==, <=, and >=). You will generally never store objects of this class in your own variables.

The `TempConstr` object allows you to create several different types of constraints:

- **Linear Constraint:** an expression of the form `Expr1 sense Expr2`, where `Expr1` and `Expr2` are *LinExpr* objects, *Var* objects, or constants, and `sense` is one of ==, <= or >=. For example, `x + y <= 1 + z` is a linear constraint, as is `x + y == 5`. Note that `Expr1` and `Expr2` can't both be constants.
- **Ranged Linear Constraint:** an expression of the form `LinExpr == [Const1, Const2]`, where `Const1` and `Const2` are constants and `LinExpr` is a *LinExpr* object. For example, `x + y == [1, 2]` is a ranged linear constraint.
- **Quadratic Constraint:** an expression of the form `Expr1 sense Expr2`, where `Expr1` and `Expr2` are *QuadExpr* objects, *LinExpr* objects, *Var* objects, or constants, and `sense` is one of ==, <= or >=. For example, `x*x + y*y <= 3` is a quadratic constraint, as is `x*x + y*y <= z*z`. Note that one of `Expr1` or `Expr2` must be a *QuadExpr* (otherwise, the constraint would be linear).
- **Linear Matrix Constraint:** an expression of the form `Expr1 sense Expr2`, where one or both of `Expr1` and `Expr2` are *MLinExpr* objects and `sense` is one of ==, <= or >=. For example, `A @ x <= 1` is a linear matrix constraint, as is `A @ x == B @ y`.
- **Quadratic Matrix Constraint:** an expression of the form `Expr1 sense Expr2`, where one or both of `Expr1` and `Expr2` are *MQuadExpr* objects and `sense` is one of ==, <= or >=. For example, `x @ Q @ y <= 3` is a quadratic constraint, as is `x @ Q @ x <= y @ A @ y`.
- **Absolute Value Constraint:** an expression of the form `x == abs_(y)`, where `x` and `y` must be *Var* objects.
- **Logical Constraint:** an expression of the form `x == op_(y)`, where `x` is a binary *Var* object, and `y` is a binary *Var*, a list of binary *Var*, or a *tupledict* of binary *Var*, and `op_` is either `and_` or `or_` (or the Python-specific variants, `all_` and `any_`).
- **Min or Max Constraint:** an expression of the form `x == op_(y)`, where `x` is a *Var* object, and `y` is a *Var*, a list of *Var* and constants, or a *tupledict* of *Var*, and `op_` is one of `min_` or `max_`.
- **Indicator Constraint:** an expression of the form `(x == b) >> (Expr1 sense Expr2)`, where `x` is a binary *Var* object, `b` is either `0` or `1`; `Expr1` and `Expr2` are *LinExpr* objects, *Var* objects, or constants, and `sense` is one of ==, <= or >=. Parenthesizing both expressions is required. For example, `(x == 1) >> (y + w <= 5)` is an indicator constraint, indicating that whenever the binary variable `x` takes the value `1` then the linear constraint `y + w <= 5` must hold.

Consider the following examples:

```
model.addConstr(x + y == 1);
model.addConstr(x + y == [1, 2]);
model.addConstr(x*x + y*y <= 1);
model.addConstr(A @ x <= 1);
model.addConstr(x @ A @ x <= 1);
model.addConstr(x == abs_(y));
```

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```
model.addConstr(x == or_(y, z));
model.addConstr(x == max_(y, z));
model.addConstr((x == 1) >> (y + z <= 5));
```

In each case, the overloaded comparison operator creates an object of type `TempConstr`, which is then immediately passed to method *Model.addConstr*.

22.19 gurobipy.Column

class Column

Gurobi column object. A column consists of a list of coefficient, constraint pairs. Columns are used to represent the set of constraints in which a variable participates, and the associated coefficients. They are temporary objects that typically have short lifespans.

You generally build columns using the *Column* constructor. Terms can be added to an existing column using *addTerms*. Terms can also be removed from a column using *remove*.

Individual terms in a column can be queried using the *getConstr*, and *getCoeff* methods. You can query the number of terms in the column using the *size* method.

Column(*coeffs=None*, *constrs=None*)

Column constructor.

Parameters

- **coeffs** – (optional) Lists the coefficients associated with the members of `constrs`.
- **constrs** – (optional) Constraint or constraints that participate in expression. If `constrs` is a list, then `coeffs` must contain a list of the same length. If `constrs` is a single constraint, then `coeffs` must be a scalar.

Returns

An expression object.

Example

```
constrs = model.getConstrs()

c = Column()
c.addTerms(3.0, constrs[0])
model.addVar(vtype=GRB.BINARY, obj=1.0, column=c)

model.addVar(vtype=GRB.INTEGER, column=Column(3.0, constrs[0]))

model.addVar(obj=3.0, column=Column([1.0, 2.0], constrs[1:3]))
```

addTerms(*coeffs*, *constrs*)

Add new terms into a column.

Parameters

- **coeffs** – Coefficients for added constraints; either a list of coefficients or a single coefficient. The two arguments must have the same size.
- **constrs** – Constraints to add to column; either a list of constraints or a single constraint. The two arguments must have the same size.

Example

```
col.addTerms(1.0, x)
col.addTerms([2.0, 3.0], [y, z])
```

clear()

Remove all terms from a column.

Example

```
col.clear()
```

copy()

Copy a column.

Returns
Copy of input column.

Example

```
col0 = Column(1.0, c0)
col1 = col0.copy()
```

getCoeff(*i*)

Retrieve the coefficient from a single term in the column.

Returns
Coefficient for the term at index `i` in the column.

Example

```
col = Column([1.0, 2.0], [c0, c1])
print(col.getCoeff(1))
```

getConstr(*i*)

Retrieve the constraint object from a single term in the column.

Returns
Constraint for the term at index `i` in the column.

Example

```
col = Column([1.0, 2.0], [c0, c1])
print(col.getConstr(1))
```

remove(*item*)

Remove a term from a column.

Parameters
item – If `item` is an integer, then the term stored at index `item` of the column is removed. If `item` is a Constr, then all terms that involve `item` are removed.

Example

```
col = Column([1.0, 2.0], [c0, c1])
col.remove(c0)
```

size()

Retrieve the number of terms in the column.

Returns

Number of terms in the column.

Example

```
print(Column([1.0, 2.0], [c0, c1]).size())
```

22.20 Callbacks

A callback is a user function that is called periodically by the Gurobi Optimizer in order to allow the user to query or modify the state of the optimization. More precisely, if you pass a function that takes two arguments (`model` and `where`) as the argument to *Model.optimize* or *Model.computeIIS*, your function will be called during the optimization. Your callback function can then call *Model.cbGet* to query the optimizer for details on the state of the optimization.

Gurobi callbacks can be used both to monitor the progress of the optimization and to modify the behavior of the Gurobi Optimizer. A simple user callback function might call *Model.cbGet* to produce a custom display, or perhaps to terminate optimization early (using *Model.terminate*) or to proceed to the next phase of the computation (using *Model.cbProceed*). More sophisticated MIP callbacks might use *Model.cbGetNodeRel* or *Model.cbGetSolution* to retrieve values from the solution to the current node, and then use *Model.cbCut* or *Model.cbLazy* to add a constraint to cut off that solution, or *Model.cbSetSolution* to import a heuristic solution built from that solution. For multi-objective problems, you might use *Model.cbStopOneMultiObj* to interrupt the optimization process of one of the optimization steps in a multi-objective MIP problem without stopping the hierarchical optimization process.

GRB.Callback provides a set of constants that are used within the user callback function. The first set of constants provide the options for the `where` argument to the user callback function. The `where` argument indicates from where in the optimization process the user callback is being called. Options are listed in the *Callback Codes* section of this document.

The other set of constants provide the options for the `what` argument to *Model.cbGet*. The `what` argument is used by the user callback to indicate what piece of status information it would like to retrieve. The full list of options can be found in the *Callback Codes* section. As with the `where` argument, you refer to a `what` constant through *GRB.Callback*. For example, the simplex objective value would be requested using `GRB.Callback.SPX_OBJVAL`.

When solving a model using multiple threads, the user callback is only ever called from a single thread, so you don't need to worry about the thread-safety of your callback.

Note that changing parameters from within a callback is not supported, doing so may lead to undefined behavior.

The following sections provide brief examples of usage of Python functions and class instances as callbacks. You can also look at callback.py and tsp.py for details of how to use Gurobi callbacks from Python.

22.20.1 Python Functions as Callbacks

The simplest form of a callback is a Python function that takes the `model` and `where` arguments. This allows you to access the callback functions mentioned in the previous section via the `model` argument:

```
def callback(model, where):
    if where == GRB.Callback.MIP:
        best_objective = model.cbGet(GRB.Callback.MIP_OBJBST)
        ...

model.optimize(callback)
```

Python functions capture variable names from their enclosing scope. This means that if you define your callback function in a scope with access to your model variables, you can use them within your callback:

```
model = gp.Model(env=env)

x = model.addVars(5)
...

def callback(model, where):
    if where == GRB.Callback.MIPSOL:
        solution_values = model.cbGetSolution(x)
        ...

model.optimize(callback)
```

This approach fails if you reassign variables from the enclosing scope or otherwise attempt to use them to store data between callback invocations. See Why am I getting an UnboundLocalError when the variable has a value? in the Python documentation for details. If you need to maintain state between callback calls, you should pass an instance of a callable class to *Model.optimize* as described in the next section.

22.20.2 Python Classes as Callbacks

If your program needs to maintain state data between callback calls, you can use an instance of a callable class to store this state. A class is made callable by implementing a `__call__` method. The `__call__` method must take the `model` and `where` arguments.

For example, the following class would track improvements in the objective with each new solution found during a MIP solve:

```
class SolutionCallback:

    def __init__(self):
        self.previous_best_objective = None

    def __call__(self, model, where):
        if where == GRB.Callback.MIPSOL:
            # Query the objective value of the new solution
            best_objective = model.cbGet(GRB.Callback.MIPSOL_OBJ)

            # Check against stored state and report improvement in the
            # (minimization) objective
            if self.previous_best_objective is None:
                print(f"First solution found with objective: {best_objective}")
            else:
                improvement = self.previous_best_objective - best_objective
                print(f"New solution found; improved by {improvement}")

            # Store the current objective for the next call
            self.previous_best_objective = best_objective


# Use a new instance of SolutionCallback as the callback
callback = SolutionCallback()
model.optimize(callback)
```

22.21 gurobipy.GurobiError

class GurobiError

Gurobi exception object. Upon catching an exception `e`, you can examine `e.errno` (an integer) or `e.message` (a string). A list of possible values for `errno` can be found in the *Error Code* table. `message` provides additional information on the source of the error.

22.22 gurobipy.Env

class Env

Gurobi environment object. Note that environments play a much smaller role in the Python interface than they do in other Gurobi language APIs, mainly because the Python interface has a default environment. Unless you explicitly pass your own environment to routines that require an environment, the default environment will be used.

The primary situations where you will want to use your own environment are:

- When you are using a Gurobi Compute Server and want to choose the server from within your program.
- When you need control over garbage collection of your environment. The Gurobi Python interface maintains a reference to the default environment, so by default it will never be garbage collected. By creating your own environment, you can control exactly when your program releases any licensing tokens or Compute Servers it is using.
- When you are using *concurrent environments* in one of the *concurrent optimizers*.

It is good practice to use the `with` keyword when dealing with environment (and model) objects. That way the resources tied to these objects are properly released even if an exception is raised at some point. The following example illustrates two typical use patterns.

Example

```
import gurobipy as gp
with gp.Env("gurobi.log") as env, gp.Model(env=env) as model:
    # Populate model object here...
    model.optimize()

with gp.Env(empty=True) as env:
    env.setParam("ComputeServer", "myserver1:32123")
    env.setParam("ServerPassword", "pass")
    env.start()
    with gp.Model(env=env) as model:
        # Populate model object here...
        model.optimize()
```

Note that you can manually remove the reference to the default environment by calling *disposeDefaultEnv*. After calling this, and after all models built within the default environment are garbage collected, the default environment will be garbage collected as well. A new default environment will be created automatically if you call a routine that needs one.

Env(*logfilename=''*, *empty=False*, *params=None*)

Env constructor. You will generally want to use the default environment in Gurobi Python programs. The exception is when you want explicit control over environment garbage collection. By creating your own environment object and always passing it to methods that take an environment as input (*read* or the *Model*

constructor), you will avoid creating the default environment. Once every model created using an Env object is garbage collected, and once the Env object itself is no longer referenced, the garbage collector will reclaim the environment and release all associated resources.

If the environment is not empty, This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This method will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter).

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Parameters

- **logfilename** – Name of the log file for this environment. Pass an empty string if you don't want a log file.
- **empty** – Indicates whether the environment should be empty. You should use `empty=True` if you want to set parameters before actually starting the environment. This can be useful if you want to connect to a Compute Server, a Token Server, the Gurobi Instant Cloud, a Cluster Manager or use a WLS license. See the *Environment* Section for more details.
- **params** – A dict containing Gurobi parameter/value pairs that should be set already upon environment creation. Any server related parameters can be set through this dict, too.

Returns

New environment object.

Example

```
env = gp.Env("gurobi.log")
model = gp.read("misc07.mps", env)
model.optimize()
```

Example

```
p = {"ComputeServer": "localhost:33322",
     "ServerPassword": "pass",
     "TimeLimit": 120.0}
with gp.Env(params=p) as env, gp.read('misc07.mps', env=env) as model:
    model.optimize()
```

`close()`

Free all resources associated with this `Env` object. This method is a synonym for *dispose*.

Users should close all models created in this environment before closing this `Env` object.

After this method is called, this `Env` object must no longer be used.

Example

```
env = gp.Env()
model = gp.read("misc07.mps", env)
model.optimize()
model.close()
env.close()
```

dispose()

Free all resources associated with this Env object. This method is a synonym for *close*.

Users should dispose of all models created in this environment before disposing of this Env object.

After this method is called, this Env object must no longer be used.

Example

```
env = gp.Env()
model = gp.read("misc07.mps", env)
model.optimize()
model.dispose()
env.dispose()
```

getParam(*paramname*)

Get the current value of a given parameter.

Parameters

paramname – String containing the name of parameter that you would like to query. Note that case is ignored.

Returns

Current value of the parameter in this environment

resetParams()

Reset the values of all parameters to their default values.

Example

```
env.resetParams()
```

setParam(*paramname*, *newvalue*)

Set the value of a parameter to a new value.

Parameters

- **paramname** – String containing the name of parameter that you would like to modify. The name can include '*' and '?' wildcards. If more than one parameter matches, a GurobiError is raised with the matching names listed, and no parameters are modified. Note that case is ignored.
- **newvalue** – Desired new value for parameter. Can be 'default', which indicates that the parameter should be reset to its default value.

Note: Note that a model gets its own copy of the environment when it is created. Changes to the original environment have no effect on the copy, and vice versa. Use *Model.setParam* to change a parameter on an existing model.

Example

```
env.setParam("Cuts", 2)
env.setParam("Heu*", 0.5)
env.setParam("*Interval", 10)
```

start()

Start an empty environment. If the environment has already been started, this method will do nothing. If the call fails, the environment will have the same state as it had before the call to this method.

This method will also populate any parameter (*ComputeServer*, *TokenServer*, *ServerPassword*, etc.) specified in your `gurobi.lic` file. This method will also check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter). After that, it will apply all parameter changes specified by the user prior to this call. Note that this might overwrite parameters set in the license file, or in the `gurobi.env` file, if present.

After all these changes are performed, the code will actually activate the environment, and make it ready to work with models.

In general, you should aim to create a single Gurobi environment in your program, even if you plan to work with multiple models. Reusing one environment is much more efficient than creating and destroying multiple environments. The one exception is if you are writing a multi-threaded program, since environments are not thread safe. In this case, you will need a separate environment for each of your threads.

Example

```
env = gp.Env(empty=True)
env.setParam('ComputeServer', 'server.mydomain.com:61000')
env.setParam('ServerPassword', 'mypassword')
env.start()
```

writeParams(*filename*)

Write all modified parameters to a file. The file is written in *PRM* format.

Example

```
env.setParam("Heu*", 0.5)
env.writeParams("params.prm")  # file will contain changed parameter
system("cat params.prm")
```

22.23 gurobipy.Batch

class Batch

Gurobi batch object. Batch optimization is a feature available with the Gurobi Cluster Manager. It allows a client program to build an optimization model, submit it to a Compute Server cluster (through a Cluster Manager), and later check on the status of the model and retrieve its solution. For more information, please refer to the *Batch Optimization* section.

Commonly used methods on batch objects include *update* (refresh attributes from the Cluster Manager), *abort* (abort execution of a batch request), *retry* (retry optimization for an interrupted or failed batch), *discard* (remove the batch request and all related information from the Cluster Manager), and *getJSONSolution* (query solution information for the batch request).

These methods are built on top of calls to the Cluster Manager REST API. They are meant to simplify such calls, but note that you always have the option of calling the REST API directly.

Batch objects have four attributes:

- *BatchID*: Unique ID for the batch request.
- *BatchStatus*: Last batch status. Status values are described in the *Batch Status Code* section.

- *BatchErrorCode*: Last error code.
- *BatchErrorMessage*: Last error message.

You can access their values as you would for other attributes: `batch.BatchStatus`, `batch.BatchID`, etc. Note that all Batch attributes are locally cached, and are only updated when you create a client-side batch object or when you explicitly update this cache, which can done by calling *update*.

Batch(*batchID*, *env*)

Given a `BatchID`, as returned by *optimizeBatch*, and a Gurobi environment that can connect to the appropriate Cluster Manager (i.e., one where parameters *CSManager*, *UserName*, and *ServerPassword* have been set appropriately), this function returns a *Batch* object. With it, you can query the current status of the associated batch request and, once the batch request has been processed, you can query its solution. Please refer to the *Batch Optimization* section for details and examples.

Parameters

- **batchID** – ID of the batch request for which you want to access status and other information.
- **env** – The environment in which the new batch object should be created.

Returns

New batch object.

Example

```
batch = gp.Batch(batchID, env)

# Automatically disposed with context manager
with gp.Batch(batchID, env) as batch:
  pass
```

abort()

This method instructs the Cluster Manager to abort the processing of this batch request, changing its status to ABORTED. Please refer to the *Batch Status Codes* section for further details.

Example

```
starttime = time.time()
while batch.BatchStatus == GRB.BATCH_SUBMITTED:
    # Abort this batch if it is taking too long
    curtime = time.time()
    if curtime - starttime > maxwaittime:
        batch.abort()
        break
```

discard()

This method instructs the Cluster Manager to remove all information related to the batch request in question, including the stored solution if available. Further queries for the associated batch request will fail with error code *DATA_NOT_AVAILABLE*. Use this function with care, as the removed information can not be recovered later on.

Example

```
# Remove batch request from manager
batch.discard()
```

dispose()

Free all resources associated with this Batch object. After this method is called, this Batch object must no longer be used.

Example

```
batch.dispose()
```

getJSONSolution()

This method retrieves the solution of a completed batch request from a Cluster Manager. The solution is returned as a *JSON solution string*. For this call to succeed, the status of the batch request must be COMPLETED. Note further that the result file stored Cluster Manager side must be gzip-compressed and exactly one result file should be associated with this batch; for batches submitted programmatically through the API both will be the case. Please refer to the *Batch Status Codes* section for further details.

Example

```
print("JSON solution:")
# Get JSON solution as string, create dict from it
sol = json.loads(batch.getJSONSolution())
```

retry()

This method instructs the Cluster Manager to retry optimization of a failed or aborted batch request, changing its status to SUBMITTED. Please refer to the *Batch Status Codes* section for further details.

Example

```
starttime = time.time()
while batch.BatchStatus == GRB.BATCH_SUBMITTED:
    # Abort this batch if it is taking too long
    curtime = time.time()
    if curtime - starttime > maxwaittime:
        batch.abort()
        break

    # Wait for two seconds
    time.sleep(2)

    # Update the resident attribute cache of the Batch object with the
    # latest values from the cluster manager.
    batch.update()

    # If the batch failed, we retry it
    if batch.BatchStatus == GRB.BATCH_FAILED:
        batch.retry()
```

update()

All Batch attribute values are cached locally, so queries return the value received during the last communication with the Cluster Manager. This method refreshes the values of all attributes with the values currently available in the Cluster Manager (which involves network communication).

Example

```
# Update the resident attribute cache of the Batch object with the
# latest values from the cluster manager.
batch.update()
```

writeJSONSolution(*filename*)

This method returns the stored solution of a completed batch request from a Cluster Manager. The solution is returned in a gzip-compressed JSON file. The file name you provide must end with a .json.gz extension. The JSON format is described in the *JSON solution format* section. Note that for this call to succeed, the status of the batch request must be COMPLETED. Note further that the result file stored Cluster Manager side must be gzip-compressed and exactly one result file should be associated with this batch; for batches submitted programmatically through the API both will be the case. Please refer to the *Batch Status Codes* section for further details.

Parameters

filename – Name of file where the solution should be stored (in JSON format).

Example

```
# Write the full JSON solution string to a file
batch.writeJSONSolution("batch-sol.json.gz")
```

22.24 gurobipy.GRB

class GRB

GRB exposes a set of constants for numeric codes and strings used in the Gurobi API. These constants cover the possible values of many method arguments and status values that occur in gurobipy code. For example, to create a binary variable using *Model.addVar*, you would use GRB.BINARY:

```
from gurobipy import GRB
...
x = model.addVar(vtype=GRB.BINARY)
```

To set the objective direction in a call to *Model.setObjective*, you would use GRB.MINIMIZE or GRB.MAXIMIZE:

```
model.setObjective(x + y + z, sense=GRB.MAXIMIZE)
```

Some constants are defined directly in GRB while others are defined in the sub-namespaces *GRB.Attr*, *GRB.Callback*, *GRB.Error*, *GRB.Param*, and *GRB.Status*.

List of GRB constants

The following constants are members of the GRB class. They are accessible as, for example, GRB.LOADED.

```
# Status codes

LOADED          = 1
OPTIMAL         = 2
INFEASIBLE      = 3
INF_OR_UNBD     = 4
UNBOUNDED       = 5
CUTOFF          = 6
ITERATION_LIMIT = 7
NODE_LIMIT      = 8
TIME_LIMIT      = 9
```

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```
SOLUTION_LIMIT  = 10
INTERRUPTED     = 11
NUMERIC         = 12
SUBOPTIMAL      = 13
INPROGRESS      = 14
USER_OBJ_LIMIT  = 15
WORK_LIMIT      = 16
MEM_LIMIT       = 17

# Batch status codes

BATCH_CREATED   = 1
BATCH_SUBMITTED = 2
BATCH_ABORTED   = 3
BATCH_FAILED    = 4
BATCH_COMPLETED = 5

# Constraint senses

LESS_EQUAL    = '<'
GREATER_EQUAL = '>'
EQUAL         = '='

# Variable types

CONTINUOUS = 'C'
BINARY     = 'B'
INTEGER    = 'I'
SEMICONT   = 'S'
SEMIINT    = 'N'

# Objective sense

MINIMIZE = 1
MAXIMIZE = -1

# SOS types

SOS_TYPE1 = 1
SOS_TYPE2 = 2

# General constraint types

GENCONSTR_MAX       = 0
GENCONSTR_MIN       = 1
GENCONSTR_ABS       = 2
GENCONSTR_AND       = 3
GENCONSTR_OR        = 4
GENCONSTR_NORM      = 5
GENCONSTR_INDICATOR = 6
GENCONSTR_PWL       = 7
GENCONSTR_POLY      = 8
```

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```
GENCONSTR_EXP       = 9
GENCONSTR_EXPA      = 10
GENCONSTR_LOG       = 11
GENCONSTR_LOGA      = 12
GENCONSTR_POW       = 13
GENCONSTR_SIN       = 14
GENCONSTR_COS       = 15
GENCONSTR_TAN       = 16
GENCONSTR_LOGISTIC  = 17

# Basis status

BASIC          = 0
NONBASIC_LOWER = -1
NONBASIC_UPPER = -2
SUPERBASIC     = -3

# Numeric constants

INFINITY  = 1e100
UNDEFINED = 1e101
MAXINT    = 2000000000

# Limits

MAX_NAMELEN    = 255
MAX_STRLEN     = 512
MAX_TAGLEN     = 10240
MAX_CONCURRENT = 64

# Other constants

DEFAULT_CS_PORT = 61000

# Version number

VERSION_MAJOR     = 11
VERSION_MINOR     = 0
VERSION_TECHNICAL = 3

# Errors

ERROR_OUT_OF_MEMORY            = 10001
ERROR_NULL_ARGUMENT            = 10002
ERROR_INVALID_ARGUMENT         = 10003
ERROR_UNKNOWN_ATTRIBUTE        = 10004
ERROR_DATA_NOT_AVAILABLE       = 10005
ERROR_INDEX_OUT_OF_RANGE       = 10006
ERROR_UNKNOWN_PARAMETER        = 10007
ERROR_VALUE_OUT_OF_RANGE       = 10008
ERROR_NO_LICENSE               = 10009
ERROR_SIZE_LIMIT_EXCEEDED      = 10010
```

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```
ERROR_CALLBACK                 = 10011
ERROR_FILE_READ                = 10012
ERROR_FILE_WRITE               = 10013
ERROR_NUMERIC                  = 10014
ERROR_IIS_NOT_INFEASIBLE       = 10015
ERROR_NOT_FOR_MIP              = 10016
ERROR_OPTIMIZATION_IN_PROGRESS = 10017
ERROR_DUPLICATES               = 10018
ERROR_NODEFILE                 = 10019
ERROR_Q_NOT_PSD                = 10020
ERROR_QCP_EQUALITY_CONSTRAINT  = 10021
ERROR_NETWORK                  = 10022
ERROR_JOB_REJECTED             = 10023
ERROR_NOT_SUPPORTED            = 10024
ERROR_EXCEED_2B_NONZEROS       = 10025
ERROR_INVALID_PIECEWISE_OBJ    = 10026
ERROR_UPDATEMODE_CHANGE        = 10027
ERROR_CLOUD                    = 10028
ERROR_MODEL_MODIFICATION       = 10029
ERROR_CSWORKER                 = 10030
ERROR_TUNE_MODEL_TYPES         = 10031
ERROR_SECURITY                 = 10032
ERROR_NOT_IN_MODEL             = 20001
ERROR_FAILED_TO_CREATE_MODEL   = 20002
ERROR_INTERNAL                 = 20003

# Cuts parameter values

CUTS_AUTO           = -1
CUTS_OFF            = 0
CUTS_CONSERVATIVE   = 1
CUTS_AGGRESSIVE     = 2
CUTS_VERYAGGRESSIVE = 3

# Presolve parameter values

PRESOLVE_AUTO         = -1
PRESOLVE_OFF          = 0
PRESOLVE_CONSERVATIVE = 1
PRESOLVE_AGGRESSIVE   = 2

# Method parameter values

METHOD_NONE                             = -1
METHOD_AUTO                             = -1
METHOD_PRIMAL                           = 0
METHOD_DUAL                             = 1
METHOD_BARRIER                          = 2
METHOD_CONCURRENT                       = 3
METHOD_DETERMINISTIC_CONCURRENT         = 4
METHOD_DETERMINISTIC_CONCURRENT_SIMPLEX = 5
```

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```
# BarHomogeneous parameter values

BARHOMOGENEOUS_AUTO = -1
BARHOMOGENEOUS_OFF  = 0
BARHOMOGENEOUS_ON   = 1

# BarOrder parameter values

BARORDER_AUTOMATIC        = -1
BARORDER_AMD              = 0
BARORDER_NESTEDDISSECTION = 1

# MIPFocus parameter values

MIPFOCUS_BALANCED    = 0
MIPFOCUS_FEASIBILITY = 1
MIPFOCUS_OPTIMALITY  = 2
MIPFOCUS_BESTBOUND   = 3

# SimplexPricing parameter values

SIMPLEXPRICING_AUTO           = -1
SIMPLEXPRICING_PARTIAL        = 0
SIMPLEXPRICING_STEEPEST_EDGE  = 1
SIMPLEXPRICING_DEVEX          = 2
SIMPLEXPRICING_STEEPEST_QUICK = 3

# VarBranch parameter values

VARBRANCH_AUTO           = -1
VARBRANCH_PSEUDO_REDUCED = 0
VARBRANCH_PSEUDO_SHADOW  = 1
VARBRANCH_MAX_INFEAS     = 2
VARBRANCH_STRONG         = 3

# Partition parameter values

PARTITION_EARLY     = 16
PARTITION_ROOTSTART = 8
PARTITION_ROOTEND   = 4
PARTITION_NODES     = 2
PARTITION_CLEANUP   = 1

# Callback phase values

PHASE_MIP_NOREL   = 0
PHASE_MIP_SEARCH  = 1
PHASE_MIP_IMPROVE = 2

# FeasRelax method parameter values

FEASRELAX_LINEAR      = 0
```

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```
FEASRELAX_QUADRATIC    = 1
FEASRELAX_CARDINALITY = 2
```

GRB.**Attr**

The constants defined in GRB.Attr cover the names listed in the *Attributes* reference. They correspond to possible values of the attrname argument of methods used to get or set attributes (*Model.getAttr*, *Model.setAttr*, for example). These constants are simply strings, so wherever you might use them, you also have the option of using the string directly. For example, GRB.Attr.Obj is equal to the string "Obj".

Example

```
x = model.addVar()
x.setAttr(GRB.Attr.PoolIgnore, 1)
```

GRB.**Callback**

The constants defined in GRB.Callback cover the codes listed in the *Callback Codes* reference. They correspond to possible values of the where argument passed to the user callback during optimization, and values accepted by the what argument of *Model.cbGet* to query data within the user callback.

Example

```
def callback(model, where):
    if where == GRB.Callback.MIP:
        best_objective = model.cbGet(GRB.Callback.MIP_OBJBST)
        ...
```

GRB.**Error**

The constants defined in GRB.Error cover the codes listed in the *Error Codes* reference. They correspond to possible values of *GurobiError.errno* when handling exceptions raised by gurobipy.

Example

```
try:
    with gp.Env() as env:
        ...
except gp.GurobiError as e:
    if e.errno == GRB.Error.NETWORK:
        ...
    elif e.errno == GRB.Error.JOB_REJECTED:
        ...
    else:
        ...
```

GRB.**Param**

The constants defined in GRB.Param cover the names listed in the *Parameters* reference. They correspond to possible values of the paramname argument of *Model.setParam* or *Env.setParam*. These constants are simply strings, so wherever you might use them, you also have the option of using the string directly. For example, GRB.Param.DisplayInterval is equal to the string "DisplayInterval".

Example

```
model.setParam(GRB.Param.MIPGap, 1e-2)
```

GRB.**Status**

The constants defined in `GRB.Status` cover the codes listed in the *Status Codes* reference. They correspond to values of the *Status* attribute of the *Model* object.

Example

```
model.optimize()
if model.Status == GRB.Status.OPTIMAL:
    ...
elif model.Status == GRB.Status.INFEASIBLE:
    ...
else:
    ...
```

22.25 gurobipy.tuplelist

class tuplelist

Gurobi tuple list. This is a sub-class of the Python `list` class that is designed to efficiently support a usage pattern that is quite common when building optimization models. In particular, if a `tuplelist` is populated with a list of tuples, the *select* function on this class efficiently selects tuples whose values match specified values in specified tuple fields. To give an example, the statement `l.select(1, '*', 5)` would select all member tuples whose first field is equal to '1' and whose third field is equal to '5'. The `'*'` character is used as a wildcard to indicate that any value is acceptable in that field.

You generally build `tuplelist` objects in the same way you would build standard Python lists. For example, you can use the += operator to append a new list of items to an existing `tuplelist`, or the + operator to concatenate a pair of `tuplelist` objects. You can also call the `append`, `extend`, `insert`, `pop`, and `remove` functions.

To access the members of a `tuplelist`, you also use standard list functions. For example, `l[0]` returns the first member of a `tuplelist`, while `l[0:10]` returns a `tuplelist` containing the first ten members. You can also use `len(l)` to query the length of a list.

Note that `tuplelist` objects build and maintain a set of internal data structures to support efficient `select` operations. If you wish to reclaim the storage associated with these data structures, you can call the *clean* function.

A `tuplelist` is designed to store tuples containing scalar values (`int`, `float`, `string`, ...). It may produce unpredictable results with other Python objects, such as tuples of tuples. Thus, you can store `(1, 2.0, 'abc')` in a `tuplelist`, but you shouldn't store `((1, 2.0), 'abc')`.

tuplelist(*list*)

tuplelist constructor.

Parameters
list – Initial list of member tuples.

Returns
A tuplelist object.

Example

```
l = gp.tuplelist([(1,2), (1,3), (2,4)])
l = gp.tuplelist([('A', 'B', 'C'), ('A', 'C', 'D')])
```

select(*pattern*)

Returns a `tuplelist` containing all member tuples that match the specified pattern. The pattern requires one argument for each field in the member tuple. A scalar argument must match the corresponding field exactly. A list argument matches if any list member matches the corresponding field. A `'*'` argument matches any value in the corresponding field.

Parameters
pattern – Pattern to match for a member tuple.

Example

```
l.select(1, 3, '*', 6)
l.select([1, 2], 3, '*', 6)
l.select('A', '*', 'C')
```

clean()

Discards internal data structure associated with a `tuplelist` object. Note that calling this routine won't affect the contents of the `tuplelist`. It only affects the memory used and the performance of later calls to *select*.

Example

```
l.clean()
```

__contains__(*val*)

Provides efficient support for the Python `in` operator.

Example

```
if (1,2) in l:
  print("Tuple (1,2) is in tuplelist l")
```

22.26 gurobipy.tupledict

class tupledict

Gurobi tuple dict. This is a sub-class of the Python `dict` class that is designed to efficiently support a usage pattern that is quite common when building optimization models. In particular, a `tupledict` is a Python `dict` where the keys represent variable indices, and the values are typically Gurobi *Var* objects. Objects of this class make it easier to build linear expressions on sets of Gurobi variables, using *tuplelist.select()* syntax and semantics.

You typically build a `tupledict` by calling *Model.addVars*. Once you've created a `tupledict` `d`, you can use `d.sum()` to create a *linear expression* that captures the sum of the variables in the `tupledict`. You can also use a command like `d.sum(1, '*', 5)` to create a sum over a subset of the variables in `d`. Assuming the keys for the `tupledict` are tuples containing three fields, this statement would create a linear expression that captures the sum over all variables in `d` whose keys contain a 1 in the first field of the tuple and a 5 in the third field (the `'*'` character is a wildcard that indicates that any value is acceptable in that field). You can also use `d.prod(coeff)` to create a linear expression where the coefficients are pulled from the dictionary `coeff`. For example, if `d(1,2,5)` contains variable `x` and `coeff(1,2,5)` is 2.0, then the resulting expression would include term $2.0 * x$.

To access the members of a `tupledict`, you can use standard dict indexing. For example, `d[1,2]` returns the value associated with tuple `(1,2)`.

Note that a `tupledict` key must be a tuple of scalar values (`int`, `float`, `string`, ...). Thus, you can use `(1, 2.0, 'abc')` as a key, but you can't use `((1, 2.0), 'abc')`.

Note that `tupledict` objects build and maintain a set of internal data structures to support efficient `select` operations. If you wish to reclaim the storage associated with these data structures, you can call the *clean* function.

tupledict(*args*, *kwargs*)

`tupledict` constructor. Arguments are identical to those of a Python `dict` constructor.

Note that you will typically use *Model.addVars* to build a `tupledict`.

Parameters

- **args** – Positional arguments.
- **kwargs** – Named arguments.

Returns

A `tupledict` object.

Example

```
d = gp.tupledict([((1,2), 'onetwo'), ((1,3), 'onethree'), ((2,3),
↪'twothree')])
print(d[1,2]) # prints 'onetwo'
```

select(*pattern*)

Returns a `list` containing the values associated with keys that match the specified tuple pattern. The pattern should provide one value for each field in the key tuple. A `'*'` value indicates that any value is accepted in that field.

Without arguments, this method returns a list of all values in the `tupledict`.

Parameters

pattern – Pattern to match for a key tuple.

Example

```
d = gp.tupledict([((1,2), 'onetwo'), ((1,3), 'onethree'), ((2,3),
↪'twothree')])
print(d.select())       # prints ['onetwo', 'onethree', 'twothree']
print(d.select(1, '*')) # prints ['onetwo', 'onethree']
print(d.select('*', 3)) # prints ['onethree', 'twothree']
print(d.select(1, 3))   # prints ['onethree']
```

sum(*pattern*)

Returns the sum of the values associated with keys that match the specified pattern. If the values are Gurobi `Var` objects, the result is a `LinExpr`. The pattern should provide one value for each field in the key tuple. A `'*'` value indicates that any value is accepted in that field.

Without arguments, this method returns the sum of all values in the `tupledict`.

Parameters

pattern – Pattern to match for a key tuple.

Example

```
x = m.addVars([(1,2), (1,3), (2,3)])
expr = x.sum()       # LinExpr: x[1,2] + x[1,3] + x[2,3]
expr = x.sum(1, '*') # LinExpr: x[1,2] + x[1,3]
expr = x.sum('*', 3) # LinExpr: x[1,3] + x[2,3]
expr = x.sum(1, 3)   # LinExpr: x[1,3]
```

prod(*coeff*, *pattern*)

Returns a linear expression that contains one term for each tuple that is present in both the `tupledict` and the `coeff` argument; `coeff` should be a Python `dict` object that maps tuples to coefficient values. For example, `x.prod(coeff)` would contain term `2.0*var` if `x[1,2] = var` and `coeff[1,2] = 2.0`.

Parameters

- **coeff** – Python `dict` that maps tuples to coefficients.
- **pattern** – Pattern to match for a key tuple.

Example

```
x = m.addVars([(1,2), (1,3), (2,3)])
coeff = dict([((1,2), 2.0), ((1,3), 2.1), ((2,3), 3.3)])
expr = x.prod(coeff) # LinExpr: 2.0 x[1,2] + 2.1 x[1,3] + 3.3 x[2,3]
expr = x.prod(coeff, '*', 3) # LinExpr: 2.1 x[1,3] + 3.3 x[2,3]
```

clean()

Discards internal data structure associated with a `tupledict` object. Note that calling this routine won't affect the contents of the `tupledict`. It only affects the memory used and the performance of later calls to *select*.

Example

```
d.clean()
```

22.27 General Constraint Helper Functions

Gurobi general constraint helper functions - used in conjunction with overloaded operators and *Model.addConstr* or *Model.addConstrs* to build *general constraints*.

abs_(*argvar*)

Used to set a decision variable equal to the absolute value of another decision variable.

Parameters

argvar – (Var) The variable whose absolute value will be taken.

Example

```
m.addConstr(y == gp.abs_(x))
```

Returns

Returns a *GenExpr* object.

and_(**args*)

Used to set a binary decision variable equal to the logical AND of a list of other binary decision variables.

Note that the Gurobi Python interface includes an equivalent `all_()` function.

Parameters

args – (Var, or list of Var, or tupledict of Var values) The variables over which the AND concatenation will be taken.

Example

```
m.addConstr(z == gp.and_(x, y))
m.addConstr(z == gp.and_([x, y]))
```

Returns

Returns a *GenExpr* object.

max_(**args*, *constant=None*)

Used to set a decision variable equal to the maximum of a list of decision variables and, if desired, a constant.

Parameters

- **args** – (Var, or list of Var, or tupledict of Var values) The variables over which the MAX will be taken.
- **constant** – (float, optional) The constant value to include among the arguments of the MAX operation.

Example

```
m.addConstr(z == gp.max_(x, y, constant=3))
m.addConstr(z == gp.max_([x, y], constant=3))
```

Returns

Returns a *GenExpr* object.

min_(**args*, *constant=None*)

Used to set a decision variable equal to the minimum of a list of decision variables and, if desired, a constant.

Parameters

- **args** – (Var, or list of Var, or tupledict of Var values) The variables over which the MIN will be taken.
- **constant** – (float, optional) The constant value to include among the arguments of the MIN operation.

Example

```
m.addConstr(z == gp.min_(x, y, constant=3))
m.addConstr(z == gp.min_([x, y], constant=3))
```

Returns

Returns a *GenExpr* object.

or_(**args*)

Used to set a binary decision variable equal to the logical OR of a list of other binary decision variables.

Note that the Gurobi Python interface includes an equivalent `any_()` function.

Parameters

args – (Var, or list of Var, or tupledict of Var values) The variables over which the OR concatenation will be taken.

Example

```
m.addConstr(z == gp.or_(x, y))
m.addConstr(z == gp.or_([x, y]))
```

Returns
Returns a *GenExpr* object.

norm(*vars*, *which*)

Used to set a decision variable equal to the norm of other decision variables.

Parameters

- **vars** – (list of Var, or tupledict of Var values, or 1-dim MVar) The variables over which the NORM will be taken. Note that this may not contain duplicates.
- **which** – (float) Which norm to use. Options are 0, 1, 2, and any value greater than or equal to GRB.INFINITY.

Example

```
x = m.addVars(3)
nx = m.addVar()
m.addConstr(nx == gp.norm(x, 1.0))
```

Returns
Returns a *GenExpr* object.

22.28 Matrix-Friendly API Functions

Implements a small set of functions equivalent to numpy that operate on the array-like matrix-friendly API classes *MVar*, *MLinExpr*, *MQuadExpr*, *MConstr*, *MQConstr*, and *MGenConstr*.

hstack(*tup*)

Stack arrays in sequence horizontally (column wise). This is equivalent to concatenation along the second axis, except for 1-D arrays where it concatenates along the first axis.

This method has the same behavior as `numpy.hstack`, except that it always returns a gurobipy matrix-friendly API object of the appropriate type.

Parameters
tup – A sequence of matrix-friendly API objects

Returns
Returns a matrix-friendly API object. Note that the return type depends on the types of the input objects.

Example

```
X = model.addMVar((k, n))
Y = model.addMVar((k, m))
XY = gp.hstack((X, Y))     # (k, n+m) MVar
```

vstack(*tup*)

Stack arrays in sequence vertically (row wise). This is equivalent to concatenation along the first axis after 1-D arrays of shape `(N,)` have been reshaped to `(1,N)`.

This method has the same behavior as `numpy.vstack`, except that it always returns a gurobipy matrix-friendly API object of the appropriate type.

Parameters
tup – A sequence of matrix-friendly API objects

Returns
Returns a matrix-friendly API object. Note that the return type depends on the types of the input objects.

Example

```
X = model.addMVar((n, k))
Y = model.addMVar((m, k))
XY = gp.vstack((X, Y))     # (n+m, k) MVar
```

`concatenate`(*tup*, *axis*)

Join a sequence of arrays along an existing axis.

This method has the same behavior as `numpy.concatenate`, except that it always returns a gurobipy matrix-friendly API object of the appropriate type.

Parameters

- **tup** – A sequence of matrix-friendly API objects
- **axis** – The axis along which the arrays will be joined. If axis is None, arrays are flattened before use. Default is 0.

Returns
Returns a matrix-friendly API object. Note that the return type depends on the types of the input objects.

Example

```
X = model.addMVar((k, n))
Y = model.addMVar((k, m))
XY = gp.concatenate((X, Y), axis=1)  # (k, n+m) MVar
```

CHAPTER

TWENTYTHREE

MATLAB API OVERVIEW

This section documents the Gurobi MATLAB interface. For those of you who are not familiar with MATLAB, it is an environment for doing numerical computing. Please visit the MATLAB web site for more information. This manual begins with a *quick overview* of the methods provided by our MATLAB API. It then continues with a comprehensive presentation of all of the available methods, their arguments, and their return values.

For information about how to install the Gurobi MATLAB interface, please refer to the Gurobi MATLAB API installation guide.

If you are new to the Gurobi Optimizer, we suggest that you start with the Getting Started Knowledge Base article for general information. This also includes Tutorials for the different Gurobi APIs. Additionally, our Example Tour provides concrete examples of how to use the methods described here. We will point to sections or examples of this tour whenever it fits in this overview.

The MATLAB Optimization Toolbox provides its own interface for building optimization models (starting with version 2017b). Gurobi supports this interface as well. We'll discuss this aspect in the *problem-based modeling* section; consult also the `linprog`, `intlinprog`, `opttoolbox_lp`, and `opttoolbox_mip1` examples in the Gurobi distribution for illustrations of how to pass models built using this interface to Gurobi.

A quick note for new users: the convention in math programming is that variables are non-negative unless specified otherwise. You'll need to explicitly set lower bounds if you want variables to be able to take negative values.

23.1 MATLAB API Overview

23.1.1 Models

Our Gurobi MATLAB interface enables you to express problems of the following form:

minimize	$x^T Q x + c^T x + \text{alpha}$	
subject to	$Ax = b$	(linear constraints)
	$\ell \leq x \leq u$	(bound constraints)
	some x_j integral	(integrality constraints)
	$x^T Qc\, x + q^T x \leq \text{beta}$	(quadratic constraints)
	some x_i in SOS	(special ordered set constraints)
	min, max, abs, or, ...	(general constraints)

Models are stored as `struct` variables, each consisting of multiple *fields*. The fields capture the different model components listed above. Many of these model components are optional. For example, integrality constraints may be omitted.

An optimization model may be loaded from a file (using the *gurobi_read* function), or it can be built by populating the appropriate fields of a model variable (using standard MATLAB constructs). We will discuss the details of how models are represented in the *model* argument section.

We often refer to the *class* of an optimization model. At the highest level, a model can be continuous or discrete, depending on whether the modeling elements present in the model require discrete decisions to be made. Among continuous models...

- A model with a linear objective function, linear constraints, and continuous variables is a *Linear Program (LP)*.
- If the objective is quadratic, the model is a *Quadratic Program (QP)*.
- If any of the constraints are quadratic, the model is a *Quadratically-Constrained Program (QCP)*. We sometimes refer to a few special cases of QCP: QCPs with convex constraints, QCPs with non-convex constraints, *bilinear programs*, and *Second-Order Cone Programs (SOCP)*.
- If any of the constraints are non-linear (chosen from among the available general constraints), the model is a *Non-Linear Program (NLP)*.

A model that contains any integer variables, semi-continuous variables, semi-integer variables, Special Ordered Set (SOS) constraints, or general constraints, is discrete, and is referred to as a *Mixed Integer Program (MIP)*. The special cases of MIP, which are the discrete versions of the continuous models types we've already described, are...

- *Mixed Integer Linear Programs (MILP)*
- *Mixed Integer Quadratic Programs (MIQP)*
- *Mixed Integer Quadratically-Constrained Programs (MIQCP)*
- *Mixed Integer Second-Order Cone Programs (MISOCP)*
- *Mixed Integer Non-Linear Programs (MINLP)*

The Gurobi Optimizer handles all of these model classes. Note that the boundaries between them aren't as clear as one might like, because we are often able to transform a model from one class to a simpler class.

23.1.2 Solving a Model

Once you have built a model, you can call *gurobi* to compute a solution. By default, *gurobi* will use the *concurrent optimizer* to solve LP models, the barrier algorithm to solve QP models and QCP models with convex constraints, and the branch-and-cut algorithm to solve mixed integer models. The solution is returned as a `struct` variable. We will discuss the details of how optimization results are represented when we discuss the *gurobi* function.

Here is a simple example of a likely sequence of commands in the MATLAB API:

```
model = gurobi_read('examples/data/stein9.mps');
result = gurobi(model);
```

23.1.3 Multiple Solutions and Multiple Objectives

By default, the Gurobi Optimizer assumes that your goal is to find one proven optimal solution to a model with a single objective function. Gurobi provides features that allow you to relax either of these assumptions. You should refer to the section on *Solution Pools* for information on how to request more than one solution, or the section on *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them. These two features are also addressed in the examples poolsearch.m and multiobj.m, respectively.

23.1.4 Infeasible Models

You have a few options if a model is found to be infeasible. You can try to diagnose the cause of the infeasibility, attempt to repair the infeasibility, or both. To obtain information that can be useful for diagnosing the cause of an infeasibility, call *gurobi_iis* to compute an Irreducible Inconsistent Subsystem (IIS). This method can be used for both continuous and MIP models, but you should be aware that the MIP version can be quite expensive. We will discuss the details of how IIS results are represented in the *gurobi_iis* function documentation.

To attempt to repair an infeasibility, call *gurobi_feasrelax* to compute a feasibility relaxation for the model. This relaxation allows you to find a solution that minimizes the magnitude of the constraint violation. You will find more information about this feature in section *Relaxing for Feasibility*.

23.1.5 Managing Parameters

The Gurobi Optimizer provides a set of parameters that allow you to control many of the details of the optimization process. Factors like feasibility and optimality tolerances, choices of algorithms, strategies for exploring the MIP search tree, etc., can be controlled by modifying Gurobi parameters before beginning the optimization.

Each Gurobi parameter has a default value. Desired parameter changes are passed in a `struct` variable. The name of each field within this struct must be the name of a Gurobi parameter, and the associated value should be the desired value of that parameter. You can find a complete list of the available Gurobi parameters in the *reference manual*. We will provide additional details on changing parameter settings in the *params* argument section.

Refer to params.m for an example.

23.1.6 Monitoring Progress

Progress of the optimization can be monitored through Gurobi logging. By default, Gurobi will send output to the screen. A few simple controls are available for modifying the default logging behavior. If you would like to direct output to a file as well as to the screen, set the *LogFile* parameter to the name of your desired log file. The frequency of logging output can be controlled with the *DisplayInterval* parameter, and logging can be turned off entirely with the *OutputFlag* parameter. A detailed description of the Gurobi log file can be found in the *Logging* section of the reference manual.

23.1.7 Error Handling

If unsuccessful, the methods of the Gurobi MATLAB interface will display an error code and an error message. A list of possible error codes can be found in the *Error Code* table in the reference manual.

23.1.8 Environments and license parameters

By default, the various Gurobi functions will look for a valid license file and create a local Gurobi environment. This environment exists for as long as the corresponding MATLAB API function is running, and is released upon completion.

Another option is to provide licensing parameters through an optional `params` argument (also through a `struct`). This argument allows you to solve the given problem on a Gurobi Compute Server, on Gurobi Instant Cloud, or using a Gurobi Cluster Manager. We will discuss this topic further in the *params* argument section.

Gurobi will check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter).

23.2 MATLAB API - Common Arguments

Most common arguments in the Gurobi MATLAB interface are MATLAB `struct` variables, each having multiple fields. Several of these fields are optional. Note that you refer to a field of a struct variable by adding a period to the end of the variable name, followed by the name of the field. For example, `model.A` refers to field `A` of variable `model`.

23.2.1 The model argument

Model variables store optimization problems (as described in the *problem* statement).

Models can be built in a number of ways. You can populate the appropriate fields of the `model` struct using standard MATLAB routines. You can also read a model from a file, using *gurobi_read*. A few API functions (*gurobi_feasrelax* and *gurobi_relax*) also return models.

Note that all vector fields within the `model` variable must be dense vectors except for the linear part of the quadratic constraints and INDICATOR general constraints, all matrix fields must be sparse matrices, and all strings, names, etc. must be `char` arrays.

The following is an enumeration of all of the fields of the `model` argument that Gurobi will take into account when optimizing the model:

Commonly used fields

A
: The linear constraint matrix.

obj (optional)
: The linear objective vector (the `c` vector in the *problem* statement). When present, you must specify one value for each column of `A`. When absent, each variable has a default objective coefficient of 0.

sense (optional)
: The senses of the linear constraints. Allowed values are =, <, or >. You must specify one value for each row of `A`, or a single value to specify that all constraints have the same sense. When absent, all senses default to <.

rhs (optional)
: The right-hand side vector for the linear constraints (b in the *problem* statement). You must specify one value for each row of `A`. When absent, the right-hand side vector defaults to the zero vector.

lb (optional)
: The lower bound vector. When present, you must specify one value for each column of `A`. When absent, each variable has a default lower bound of 0.

ub (optional)
: The upper bound vector. When present, you must specify one value for each column of `A`. When absent, the variables have infinite upper bounds.

vtype (optional)
: The variable types. This vector is used to capture variable integrality constraints. Allowed values are `C` (continuous), `B` (binary), `I` (integer), `S` (semi-continuous), or `N` (semi-integer). Binary variables must be either 0 or 1. Integer variables can take any integer value between the specified lower and upper bounds. Semi-continuous variables can take any value between the specified lower and upper bounds, or a value of zero. Semi-integer variables can take any integer value between the specified lower and upper bounds, or a value of zero. When present, you must specify one value for each column of `A`, or a single value to specify that all variables have the same type. When absent, each variable is treated as being continuous. Refer to the *variable section* of the reference manual for more information on variable types.

modelsense (optional)
The optimization sense. Allowed values are `min` (minimize) or `max` (maximize). When absent, the default optimization sense is minimization.

modelname (optional)
The name of the model. The name appears in the Gurobi log, and when writing a model to a file.

objcon (optional)
The constant offset in the objective function (alpha in the *problem* statement).

varnames (optional)
The variable names vector. A cell array. When present, each element of this vector defines the name of a variable. You must specify a name for each column of `A`.

constrnames (optional)
The constraint names vector. A cell array. When present, each element of the vector defines the name of a constraint. You must specify a name for each row of `A`.

Quadratic objective and constraint fields

Q (optional)
The quadratic objective matrix. When present, `Q` must be a square matrix whose row and column counts are equal to the number of columns in `A`.

quadcon (optional)
The quadratic constraints. A struct array. When present, each element in `quadcon` defines a single quadratic constraint: $x^T Qc\, x + q^T x \leq \mathrm{beta}$.

The `Qc` matrix must be a square matrix whose row and column counts are equal to the number of columns of `A`. There are two options to store the matrix: (i) in `model.quadcon(i).Qc` as a sparse matrix; (ii) through three dense vectors `model.quadcon(i).Qrow`, `model.quadcon(i).Qcol`, and `model.quadcon(i).Qval` specifying the matrix in triple format, with row indices, column indices, and values, respectively.

The optional `q` vector defines the linear terms in the constraint. It can be a dense vector specifying a value for each column of `A` or a sparse vector (sparse n-by-1 matrix). It is stored in `model.quadcon(i).q`.

The scalar `beta` is stored in `model.quadcon(i).rhs`. It defines the right-hand side value for the constraint.

The optional `sense` string defines the sense of the quadratic constraint. Allowed values are <, = or >. If not present, the default sense is <. It is stored in `model.quadcon(i).sense`.

The optional `name` string defines the name of the quadratic constraint. It is stored in `model.quadcon(i).name`.

SOS constraint fields

sos (optional)
The Special Ordered Set (SOS) constraints. A struct array. When present, each entry in `sos` defines a single SOS constraint. A SOS constraint can be of type 1 or 2. The type of SOS constraint i is specified via `model.sos(i).type`. A type 1 SOS constraint is a set of variables where at most one variable in the set may take a value other than zero. A type 2 SOS constraint is an ordered set of variables where at most two variables in the set may take non-zero values. If two take non-zeros values, they must be contiguous in the ordered set. The members of an SOS constraint are specified by placing their indices in vector `model.sos(i).index`. Weights associated with SOS members are provided in vector `model.sos(i).weight`. Please refer to *SOS Constraints* section in the reference manual for details on SOS constraints.

Multi-objective fields

multiobj (optional)
Multi-objective specification for the model. A struct array. When present, each entry in `multiobj` defines a single objective of a multi-objective problem. Please refer to the *Multiple Objectives* section in the reference manual for more details on multi-objective optimization. Each objective i may have the following fields:

objn
Specified via `model.multiobj(i).objn`. This is the *i*-th objective vector.

objcon (optional)
Specified via `model.multiobj(i).objcon`. If provided, this is the *i*-th objective constant. The default value is 0.

priority (optional)
Specified via `model.multiobj(i).priority`. If provided, this value is the *hierarchical* priority for this objective. The default value is 0.

weight (optional)
Specified via `model.multiobj(i).weight`. If provided, this value is the multiplier used when aggregating objectives. The default value is 1.0.

reltol (optional)
Specified via `model.multiobj(i).reltol`. If provided, this value specifies the relative objective degradation when doing hierarchical multi-objective optimization. The default value is 0.

abstol (optional)
Specified via `model.multiobj(i).abstol`. If provided, this value specifies the absolute objective degradation when doing hierarchical multi-objective optimization. The default value is 0.

name (optional)
Specified via `model.multiobj(i).name`. If provided, this string specifies the name of the *i*-th objective function.

Note that when multiple objectives are present, the `result.objval` field that is returned in the result of an optimization call will be a vector of the same length as `model.multiobj`.

A multi-objective model can't have other objectives. Thus, combining `model.multiobj` with any of `model.obj`, `model.objcon`, `model.pwlobj`, or `model.Q` is an error.

Computing an IIS

When computing an Irreducible Inconsistent Subsystem (IIS) for an infeasible model, additional model attributes for variable bounds, linear constraints, quadratic constraints and general constraints may be set in order to indicate whether the corresponding entity should be explicitly included or excluded from the IIS:

iislbforce (optional)
array of length equal to the number of variables. The value of `model.iislbforce(i)` specifies the IIS force attribute for the lower bound of the i-th variable.

iisubforce (optional)
array of length equal to the number of variables. The value of `model.iisubforce(i)` specifies the IIS force attribute for the upper bound of the i-th variable.

iisconstrforce (optional)
array of length equal to the number of constraints. The value of `model.iisconstrforce(i)` specifies the IIS force attribute for the i-th constraint.

iisqconstrforce (optional)
array of length equal to the number of quadratic constraints. The value of `model.iisqconstrforce(i)` specifies the IIS force attribute for the i-th quadratic constraint.

iisgenconstrforce (optional)
array of length equal to the number of general constraints. The value of `model.iisgenconstrforce(i)` specifies the IIS force attribute for the i-th general constraint.

Possible values for all five attribute arraysfrom above are: -1 to let the algorithm decide, 0 to exclude the corresponding entity from the IIS, and 1 to always include the corresponding entity in the IIS.

Note that setting this attribute to 0 may make the resulting subsystem feasible (or consistent), which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

General constraint fields

The struct arrays described below are used to add *general constraints* to a model. Please refer to the *General Constraints* section in the reference manual for additional details on general constraints.

genconmax (optional)
A struct array. When present, each entry in `genconmax` defines a MAX general constraint of the form

$$x[\text{resvar}] = \max\{\text{con}, x[j] : j \in \text{vars}\}$$

Each entry may have the following fields:

resvar
Specified via `model.genconmax(i).resvar`. Index of the variable in the left-hand side of the constraint.

vars
Specified via `model.genconmax(i).vars`, it is a vector of indices of variables in the right-hand side of the constraint.

con (optional)
Specified via `model.genconmax(i).con`. When present, specifies the constant on the left-hand side. Default value is $-\infty$.

name (optional)
Specified via `model.genconmax(i).name`. When present, specifies the name of the i-th MAX general constraint.

genconmin (optional)
A struct array. When present, each entry in `genconmax` defines a MIN general constraint of the form

$$x[\text{resvar}] = \min\{\text{con}, x[j] : j \in \text{vars}\}$$

Each entry may have the following fields:

resvar
Specified via `model.genconmin(i).resvar`. Index of the variable in the left-hand side of the constraint.

vars
Specified via `model.genconmin(i).vars`, it is a vector of indices of variables in the right-hand side of the constraint.

con (optional)
Specified via `model.genconmin(i).con`. When present, specifies the constant on the left-hand side. Default value is ∞.

name (optional)
Specified via `model.genconmin(i).name`. When present, specifies the name of the i-th MIN general constraint.

genconabs (optional)
A struct array. When present, each entry in `genconmax` defines an ABS general constraint of the form

$$x[\text{resvar}] = |x[\text{argvar}]|$$

Each entry may have the following fields:

resvar
Specified via `model.genconabs(i).resvar`. Index of the variable in the left-hand side of the constraint.

argvar
Specified via `model.genconabs(i).argvar`. Index of the variable in the right-hand side of the constraint.

name (optional)
Specified via `model.genconabs(i).name`. When present, specifies the name of the i-th ABS general constraint.

genconand (optional)
A struct array. When present, each entry in `genconand` defines an AND general constraint of the form

$$x[\text{resvar}] = \text{and}\{x[i] : i \in \text{vars}\}$$

Each entry may have the following fields:

resvar
Specified via `model.genconand(i).resvar`. Index of the variable in the left-hand side of the constraint.

vars
Specified via `model.genconand(i).vars`, it is a vector of indices of variables in the right-hand side of the constraint.

name (optional)
Specified via `model.genconand(i).name`. When present, specifies the name of the i-th AND general constraint.

genconor (optional)
A struct array. When present, each entry in `genconor` defines an OR general constraint of the form

$$x[\text{resvar}] = \text{or}\{x[i] : i \in \text{vars}\}$$

Each entry may have the following fields:

resvar
Specified via `model.genconor(i).resvar`. Index of the variable in the left-hand side of the constraint.

vars
Specified via `model.genconor(i).vars`, it is a vector of indices of variables in the right-hand side of the constraint.

name (optional)
Specified via `model.genconor(i).name`. When present, specifies the name of the i-th OR general constraint.

genconnorm (optional)
A struct array. When present, each entry in `genconnorm` defines a NORM general constraint of the form

$$x[\text{resvar}] = \text{norm}(x[i] : i \in \text{vars}, \text{which})$$

Each entry may have the following fields:

resvar
Specified via `model.genconnorm(i).resvar`. Index of the variable in the left-hand side of the constraint.

vars
Specified via `model.genconnorm(i).vars`, it is a vector of indices of variables in the right-hand side of the constraint.

which
Specified via `model.genconnorm(i).which`. Specifies which p-norm to use. Possible values are 0, 1, 2 and ∞.

name (optional)
Specified via `model.genconnorm(i).name`. When present, specifies the name of the i-th NORM general constraint.

genconind (optional)
A struct array. When present, each entry in `genconind` defines an INDICATOR general constraint of the form

$$x[\text{binvar}] = \text{binval} \Rightarrow \sum (x[j] \cdot \text{a}[j]) \text{ sense rhs}$$

This constraint states that when the binary variable $x[\text{binvar}]$ takes the value `binval` then the linear constraint $\sum (x[\text{vars}[j]] \cdot \text{val}[j])$ sense rhs must hold. Note that `sense` is one of =, <, or > for equality ($=$), less than or equal ($\leq$) or greater than or equal ($\geq$) constraints. Each entry may have the following fields:

binvar
Specified via `model.genconind(i).binvar`. Index of the implicating binary variable.

binval
Specified via `model.genconind(i).binval`. Value for the binary variable that forces the following linear constraint to be satisfied. It can be either 0 or 1.

a
Specified via `model.genconind(i).a`. Vector of coefficients of variables participating in the implied linear constraint. You can specify a value for `a` for each column of `A` (dense vector) or pass a sparse vector (sparse n-by-1 matrix).

sense
Specified via `model.genconind(i).sense`. Sense of the implied linear constraint. Must be one of =, <, or >.

rhs
Specified via `model.genconind(i).rhs`. Right-hand side value of the implied linear constraint.

name (optional)
Specified via `model.genconind(i).name`. When present, specifies the name of the i-th INDICATOR general constraint.

genconpwl (optional)
A struct array. When present, each entry in `genconpwl` defines a piecewise-linear constraint of the form

$$x[\text{yvar}] = f(x[\text{xvar}])$$

The breakpoints for f are provided as arguments. Refer to the description of *piecewise-linear objectives* for details of how piecewise-linear functions are defined

Each entry may have the following fields:

xvar
Specified via `model.genconpwl(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.genconpwl(i).yvar`. Index of the variable in the left-hand side of the constraint.

xpts
Specified via `model.genconpwl(i).xpts`. Specifies the x values for the points that define the piecewise-linear function. Must be in non-decreasing order.

ypts
Specified via `model.genconpwl(i).ypts`. Specifies the y values for the points that define the piecewise-linear function.

name (optional)
Specified via `model.genconpwl(i).name`. When present, specifies the name of the i-th piecewise-linear general constraint.

genconpoly (optional)
A struct array. When present, each entry in `genconpoly` defines a polynomial function constraint of the form

$$x[\text{yvar}] = p_0 x[\text{xvar}]^d + p_1 x[\text{xvar}]^{d-1} + ... + p_{d-1} x[\text{xvar}] + p_d$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following fields:

xvar
Specified via `model.genconpoly(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.genconpoly(i).yvar`. Index of the variable in the left-hand side of the constraint.

p
Specified via `model.genconpoly(i).p`. Specifies the coefficients for the polynomial function (starting with the coefficient for the highest power). If x^d is the highest power term, a dense vector of length $d + 1$ is returned.

name (optional)
Specified via `model.genconpoly(i).name`. When present, specifies the name of the i-th polynomial function constraint.

funcpieces (optional)
Specified via `model.genconpoly(i).funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th polynomial function constraint.

funcpiecelength (optional)
Specified via `model.genconpoly(i).funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th polynomial function constraint.

funcpieceerror (optional)
Specified via `model.genconpoly(i).funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th polynomial function constraint.

funcpieceratio (optional)
Specified via `model.genconpoly(i).funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th polynomial function constraint.

funcnonlinear (optional)
Specified via `model.genconpoly(i).funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th polynomial function constraint.

genconexp (optional)
A struct array. When present, each entry in `genconexp` defines the natural exponential function constraint of the

form

$$x[\text{yvar}] = \exp(x[\text{xvar}])$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following fields:

xvar
Specified via `model.genconexp(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.genconexp(i).yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model.genconexp(i).name`. When present, specifies the name of the i-th natural exponential function constraint.

funcpieces (optional)
Specified via `model.genconexp(i).funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th natural exponential function constraint.

funcpiecelength (optional)
Specified via `model.genconexp(i).funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th natural exponential function constraint.

funcpieceerror (optional)
Specified via `model.genconexp(i).funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th natural exponential function constraint.

funcpieceratio (optional)
Specified via `model.genconexp(i).funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th natural exponential function constraint.

funcnonlinear (optional)
Specified via `model.genconexp(i).funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th natural exponential function constraint.

genconexpa (optional)
A struct array. When present, each entry in `genconexpa` defines an exponential function constraint of the form

$$x[\text{yvar}] = \text{a}^{x[\text{xvar}]}$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following fields:

xvar
Specified via `model.genconexpa(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.genconexpa(i).yvar`. Index of the variable in the left-hand side of the constraint.

a
Specified via `model.genconexpa(i).a`. Specifies the base of the exponential function $a > 0$.

name (optional)
Specified via `model.genconexpa(i).name`. When present, specifies the name of the i-th exponential function constraint.

funcpieces (optional)
Specified via `model.genconexpa(i).funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th exponential function constraint.

funcpiecelength (optional)
Specified via `model.genconexpa(i).funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th exponential function constraint.

funcpieceerror (optional)
Specified via `model.genconexpa(i).funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th exponential function constraint.

funcpieceratio (optional)
Specified via `model.genconexpa(i).funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th exponential function constraint.

funcnonlinear (optional)
Specified via `model.genconexpa(i).funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th exponential function constraint.

genconlog (optional)
A struct array. When present, each entry in `genconlog` defines the natural logarithmic function constraint of the form

$$x[\text{yvar}] = \log(x[\text{xvar}])$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following fields:

xvar
Specified via `model.genconlog(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.genconlog(i).yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model.genconlog(i).name`. When present, specifies the name of the i-th natural logarithmic function constraint.

funcpieces (optional)
Specified via `model.genconlog(i).funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th natural logarithmic function constraint.

funcpiecelength (optional)
Specified via `model.genconlog(i).funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th natural logarithmic function constraint.

funcpieceerror (optional)
Specified via `model.genconlog(i).funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th natural logarithmic function constraint.

funcpieceratio (optional)
Specified via `model.genconlog(i).funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th natural logarithmic function constraint.

funcnonlinear (optional)
Specified via `model.genconlog(i).funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th natural logarithmic function constraint.

genconloga (optional)
A struct array. When present, each entry in `genconloga` defines a logarithmic function constraint of the form

$$x[\text{yvar}] = \log(x[\text{xvar}]) \setminus \log(a)$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following fields:

xvar
Specified via `model.genconloga(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.genconloga(i).yvar`. Index of the variable in the left-hand side of the constraint.

a
Specified via `model.genconloga(i).a`. Specifies the base of the logarithmic function $a > 0$.

name (optional)
Specified via `model.genconloga(i).name`. When present, specifies the name of the i-th logarithmic function constraint.

funcpieces (optional)
Specified via `model.genconloga(i).funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th logarithmic function constraint.

funcpiecelength (optional)
Specified via `model.genconloga(i).funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th logarithmic function constraint.

funcpieceerror (optional)
Specified via `model.genconloga(i).funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th logarithmic function constraint.

funcpieceratio (optional)
Specified via `model.genconloga(i).funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th logarithmic function constraint.

funcnonlinear (optional)
Specified via `model.genconloga(i).funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th logarithmic function constraint.

genconlogistic (optional)
A struct array. When present, each entry in `genconlog` defines the logistic function constraint of the form

$$x[\text{yvar}] = 1/(1 + \exp(-x[\text{xvar}]))$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following fields:

xvar
Specified via `model.genconlogistic(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.genconlogistic(i).yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model.genconlogistic(i).name`. When present, specifies the name of the i-th logistic function constraint.

funcpieces (optional)
Specified via `model.genconlogistic(i).funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th logistic function constraint.

funcpiecelength (optional)
Specified via `model.genconlogistic(i).funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th logistic function constraint.

funcpieceerror (optional)
Specified via `model.genconlogistic(i).funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th logistic function constraint.

funcpieceratio (optional)
Specified via `model.genconlogistic(i).funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th logistic function constraint.

funcnonlinear (optional)
Specified via `model.genconlogistic(i).funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th logistic function constraint.

genconpow (optional)
A struct array. When present, each entry in `genconpow` defines a power function constraint of the form

$$x[\text{yvar}] = x[\text{xvar}]^{\text{a}}$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following fields:

xvar
Specified via `model.genconpow(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.genconpow(i).yvar`. Index of the variable in the left-hand side of the constraint.

a
Specified via `model.genconpow(i).a`. Specifies the exponent of the power function.

name (optional)
Specified via `model.genconpow(i).name`. When present, specifies the name of the i-th power function constraint.

funcpieces (optional)
Specified via `model.genconpow(i).funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th power function constraint.

funcpiecelength (optional)
Specified via `model.genconpow(i).funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th power function constraint.

funcpieceerror (optional)
Specified via `model.genconpow(i).funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th power function constraint.

funcpieceratio (optional)
Specified via `model.genconpow(i).funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th power function constraint.

funcnonlinear (optional)
Specified via `model.genconpow(i).funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th power function constraint.

genconsin (optional)
A struct array. When present, each entry in `genconsin` defines the sine function constraint of the form

$$x[\text{yvar}] = \sin(x[\text{xvar}])$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following fields:

xvar
Specified via `model.genconsin(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.genconsin(i).yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model.genconsin(i).name`. When present, specifies the name of the i-th sine function constraint.

funcpieces (optional)
Specified via `model.genconsin(i).funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th sine function constraint.

funcpiecelength (optional)
Specified via `model.genconsin(i).funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th sine function constraint.

funcpieceerror (optional)
Specified via `model.genconsin(i).funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th sine function constraint.

funcpieceratio (optional)
Specified via `model.genconsin(i).funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th sine function constraint.

funcnonlinear (optional)
Specified via `model.genconsin(i).funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th sine function constraint.

genconcos (optional)
A struct array. When present, each entry in `genconcos` defines the cosine function constraint of the form

$$x[\text{yvar}] = \cos(x[\text{xvar}])$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following fields:

xvar
Specified via `model.genconcos(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.genconcos(i).yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model.genconcos(i).name`. When present, specifies the name of the i-th cosine function constraint.

funcpieces (optional)
Specified via `model.genconcos(i).funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th cosine function constraint.

funcpiecelength (optional)
Specified via `model.genconcos(i).funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th cosine function constraint.

funcpieceerror (optional)
Specified via `model.genconcos(i).funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th cosine function constraint.

funcpieceratio (optional)
Specified via `model.genconcos(i).funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th cosine function constraint.

funcnonlinear (optional)
Specified via `model.genconcos(i).funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th cosine function constraint.

gencontan (optional)
A struct array. When present, each entry in `gencontan` defines the tangent function constraint of the form

$$x[\text{yvar}] = \tan(x[\text{xvar}])$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following fields:

xvar
Specified via `model.gencontan(i).xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model.gencontan(i).yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model.gencontan(i).name`. When present, specifies the name of the i-th tangent function constraint.

funcpieces (optional)
Specified via `model.gencontan(i).funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th tangent function constraint.

funcpiecelength (optional)
Specified via `model.gencontan(i).funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th tangent function constraint.

funcpieceerror (optional)
Specified via `model.gencontan(i).funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th tangent function constraint.

funcpieceratio (optional)
Specified via `model.gencontan(i).funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th tangent function constraint.

funcnonlinear (optional)
Specified via `model.gencontan(i).funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th tangent function constraint.

Advanced fields

pwlobj (optional)
The piecewise-linear objective functions. A struct array. When present, each entry in `pwlobj` defines a piecewise-linear objective function for a single variable. The index of the variable whose objective function is being defined is stored in `model.pwlobj(i).var`. The x values for the points that define the piecewise-linear function are stored in `model.pwlobj(i).x`. The values in the x vector must be in non-decreasing order. The y values for the points that define the piecewise-linear function are stored in `model.pwlobj(i).y`.

vbasis (optional)
The variable basis status vector. Used to provide an advanced starting point for the simplex algorithm. You would generally never concern yourself with the contents of this vector, but would instead simply pass it from the result of a previous optimization run to the input of a subsequent run. When present, you must specify one value for each column of `A`.

cbasis (optional)
The constraint basis status vector. Used to provide an advanced starting point for the simplex algorithm. Consult the `vbasis` description for details. When present, you must specify one value for each row of `A`.

varhintval (optional)
A set of user hints. If you know that a variable is likely to take a particular value in high quality solutions of a MIP model, you can provide that value as a hint. You can also (optionally) provide information about your level of confidence in a hint with the `varhintpri` field. If present, you must specify one value for each column of `A`. Use a value of `nan` for variables where no such hint is known. For more details, please refer to the *Attribute* section in the reference manual.

varhintpri (optional)
Priorities on user hints. After providing variable hints through the `varhintval` struct, you can optionally also provide hint priorities to give an indication of your level of confidence in your hints. If present, you must specify a value for each column of `A`. For more details, please refer to the *Attribute* section in the reference manual.

branchpriority (optional)
Variable branching priority. If present, the value of this attribute is used as the primary criteria for selecting a fractional variable for branching during the MIP search. Variables with larger values always take priority over those with smaller values. Ties are broken using the standard branch variable selection criteria. If present, you must specify one value for each column of `A`.

pstart (optional)
The current simplex start vector. If you set `pstart` values for every variable in the model and `dstart` values for every constraint, then simplex will use those values to compute a warm start basis. For more details, please refer to the *Attribute* section in the reference manual.

dstart (optional)
The current simplex start vector. If you set `dstart` values for every linear constraint in the model and `pstart` values for every variable, then simplex will use those values to compute a warm start basis. For more details, please refer to the *Attribute* section in the reference manual.

lazy (optional)
Determines whether a linear constraint is treated as a *lazy constraint*. If present, you must specify one value for each row of `A`. For more details, please refer to the *Attribute* section in the reference manual.

start (optional)
The MIP start vector. The MIP solver will attempt to build an initial solution from this vector. When present, you must specify a start value for each variable. Note that you can set the start value for a variable to `nan`, which instructs the MIP solver to try to fill in a value for that variable.

partition (optional)
The MIP variable partition number, which is used by the MIP solution improvement heuristic. If present, you must specify one value for each variable of `A`. For more details, please refer to the *Attribute* section in the reference manual.

If any of the mandatory components listed above are missing, the `gurobi()` function will return an error.

Below is an example that demonstrates the construction of a simple optimization model:

```
model.A = sparse([1 2 3; 1 1 0]);
model.obj = [1 1 1];
model.modelsense = 'max';
model.rhs = [4; 1];
model.sense = '<>'
```

23.2.2 The params argument

As mentioned previously, the Gurobi Optimizer provides a set of parameters that allow you to control many of the details of the optimization process. Factors like feasibility and optimality tolerances, choices of algorithms, strategies for exploring the MIP search tree, etc., can be controlled by modifying Gurobi parameters before beginning the optimization.

Parameter changes are specified using a `struct` variable having multiple `fields`, which is passed as an argument to the appropriate Gurobi function (e.g., *gurobi*). The name of each field must be the name of a Gurobi parameter, and the associated value should be the desired value of that parameter. You can find a complete list of the available Gurobi parameters in the *reference manual*.

To create a struct that would set the Gurobi *Method* parameter to 2 and the *ResultFile* parameter to `model.mps`, you would do the following:

```
params params.Method = 2;
params.ResultFile = 'model.mps';
```

We should say a bit more about the *ResultFile* parameter. If this parameter is set, the optimization model that is eventually passed to Gurobi will also be output to the specified file. The filename suffix should be one of `.mps`, `.lp`, `.rew`, `.rlp`, `.dua`, or `.dlp`, to indicate the desired file format (see the *file format* section in the reference manual for details on Gurobi file formats).

The params struct can also be used to set license specific parameters, that define the computational environment to be used. We will discuss the two most common use cases next, and refer again to the collection of all available parameters in the *reference manual*.

Using a Compute Server License

Gurobi Compute Server allows you to offload optimization jobs to a remote server. Servers are organized into clusters. By providing the name of any node within the cluster, your job will automatically be sent to the least heavily loaded node in the cluster. If all nodes are at capacity, your job will be placed in a queue, and will proceed once capacity becomes available. You can find additional information about Gurobi Compute Server in the Gurobi Remote Services Reference Manual. The most commonly used parameters are the following.

ComputeServer
A Compute Server. You can refer to the server using its name or its IP address. If you are using a non-default port, the server name should be followed by the port number (e.g., `server1:61000`).

ServerPassword (optional)
User password on the Compute Server cluster. Obtain this from your Compute Server administrator.

CSPriority (optional)
The priority of the job. Priorities must be between -100 and 100, with a default value of 0 (by convention). Higher priority jobs are chosen from the server job queue before lower priority jobs. A job with priority 100 runs immediately, bypassing the job queue and ignoring the job limit on the server. You should exercise caution with priority 100 jobs, since they can severely overload a server, which can cause jobs to fail, and in extreme cases can cause the server to crash.

CSRouter (optional)
The router for the Compute Server cluster. A router can be used to improve the robustness of a Compute Server deployment. You can refer to the router using either its name or its IP address. A typical Remote Services deployment won't use a router, so you typically won't need to set this.

CSTLSinsecure (optional)
Indicates whether to use insecure mode in the TLS (Transport Layer Security). Leave this at its default value of 0 unless your server administrator tells you otherwise.

Here is an example of how to use a `params` argument to connect to a Compute Server:

```
params params.ComputeServer = 'server1.mycompany.com:61000';
params.CSPriority = 5;
```

Using a Gurobi Instant Cloud License

Gurobi Instant Cloud allows you to offload optimization jobs to a Gurobi Compute Server on the cloud. If an appropriate machine is already running, the job will run on that machine. It will automatically launch a new machine otherwise. Note that launching a new machine can take a few minutes. You can find additional information about the Gurobi Instant Cloud service in the *reference manual*. The most commonly used parameters are the following.

CloudAccessID
The access ID for your Gurobi Instant Cloud license. This can be retrieved from the Gurobi Instant Cloud website. When used in combination with your *CloudSecretKey*, this allows you to launch Instant Cloud instances and submit jobs to them.

CloudSecretKey
The secret key for your Gurobi Instant Cloud license. This can be retrieved from the Gurobi Instant Cloud website. When used in combination with your *CloudAccessID*, this allows you to launch Instant Cloud instances and submit jobs to them. Note that you should keep your secret key private.

CloudPool (optional)
The machine pool. Machine pools allow you to create fixed configurations on the Instant Cloud website (capturing things like type of machine, geographic region, etc.), and then launch and share machines from client programs

without having to restate configuration information each time you launch a machine. If not provided, your job will be launched in the default pool associated with your cloud license.

CSPriority (optional)
The priority of the job. Priorities must be between -100 and 100, with a default value of 0 (by convention). Higher priority jobs are chosen from the server job queue before lower priority jobs. A job with priority 100 runs immediately, bypassing the job queue and ignoring the job limit on the server. You should exercise caution with priority 100 jobs, since they can severely overload a server, which can cause jobs to fail, and in extreme cases can cause the server to crash.

Here is an example of how to use a `params` argument to launch a Gurobi Instant Cloud instance:

```
params params.CloudAccessID = '3d1ecef9-dfad-eff4-b3fa';
params.CloudSecretKey = 'ae6L23alJe3+fas';
```

23.3 MATLAB API - Solving a Model

gurobi(model)

gurobi(model, params)

This function optimizes the given model. The algorithm used for the optimization depends on the model type (simplex or barrier for a continuous model; branch-and-cut for a MIP model). Upon successful completion it will return a `struct` variable containing solution information.

Please consult *Variables and Constraints* section in the reference manual for a discussion of some of the practical issues associated with solving a precisely defined mathematical model using finite-precision floating-point arithmetic.

Parameters

- **model** – The model `struct` must contain a valid Gurobi model. See the *model* argument section for more information.
- **params** – The params `struct`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Example

```
result = gurobi(model, params);
if strcmp(result.status, 'OPTIMAL');
  fprintf('Optimal objective: %e\n', result.objval);
  disp(result.x)
else
  fprintf('Optimization returned status: %s\n', result.status);
end
```

Returns

The optimization result

The *gurobi* function returns a `struct`, with the various results of the optimization stored in its fields. The specific results that are available depend on the type of model that was solved, the parameters used, and the status of the optimization. The following is a list of fields that might be available in the returned result. We will discuss the circumstances under which each will be available after presenting the list.

Model fields

status
The status of the optimization, returned as a string. The desired result is *OPTIMAL*, which indicates that an optimal solution to the model was found. Other status are possible, for example if the model has no feasible solution or if you set a Gurobi parameter that leads to early solver termination. See the *Status Code* section for further information on the Gurobi status codes.

objval
The objective value of the computed solution. Note that for multi-objective models `result.objval` will be a vector, where `result.objval(i)` stores the value for `model.multiobj(i)`.

objbound
Best available bound on solution (lower bound for minimization, upper bound for maximization).

objboundc
The best unrounded bound on the optimal objective. In contrast to `objbound`, this attribute does not take advantage of objective integrality information to round to a tighter bound. For example, if the objective is known to take an integral value and the current best bound is 1.5, `objbound` will return 2.0 while `objboundc` will return 1.5.

mipgap
Current relative MIP optimality gap; computed as $|ObjBound - ObjVal|/|ObjVal|$ (where $ObjBound$ and $ObjVal$ are the MIP objective bound and incumbent solution objective, respectively). Returns `GRB_INFINITY` when an incumbent solution has not yet been found, when no objective bound is available, or when the current incumbent objective is 0. This is only available for mixed-integer problems.

runtime
The elapsed wall-clock time (in seconds) for the optimization.

work
The work (in work units) spent on the optimization. As opposed to the runtime in seconds, the work is deterministic. This means that on the same hardware and with the same parameter and attribute settings, solving the same model twice will lead to exactly the same amount of work in each of the two solves. One work unit corresponds very roughly to one second, but this greatly depends on the hardware on which Gurobi is running and on the model that has been solved.

itercount
Number of simplex iterations performed.

baritercount
Number of barrier iterations performed.

nodecount
Number of branch-and-cut nodes explored.

maxvio
Value of the maximal (unscaled) violation of the returned solution.

farkasproof
Magnitude of infeasibility violation in Farkas infeasibility proof. Only available if the model was found to be infeasible. Please refer to *Attribute* section in the reference manual for details.

Variable fields

x
The computed solution. This vector contains one entry for each column of `A`.

rc
Variable reduced costs for the computed solution. This vector contains one entry for each column of `A`.

vbasis
Variable basis status values for the computed optimal basis. You generally should not concern yourself with the contents of this vector. If you wish to use an advanced start later, you would simply copy the `vbasis` and `cbasis` fields into the corresponding fields for the next model. This vector contains one entry for each column of `A`.

unbdray
Unbounded ray. Provides a vector that, when added to any feasible solution, yields a new solution that is also feasible but improves the objective. Only available if the model is found to be unbounded. This vector contains one entry for each column of `A`.

Linear constraint fields

slack
The constraint slack for the computed solution. This vector contains one entry for each row of `A`.

pi
Dual values for the computed solution (also known as *shadow prices*). This vector contains one entry for each row of `A`.

cbasis
Constraint basis status values for the computed optimal basis. This vector contains one entry for each row of `A`.

farkasdual
Farkas infeasibility proof. Only available if the model was found to be infeasible. Please refer to *Attribute* section in the reference manual for details.

Quadratic constraint fields

qcslack
The quadratic constraint slack in the current solution. This vector contains one entry for each quadratic constraint.

qcpi
The dual values associated with the quadratic constraints. This vector contains one entry for each quadratic constraint.

Solution Pool fields

pool
When multiple solutions are found during the optimization call, these solutions are returned in this field. A struct array. When present, each struct has the following fields:

objval
Stores the objective value of the i-th solution in `result.pool(i).objval`. Note that when the model is a multi-objective model, instead of a single value,`result.pool(i).objval(j)` stores the value of the j-th objective function for the i-th solution.

xn
Stores the i-th solution in `result.pool(i).xn`. This vector contains one entry for each column of `A`.

Note that to query the number of solutions stored, you can query the length of `result.pool`.

poolobjbound
For single-objective MIP optimization problems, this value gives a bound on the best possible

objective of an undiscovered solution. The difference between this value and `objbound` is that the former gives an objective bound for undiscovered solutions, while the latter gives a bound for any solution.

What is Available When

The `status` field will be present in all cases. It indicates whether Gurobi was able to find a proven optimal solution to the model. In cases where a solution to the model was found, optimal or otherwise, the `objval` and `x` fields will be present.

For linear and quadratic programs, if a solution is available, then the `pi` and `rc` fields will also be present. For models with quadratic constraints, if the parameter `qcpdual` is set to 1, the field `qcpi` will be present. If the final solution is a *basic* solution (computed by simplex), then `vbasis` and `cbasis` will be present. If the model is an unbounded linear program and the *InfUnbdInfo* parameter is set to 1, the field `unbdray` will be present. Finally, if the model is an infeasible linear program and the *InfUnbdInfo* parameter is set to 1, the fields `farkasdual` and `farkasproof` will be set.

For mixed integer problems, no dual information (i.e. `pi`, `slack`, `rc`, `vbasis`, `cbasis`, `qcslack`, `qcpi`, `ubdray` or `farkasdual`) is ever available. When multiple solutions are found, the `pool` and `poolobjbound` fields will be present. Depending on the `status` field value, the fields `nodecount`, `objbound`, `objbundc` and `mipgap` will be available.

For continuous and mixed-integer models, under normal execution, the fields `runtime`, `work`, `itercount` and `baritercount` will be available.

gurobi_iis(model)

gurobi_iis(model, params)

Compute an Irreducible Inconsistent Subsystem (IIS).

An IIS is a subset of the constraints and variable bounds with the following properties:

- It is still infeasible, and
- If a single constraint or bound is removed, the subsystem becomes feasible.

Note that an infeasible model may have multiple IISs. The one returned by Gurobi is not necessarily the smallest one; there may exist others with fewer constraints or bounds.

You can obtain information about the outcome of the IIS computation from the returned IIS result (described below). Note that this method can be used to compute IISs for both continuous and MIP models.

Parameters

- **model** – The model `struct` must contain a valid Gurobi model. See the *model* argument section for more information.
- **params** – The params `struct`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Example

```
model = gurobi_read('examples/data/klein1.mps');
iis = gurobi_iis(model);
```

Returns

The `gurobi_iis()` function returns a `struct`, with various results stored in its fields. The specific results that are available depend on the type of model.

The returned `struct` will always contain the following `fields`:

minimal
A logical scalar that indicates whether the computed IIS is minimal. It will normally be true, but it may be false if the IIS computation was stopped early (due to a time limit or a user interrupt).

Arows
A logical vector that indicates whether a linear constraint appears in the computed IIS.

lb
A logical vector that indicates whether a lower bound appears in the computed IIS.

ub
A logical vector that indicates whether a upper bound appears in the computed IIS.

If your model contains general constraints, the returned `struct` will also contain the following `fields`:

genconmax
A logical vector that indicates whether a general MAX constraint appears in the computed IIS.

genconmin
A logical vector that indicates whether a general MIN constraint appears in the computed IIS.

genconand
A logical vector that indicates whether a general AND constraint appears in the computed IIS.

genconor
A logical vector that indicates whether a general OR constraint appears in the computed IIS.

genconabs
A logical vector that indicates whether a general ABS constraint appears in the computed IIS.

genconind
A logical vector that indicates whether a general INDICATOR constraint appears in the computed IIS.

genconpwl
A logical vector that indicates whether a general piecewise-linear function constraint appears in the computed IIS.

genconpoly
A logical vector that indicates whether a polynomial function constraint appears in the computed IIS.

genconexp
A logical vector that indicates whether a natural exponential function constraint appears in the computed IIS.

genconexpa
A logical vector that indicates whether a exponential function constraint appears in the computed IIS.

genconlog
A logical vector that indicates whether a natural logarithmic function constraint appears in the computed IIS.

genconloga
A logical vector that indicates whether a logarithmic function constraint appears in the computed IIS.

genconlogistic
A logical vector that indicates whether a logistic function constraint appears in the computed IIS.

genconpow
A logical vector that indicates whether a power function constraint appears in the computed IIS.

genconsin
A logical vector that indicates whether a SIN function constraint appears in the computed IIS.

genconcos
A logical vector that indicates whether a COS function constraint appears in the computed IIS.

gencontan
A logical vector that indicates whether a TAN function constraint appears in the computed IIS.

If your model contains SOS constraints, the returned `struct` will also contain the following `field`:

sos
A logical vector that indicates whether an SOS constraint appears in the computed IIS

If your model contains quadratic constraints, the returned `struct` will also contain the following `field`:

quadcon
A logical vector that indicates whether a quadratic constraint appears in the computed IIS.

To write the result of the IIS computation into an .ilp file format, set the *ResultFile* parameter before calling the *gurobi* function.

Example

```
params.resultfile = 'infeas_submodel.ilp'
result = gurobi(model, params)
```

gurobi_feasrelax(model, relaxobjtype, minrelax, penalties)

gurobi_feasrelax(model, relaxobjtype, minrelax, penalties, params)

This function computes a feasibility relaxation for the input `model` argument. The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. You must provide a penalty to associate with relaxing each individual bound or constraint (through the `penalties` argument). These penalties are interpreted in different ways, depending on the value of the `relaxobjtype` argument.

For an example of how this function transforms a model, and more details about the variables and constraints created, please see *this section*.

Parameters

- **model** – The model `struct` must contain a valid Gurobi model. See the *model* argument section for more information.

- **relaxobjtype** – The approach used to impose penalties on violations. If you specify `relaxobjtype=0`, the objective for the feasibility relaxation is to minimize the sum of the weighted magnitudes of the bound and constraint violations. If you specify `relaxobjtype=1`, the objective for the feasibility relaxation is to minimize the weighted sum of the squares of the bound and constraint violations. If you specify `relaxobjtype=2`, the objective for the feasibility relaxation is to minimize the weighted count of bound and constraint violations. In all cases, the weights are taken from `penalties.lb`, `penalties.ub` and `penalties.rhs`. You can provide the special penalty value `Inf` to indicate that the corresponding bound or constraint cannot be relaxed.
- **minrelax** – The `minrelax` argument is a boolean that controls the type of feasibility relaxation that is created. If `minrelax=false`, optimizing the returned model gives a solution that minimizes the cost of the violation. If `minrelax=true`, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that `gurobi_feasrelax` must solve an optimization problem to find the minimum possible relaxation when `minrelax=true`, which can be quite expensive.
- **penalties** – The `penalties` argument is a struct array, having the following optional fields (default: all `Inf`):
  - `lb` Penalty for violating each lower bound. There should be as many values as variables into the model. Note that artificial variables may have been created automatically by Gurobi for range constraints.
  - `ub` Penalty for violating each upper bound. There should be as many values as variables into the model. Note that artificial variables may have been created automatically by Gurobi for range constraints.
  - `rhs` Penalty for violating each constraint. There should be as many values as constraints into the model.

  To give an example, if a constraint with `penalties.rhs` value `p` is violated by 2.0, it would contribute `2*p` to the feasibility relaxation objective for `relaxobjtype=0`, `2*2*p` for `relaxobjtype=1`, and `p` for `relaxobjtype=2`.
- **params** – The params `struct`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Returns

A `struct` containing two fields: `result.model`, a struct variable, as described in the *model* argument section. `result.feasobj`, a scalar. If `minrelax==true` this is the relaxation problem objective value, 0.0 otherwise.

Example

```
model = gurobi_read('stein9.mps');
penalties.lb = ones(length(model.lb),1);
penalties.ub = ones(length(model.ub),1);
penalties.rhs = ones(length(model.rhs),1);
feasrelaxresult = gurobi_feasrelax(model, 0, false, penalties);
```

gurobi_relax(model)

gurobi_relax(model, params)

Create the relaxation of a MIP model. Transforms integer variables into continuous variables, and removes SOS and general constraints.

Parameters

- **model** – The model `struct` must contain a valid Gurobi model. See the *model* argument section for more information.
- **params** – The params `struct`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Returns

A `model` struct variable, as described in the *model* parameter section.

Example

```
model = gurobi_read('stein9.mps');
relaxed = gurobi_relax(model);
```

23.4 MATLAB API - Input-Output

gurobi_read(filename)

gurobi_read(filename, params)

Reads a model from a file.

Parameters

- **filename** – Name of the file to read. Note that the type of the file is encoded in the file name suffix. The filename suffix should be one of .mps, .rew, .lp, .rlp, .dua, .dlp, .ilp, or .opb (see the *file formats* section for details on Gurobi file formats). The files can be compressed, so additional suffixes of .gz, .bz2, .zip, or .7z are accepted.
- **params** – The params `struct`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Returns

A `model` struct variable, as described in the *model* section.

Example

```
model = gurobi_read('stein9.mps');
result = gurobi(model);
```

gurobi_write(model, filename)

gurobi_write(model, filename, params)

Writes a model to a file.

Parameters

- **model** – The model `struct` must contain a valid Gurobi model. See the *model* argument section for more information.
- **filename** – Name of the file to write. Note that the type of the file is encoded in the file name suffix. The filename suffix should be one of .mps, .rew, .lp, .rlp, .dua, or .dlp to indicate the desired file format (see the *file formats* section for details on Gurobi file formats). The files can be compressed, so additional suffixes of .gz, .bz2, .zip, or .7z are accepted. Note that this function does not write the result of the IIS computation into an .ilp file format. See section *gurobi_iis* for more details.
- **params** – The params `struct`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Example

```
model.A          = sparse([1 2 3; 1 1 0]);
model.obj        = [1 1 2];
model.modelsense = 'max';
model.rhs        = [4; 1];
model.sense      = '<>';
gurobi_write(model, 'mymodel.mps');
gurobi_write(model, 'mymodel.lp');
gurobi_write(model, 'mymodel.mps.bz2');
```

23.5 Using Gurobi within MATLAB's Problem-Based Optimization

Starting with release R2017b, the MATLAB Optimization Toolbox offers an alternative way to formulate optimization problems, coined "Problem-Based Optimization". In this section we'll explain how this modeling technique can be used in combination with the Gurobi solver.

The problem-based modeling approach uses an object-oriented paradigm for the components of an optimization problem; the optimization problem itself, the decision variables, and the linear constraints are represented by objects. Their creation and modification is effected through methods. The complete documentation for problem-based optimization is part of the Optimization Toolbox; we will only walk through a simple example. For this it is important that your MATLAB path contains Gurobi's example directory, which can be set as follows:

```
addpath(fullfile(<path_to_Gurobi>, <architecture>, 'examples', 'matlab'));
```

The first step is to create an optimization problem:

```
prob = optimproblem('ObjectiveSense','maximize');
```

The variable `prob` now refers to an optimization problem object, which we have specified to be a maximization problem. Next we create three non-negative optimization variables: `x`, `y` and `z`:

```
x = optimvar('x', 'LowerBound', 0);
y = optimvar('y', 'LowerBound', 0);
z = optimvar('z', 'LowerBound', 0);
```

With these variables at hand, we now build linear expressions in order to set an objective function, and to add two linear constraints to `prob`:

```
prob.Objective = x + 2 * y + 3 * z;
prob.Constraints.cons1 = x + y <= 1;
prob.Constraints.cons2 = y + z <= 1;
```

Finally we create an options object that guides `prob`'s solution method to the linear program solver function `linprog`, and call the `solve` method.

```
options = optimoptions('linprog');
sol = solve(prob, options);
```

Since the `examples` directory of the Gurobi installation has been added to the path in the very first step above, a bit of magic happens at this stage: The directory contains a file `linprog.m`, so that the invocation of the `solve` method ends up calling this latter function instead of the built-in function `linprog` of MATLAB's Optimization Toolbox. The following output from Gurobi will be shown on the console:

```
Gurobi Optimizer version 11.0.1 build v11.0.1rc0 ()

Optimize a model with 2 rows, 3 columns and 4 nonzeros
Model fingerprint: 0x3a4c68c2
Coefficient statistics:
  Matrix range     [1e+00, 1e+00]
  Objective range  [1e+00, 3e+00]
  Bounds range     [0e+00, 0e+00]
  RHS range        [1e+00, 1e+00]
Presolve removed 2 rows and 3 columns
Presolve time: 0.03s
Presolve: All rows and columns removed
Iteration    Objective       Primal Inf.    Dual Inf.      Time
       0   -4.0000000e+00   0.000000e+00   0.000000e+00      0s

Solved in 0 iterations and 0.05 seconds
Optimal objective -4.000000000e+00
```

The example we just discussed can be found in the `examples` directory in the file `opttoolbox_lp.m`. The example `opttoolbox_mip1.m` shows an analogous problem formulation with integer variables, that uses the function `intlinprog.m`, also found in the Gurobi examples directory, as a surrogate for MATLAB's built-in counterpart.

The modeling constructs provided by the Optimization Toolbox do not cover all the features of Gurobi, e.g., SOS, semi-continuous variables and general constraints to name a few. Moreover not all Gurobi parameters have equivalent counterparts in the option objects for `linprog` and `intlinprog`. In order to use such features, Gurobi's own Matlab API should be used.

23.6 Setting up the Gurobi MATLAB interface

In order to use our MATLAB interface, you'll need to use the MATLAB function `gurobi_setup` to tell MATLAB where to find the Gurobi `mex` file. This file is stored in the `<installdir>/matlab` directory of your Gurobi installation. For example, if you installed the 64-bit Windows version of Gurobi 11.0 in the default location, you should run

```
>> cd c:/Users/jones/gurobi1100/win64/matlab
>> gurobi_setup
```

The `gurobi_setup` function adjusts your MATLAB path to include the `<installdir>/matlab` directory. If you want to avoid typing this command every time you start MATLAB, follow the instructions issued by `gurobi_setup` to permanently adjust your path.

The MATLAB examples provided with the Gurobi distribution are included in the `<installdir>/examples/matlab` directory. To run these examples you need to change to this directory. For example, if you are running the 64-bit Windows version of Gurobi, you would say:

```
>> cd c:/Users/jones/gurobi1100/win64/examples/matlab
>> mip1
```

If the Gurobi package was successfully installed, you should see the following output:

```
         status: 'OPTIMAL'
    versioninfo: [1x1 struct]
        runtime: 2.9397e-04
```

(continues on next page)

(continued from previous page)

```
          objval: 3
               x: [3x1 double]
           slack: [2x1 double]
    poolobjbound: 3
            pool: [1x2 struct]
          mipgap: 0
         objbound: 3
        objboundc: 3
        itercount: 0
    baritercount: 0
       nodecount: 0

x 1
y 0
z 1
Obj: 3.000000e+00
```

CHAPTER

TWENTYFOUR

R API OVERVIEW

This section documents the Gurobi R interface. For those of you who are not familiar with R, it is a free language for statistical computing. Please visit the R web site for more information. This manual begins with a *quick overview* of the methods provided by our R API. It then continues with a comprehensive presentation of all of the available methods, their arguments, and their return values.

For information about how to install the Gurobi R interface, please refer to the Gurobi R API installation guide.

If you are new to the Gurobi Optimizer, we suggest that you start with the Getting Started Knowledge Base article for general information. This also includes Tutorials for the different Gurobi APIs. Additionally, our Example Tour provides concrete examples of how to use the methods described here. We will point to sections or examples of this tour whenever it fits in this overview.

A quick note for new users: the convention in math programming is that variables are non-negative unless specified otherwise. You'll need to explicitly set lower bounds if you want variables to be able to take negative values.

24.1 R API Overview

24.1.1 Models

Our Gurobi R interface enables you to express problems of the following form:

minimize	$x^T Q x + c^T x + \text{alpha}$	
subject to	$Ax = b$	(linear constraints)
	$\ell \leq x \leq u$	(bound constraints)
	some x_j integral	(integrality constraints)
	$x^T Qc\, x + q^T x \leq \text{beta}$	(quadratic constraints)
	some x_i in SOS	(special ordered set constraints)
	min, max, abs, or, ...	(general constraints)

Models are stored as `list` variables, each consisting of multiple *named components*. The named components capture the different model components listed above. Many of these model components are optional. For example, integrality constraints may be omitted.

An optimization model may be loaded from a file (using the `gurobi_read` function), or it can be built by populating the appropriate named components of a model variable (using standard R constructs). We will discuss the details of how models are represented in the *model* argument section.

We often refer to the *class* of an optimization model. At the highest level, a model can be continuous or discrete, depending on whether the modeling elements present in the model require discrete decisions to be made. Among continuous models...

- A model with a linear objective function, linear constraints, and continuous variables is a *Linear Program (LP)*.
- If the objective is quadratic, the model is a *Quadratic Program (QP)*.
- If any of the constraints are quadratic, the model is a *Quadratically-Constrained Program (QCP)*. We sometimes refer to a few special cases of QCP: QCPs with convex constraints, QCPs with non-convex constraints, *bilinear programs*, and *Second-Order Cone Programs (SOCP)*.
- If any of the constraints are non-linear (chosen from among the available general constraints), the model is a *Non-Linear Program (NLP)*.

A model that contains any integer variables, semi-continuous variables, semi-integer variables, Special Ordered Set (SOS) constraints, or general constraints, is discrete, and is referred to as a *Mixed Integer Program (MIP)*. The special cases of MIP, which are the discrete versions of the continuous models types we've already described, are…

- *Mixed Integer Linear Programs (MILP)*
- *Mixed Integer Quadratic Programs (MIQP)*
- *Mixed Integer Quadratically-Constrained Programs (MIQCP)*
- *Mixed Integer Second-Order Cone Programs (MISOCP)*
- *Mixed Integer Non-Linear Programs (MINLP)*

The Gurobi Optimizer handles all of these model classes. Note that the boundaries between them aren't as clear as one might like, because we are often able to transform a model from one class to a simpler class.

24.1.2 Solving a Model

Once you have built a model, you can call `gurobi` to compute a solution. By default, `gurobi` will use the *concurrent optimizer* to solve LP models, the barrier algorithm to solve QP models and QCP models with convex constraints, and the branch-and-cut algorithm to solve mixed integer models. The solution is returned as a `list` variable. We will discuss the details of how optimization results are represented when we discuss the `gurobi` function.

Here is a simple example of a likely sequence of commands in the R API:

```
model <- gurobi_read('examples/data/stein9.mps')
result <- gurobi(model)
```

24.1.3 Multiple Solutions and Multiple Objectives

By default, the Gurobi Optimizer assumes that your goal is to find one proven optimal solution to a model with a single objective function. Gurobi provides features that allow you to relax either of these assumptions. You should refer to the section on *Solution Pools* for information on how to request more than one solution, or the section on *Multiple Objectives* for information on how to specify multiple objective functions and control the trade-off between them. These two features are also addressed in the examples poolsearch.R and multiobj.R, respectively.

24.1.4 Infeasible Models

You have a few options if a model is found to be infeasible. You can try to diagnose the cause of the infeasibility, attempt to repair the infeasibility, or both. To obtain information that can be useful for diagnosing the cause of an infeasibility, call `gurobi_iis` to compute an Irreducible Inconsistent Subsystem (IIS). This method can be used for both continuous and MIP models, but you should be aware that the MIP version can be quite expensive. We will discuss the details of how IIS results are represented in the `gurobi_iis` function documentation.

To attempt to repair an infeasibility, call `gurobi_feasrelax` to compute a feasibility relaxation for the model. This relaxation allows you to find a solution that minimizes the magnitude of the constraint violation. You will find more information about this feature in section *Relaxing for Feasibility*.

24.1.5 Managing Parameters

The Gurobi Optimizer provides a set of parameters that allow you to control many of the details of the optimization process. Factors like feasibility and optimality tolerances, choices of algorithms, strategies for exploring the MIP search tree, etc., can be controlled by modifying Gurobi parameters before beginning the optimization.

Each Gurobi parameter has a default value. Desired parameter changes are passed in a `list` variable. The name of each named component within this list must be the name of a Gurobi parameter, and the associated value should be the desired value of that parameter. You can find a complete list of the available Gurobi parameters in the *reference manual*. We will provide additional details on changing parameter settings in the *params* argument section.

Refer to params.R for an example.

24.1.6 Monitoring Progress

Progress of the optimization can be monitored through Gurobi logging. By default, Gurobi will send output to the screen. A few simple controls are available for modifying the default logging behavior. If you would like to direct output to a file as well as to the screen, set the *LogFile* parameter to the name of your desired log file. The frequency of logging output can be controlled with the *DisplayInterval* parameter, and logging can be turned off entirely with the *OutputFlag* parameter. A detailed description of the Gurobi log file can be found in the *Logging* section of the reference manual.

24.1.7 Error Handling

If unsuccessful, the methods of the Gurobi R interface will display an error code and an error message. A list of possible error codes can be found in the *Error Code* table in the reference manual.

24.1.8 Environments and license parameters

By default, the various Gurobi functions will look for a valid license file and create a local Gurobi environment. This environment exists for as long as the corresponding R API function is running, and is released upon completion.

Another option is to provide licensing parameters through an optional `params` argument (also through a `list`). This argument allows you to solve the given problem on a Gurobi Compute Server, on Gurobi Instant Cloud, or using a Gurobi Cluster Manager. We will discuss this topic further in the *params* argument section.

Gurobi will check the current working directory for a file named `gurobi.env`, and it will attempt to read parameter settings from this file if it exists. The file should be in *PRM* format (briefly, each line should contain a parameter name, followed by the desired value for that parameter).

24.2 R API - Common Arguments

Most common arguments in the Gurobi R interface are R `list` variables, each containing multiple `named components`. Several of these named components are optional. Note that you refer to a named component of a list variable by adding a dollar sign to the end of the variable name, followed by the name of the named component. For example, `model$A` refers to named component `A` of variable `model`.

24.2.1 The model argument

Model variables store optimization problems (as described in the *problem* statement).

Models can be built in a number of ways. You can populate the appropriate named components of the `model` list using standard R routines. You can also read a model from a file, using *gurobi_read*. A few API functions (*gurobi_feasrelax* and *gurobi_relax*) also return models.

Note that all matrix named components within the `model` variable can be dense or sparse. Sparse matrices should be built using either `sparseMatrix` from the `Matrix` package, or `simple_triplet_matrix` from the `slam` package.

The following is an enumeration of all of the named components of the `model` argument that Gurobi will take into account when optimizing the model:

Commonly used named components

A
The linear constraint matrix.

obj (optional)
The linear objective vector (the `c` vector in the *problem* statement). When present, you must specify one value for each column of `A`. When absent, each variable has a default objective coefficient of 0.

sense (optional)
The senses of the linear constraints. Allowed values are =, <, or >. You must specify one value for each row of `A`, or a single value to specify that all constraints have the same sense. When absent, all senses default to <.

rhs (optional)
The right-hand side vector for the linear constraints (b in the *problem* statement). You must specify one value for each row of `A`. When absent, the right-hand side vector defaults to the zero vector.

lb (optional)
The lower bound vector. When present, you must specify one value for each column of `A`. When absent, each variable has a default lower bound of 0.

ub (optional)
The upper bound vector. When present, you must specify one value for each column of `A`. When absent, the variables have infinite upper bounds.

vtype (optional)
The variable types. This vector is used to capture variable integrality constraints. Allowed values are `C` (continuous), `B` (binary), `I` (integer), `S` (semi-continuous), or `N` (semi-integer). Binary variables must be either 0 or 1. Integer variables can take any integer value between the specified lower and upper bounds. Semi-continuous variables can take any value between the specified lower and upper bounds, or a value of zero. Semi-integer variables can take any integer value between the specified lower and upper bounds, or a value of zero. When present, you must specify one value for each column of `A`, or a single value to specify that all variables have the same type. When absent, each variable is treated as being continuous. Refer to the *variable section* of the reference manual for more information on variable types.

modelsense (optional)
The optimization sense. Allowed values are `min` (minimize) or `max` (maximize). When absent, the default optimization sense is minimization.

modelname (optional)
The name of the model. The name appears in the Gurobi log, and when writing a model to a file.

objcon (optional)
The constant offset in the objective function (alpha in the *problem* statement).

varnames (optional)
The variable names vector. A character vector. When present, each element of this vector defines the name of a variable. You must specify a name for each column of `A`.

constrnames (optional)
The constraint names vector. A character vector. When present, each element of the vector defines the name of a constraint. You must specify a name for each row of `A`.

Quadratic objective and constraint named components

Q (optional)
The quadratic objective matrix. When present, `Q` must be a square matrix whose row and column counts are equal to the number of columns in `A`.

quadcon (optional)
The quadratic constraints. A list of lists. When present, each element in `quadcon` defines a single quadratic constraint: $x^T Qc\, x + q^T x \leq \text{beta}$.

The `Qc` matrix must be a square matrix whose row and column counts are equal to the number of columns of `A`. It is stored in `model$quadcon[[i]]$Qc`.

The optional `q` vector defines the linear terms in the constraint. It can be a dense vector specifying a value for each column of `A` or a sparse vector (should be built using `sparseVector` from the `Matrix` package). It is stored in `model$quadcon[[i]]$q`.

The scalar `beta` is stored in `model$quadcon[[i]]$rhs`. It defines the right-hand side value for the constraint.

The optional `sense` string defines the sense of the quadratic constraint. Allowed values are <, = or >. If not present, the default sense is <. It is stored in `model$quadcon[[i]]$sense`.

The optional `name` string defines the name of the quadratic constraint. It is stored in `model$quadcon[[i]]$name`.

SOS constraint named components

sos (optional)
The Special Ordered Set (SOS) constraints. A list of lists. When present, each entry in `sos` defines a single SOS constraint. A SOS constraint can be of type 1 or 2. The type of SOS constraint i is specified via `model$sos[[i]]$type`. A type 1 SOS constraint is a set of variables where at most one variable in the set may take a value other than zero. A type 2 SOS constraint is an ordered set of variables where at most two variables in the set may take non-zero values. If two take non-zeros values, they must be contiguous in the ordered set. The members of an SOS constraint are specified by placing their indices in vector `model$sos[[i]]$index`. Weights associated with SOS members are provided in vector `model$sos[[i]]$weight`. Please refer to *SOS Constraints* section in the reference manual for details on SOS constraints.

Multi-objective named components

multiobj (optional)
Multi-objective specification for the model. A list of lists. When present, each entry in `multiobj` defines a single objective of a multi-objective problem. Please refer to the *Multiple Objectives* section in the reference manual for more details on multi-objective optimization. Each objective i may have the following named components:

objn
Specified via `model$multiobj[[i]]$objn`. This is the *i*-th objective vector.

objcon (optional)
Specified via `model$multiobj[[i]]$objcon`. If provided, this is the *i*-th objective constant. The default value is 0.

priority (optional)
Specified via `model$multiobj[[i]]$priority`. If provided, this value is the *hierarchical* priority for this objective. The default value is 0.

weight (optional)
Specified via `model$multiobj[[i]]$weight`. If provided, this value is the multiplier used when aggregating objectives. The default value is 1.0.

reltol (optional)
Specified via `model$multiobj[[i]]$reltol`. If provided, this value specifies the relative objective degradation when doing hierarchical multi-objective optimization. The default value is 0.

abstol (optional)
Specified via `model$multiobj[[i]]$abstol`. If provided, this value specifies the absolute objective degradation when doing hierarchical multi-objective optimization. The default value is 0.

name (optional)
Specified via `model$multiobj[[i]]$name`. If provided, this string specifies the name of the *i*-th objective function.

Note that when multiple objectives are present, the `result$objval` named component that is returned in the result of an optimization call will be a vector of the same length as `model$multiobj`.

A multi-objective model can't have other objectives. Thus, combining `model$multiobj` with any of `model$obj`, `model$objcon`, `model$pwlobj`, or `model$Q` is an error.

Computing an IIS

When computing an Irreducible Inconsistent Subsystem (IIS) for an infeasible model, additional model attributes for variable bounds, linear constraints, quadratic constraints and general constraints may be set in order to indicate whether the corresponding entity should be explicitly included or excluded from the IIS:

iislbforce (optional)
list of length equal to the number of variables. The value of `model$iislbforce[[i]]` specifies the IIS force attribute for the lower bound of the i-th variable.

iisubforce (optional)
list of length equal to the number of variables. The value of `model$iisubforce[[i]]` specifies the IIS force attribute for the upper bound of the i-th variable.

iisconstrforce (optional)
list of length equal to the number of constraints. The value of `model$iisconstrforce[[i]]` specifies the IIS force attribute for the i-th constraint.

iisqconstrforce (optional)
list of length equal to the number of quadratic constraints. The value of `model$iisqconstrforce[[i]]` specifies the IIS force attribute for the i-th quadratic constraint.

iisgenconstrforce (optional)
list of length equal to the number of general constraints. The value of `model$iisgenconstrforce[[i]]` specifies the IIS force attribute for the i-th general constraint.

Possible values for all five attribute of listsfrom above are: -1 to let the algorithm decide, 0 to exclude the corresponding entity from the IIS, and 1 to always include the corresponding entity in the IIS.

Note that setting this attribute to 0 may make the resulting subsystem feasible (or consistent), which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

General constraint named components

The list of lists described below are used to add *general constraints* to a model. Please refer to the *General Constraints* section in the reference manual for additional details on general constraints.

genconmax (optional)
A list of lists. When present, each entry in `genconmax` defines a MAX general constraint of the form

$$x[\text{resvar}] = \max\{\text{con}, x[j] : j \in \text{vars}\}$$

Each entry may have the following named components:

resvar
Specified via `model$genconmax[[i]]$resvar`. Index of the variable in the left-hand side of the constraint.

vars
Specified via `model$genconmax[[i]]$vars`, it is a vector of indices of variables in the right-hand side of the constraint.

con (optional)
Specified via `model$genconmax[[i]]$con`. When present, specifies the constant on the left-hand side. Default value is $-\infty$.

name (optional)
Specified via `model$genconmax[[i]]$name`. When present, specifies the name of the i-th MAX general constraint.

genconmin (optional)
A list of lists. When present, each entry in `genconmax` defines a MIN general constraint of the form

$$x[\text{resvar}] = \min\{\text{con}, x[j] : j \in \text{vars}\}$$

Each entry may have the following named components:

resvar
Specified via `model$genconmin[[i]]$resvar`. Index of the variable in the left-hand side of the constraint.

vars
Specified via `model$genconmin[[i]]$vars`, it is a vector of indices of variables in the right-hand side of the constraint.

con (optional)
Specified via `model$genconmin[[i]]$con`. When present, specifies the constant on the left-hand side. Default value is ∞.

name (optional)
Specified via `model$genconmin[[i]]$name`. When present, specifies the name of the i-th MIN general constraint.

genconabs (optional)
A list of lists. When present, each entry in `genconmax` defines an ABS general constraint of the form

$$x[\text{resvar}] = |x[\text{argvar}]|$$

Each entry may have the following named components:

resvar
Specified via `model$genconabs[[i]]$resvar`. Index of the variable in the left-hand side of the constraint.

argvar
Specified via `model$genconabs[[i]]$argvar`. Index of the variable in the right-hand side of the constraint.

name (optional)
Specified via `model$genconabs[[i]]$name`. When present, specifies the name of the i-th ABS general constraint.

genconand (optional)
A list of lists. When present, each entry in `genconand` defines an AND general constraint of the form

$$x[\text{resvar}] = \text{and}\{x[i] : i \in \text{vars}\}$$

Each entry may have the following named components:

resvar
Specified via `model$genconand[[i]]$resvar`. Index of the variable in the left-hand side of the constraint.

vars
Specified via `model$genconand[[i]]$vars`, it is a vector of indices of variables in the right-hand side of the constraint.

name (optional)
Specified via `model$genconand[[i]]$name`. When present, specifies the name of the i-th AND general constraint.

genconor (optional)
A list of lists. When present, each entry in `genconor` defines an OR general constraint of the form

$$x[\text{resvar}] = \text{or}\{x[i] : i \in \text{vars}\}$$

Each entry may have the following named components:

resvar
Specified via `model$genconor[[i]]$resvar`. Index of the variable in the left-hand side of the constraint.

vars
Specified via `model$genconor[[i]]$vars`, it is a vector of indices of variables in the right-hand side of the constraint.

name (optional)
Specified via `model$genconor[[i]]$name`. When present, specifies the name of the i-th OR general constraint.

genconnorm (optional)
A list of lists. When present, each entry in `genconnorm` defines a NORM general constraint of the form

$$x[\text{resvar}] = \text{norm}(x[i] : i \in \text{vars}, \text{which})$$

Each entry may have the following named components:

resvar
Specified via `model$genconnorm[[i]]$resvar`. Index of the variable in the left-hand side of the constraint.

vars
Specified via `model$genconnorm[[i]]$vars`, it is a vector of indices of variables in the right-hand side of the constraint.

which
Specified via `model$genconnorm[[i]]$which`. Specifies which p-norm to use. Possible values are 0, 1, 2 and ∞.

name (optional)
Specified via `model$genconnorm[[i]]$name`. When present, specifies the name of the i-th NORM general constraint.

genconind (optional)
A list of lists. When present, each entry in `genconind` defines an INDICATOR general constraint of the form

$$x[\text{binvar}] = \text{binval} \Rightarrow \sum (x[j] \cdot \text{a}[j]) \text{ sense rhs}$$

This constraint states that when the binary variable $x[\text{binvar}]$ takes the value `binval` then the linear constraint $\sum (x[\text{vars}[j]] \cdot \text{val}[j])$ sense rhs must hold. Note that `sense` is one of =, <, or > for equality (=), less than or equal ($\leq$) or greater than or equal ($\geq$) constraints. Each entry may have the following named components:

binvar
Specified via `model$genconind[[i]]$binvar`. Index of the implicating binary variable.

binval
Specified via `model$genconind[[i]]$binval`. Value for the binary variable that forces the following linear constraint to be satisfied. It can be either 0 or 1.

a
Specified via `model$genconind[[i]]$a`. Vector of coefficients of variables participating in the implied linear constraint. You can specify a value for `a` for each column of `A` (dense vector) or pass a sparse vector (should be built using `sparseVector` from the `Matrix` package).

sense
Specified via `model$genconind[[i]]$sense`. Sense of the implied linear constraint. Must be one of =, <, or >.

rhs
Specified via `model$genconind[[i]]$rhs`. Right-hand side value of the implied linear constraint.

name (optional)
Specified via `model$genconind[[i]]$name`. When present, specifies the name of the i-th INDICATOR general constraint.

genconpwl (optional)
A list of lists. When present, each entry in `genconpwl` defines a piecewise-linear constraint of the form

$$x[\text{yvar}] = f(x[\text{xvar}])$$

The breakpoints for f are provided as arguments. Refer to the description of *piecewise-linear objectives* for details of how piecewise-linear functions are defined

Each entry may have the following named components:

xvar
Specified via `model$genconpwl[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$genconpwl[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

xpts
Specified via `model$genconpwl[[i]]$xpts`. Specifies the x values for the points that define the piecewise-linear function. Must be in non-decreasing order.

ypts
Specified via `model$genconpwl[[i]]$ypts`. Specifies the y values for the points that define the piecewise-linear function.

name (optional)
Specified via `model$genconpwl[[i]]$name`. When present, specifies the name of the i-th piecewise-linear general constraint.

genconpoly (optional)
A list of lists. When present, each entry in `genconpoly` defines a polynomial function constraint of the form

$$x[\text{yvar}] = p_0 x[\text{xvar}]^d + p_1 x[\text{xvar}]^{d-1} + ... + p_{d-1} x[\text{xvar}] + p_d$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following named components:

xvar
Specified via `model$genconpoly[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$genconpoly[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

p
Specified via `model$genconpoly[[i]]$p`. Specifies the coefficients for the polynomial function (starting with the coefficient for the highest power). If x^d is the highest power term, a dense vector of length $d + 1$ is returned.

name (optional)
Specified via `model$genconpoly[[i]]$name`. When present, specifies the name of the i-th polynomial function constraint.

funcpieces (optional)
Specified via `model$genconpoly[[i]]$funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th polynomial function constraint.

funcpiecelength (optional)
Specified via `model$genconpoly[[i]]$funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th polynomial function constraint.

funcpieceerror (optional)
Specified via `model$genconpoly[[i]]$funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th polynomial function constraint.

funcpieceratio (optional)
Specified via `model$genconpoly[[i]]$funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th polynomial function constraint.

funcnonlinear (optional)
Specified via `model$genconpoly[[i]]$funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th polynomial function constraint.

genconexp (optional)
A list of lists. When present, each entry in `genconexp` defines the natural exponential function constraint of the form

$$x[\text{yvar}] = \exp(x[\text{xvar}])$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following named components:

xvar
Specified via `model$genconexp[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$genconexp[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model$genconexp[[i]]$name`. When present, specifies the name of the i-th natural exponential function constraint.

funcpieces (optional)
Specified via `model$genconexp[[i]]$funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th natural exponential function constraint.

funcpiecelength (optional)
Specified via `model$genconexp[[i]]$funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th natural exponential function constraint.

funcpieceerror (optional)
Specified via `model$genconexp[[i]]$funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th natural exponential function constraint.

funcpieceratio (optional)
Specified via `model$genconexp[[i]]$funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th natural exponential function constraint.

funcnonlinear (optional)
Specified via `model$genconexp[[i]]$funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th natural exponential function constraint.

genconexpa (optional)
A list of lists. When present, each entry in `genconexpa` defines an exponential function constraint of the form

$$x[\text{yvar}] = \text{a}^{x[\text{xvar}]}$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following named components:

xvar
Specified via `model$genconexpa[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$genconexpa[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

a
Specified via `model$genconexpa[[i]]$a`. Specifies the base of the exponential function $a > 0$.

name (optional)
Specified via `model$genconexpa[[i]]$name`. When present, specifies the name of the i-th exponential function constraint.

funcpieces (optional)
Specified via `model$genconexpa[[i]]$funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th exponential function constraint.

funcpiecelength (optional)
Specified via `model$genconexpa[[i]]$funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th exponential function constraint.

funcpieceerror (optional)
Specified via `model$genconexpa[[i]]$funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th exponential function constraint.

funcpieceratio (optional)
Specified via `model$genconexpa[[i]]$funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th exponential function constraint.

funcnonlinear (optional)
Specified via `model$genconexpa[[i]]$funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th exponential function constraint.

genconlog (optional)
A list of lists. When present, each entry in `genconlog` defines the natural logarithmic function constraint of the form

$$x[\text{yvar}] = \log(x[\text{xvar}])$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following named components:

xvar
Specified via `model$genconlog[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$genconlog[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model$genconlog[[i]]$name`. When present, specifies the name of the i-th natural logarithmic function constraint.

funcpieces (optional)
Specified via `model$genconlog[[i]]$funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th natural logarithmic function constraint.

funcpiecelength (optional)
Specified via `model$genconlog[[i]]$funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th natural logarithmic function constraint.

funcpieceerror (optional)
Specified via `model$genconlog[[i]]$funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th natural logarithmic function constraint.

funcpieceratio (optional)
Specified via `model$genconlog[[i]]$funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th natural logarithmic function constraint.

funcnonlinear (optional)
Specified via `model$genconlog[[i]]$funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th natural logarithmic function constraint.

genconloga (optional)
A list of lists. When present, each entry in `genconloga` defines a logarithmic function constraint of the form

$$x[\text{yvar}] = \log(x[\text{xvar}]) \setminus \log(a)$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following named components:

xvar
Specified via `model$genconloga[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$genconloga[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

a
Specified via `model$genconloga[[i]]$a`. Specifies the base of the logarithmic function $a > 0$.

name (optional)
Specified via `model$genconloga[[i]]$name`. When present, specifies the name of the i-th logarithmic function constraint.

funcpieces (optional)
Specified via `model$genconloga[[i]]$funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th logarithmic function constraint.

funcpiecelength (optional)
Specified via `model$genconloga[[i]]$funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th logarithmic function constraint.

funcpieceerror (optional)
Specified via `model$genconloga[[i]]$funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th logarithmic function constraint.

funcpieceratio (optional)
Specified via `model$genconloga[[i]]$funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th logarithmic function constraint.

funcnonlinear (optional)
Specified via `model$genconloga[[i]]$funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th logarithmic function constraint.

genconlogistic (optional)
A list of lists. When present, each entry in `genconlog` defines the logistic function constraint of the form

$$x[\text{yvar}] = 1/(1 + \exp(-x[\text{xvar}]))$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following named components:

xvar
Specified via `model$genconlogistic[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$genconlogistic[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model$genconlogistic[[i]]$name`. When present, specifies the name of the i-th logistic function constraint.

funcpieces (optional)
Specified via `model$genconlogistic[[i]]$funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th logistic function constraint.

funcpiecelength (optional)
Specified via `model$genconlogistic[[i]]$funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th logistic function constraint.

funcpieceerror (optional)
Specified via `model$genconlogistic[[i]]$funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th logistic function constraint.

funcpieceratio (optional)
Specified via `model$genconlogistic[[i]]$funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th logistic function constraint.

funcnonlinear (optional)
Specified via `model$genconlogistic[[i]]$funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th logistic function constraint.

genconpow (optional)
A list of lists. When present, each entry in `genconpow` defines a power function constraint of the form

$$x[\text{yvar}] = x[\text{xvar}]^{\text{a}}$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following named components:

xvar
Specified via `model$genconpow[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$genconpow[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

a
Specified via `model$genconpow[[i]]$a`. Specifies the exponent of the power function.

name (optional)
Specified via `model$genconpow[[i]]$name`. When present, specifies the name of the i-th power function constraint.

funcpieces (optional)
Specified via `model$genconpow[[i]]$funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th power function constraint.

funcpiecelength (optional)
Specified via `model$genconpow[[i]]$funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th power function constraint.

funcpieceerror (optional)
Specified via `model$genconpow[[i]]$funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th power function constraint.

funcpieceratio (optional)
Specified via `model$genconpow[[i]]$funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th power function constraint.

funcnonlinear (optional)
Specified via `model$genconpow[[i]]$funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th power function constraint.

genconsin (optional)
A list of lists. When present, each entry in `genconsin` defines the sine function constraint of the form

$$x[\text{yvar}] = \sin(x[\text{xvar}])$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following named components:

xvar
Specified via `model$genconsin[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$genconsin[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model$genconsin[[i]]$name`. When present, specifies the name of the i-th sine function constraint.

funcpieces (optional)
Specified via `model$genconsin[[i]]$funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th sine function constraint.

funcpiecelength (optional)
Specified via `model$genconsin[[i]]$funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th sine function constraint.

funcpieceerror (optional)
Specified via `model$genconsin[[i]]$funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th sine function constraint.

funcpieceratio (optional)
Specified via `model$genconsin[[i]]$funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th sine function constraint.

funcnonlinear (optional)
Specified via `model$genconsin[[i]]$funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th sine function constraint.

genconcos (optional)
A list of lists. When present, each entry in `genconcos` defines the cosine function constraint of the form

$$x[\text{yvar}] = \cos(x[\text{xvar}])$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following named components:

xvar
Specified via `model$genconcos[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$genconcos[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model$genconcos[[i]]$name`. When present, specifies the name of the i-th cosine function constraint.

funcpieces (optional)
Specified via `model$genconcos[[i]]$funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th cosine function constraint.

funcpiecelength (optional)
Specified via `model$genconcos[[i]]$funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th cosine function constraint.

funcpieceerror (optional)
Specified via `model$genconcos[[i]]$funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th cosine function constraint.

funcpieceratio (optional)
Specified via `model$genconcos[[i]]$funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th cosine function constraint.

funcnonlinear (optional)
Specified via `model$genconcos[[i]]$funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th cosine function constraint.

gencontan (optional)
A list of lists. When present, each entry in `gencontan` defines the tangent function constraint of the form

$$x[\text{yvar}] = \tan(x[\text{xvar}])$$

A piecewise-linear approximation of the function is added to the model. The details of the approximation are controlled using the following four attributes (or using the parameters with the same names): *FuncPieces*, *FuncPieceError*, *FuncPieceLength*, and *FuncPieceRatio*. Alternatively, the function can be treated as a nonlinear constraint by setting the attribute *FuncNonlinear*. For details, consult the *General Constraint* discussion.

Each entry may have the following named components:

xvar
Specified via `model$gencontan[[i]]$xvar`. Index of the variable in the right-hand side of the constraint.

yvar
Specified via `model$gencontan[[i]]$yvar`. Index of the variable in the left-hand side of the constraint.

name (optional)
Specified via `model$gencontan[[i]]$name`. When present, specifies the name of the i-th tangent function constraint.

funcpieces (optional)
Specified via `model$gencontan[[i]]$funcpieces`. When present, specifies the *FuncPieces* attribute of the i-th tangent function constraint.

funcpiecelength (optional)
Specified via `model$gencontan[[i]]$funcpiecelength`. When present, specifies the *FuncPieceLength* attribute of the i-th tangent function constraint.

funcpieceerror (optional)
Specified via `model$gencontan[[i]]$funcpieceerror`. When present, specifies the *FuncPieceError* attribute of the i-th tangent function constraint.

funcpieceratio (optional)
Specified via `model$gencontan[[i]]$funcpieceratio`. When present, specifies the *FuncPieceRatio* attribute of the i-th tangent function constraint.

funcnonlinear (optional)
Specified via `model$gencontan[[i]]$funcnonlinear`. When present, specifies the *FuncNonlinear* attribute of the i-th tangent function constraint.

Advanced named components

pwlobj (optional)
The piecewise-linear objective functions. A list of lists. When present, each entry in `pwlobj` defines a piecewise-linear objective function for a single variable. The index of the variable whose objective function is being defined is stored in `model$pwlobj[[i]]$var`. The x values for the points that define the piecewise-linear function are stored in `model$pwlobj[[i]]$x`. The values in the x vector must be in non-decreasing order. The y values for the points that define the piecewise-linear function are stored in `model$pwlobj[[i]]$y`.

vbasis (optional)
The variable basis status vector. Used to provide an advanced starting point for the simplex algorithm. You would generally never concern yourself with the contents of this vector, but would instead simply pass it from the result of a previous optimization run to the input of a subsequent run. When present, you must specify one value for each column of `A`.

cbasis (optional)
The constraint basis status vector. Used to provide an advanced starting point for the simplex algorithm. Consult the `vbasis` description for details. When present, you must specify one value for each row of `A`.

varhintval (optional)
A set of user hints. If you know that a variable is likely to take a particular value in high quality solutions of a MIP model, you can provide that value as a hint. You can also (optionally) provide information about your level of confidence in a hint with the `varhintpri` named component. If present, you must specify one value for each column of `A`. Use a value of `NA` for variables where no such hint is known. For more details, please refer to the *Attribute* section in the reference manual.

varhintpri (optional)
Priorities on user hints. After providing variable hints through the `varhintval` list, you can optionally also provide hint priorities to give an indication of your level of confidence in your hints. If present, you must specify a value for each column of `A`. For more details, please refer to the *Attribute* section in the reference manual.

branchpriority (optional)
Variable branching priority. If present, the value of this attribute is used as the primary criteria for selecting a fractional variable for branching during the MIP search. Variables with larger values always take priority over those with smaller values. Ties are broken using the standard branch variable selection criteria. If present, you must specify one value for each column of `A`.

pstart (optional)
The current simplex start vector. If you set `pstart` values for every variable in the model and `dstart` values for every constraint, then simplex will use those values to compute a warm start basis. For more details, please refer to the *Attribute* section in the reference manual.

dstart (optional)
The current simplex start vector. If you set `dstart` values for every linear constraint in the model and `pstart` values for every variable, then simplex will use those values to compute a warm start basis. For more details, please refer to the *Attribute* section in the reference manual.

lazy (optional)
Determines whether a linear constraint is treated as a *lazy constraint*. If present, you must specify one value for each row of `A`. For more details, please refer to the *Attribute* section in the reference manual.

start (optional)
The MIP start vector. The MIP solver will attempt to build an initial solution from this vector. When present, you must specify a start value for each variable. Note that you can set the start value for a variable to `NA`, which instructs the MIP solver to try to fill in a value for that variable.

partition (optional)
The MIP variable partition number, which is used by the MIP solution improvement heuristic. If present, you must specify one value for each variable of `A`. For more details, please refer to the *Attribute* section in the reference manual.

If any of the mandatory components listed above are missing, the `gurobi()` function will return an error.

Below is an example that demonstrates the construction of a simple optimization model:

```
model <- list()
model$A <- matrix(c(1,2,3,1,1,0), nrow=2, byrow=T)
model$obj <- c(1,1,1)
model$modelsense <- 'max'
model$rhs <- c(4,1)
model$sense <- c('<', '>')
```

You can also build `A` as a sparse matrix, using either `sparseMatrix` or `simple_triplet_matrix`:

```
model$A <- spMatrix(2, 3, c(1, 1, 1, 2, 2), c(1, 2, 3, 1, 2),  c(1, 2, 3, 1, 1))

model$A <- simple_triplet_matrix(c(1, 1, 1, 2, 2), c(1, 2, 3, 1, 2), c(1, 2, 3, 1, 1))
```

Note that the Gurobi R interface allows you to specify a scalar value for most of the array-valued components. The specified value will be expanded to an array of the appropriate size, with each component of the array equal to the scalar (e.g., `model$obj <- 1` would be equivalent to `model$obj <- c(1,1,1)` in the example).

24.2.2 The params argument

As mentioned previously, the Gurobi Optimizer provides a set of parameters that allow you to control many of the details of the optimization process. Factors like feasibility and optimality tolerances, choices of algorithms, strategies for exploring the MIP search tree, etc., can be controlled by modifying Gurobi parameters before beginning the optimization.

Parameter changes are specified using a `list` variable having multiple `named components`, which is passed as an argument to the appropriate Gurobi function (e.g., *gurobi*). The name of each named component must be the name of a Gurobi parameter, and the associated value should be the desired value of that parameter. You can find a complete list of the available Gurobi parameters in the *reference manual*.

To create a list that would set the Gurobi *Method* parameter to 2 and the *ResultFile* parameter to `model.mps`, you would do the following:

```
params params$Method <- 2
params$ResultFile <- 'model.mps'
```

We should say a bit more about the *ResultFile* parameter. If this parameter is set, the optimization model that is eventually passed to Gurobi will also be output to the specified file. The filename suffix should be one of `.mps`, `.lp`, `.rew`, `.rlp`, `.dua`, or `.dlp`, to indicate the desired file format (see the *file format* section in the reference manual for details on Gurobi file formats).

The params struct can also be used to set license specific parameters, that define the computational environment to be used. We will discuss the two most common use cases next, and refer again to the collection of all available parameters in the *reference manual*.

Using a Compute Server License

Gurobi Compute Server allows you to offload optimization jobs to a remote server. Servers are organized into clusters. By providing the name of any node within the cluster, your job will automatically be sent to the least heavily loaded node in the cluster. If all nodes are at capacity, your job will be placed in a queue, and will proceed once capacity becomes available. You can find additional information about Gurobi Compute Server in the Gurobi Remote Services Reference Manual. The most commonly used parameters are the following.

ComputeServer
: A Compute Server. You can refer to the server using its name or its IP address. If you are using a non-default port, the server name should be followed by the port number (e.g., `server1:61000`).

ServerPassword (optional)
: User password on the Compute Server cluster. Obtain this from your Compute Server administrator.

CSPriority (optional)
: The priority of the job. Priorities must be between -100 and 100, with a default value of 0 (by convention). Higher priority jobs are chosen from the server job queue before lower priority jobs. A job with priority 100 runs immediately, bypassing the job queue and ignoring the job limit on the server. You should exercise caution with priority 100 jobs, since they can severely overload a server, which can cause jobs to fail, and in extreme cases can cause the server to crash.

CSRouter (optional)
: The router for the Compute Server cluster. A router can be used to improve the robustness of a Compute Server

deployment. You can refer to the router using either its name or its IP address. A typical Remote Services deployment won't use a router, so you typically won't need to set this.

CSTLSinsecure (optional)
Indicates whether to use insecure mode in the TLS (Transport Layer Security). Leave this at its default value of 0 unless your server administrator tells you otherwise.

Here is an example of how to use a `params` argument to connect to a Compute Server:

```
params params$ComputeServer <- 'server1.mycompany.com:61000'
params$CSPriority <- 5
```

Using a Gurobi Instant Cloud License

Gurobi Instant Cloud allows you to offload optimization jobs to a Gurobi Compute Server on the cloud. If an appropriate machine is already running, the job will run on that machine. It will automatically launch a new machine otherwise. Note that launching a new machine can take a few minutes. You can find additional information about the Gurobi Instant Cloud service in the *reference manual*. The most commonly used parameters are the following.

CloudAccessID
The access ID for your Gurobi Instant Cloud license. This can be retrieved from the Gurobi Instant Cloud website. When used in combination with your *CloudSecretKey*, this allows you to launch Instant Cloud instances and submit jobs to them.

CloudSecretKey
The secret key for your Gurobi Instant Cloud license. This can be retrieved from the Gurobi Instant Cloud website. When used in combination with your *CloudAccessID*, this allows you to launch Instant Cloud instances and submit jobs to them. Note that you should keep your secret key private.

CloudPool (optional)
The machine pool. Machine pools allow you to create fixed configurations on the Instant Cloud website (capturing things like type of machine, geographic region, etc.), and then launch and share machines from client programs without having to restate configuration information each time you launch a machine. If not provided, your job will be launched in the default pool associated with your cloud license.

CSPriority (optional)
The priority of the job. Priorities must be between -100 and 100, with a default value of 0 (by convention). Higher priority jobs are chosen from the server job queue before lower priority jobs. A job with priority 100 runs immediately, bypassing the job queue and ignoring the job limit on the server. You should exercise caution with priority 100 jobs, since they can severely overload a server, which can cause jobs to fail, and in extreme cases can cause the server to crash.

Here is an example of how to use a `params` argument to launch a Gurobi Instant Cloud instance:

```
params params$CloudAccessID <- '3d1ecef9-dfad-eff4-b3fa'
params$CloudSecretKey <- 'ae6L23alJe3+fas'
```

24.3 R API - Solving a Model

gurobi(model, params=NULL)

This function optimizes the given model. The algorithm used for the optimization depends on the model type (simplex or barrier for a continuous model; branch-and-cut for a MIP model). Upon successful completion it will return a `list` variable containing solution information.

Please consult *Variables and Constraints* section in the reference manual for a discussion of some of the practical issues associated with solving a precisely defined mathematical model using finite-precision floating-point arithmetic.

Parameters

- **model** – The model `list` must contain a valid Gurobi model. See the *model* argument section for more information.
- **params** – The params `list`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Example

```
result <- gurobi(model, params)
if (result$status == 'OPTIMAL') {
  print(result$objval)
  print(result$x)
} else {
  cat('Optimization returned status:', formatC(result$status), '\n')
}
```

Returns

The optimization result

The *gurobi* function returns a `list`, with the various results of the optimization stored in its named components. The specific results that are available depend on the type of model that was solved, the parameters used, and the status of the optimization. The following is a list of named components that might be available in the returned result. We will discuss the circumstances under which each will be available after presenting the list.

Model named components

status
The status of the optimization, returned as a string. The desired result is *OPTIMAL*, which indicates that an optimal solution to the model was found. Other status are possible, for example if the model has no feasible solution or if you set a Gurobi parameter that leads to early solver termination. See the *Status Code* section for further information on the Gurobi status codes.

objval
The objective value of the computed solution. Note that for multi-objective models `result$objval` will be a vector, where `result$objval[[i]]` stores the value for `model$multiobj[[i]]`.

objbound
Best available bound on solution (lower bound for minimization, upper bound for maximization).

objboundc
The best unrounded bound on the optimal objective. In contrast to `objbound`, this attribute

does not take advantage of objective integrality information to round to a tighter bound. For example, if the objective is known to take an integral value and the current best bound is 1.5, `objbound` will return 2.0 while `objboundc` will return 1.5.

mipgap
Current relative MIP optimality gap; computed as $|ObjBound - ObjVal|/|ObjVal|$ (where $ObjBound$ and $ObjVal$ are the MIP objective bound and incumbent solution objective, respectively). Returns `GRB_INFINITY` when an incumbent solution has not yet been found, when no objective bound is available, or when the current incumbent objective is 0. This is only available for mixed-integer problems.

runtime
The elapsed wall-clock time (in seconds) for the optimization.

work
The work (in work units) spent on the optimization. As opposed to the runtime in seconds, the work is deterministic. This means that on the same hardware and with the same parameter and attribute settings, solving the same model twice will lead to exactly the same amount of work in each of the two solves. One work unit corresponds very roughly to one second, but this greatly depends on the hardware on which Gurobi is running and on the model that has been solved.

itercount
Number of simplex iterations performed.

baritercount
Number of barrier iterations performed.

nodecount
Number of branch-and-cut nodes explored.

maxvio
Value of the maximal (unscaled) violation of the returned solution.

farkasproof
Magnitude of infeasibility violation in Farkas infeasibility proof. Only available if the model was found to be infeasible. Please refer to *Attribute* section in the reference manual for details.

Variable named components

x
The computed solution. This vector contains one entry for each column of `A`.

rc
Variable reduced costs for the computed solution. This vector contains one entry for each column of `A`.

vbasis
Variable basis status values for the computed optimal basis. You generally should not concern yourself with the contents of this vector. If you wish to use an advanced start later, you would simply copy the `vbasis` and `cbasis` named components into the corresponding named components for the next model. This vector contains one entry for each column of `A`.

unbdray
Unbounded ray. Provides a vector that, when added to any feasible solution, yields a new solution that is also feasible but improves the objective. Only available if the model is found to be unbounded. This vector contains one entry for each column of `A`.

Linear constraint named components

slack
The constraint slack for the computed solution. This vector contains one entry for each row of `A`.

pi
Dual values for the computed solution (also known as *shadow prices*). This vector contains one entry for each row of `A`.

cbasis
Constraint basis status values for the computed optimal basis. This vector contains one entry for each row of `A`.

farkasdual
Farkas infeasibility proof. Only available if the model was found to be infeasible. Please refer to *Attribute* section in the reference manual for details.

Quadratic constraint named components

qcslack
The quadratic constraint slack in the current solution. This vector contains one entry for each quadratic constraint.

qcpi
The dual values associated with the quadratic constraints. This vector contains one entry for each quadratic constraint.

Solution Pool named components

pool
When multiple solutions are found during the optimization call, these solutions are returned in this named component. A list of lists. When present, each list has the following named components:

objval
Stores the objective value of the i-th solution in `result$pool[[i]]$objval`. Note that when the model is a multi-objective model, instead of a single value,`result$pool[[i]]$objval[j]` stores the value of the j-th objective function for the i-th solution.

xn
Stores the i-th solution in `result$pool[[i]]$xn`. This vector contains one entry for each column of `A`.

Note that to query the number of solutions stored, you can query the length of `result$pool`.

poolobjbound
For single-objective MIP optimization problems, this value gives a bound on the best possible objective of an undiscovered solution. The difference between this value and `objbound` is that the former gives an objective bound for undiscovered solutions, while the latter gives a bound for any solution.

What is Available When

The `status` named component will be present in all cases. It indicates whether Gurobi was able to find a proven optimal solution to the model. In cases where a solution to the model was found, optimal or otherwise, the `objval` and `x` named components will be present.

For linear and quadratic programs, if a solution is available, then the `pi` and `rc` named components will also be present. For models with quadratic constraints, if the parameter `qcpdual` is set to 1, the named component `qcpi` will be present. If the final solution is a *basic* solution (computed by simplex), then `vbasis` and `cbasis` will be present. If the model is an unbounded

linear program and the *InfUnbdInfo* parameter is set to 1, the named component `unbdray` will be present. Finally, if the model is an infeasible linear program and the *InfUnbdInfo* parameter is set to 1, the named components `farkasdual` and `farkasproof` will be set.

For mixed integer problems, no dual information (i.e. `pi`, `slack`, `rc`, `vbasis`, `cbasis`, `qcslack`, `qcpi`, `ubdray` or `farkasdual`) is ever available. When multiple solutions are found, the `pool` and `poolobjbound` named components will be present. Depending on the `status` named component value, the named components `nodecount`, `objbound`, `objbundc` and `mipgap` will be available.

For continuous and mixed-integer models, under normal execution, the named components `runtime`, `work`, `itercount` and `baritercount` will be available.

`gurobi_iis(model, params=NULL)`

Compute an Irreducible Inconsistent Subsystem (IIS).

An IIS is a subset of the constraints and variable bounds with the following properties:

- It is still infeasible, and
- If a single constraint or bound is removed, the subsystem becomes feasible.

Note that an infeasible model may have multiple IISs. The one returned by Gurobi is not necessarily the smallest one; there may exist others with fewer constraints or bounds.

You can obtain information about the outcome of the IIS computation from the returned IIS result (described below). Note that this method can be used to compute IISs for both continuous and MIP models.

Parameters

- **`model`** – The model `list` must contain a valid Gurobi model. See the *model* argument section for more information.
- **`params`** – The params `list`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Example

```
model <- gurobi_read('examples/data/klein1.mps')
iis <- gurobi_iis(model)
```

Returns

The `gurobi_iis()` function returns a `list`, with various results stored in its named components. The specific results that are available depend on the type of model.

The returned `list` will always contain the following `named components`:

minimal
A logical scalar that indicates whether the computed IIS is minimal. It will normally be true, but it may be false if the IIS computation was stopped early (due to a time limit or a user interrupt).

Arows
A logical vector that indicates whether a linear constraint appears in the computed IIS.

lb
A logical vector that indicates whether a lower bound appears in the computed IIS.

ub
A logical vector that indicates whether a upper bound appears in the computed IIS.

If your model contains general constraints, the returned `list` will also contain the following `named components`:

genconmax
A logical vector that indicates whether a general MAX constraint appears in the computed IIS.

genconmin
A logical vector that indicates whether a general MIN constraint appears in the computed IIS.

genconand
A logical vector that indicates whether a general AND constraint appears in the computed IIS.

genconor
A logical vector that indicates whether a general OR constraint appears in the computed IIS.

genconabs
A logical vector that indicates whether a general ABS constraint appears in the computed IIS.

genconind
A logical vector that indicates whether a general INDICATOR constraint appears in the computed IIS.

genconpwl
A logical vector that indicates whether a general piecewise-linear function constraint appears in the computed IIS.

genconpoly
A logical vector that indicates whether a polynomial function constraint appears in the computed IIS.

genconexp
A logical vector that indicates whether a natural exponential function constraint appears in the computed IIS.

genconexpa
A logical vector that indicates whether a exponential function constraint appears in the computed IIS.

genconlog
A logical vector that indicates whether a natural logarithmic function constraint appears in the computed IIS.

genconloga
A logical vector that indicates whether a logarithmic function constraint appears in the computed IIS.

genconlogistic
A logical vector that indicates whether a logistic function constraint appears in the computed IIS.

genconpow
A logical vector that indicates whether a power function constraint appears in the computed IIS.

genconsin
A logical vector that indicates whether a SIN function constraint appears in the computed IIS.

genconcos
A logical vector that indicates whether a COS function constraint appears in the computed IIS.

gencontan
A logical vector that indicates whether a TAN function constraint appears in the computed IIS.

If your model contains SOS constraints, the returned `list` will also contain the following `named component`:

sos
A logical vector that indicates whether an SOS constraint appears in the computed IIS

If your model contains quadratic constraints, the returned `list` will also contain the following `named component`:

quadcon
A logical vector that indicates whether a quadratic constraint appears in the computed IIS.

To write the result of the IIS computation into an .ilp file format, set the *ResultFile* parameter before calling the *gurobi* function.

Example

```
params$resultfile <- 'infeas_submodel.ilp'
result <- gurobi(model, params)
```

gurobi_feasrelax(model, relaxobjtype, minrelax, penalties, params=NULL)

This function computes a feasibility relaxation for the input `model` argument. The feasibility relaxation is a model that, when solved, minimizes the amount by which the solution violates the bounds and linear constraints of the original model. You must provide a penalty to associate with relaxing each individual bound or constraint (through the `penalties` argument). These penalties are interpreted in different ways, depending on the value of the `relaxobjtype` argument.

For an example of how this function transforms a model, and more details about the variables and constraints created, please see *this section*.

Parameters

- **model** – The model `list` must contain a valid Gurobi model. See the *model* argument section for more information.
- **relaxobjtype** – The approach used to impose penalties on violations. If you specify `relaxobjtype=0`, the objective for the feasibility relaxation is to minimize the sum of the weighted magnitudes of the bound and constraint violations. If you specify `relaxobjtype=1`, the objective for the feasibility relaxation is to minimize the weighted sum of the squares of the bound and constraint violations. If you specify `relaxobjtype=2`, the objective for the feasibility relaxation is to minimize the weighted count of bound and constraint violations. In all cases, the weights are taken from `penalties$lb`, `penalties$ub` and `penalties$rhs`. You can provide the special penalty value `Inf` to indicate that the corresponding bound or constraint cannot be relaxed.
- **minrelax** – The `minrelax` argument is a boolean that controls the type of feasibility relaxation that is created. If `minrelax=FALSE`, optimizing the returned model gives a solution that minimizes the cost of the violation. If `minrelax=TRUE`, optimizing the returned model finds a solution that minimizes the original objective, but only from among those solutions that minimize the cost of the violation. Note that `gurobi_feasrelax` must solve an optimization problem to find the minimum possible relaxation when `minrelax=TRUE`, which can be quite expensive.

- **penalties** – The `penalties` argument is a list of lists, having the following optional named components (default: all `Inf`):
  - `lb` Penalty for violating each lower bound. There should be as many values as variables into the model. Note that artificial variables may have been created automatically by Gurobi for range constraints.
  - `ub` Penalty for violating each upper bound. There should be as many values as variables into the model. Note that artificial variables may have been created automatically by Gurobi for range constraints.
  - `rhs` Penalty for violating each constraint. There should be as many values as constraints into the model.

  To give an example, if a constraint with `penalties.rhs` value `p` is violated by 2.0, it would contribute `2*p` to the feasibility relaxation objective for `relaxobjtype=0`, `2*2*p` for `relaxobjtype=1`, and `p` for `relaxobjtype=2`.
- **params** – The params `list`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Returns

A `list` containing two named components: `result$model`, a list variable, as described in the *model* argument section. `result$feasobj`, a scalar. If `minrelax==TRUE` this is the relaxation problem objective value, 0.0 otherwise.

Example

```
penalties <- list()
model <- gurobi_read('stein9.mps')
penalties$lb <- rep(1,length(model$lb))
penalties$ub <- rep(1,length(model$ub))
penalties$rhs <- rep(1,length(model$rhs))
feasrelaxresult <- gurobi_feasrelax(model, 0, FALSE, penalties)
```

gurobi_relax(model, params=NULL)

Create the relaxation of a MIP model. Transforms integer variables into continuous variables, and removes SOS and general constraints.

Parameters

- **model** – The model `list` must contain a valid Gurobi model. See the *model* argument section for more information.
- **params** – The params `list`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Returns

A `model` list variable, as described in the *model* parameter section.

Example

```
model <- gurobi_read('stein9.mps')
relaxed <- gurobi_relax(model)
```

24.4 R API - Input-Output

gurobi_read(filename, params=NULL)

Reads a model from a file.

Parameters

- **filename** – Name of the file to read. Note that the type of the file is encoded in the file name suffix. The filename suffix should be one of .mps, .rew, .lp, .rlp, .dua, .dlp, .ilp, or .opb (see the *file formats* section for details on Gurobi file formats). The files can be compressed, so additional suffixes of .gz, .bz2, .zip, or .7z are accepted.
- **params** – The params `list`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Returns

A `model` list variable, as described in the *model* section.

Example

```
model <- gurobi_read('stein9.mps')
result <- gurobi(model)
```

gurobi_write(model, filename, params=NULL)

Writes a model to a file.

Parameters

- **model** – The model `list` must contain a valid Gurobi model. See the *model* argument section for more information.
- **filename** – Name of the file to write. Note that the type of the file is encoded in the file name suffix. The filename suffix should be one of .mps, .rew, .lp, .rlp, .dua, or .dlp to indicate the desired file format (see the *file formats* section for details on Gurobi file formats). The files can be compressed, so additional suffixes of .gz, .bz2, .zip, or .7z are accepted. Note that this function does not write the result of the IIS computation into an .ilp file format. See section *gurobi_iis* for more details.
- **params** – The params `list`, when provided, contains a list of modified Gurobi parameters. See the *params* argument section for more information.

Example

```
model            <- list()
model$A          <- matrix(c(1,2,3,1,1,0), nrow=2, byrow=T)
model$obj        <- c(1,1,2)
model$modelsense <- 'max'
model$rhs        <- c(4,1)
model$sense      <- c('<', '>')
gurobi_write(model, 'mymodel.mps');
gurobi_write(model, 'mymodel.lp');
gurobi_write(model, 'mymodel.mps.bz2');
```

24.5 Installing the R package

To use our R interface, you'll need to install the Gurobi package in your local R installation. The R command for doing this is:

```
install.packages('<R-package-file>', repos=NULL)
```

The Gurobi R package file can be found in the <installdir>/R directory of your Gurobi installation (the default <installdir> for Gurobi 11.0.0 is /opt/gurobi1100/linux64 for Linux, c:\gurobi1100win64 for 64-bit Windows, and /Library/gurobi1100/macos_universal2 for Mac). You should browse the <installdir>/R directory to find the exact name of the file for your platform (the Linux package is in file gurobi_11.0-0_R_.tar.gz, the Windows package is in file gurobi_11.0-0.zip, and the Mac package is in file gurobi_11.0-0_R_.tgz).

Depending on your local R environment you might need to install the R package slam. To do this, you should issue the following command within R:

```
install.packages('slam')
```

You will need to be careful to make sure that the R binary and the Gurobi package you install both use the same instruction set. For example, if you are using the 64-bit version of R, you'll need to install the 64-bit version of Gurobi, and the 64-bit Gurobi R package. This is particularly important on Windows systems, where the error messages that result from instruction set mismatches can be quite cryptic.

To run one of the R examples provided with the Gurobi distribution, you can use the source command in R. For example, if you are running R from the Gurobi R examples directory, you can say:

```
> source('mip.R')
```

If the Gurobi package was successfully installed, you should see the following output:

```
[1] 'Solution:'
[1] 3
[1] 1 0 1
```

CHAPTER

TWENTYFIVE

GUROBI COMMAND-LINE TOOL

The Gurobi command-line tool allows you to perform simple commands without the overhead or complexity of an interactive interface. While the most basic usage of the command-line tool is quite straightforward, the tool has a number of uses that are perhaps less obvious. This section talks about its full capabilities.

To use this tool, you'll need to type commands into a command-line interface. Linux and Mac users can use a *Terminal* window. Windows users will need to open a *Command Prompt* (also known as a *Console* window or a `cmd` window). To launch one, hold down the *Start* and *R* keys simultaneously, and then type `cmd` into the *Run* box that appears.

The command to solve a model using the command-line tool is:

```
gurobi_cl [parameter=value]* modelfile
```

The Gurobi log file is printed to the screen as the model solves, and the command terminates when the solve is complete. Parameters are chosen from among the *Gurobi parameters*. The final argument is the name of a file that contains an optimization model, stored in MPS or LP format. You can learn more about using the command-line tool to solve models in *this section*.

The command-line tool can also be used to replay *recordings of API calls*. The command for this usage is:

```
gurobi_cl recordingfile
```

A recording file is a binary file generated by Gurobi with a `.grbr` extension. You can learn more about using the command-line tool to replay recordings in *this section*.

The command-line tool can also be used to check on the status of a Gurobi token server. The command is:

```
gurobi_cl --tokens
```

This command will show you whether the token server is currently serving tokens, and which users and machines are currently using tokens.

You can also type:

```
gurobi_cl --help
```

to get help on the use of the tool, or:

```
gurobi_cl --version
```

to get version information, or:

```
gurobi_cl --license
```

to get the location of the current Gurobi license file.

25.1 Solving a Model

The command-line tool provides an easy way to solve a model stored in a file. The model can be stored in several different formats, including MPS, REW, LP, and RLP, and the file can optionally be compressed using `gzip`, `bzip2`, or `7z`. See the *File Format* discussion for more information on accepted formats.

The most basic command-line command is the following:

```
gurobi_cl model.mps
```

This will read the model from the indicated file, optimize it, and display the Gurobi log file as the solve proceeds.

You can optionally include an arbitrary number of `parameter=value` commands before the name of the file. For example:

```
gurobi_cl Method=2 TimeLimit=100 model.mps
```

The full set of Gurobi parameters is described in the *Parameters* section.

Gurobi Compute Server users can add the `--server=` switch to specify a server. For example, the command:

```
gurobi_cl --server=server1 Method=2 TimeLimit=100 model.mps
```

would solve the model stored in file `model.mps` on machine `server1`, assuming it is running Gurobi Compute Server. If the Compute Server has an access password, use the `--password=` switch to specify it.

Gurobi Instant Cloud users can add the `--accessid=`, `--secretkey=`, and `--pool=` switches to run a model on a cloud instance. For example, the command:

```
gurobi_cl --accessid=0f5e0ace-f929-a919-82d5-02272b3b0e19 \
          --secretkey=8EDZOIf7T9avp0ZHef9Tsw --pool=mypool model.mps
```

would solve the model stored in file `model.mps` on cloud pool `mypool` using the provided access ID and secret key. If the pool isn't currently active, it will launch it first.

25.1.1 Writing Result Files

While it is often useful to simply solve a model and display the log, it is also common to want to review the resulting solution. You can use the *ResultFile* parameter to write the solution to a file:

```
gurobi_cl ResultFile=model.sol model.mps
```

The file name suffix determines the type of file written. Useful file formats for solution information are `.sol` (for solution vectors) and `.bas` (for simplex basis information). Again, you should consult the section on *File Formats* for a list of the supported formats

If you have an infeasible model, you may want to examine a corresponding Irreducible Inconsistent Subsystem (IIS) to identify the cause of the infeasibility. You can ask the command-line tool to write a `.ilp` format file. It will attempt to solve the model, and if the model is found to be infeasible, it will automatically compute an IIS and write it to the requested file name.

An IIS is a subset of the constraints and variable bounds with the following properties:

- It is still infeasible, and
- If a single constraint or bound is removed, the subsystem becomes feasible.

Note that an infeasible model may have multiple IISs. The one returned by Gurobi is not necessarily the smallest one; there may exist others with fewer constraints or bounds.

IIS results are returned in a number of attributes: *IISConstr*, *IISLB*, *IISUB*, *IISSOS*, *IISQConstr*, and *IISGenConstr*. Each indicates whether the corresponding model element is a member of the computed IIS.

Note that for models with general function constraints, piecewise-linear approximation of the constraints may cause unreliable IIS results.

The *IIS log* provides information about the progress of the algorithm, including a guess at the eventual IIS size.

Termination parameters such as *TimeLimit*, *WorkLimit*, *MemLimit*, and *SoftMemLimit* are considered when computing an IIS. If an IIS computation is interrupted before completion or stops due to a termination parameter, Gurobi will return the smallest infeasible subsystem found to that point. The model attribute *IISMinimal* can be used to check whether the computed IIS is minimal.

The *IISConstrForce*, *IISLBForce*, *IISUBForce*, *IISSOSForce*, *IISQConstrForce*, and *IISGenConstrForce* attributes allow you mark model elements to either include or exclude from the computed IIS. Setting the attribute to 1 forces the corresponding element into the IIS, setting it to 0 forces it out of the IIS, and setting it to -1 allows the algorithm to decide.

To give an example of when these attributes might be useful, consider the case where an initial model is known to be feasible, but it becomes infeasible after adding constraints or tightening bounds. If you are only interested in knowing which of the changes caused the infeasibility, you can force the unmodified bounds and constraints into the IIS. That allows the IIS algorithm to focus exclusively on the new constraints, which will often be substantially faster.

Note that setting any of the `Force` attributes to 0 may make the resulting subsystem feasible, which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

Another use of *ResultFile* is to translate between file formats. For example, if you want to translate a model from MPS format to LP format, you could issue the following command:

```
gurobi_cl TimeLimit=0 ResultFile=model.lp model.mps
```

Gurobi can write compressed files directly, so this command would also work (assuming that `7zip` is installed on your machine):

```
gurobi_cl TimeLimit=0 ResultFile=model.lp.7z model.mps
```

The *ResultFile* parameter works differently from other parameters in the command-line interface. While a parameter normally takes a single value, you can actually specify multiple result files. For example, the following command:

```
gurobi_cl ResultFile=model.sol ResultFile=model.bas model.mps
```

will write two files.

25.1.2 Reading Input Files

You can use the *InputFile* parameter to read input files during the optimization. The most common input formats are `.bas` (a simplex basis), `.mst` (a MIP start), `.sol` (also a MIP start), `.hnt` (MIP hints), `.ord` (a MIP priority order), `.attr` (a collection of attributes), or `.prm` (a collection of parameters). For example, the following command:

```
gurobi_cl InputFile=model.bas InputFile=params.prm model.mps
```

would start the optimization of the continuous model stored in file `model.mps` using the basis provided in file `model.bas` and the parameters specified in `params.prm`.

Except for `.prm` files, reading input files is equivalent to setting the values of Gurobi attributes. A `.bas` file populates the *VBasis* and *CBasis* attributes, while a `.ord` file populates the *BranchPriority* attribute. A `.mst` or `.sol` file populates the *Start* attribute. A `.hnt` file populates the *VarHintVal* and *VarHintPri* attributes. A `.attr` file can hold a collection of these attributes.

In the case of `.prm` files, reading the file is equivalent to setting the parameters on the command-line directly using the `parameter=value` syntax.

Again, you should consult the *File Formats* section for more information on supported file formats

25.2 Replaying Recording Files

If you've generated a *recording* of the Gurobi API calls made by your program, you may use the command-line tool to replay this recording.

Recordings are stored in files with `.grbr` extensions. To replay a recording from a file named `recording000.grbr` issue the following command:

```
gurobi_cl recording000.grbr
```

You should adjust the file name to match the recording you wish to replay.

You will know you have succeeded in replaying a recording, if you see lines similar to the following at the beginning of the command-line tool's output:

```
*Replay* Replay of file 'recording000.grbr'
*Replay* Recording captured Tue Sep 13 19:28:48 2023
*Replay* Recording captured with Gurobi version 10.0.3 (linux64)
```

For information about recording API calls and replaying them, see the *Recording API Calls* chapter.

CHAPTER

TWENTYSIX

ATTRIBUTE REFERENCE

This section describes the usage and purpose of all Gurobi attributes. You will find a categorization of attributes by type in *Attribute Types*.

26.1 Model Attributes

These are model attributes, meaning that they are associated with the overall model (as opposed to being associated with a particular variable or constraint of the model). You should use one of the various `get` routines to retrieve the value of an attribute. These are described at the beginning of *this section*. For the object-oriented interfaces, model attributes are retrieved by invoking the `get` method on the model object itself. For attributes that can be modified directly by the user, you can use one of the various `set` methods.

Attempting to query an attribute that is not available will produce an error. In C, the attribute query routine will return a *DATA_NOT_AVAILABLE* error code. The object-oriented interfaces will throw an exception.

Additional model attributes can be found in the *Quality Attributes*, *Multi-objective Attributes*, and *Multi-Scenario Attributes* sections.

26.1.1 NumConstrs

- Type: `int`
- Modifiable: `No`

The number of linear constraints in the model.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.2 NumVars

- Type: `int`
- Modifiable: `No`

The number of decision variables in the model.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.3 NumSOS

- Type: `int`
- Modifiable: `No`

The number of Special Ordered Set (SOS) constraints in the model.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.4 NumQConstrs

- Type: `int`
- Modifiable: `No`

The number of quadratic constraints in the model.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.5 NumGenConstrs

- Type: `int`
- Modifiable: `No`

The number of general constraints in the model.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.6 NumNZs

- Type: `int`
- Modifiable: `No`

The number of non-zero coefficients in the linear constraints of the model. For models with more than 2 billion non-zero coefficients use *DNumNZs*.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.7 DNumNZs

- Type: `double`
- Modifiable: `No`

The number of non-zero coefficients in the linear constraints of the model. This attribute is provided in double precision format to accurately count the number of non-zeros in models that contain more than 2 billion non-zero coefficients.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.8 NumQNZs

- Type: `int`
- Modifiable: `No`

The number of terms in the lower triangle of the Q matrix in the quadratic objective.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.9 NumQCNZs

- Type: `int`
- Modifiable: `No`

The number of non-zero coefficients in the quadratic constraints.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.10 NumIntVars

- Type: `int`
- Modifiable: `No`

The number of integer variables in the model. This includes both binary variables and general integer variables.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.11 NumBinVars

- Type: `int`
- Modifiable: `No`

The number of binary variables in the model.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.12 NumPWLObjVars

- Type: `int`
- Modifiable: `No`

The number of variables in the model with piecewise-linear objective functions. You can query the function for a specific variable using the appropriate `getPWLObj` method for your language (in *C*, *C++*, *C#*, *Java*, and *Python*).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.13 ModelName

- Type: `string`
- Modifiable: `Yes`

The name of the model. The name has no effect on Gurobi algorithms. It is output in the Gurobi log file when a model is solved, and when a model is written to a file.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.14 ModelSense

- Type: `int`
- Modifiable: `Yes`

Optimization sense. The default 1 value indicates that the objective is to minimize the objective. Setting this attribute to -1 changes the sense to maximization.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.15 ObjCon

- Type: `double`
- Modifiable: `Yes`

A constant value that is added into the model objective. The default value is 0.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.16 Fingerprint

- Type: `int`
- Modifiable: `No`

A hash value computed on model data and attributes that can influence the optimization process. The intent is that models that differ in any meaningful way will have different fingerprints (almost always).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.17 ObjVal

- Type: `double`
- Modifiable: `No`

The objective value for the current solution. If the model was solved to optimality, then this attribute gives the optimal objective value.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.18 ObjBound

- Type: `double`
- Modifiable: `No`

The best known bound on the optimal objective. When solving a MIP model, the algorithm maintains both a lower bound and an upper bound on the optimal objective value. For a minimization model, the upper bound is the objective of the best known feasible solution, while the lower bound gives a bound on the best possible objective.

In contrast to *ObjBoundC*, this attribute takes advantage of objective integrality information to round to a tighter bound. For example, if the objective is known to take an integral value and the current best bound is 1.5, `ObjBound` will return 2.0 while `ObjBoundC` will return 1.5.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.19 ObjBoundC

- Type: `double`
- Modifiable: `No`

The best known bound on the optimal objective. When solving a MIP model, the algorithm maintains both a lower bound and an upper bound on the optimal objective value. For a minimization model, the upper bound is the objective of the best known feasible solution, while the lower bound gives a bound on the best possible objective.

In contrast to *ObjBound*, this attribute does not take advantage of objective integrality information to round to a tighter bound. For example, if the objective is known to take an integral value and the current best bound is 1.5, `ObjBound` will return 2.0 while `ObjBoundC` will return 1.5.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.20 PoolObjBound

- Type: `double`
- Modifiable: `No`

Bound on the objective of undiscovered MIP solutions. The MIP solver stores solutions that it finds during the MIP search, but it only provides quality guarantees for those whose objective is at least as good as `PoolObjBound`. Specifically, further exploration of the MIP search tree will not find solutions whose objective is better than `PoolObjBound`.

The difference between `PoolObjBound` and *ObjBound* is that the former gives an objective bound for undiscovered solutions, while the latter gives a bound for any solution. Note that `PoolObjBound` and `ObjBound` can only have different values if parameter *PoolSearchMode* is set to 2.

Please consult the section on *Solution Pools* for a more detailed discussion of this topic.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.21 PoolObjVal

- Type: `double`
- Modifiable: `No`

This attribute is used to query the objective value of the k-th solution stored in the pool of feasible solutions found so far for the problem. You set k using the *SolutionNumber* parameter.

The number of stored solutions can be queried using the *SolCount* attribute.

Please consult the section on *Solution Pools* for a more detailed discussion of this topic.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.22 MIPGap

- Type: `double`
- Modifiable: `No`

Current relative MIP optimality gap; computed as $|ObjBound - ObjVal|/|ObjVal|$ (where `ObjBound` and `ObjVal` are the MIP objective bound and incumbent solution objective, respectively. Returns `GRB_INFINITY` when an incumbent solution has not yet been found, when no objective bound is available, or when the current incumbent objective is 0.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.23 Runtime

- Type: `double`
- Modifiable: `No`

Runtime for the most recent optimization (in seconds). Note that all times reported by the Gurobi Optimizer are wall-clock times.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.24 Work

- Type: `double`
- Modifiable: `No`

Work spent on the most recent optimization. In contrast to *Runtime*, work is deterministic, meaning that you will get exactly the same result every time provided you solve the same model on the same hardware with the same parameter and attribute settings. The units on this metric are arbitrary. One work unit corresponds very roughly to one second on a single thread, but this greatly depends on the hardware on which Gurobi is running and the model that is being solved.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.25 Status

- Type: `int`
- Modifiable: `No`

Current optimization status for the model. Status values are described in the *Status Code* section.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.26 SolCount

- Type: `int`
- Modifiable: `No`

Number of stored solutions from the most recent optimization.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.27 IterCount

- Type: `double`
- Modifiable: `No`

Number of simplex iterations performed during the most recent optimization.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.28 BarIterCount

- Type: `int`
- Modifiable: `No`

Number of barrier iterations performed during the most recent optimization.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.29 NodeCount

- Type: `double`
- Modifiable: `No`

Number of branch-and-cut nodes explored in the most recent optimization.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.30 ConcurrentWinMethod

- Type: `int`
- Modifiable: `No`

This attribute is used to query the winning method after a continuous problem has been solved with concurrent optimization. In this case it returns the corresponding method identifier 0 (for primal Simplex), 1 (for dual Simplex), or 2 (for Barrier). In all other cases -1 is returned.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.31 IsMIP

- Type: `int`
- Modifiable: `No`

Indicates whether the model is a MIP. Note that any discrete elements make the model a MIP. Discrete elements include binary, integer, semi-continuous, semi-integer variables, SOS constraints, and general constraints. In addition, models having *multiple objectives* or *multiple scenarios* are considered as MIP models, even when all variables are continuous and all constraints are linear.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.32 IsQP

- Type: `int`
- Modifiable: `No`

Indicates whether the model is a quadratic programming problem. Note that a model with both a quadratic objective and quadratic constraints is classified as a QCP, not a QP.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.33 IsQCP

- Type: `int`
- Modifiable: `No`

Indicates whether the model has quadratic constraints.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.34 IsMultiObj

- Type: `int`
- Modifiable: `No`

Indicates whether the model has multiple objectives.

Note that the case where the model has a single objective (*NumObj* = 1) is slightly ambiguous. If you used `setObjectiveN` to set your objective, or if you set any of the multi-objective attributes (e.g., *ObjNPriority*), then the model is considered to be a multi-objective model. Otherwise, it is not.

To reset a multi-objective model back to a single objective model, you should set the *NumObj* attribute to 0, call model update, and then set a new single objective.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.35 IISMinimal

- Type: `int`
- Modifiable: `No`

Indicates whether the current Irreducible Inconsistent Subsystem (IIS) is minimal. This attribute is only available after you have computed an IIS on an infeasible model. It will normally take value 1, but it may take value 0 if the IIS computation was stopped early (e.g., due to a time limit or user interrupt).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.36 MaxCoeff

- Type: `double`
- Modifiable: `No`

Maximum matrix coefficient (in absolute value) in the linear constraint matrix.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.37 MinCoeff

- Type: `double`
- Modifiable: `No`

Minimum non-zero matrix coefficient (in absolute value) in the linear constraint matrix.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.38 MaxBound

- Type: `double`
- Modifiable: `No`

Maximum (finite) variable bound.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.39 MinBound

- Type: `double`
- Modifiable: `No`

Minimum (non-zero) variable bound.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.40 MaxObjCoeff

- Type: `double`
- Modifiable: `No`

Maximum linear objective coefficient (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.41 MinObjCoeff

- Type: `double`
- Modifiable: `No`

Minimum (non-zero) linear objective coefficient (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.42 MaxRHS

- Type: `double`
- Modifiable: `No`

Maximum linear constraint right-hand side value (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.43 MinRHS

- Type: `double`
- Modifiable: `No`

Minimum (non-zero) linear constraint right-hand side value (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.44 MaxQCCoeff

- Type: `double`
- Modifiable: `No`

Maximum coefficient in the quadratic part of all quadratic constraint matrices (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.45 MinQCCoeff

- Type: `double`
- Modifiable: `No`

Minimum (non-zero) coefficient in the quadratic part of all quadratic constraint matrices (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.46 MaxQCLCoeff

- Type: `double`
- Modifiable: `No`

Maximum coefficient in the linear part of all quadratic constraint matrices (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.47 MinQCLCoeff

- Type: `double`
- Modifiable: `No`

Minimum (non-zero) coefficient in the linear part of all quadratic constraint matrices (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.48 MaxQCRHS

- Type: `double`
- Modifiable: `No`

Maximum quadratic constraint right-hand side value (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.49 MinQCRHS

- Type: `double`
- Modifiable: `No`

Minimum (non-zero) quadratic constraint right-hand side value (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.50 MaxQObjCoeff

- Type: `double`
- Modifiable: `No`

Maximum coefficient of the quadratic terms in the objective (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.51 MinQObjCoeff

- Type: `double`
- Modifiable: `No`

Minimum (non-zero) coefficient of the quadratic terms in the objective (in absolute value).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.52 OpenNodeCount

- Type: `double`
- Modifiable: `No`

Number of open branch-and-cut nodes at the end of the most recent optimization. An open node is one that has been created but not yet explored.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.53 Kappa

- Type: `double`
- Modifiable: `No`

Estimated condition number for the current LP basis matrix. Only available for basic solutions.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.54 KappaExact

- Type: `double`
- Modifiable: `No`

Exact condition number for the current LP basis matrix. Only available for basic solutions. The exact condition number is much more expensive to compute than the estimate that you get from the *Kappa* attribute. Only available for basic solutions.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.55 FarkasProof

- Type: `double`
- Modifiable: `No`

Together, attributes *FarkasDual* and *FarkasProof* provide a certificate of infeasibility for the given infeasible problem. Specifically, *FarkasDual* provides a vector λ that can be used to form the following inequality from the original constraints that is trivially infeasible within the bounds of the variables:

$$\lambda^t A x \leq \lambda^t b.$$

This inequality is valid even if the original constraints have a mix of less-than and greater-than senses because $\lambda_i \geq 0$ if the i-th constraint has a $\leq$ sense and $\lambda_i \leq 0$ if the i-th constraint has a $\geq$ sense.

Let

$$\bar{a} := \lambda^t A$$

be the coefficients of this inequality and

$$\bar{b} := \lambda^t b$$

be its right hand side. With L_j and U_j being the lower and upper bounds of the variables x_j, we have $\bar{a}_j \geq 0$ if $U_j = \infty$, and $\bar{a}_j \leq 0$ if $L_j = -\infty$.

The minimum violation of the Farkas constraint is achieved by setting $x^*_j := L_j$ for $\bar{a}_j > 0$ and $x^*_j := U_j$ for $\bar{a}_j < 0$. Then, we can calculate the minimum violation as

$$\beta := \bar{a}^t x^* - \bar{b} = \sum_{j:\bar{a}_j > 0} \bar{a}_j L_j + \sum_{j:\bar{a}_j < 0} \bar{a}_j U_j - \bar{b}$$

where $\beta > 0$.

The *FarkasProof* attribute gives the value of β.

These attributes are only available when parameter *InfUnbdInfo* is set to 1.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.56 TuneResultCount

- Type: `int`
- Modifiable: `No`

After the tuning tool has been run, this attribute reports the number of parameter sets that were stored. This value will be zero if no improving parameter sets were found, and its upper bound is determined by the *TuneResults* parameter.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.57 NumStart

- Type: `int`
- Modifiable: `Yes`

Number of MIP starts in the model. Decreasing this attribute will discard existing MIP starts. Increasing it will create new MIP starts (initialized to `undefined`).

You can use the *StartNumber* parameter to query or modify start values for different MIP starts, or to append a new one. The value of *StartNumber* should always be less than `NumStart`.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.1.58 LicenseExpiration

- Type: `int`
- Modifiable: `No`

License expiration date. The format is YYYYMMDD, so for example if the license currently in use expired on July 20, 2018, the result would be 20180720. If the license has no expiration date, the result will be 99999999.

This attribute is available for node licenses and for clients of a Gurobi Compute Server. Unfortunately, this attribute isn't available for clients of a Gurobi Token Server.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2 Variable Attributes

These are variable attributes, meaning that they are associated with specific variables in the model. You should use one of the various `get` routines to retrieve the value of an attribute. These are described at the beginning of *this section*. For the object-oriented interfaces, variable attributes are retrieved by invoking the `get` method on a variable object. For attributes that can be modified directly by the user, you can use one of the various `set` methods.

Attempting to query an attribute that is not available will produce an error. In C, the attribute query routine will return a *DATA_NOT_AVAILABLE* error code. The object-oriented interfaces will throw an exception.

Additional variable attributes can be found in the *Multi-objective Attributes* and *Multi-Scenario Attributes* sections.

26.2.1 LB

- Type: `double`
- Modifiable: `Yes`

Variable lower bound. Note that any value less than or equal to `-1e20` is treated as negative infinity.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.2 UB

- Type: `double`
- Modifiable: `Yes`

Variable upper bound. Note that any value greater than or equal to `1e20` is treated as infinite.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.3 Obj

- Type: `double`
- Modifiable: `Yes`

Linear objective coefficient. In our object-oriented interfaces, you typically use the `setObjective` method to set the objective, but this attribute provides an alternative for setting or modifying linear objective terms.

Note that this attribute interacts with our piecewise-linear objective feature. If you set a piecewise-linear objective function for a variable, that will automatically set the `Obj` attribute to zero. Similarly, if you set the `Obj` attribute for a variable, that will automatically delete any previously specified piecewise-linear objective.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.4 VarName

- Type: `string`
- Modifiable: `Yes`

Variable name.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.5 VTag

- Type: `string`
- Modifiable: `Yes`

Tag for variables.

If you will be retrieving the solution to your model in JSON format, you might define a tag for every variable that you plan to retrieve solution information for. Each variable tag must be unique, and if any tag is used (variable tag, constraint tag, quadratic constraint tag) only tagged elements will appear in the *JSON solution string*. Tags must consist of printable US-ASCII characters. Using extended characters or escaped characters will result in an error. The maximum supported length for a tag is 10240 characters.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.6 VType

- Type: `char`
- Modifiable: `Yes`

Variable type (`'C'` for continuous, `'B'` for binary, `'I'` for integer, `'S'` for semi-continuous, or `'N'` for semi-integer). Binary variables must be either 0 or 1. Integer variables can take any integer value between the specified lower and upper bounds. Semi-continuous variables can take any value between the specified lower and upper bounds, or a value of zero. Semi-integer variables can take any integer value between the specified lower and upper bounds, or a value of zero.

Refer to *this section* for more information on variable types.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.7 X

- Type: `double`
- Modifiable: `No`

Variable value in the current solution.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.8 Xn

- Type: `double`
- Modifiable: `No`

The variable value in a sub-optimal MIP solution. Use parameter *SolutionNumber* to indicate which alternate solution to retrieve. Solutions are sorted in order of worsening objective value. Thus, when *SolutionNumber* is 1, `Xn` returns the second-best solution found. When *SolutionNumber* is equal to its default value of 0, querying attribute `Xn` is equivalent to querying attribute *X*.

The number of sub-optimal solutions found during the MIP search will depend on the values of a few parameters. The most important of these are *PoolSolutions*, *PoolSearchMode*, and *PoolGap*. Please consult the section on *Solution Pools* for a more detailed discussion of this topic.

Only available for MIP models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.9 RC

- Type: `double`
- Modifiable: `No`

The reduced cost in the current solution. Only available for convex, continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.10 BarX

- Type: `double`
- Modifiable: `No`

The variable value in the best barrier iterate (before crossover). Only available when the barrier algorithm was selected.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.11 Start

- Type: `double`
- Modifiable: `Yes`

The current MIP start vector. The MIP solver will attempt to build an initial solution from this vector when it is available. Note that the start can be partially populated – the MIP solver will attempt to fill in values for missing start values. If you wish to leave the start value for a variable undefined, you can either avoid setting the `Start` attribute for that variable, or you can set it to a special `undefined` value (`GRB_UNDEFINED` in C and C++, or `GRB.UNDEFINED` in Java, .NET, and Python).

If the Gurobi MIP solver log indicates that your MIP start didn't produce a new incumbent solution, note that there can be multiple explanations. One possibility is that your MIP start is infeasible. Another, more common possibility is that one of the Gurobi heuristics found a solution that is as good as the solution produced by the MIP start, so the MIP start solution was cut off. Finally, if you specified a partial MIP start, it is possible that the limited MIP exploration done on this partial start was insufficient to find a new incumbent solution. You can try setting the *StartNodeLimit* parameter to a larger value if you want Gurobi to work harder to try to complete the partial start.

If you solve a sequence of models, where one is built by modifying the previous one, and if you don't provide a MIP start, then Gurobi will try to construct one automatically from the solution of the previous model. If you don't want it to try this, you should reset the model before starting the subsequent solve. If you provided a MIP start but would prefer to use the previous solution as the start instead, you should clear your start (by setting the `Start` attribute to `undefined` for all variables).

If you have multiple start vectors, you can provide them to Gurobi by using the `Start` attribute in combination with the *NumStart* attribute and the *StartNumber* parameter. Specifically, use the `NumStart` attribute to indicate how many start vectors you will supply. Then set the *StartNumber* parameter to a value between 0 and `NumStart`-1 to indicate which start you are supplying. For each value of *StartNumber*, populate the `Start` attribute to supply that start. Gurobi will use all of the provided starts. As an alternative, you can append new MIP start vectors to your model by setting the *StartNumber* parameter to `-1`. In this case, whenever you read a MIP start, or use a function to set a MIP start value for a set of variables, a new MIP start will be created, the parameter *NumStart* will be increased, and any unspecified variable will be left as `undefined`.

If you want to diagnose an infeasible MIP start, you can try fixing the variables in the model to their values in your MIP start (by setting their lower and upper bound attributes). If the resulting MIP model is infeasible, you can then compute an IIS on this model to get additional information that should help to identify the cause of the infeasibility.

Only affects MIP models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.12 VarHintVal

- Type: `double`
- Modifiable: `Yes`

A set of user hints. If you know that a variable is likely to take a particular value in high quality solutions of a MIP model, you can provide that value as a hint. You can also (optionally) provide information about your level of confidence in a hint with the *VarHintPri* attribute.

The Gurobi MIP solver will use these variable hints in a number of different ways. Hints will affect the heuristics that Gurobi uses to find feasible solutions, and the branching decisions that Gurobi makes to explore the MIP search tree. In general, high quality hints should produce high quality MIP solutions faster. In contrast, low quality hints will lead to some wasted effort, but shouldn't lead to dramatic performance degradations.

Variables hints and *MIP starts* are similar in concept, but they behave in very different ways. If you specify a MIP start, the Gurobi MIP solver will try to build a single feasible solution from the provided set of variable values. If you know a solution, you should use a MIP start to provide it to the solver. In contrast, variable hints provide guidance to the MIP solver that affects the entire solution process. If you have a general sense of the likely values for variables, you should provide them through variable hints.

If you wish to leave the hint value for a variable undefined, you can either avoid setting the `VarHintVal` attribute for that variable, or you can set it to a special `undefined` value (`GRB_UNDEFINED` in C and C++, `GRB.UNDEFINED` in Java, .NET, and Python, `NA` in R or `nan` in Matlab).

Note that deleting variables from your model will cause several attributes to be discarded (variable hints and branch priorities). If you'd like them to persist, your program will need to repopulate them after deleting the variables and making a subsequent model update call.

Only affects MIP models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.13 VarHintPri

- Type: `int`
- Modifiable: `Yes`

Priorities on user hints. After providing variable hints through the *VarHintVal* attribute, you can optionally also provide hint priorities to give an indication of your level of confidence in your hints.

Hint priorities are relative. If you are more confident in the hint value for one variable than for another, you simply need to set a larger priority value for the more solid hint. The default hint priority for a variable is 0.

Please refer to the *VarHintVal* discussion for more details on the role of variable hints.

Only affects MIP models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.14 BranchPriority

- Type: `int`
- Modifiable: `Yes`

Variable branching priority. The value of this attribute is used as the primary criterion for selecting a fractional variable for branching during the MIP search. Variables with larger values always take priority over those with smaller values. Ties are broken using the standard branch variable selection criteria. The default variable branch priority value is zero.

Note that deleting variables from your model will cause several attributes to be discarded (variable hints and branch priorities). If you'd like them to persist, your program will need to repopulate them after deleting the variables and making a subsequent model update call.

Only affects MIP models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.15 Partition

- Type: `int`
- Modifiable: `Yes`

Variable partition. The MIP solver can perform a solution improvement heuristic using user-provided partition information. The provided partition number can be positive, which indicates that the variable should be included when the correspondingly numbered sub-MIP is solved, 0 which indicates that the variable should be included in every sub-MIP, or -1 which indicates that the variable should not be included in any sub-MIP. Variables that are not included in the sub-MIP are fixed to their values in the current incumbent solution. By default, all variables start with a value of -1.

To give an example, imagine you are solving a model with 400 variables and you set the partition attribute to -1 for variables 0-99, 0 for variables 100-199, 1 for variables 200-299, and 2 for variables 300-399. The heuristic would solve two sub-MIP models: sub-MIP 1 would fix variables 0-99 and 300-399 to their values in the incumbent and solve for the rest, while sub-MIP 2 would fix variables 0-99 and 200-299.

Use the *PartitionPlace* parameter to control where the partition heuristic runs.

Only affects MIP models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.16 VBasis

- Type: `int`
- Modifiable: `Yes`

The status of a given variable in the current basis. Possible values are 0 (basic), -1 (non-basic at lower bound), -2 (non-basic at upper bound), and -3 (super-basic). Note that, if you wish to specify an advanced starting basis, you must set basis status information for all constraints and variables in the model. Only available for basic solutions.

Note that if you provide a valid starting extreme point, either through *PStart*, *DStart*, or through *VBasis*, *CBasis*, then LP presolve will be disabled by default. For models where presolve greatly reduces the problem size, this might hurt performance. For presolve to be enabled, the parameter *LPWarmStart* must be set to 2.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.17 PStart

- Type: `double`
- Modifiable: `Yes`

Primal start vector.

For LP models, this defines the current simplex start vector. If you set `PStart` values for every variable in the model and *DStart* values for every constraint, then simplex will use those values to compute a warm start basis. Note that you'll get much better performance if you warm start your linear program using a simplex basis (using *VBasis* and *CBasis*). The `PStart` attribute should only be used in situations where you don't have a basis or you don't want to disable presolve.

For non-convex (MI)QCP and (MI)NLP models, this defines the starting point for certain primal heuristics. If you set `PStart` values for every variable in the model, then these heuristics will be more likely to converge to feasible points in the vicinity of the given starting point.

For other problem types, the `Pstart` values will be ignored.

If you'd like to provide a *feasible* starting solution for MIP, non-convex (MI)QCP, or (MI)NLP models, you should input it using the *Start* attribute.

Note that any model modifications which are pending or are made after setting `PStart` (adding variables or constraints, changing coefficients, etc.) will discard the start. You should only set this attribute after you are done modifying your model. If you'd like to retract a previously specified start, set any `PStart` value to `GRB_UNDEFINED`.

Note that if you provide a valid starting extreme point, either through *PStart*, *DStart*, or through *VBasis*, *CBasis*, then LP presolve will be disabled by default. For models where presolve greatly reduces the problem size, this might hurt performance. For presolve to be enabled, the parameter *LPWarmStart* must be set to 2.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.18 IISLB

- Type: `int`
- Modifiable: `No`

For an infeasible model, indicates whether the lower bound participates in the computed Irreducible Inconsistent Subsystem (IIS). Note that the bounds for a binary variable are considered to be implicit in the variable type and will never participate in an IIS.

Only available after you have computed an IIS.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.19 IISLBForce

- Type: `int`
- Modifiable: `Yes`

When computing an Irreducible Inconsistent Subsystem (IIS) for an infeasible model, indicates whether the variable lower bound should be included or excluded from the IIS.

The default value of -1 lets the IIS algorithm decide.

If the attribute is set to 0, the bound is not eligible for inclusion in the IIS.

If the attribute is set to 1, the bound is included in the IIS and the IIS algorithm never considers the possibility of removing it.

Note that setting this attribute to 0 may make the resulting subsystem feasible (or consistent), which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

See the *Model.computeIIS* documentation for more details.

This attribute is ignored for LPs.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.20 IISUB

- Type: `int`
- Modifiable: `No`

For an infeasible model, indicates whether the upper bound participates in the computed Irreducible Inconsistent Subsystem (IIS). Note that the bounds for a binary variable are considered to be implicit in the variable type and will never participate in an IIS.

Only available after you have computed an IIS.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.21 IISUBForce

- Type: `int`
- Modifiable: `Yes`

When computing an Irreducible Inconsistent Subsystem (IIS) for an infeasible model, indicates whether the variable upper bound should be included or excluded from the IIS.

The default value of -1 lets the IIS algorithm decide.

If the attribute is set to 0, the bound is not eligible for inclusion in the IIS.

If the attribute is set to 1, the bound is included in the IIS and the IIS algorithm never considers the possibility of removing it.

Note that setting this attribute to 0 may make the resulting subsystem feasible (or consistent), which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

See the *Model.computeIIS* documentation for more details.

This attribute is ignored for LPs.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.22 PoolIgnore

- Type: `int`
- Modifiable: `Yes`

When solving a MIP model, the Gurobi Optimizer maintains a *solution pool* that contains the best solutions found during the search. The `PoolIgnore` attribute allows you to discard some solutions. Specifically, if multiple solutions differ only in variables where `PoolIgnore` is set to 1, only the solution with the best objective will be kept in the pool. The default value for the attribute is 0, meaning that the variable should be used to distinguish solutions.

This attribute is particularly helpful when used in conjunction with the *PoolSearchMode* parameter. By identifying variables that do not capture meaningful differences between solutions, you can make sure that the pool contains some interesting variety.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.23 PWLObjCvx

- Type: `int`
- Modifiable: `No`

Indicates whether a variable has a convex piecewise-linear objective. Returns 0 if the piecewise-linear objective function on the variable is non-convex. Returns 1 if the function is convex, or if the objective function on the variable is linear.

This attribute is useful for isolating the particular variable that caused a continuous model with a piecewise-linear objective function to become a MIP.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.24 SAObjLow

- Type: `double`
- Modifiable: `No`

Objective coefficient sensitivity information: smallest objective coefficient value at which the current optimal basis would remain optimal. Only available for basic solutions.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.25 SAObjUp

- Type: `double`
- Modifiable: `No`

Objective coefficient sensitivity information: largest objective coefficient value at which the current optimal basis would remain optimal. Only available for basic solutions.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.26 SALBLow

- Type: `double`
- Modifiable: `No`

Lower bound sensitivity information: smallest lower bound value at which the current optimal basis would remain optimal. Only available for basic solutions.

Please note that if the variable is fixed, no sensitivity information is available and the value of this attribute is that of the variable.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.27 SALBUp

- Type: `double`
- Modifiable: `No`

Lower bound sensitivity information: largest lower bound value at which the current optimal basis would remain optimal. Only available for basic solutions.

Please note that if the variable is fixed, no sensitivity information is available and the value of this attribute is that of the variable.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.28 SAUBLow

- Type: `double`
- Modifiable: `No`

Upper bound sensitivity information: smallest upper bound value at which the current optimal basis would remain optimal. Only available for basic solutions.

Please note that if the variable is fixed, no sensitivity information is available and the value of this attribute is that of the variable.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.29 SAUBUp

- Type: `double`
- Modifiable: `No`

Upper bound sensitivity information: largest upper bound value at which the current optimal basis would remain optimal. Only available for basic solutions.

Please note that if the variable is fixed, no sensitivity information is available and the value of this attribute is that of the variable.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.2.30 UnbdRay

- Type: `double`
- Modifiable: `No`

Unbounded ray (for unbounded linear models only). Provides a vector that, when added to any feasible solution, yields a new solution that is also feasible but improves the objective. Only available when parameter *InfUnbdInfo* is set to 1.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3 Linear Constraint Attributes

These are linear constraint attributes, meaning that they are associated with specific linear constraints in the model. You should use one of the various `get` routines to retrieve the value of an attribute. These are described at the beginning of *this section*. For the object-oriented interfaces, linear constraint attributes are retrieved by invoking the `get` method on a constraint object. For attributes that can be modified directly by the user, you can use one of the various `set` methods.

Attempting to query an attribute that is not available will produce an error. In C, the attribute query routine will return a *DATA_NOT_AVAILABLE* error code. The object-oriented interfaces will throw an exception.

Additional linear constraint attributes can be found in the *Multi-Scenario Attributes* section.

26.3.1 Sense

- Type: `char`
- Modifiable: `Yes`

Constraint sense (`'<'`, `'>'`, or `'='`).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.2 RHS

- Type: `double`
- Modifiable: `Yes`

Constraint right-hand side.

Note that a less-than-or-equal constraint with a RHS value of `1e20` or larger, or a greater-than-or-equal constraint with RHS value of `-1e20` or smaller, will be treated as always being satisfied. However, if your intention is to disable an inequality constraint, we recommend removing it from the model, rather than setting a large RHS value so that it is always satisfied. If the constraint *must* remain in the model, you should use `GRB_INFINITY` in C, C++ and `GRB.INFINITY` in C#, Java, and Python as a suitably large constant for the right-hand side.

Equality constraints with large RHS values can lead to numerical issues, so these should be avoided.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.3 ConstrName

- Type: `string`
- Modifiable: `Yes`

Constraint name.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.4 CTag

- Type: `string`
- Modifiable: `Yes`

Tag for constraints.

If you will be retrieving the solution to your model in JSON format, you might define a tag for every constraint that you plan to retrieve solution information for. Each constraint tag must be unique, and if any tag is used (variable tag, constraint tag, quadratic constraint tag) only tagged elements will appear in the *JSON solution string*. Tags must consist of printable US-ASCII characters. Using extended characters or escaped characters will result in an error. The maximum supported length for a tag is 10240 characters.

Note that constraint tags are only allowed for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.5 Pi

- Type: `double`
- Modifiable: `No`

The constraint dual value in the current solution (also known as the *shadow price*).

Given a linear programming problem

$$\begin{array}{ll} \text{minimize} & c'x \\ \text{subject to} & Ax \geq b \\ & x \geq 0 \end{array}$$

and a corresponding dual problem

$$\begin{array}{ll} \text{maximize} & b'y \\ \text{subject to} & A'y \leq c \\ & y \geq 0 \end{array}$$

the `Pi` attribute returns y.

Of course, not all models fit this canonical form. In general, dual values have the following properties:

- Dual values for $\geq$ constraints are ≥ 0.
- Dual values for $\leq$ constraints are ≤ 0.
- Dual values for $=$ constraints are unconstrained.

For models with a maximization sense, the senses of the dual values are reversed: the dual is ≥ 0 for a $\leq$ constraint and ≤ 0 for a $\geq$ constraint.

Note that constraint dual values for linear constraints of QCP models are only available when the *QCPDual* parameter is set to 1. To query the duals of the quadratic constraints in a QCP model, see *QCPi*.

Only available for convex, continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.6 Slack

- Type: `double`
- Modifiable: `No`

The constraint slack in the current solution.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.7 CBasis

- Type: `int`
- Modifiable: `Yes`

The status of a given linear constraint in the current basis. Possible values are 0 (basic) or -1 (non-basic). A constraint is basic when its slack variable is in the simplex basis. Note that, if you wish to specify an advanced starting basis, you must set basis status information for all constraints and variables in the model. Only available for basic solutions.

Note that if you provide a valid starting extreme point, either through *PStart*, *DStart*, or through *VBasis*, *CBasis*, then LP presolve will be disabled by default. For models where presolve greatly reduces the problem size, this might hurt performance. For presolve to be enabled, the parameter *LPWarmStart* must be set to 2.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.8 DStart

- Type: `double`
- Modifiable: `Yes`

The current simplex start vector. If you set `DStart` values for every linear constraint in the model and *PStart* values for every variable, then simplex will use those values to compute a warm start basis. If you'd like to retract a previously specified start, set any `DStart` value to `GRB_UNDEFINED`.

Note that any model modifications which are pending or are made after setting `DStart` (adding variables or constraints, changing coefficients, etc.) will discard the start. You should only set this attribute after you are done modifying your model.

Note also that you'll get much better performance if you warm start your linear program from a simplex basis (using *VBasis* and *CBasis*). The `DStart` attribute should only be used in situations where you don't have a basis or you don't want to disable presolve.

If you'd like to provide a feasible starting solution for a MIP model, you should input it using the *Start* attribute.

Only affects LP models; it will be ignored for QP, QCP, or MIP models.

Note that if you provide a valid starting extreme point, either through *PStart*, *DStart*, or through *VBasis*, *CBasis*, then LP presolve will be disabled by default. For models where presolve greatly reduces the problem size, this might hurt performance. For presolve to be enabled, the parameter *LPWarmStart* must be set to 2.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.9 Lazy

- Type: `int`
- Modifiable: `Yes`

Determines whether a linear constraint is treated as a *lazy constraint* or a *user cut*.

At the beginning of the MIP solution process, any constraint whose `Lazy` attribute is set to 1, 2, or 3 (the default value is 0) is treated as a lazy constraint; it is removed from the model and placed in the lazy constraint pool. Lazy constraints remain inactive until a feasible solution is found, at which point the solution is checked against the lazy constraint pool. If the solution violates any lazy constraints, the solution is discarded and one or more of the violated lazy constraints are pulled into the active model.

Larger values for this attribute cause the constraint to be pulled into the model more aggressively. With a value of 1, the constraint can be used to cut off a feasible solution, but it won't necessarily be pulled in if another lazy constraint also cuts off the solution. With a value of 2, all lazy constraints that are violated by a feasible solution will be pulled into the model. With a value of 3, lazy constraints that cut off the relaxation solution at the root node are also pulled in.

Any constraint whose Lazy attribute is set to -1 is treated as a user cut; it is removed from the model and placed in the user cut pool. User cuts may be added to the model at any node in the branch-and-cut search tree to cut off relaxation solutions.

The main difference between user cuts and lazy constraints is that the former are not allowed to cut off integer-feasible solutions. In other words, they are redundant for the MIP model, and the solver is free to decide whether or not to use them to cut off relaxation solutions. The hope is that adding them speeds up the overall solution process. Lazy constraints have no such restrictions. They are essential to the model, and the solver is forced to apply them whenever a solution would otherwise not satisfy them.

Note that deleting constraints from your model will cause this attribute to be discarded. If you'd like it to persist, your program will need to repopulate it after deleting the constraints and making a subsequent model update call.

Note that no corresponding attribute is available for other constraint types (quadratic, SOS, or general constraints). This attribute only affects MIP models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.10 IISConstr

- Type: `int`
- Modifiable: `No`

For an infeasible model, indicates whether the linear constraint participates in the computed Irreducible Inconsistent Subsystem (IIS). Only available after you have computed an IIS.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.11 IISConstrForce

- Type: `int`
- Modifiable: `Yes`

When computing an Irreducible Inconsistent Subsystem (IIS) for an infeasible model, indicates whether the linear constraint should be included or excluded from the IIS.

The default value of -1 lets the IIS algorithm decide.

If the attribute is set to 0, the constraint is not eligible for inclusion in the IIS.

If the attribute is set to 1, the constraint is included in the IIS and the IIS algorithm never considers the possibility of removing it.

Note that setting this attribute to 0 may make the resulting subsystem feasible (or consistent), which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

See the *Model.computeIIS* documentation for more details.

This attribute is ignored for LPs.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.12 SARHSLow

- Type: `double`
- Modifiable: `No`

Right-hand side sensitivity information: smallest right-hand side value at which the current optimal basis would remain optimal. Only available for basic solutions.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.13 SARHSUp

- Type: `double`
- Modifiable: `No`

Right-hand side sensitivity information: largest right-hand side value at which the current optimal basis would remain optimal. Only available for basic solutions.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.3.14 FarkasDual

- Type: `double`
- Modifiable: `No`

Together, attributes *FarkasDual* and *FarkasProof* provide a certificate of infeasibility for the given infeasible problem. Specifically, *FarkasDual* provides a vector λ that can be used to form the following inequality from the original constraints that is trivially infeasible within the bounds of the variables:

$$\lambda^t A x \leq \lambda^t b.$$

This inequality is valid even if the original constraints have a mix of less-than and greater-than senses because $\lambda_i \geq 0$ if the i-th constraint has a $\leq$ sense and $\lambda_i \leq 0$ if the i-th constraint has a $\geq$ sense.

Let

$$\bar{a} := \lambda^t A$$

be the coefficients of this inequality and

$$\bar{b} := \lambda^t b$$

be its right hand side. With L_j and U_j being the lower and upper bounds of the variables x_j, we have $\bar{a}_j \geq 0$ if $U_j = \infty$, and $\bar{a}_j \leq 0$ if $L_j = -\infty$.

The minimum violation of the Farkas constraint is achieved by setting $x_j^* := L_j$ for $\bar{a}_j > 0$ and $x_j^* := U_j$ for $\bar{a}_j < 0$. Then, we can calculate the minimum violation as

$$\beta := \bar{a}^t x^* - \bar{b} = \sum_{j:\bar{a}_j > 0} \bar{a}_j L_j + \sum_{j:\bar{a}_j < 0} \bar{a}_j U_j - \bar{b}$$

where $\beta > 0$.

The *FarkasProof* attribute gives the value of β.

These attributes are only available when parameter *InfUnbdInfo* is set to 1.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.4 SOS Attributes

These are SOS attributes, meaning that they are associated with specific special-ordered set constraints in the model. You should use one of the various `get` routines to retrieve the value of an attribute. These are described at the beginning of *this section*. For the object-oriented interfaces, SOS attributes are retrieved by invoking the `get` method on an SOS object. For attributes that can be modified directly by the user, you can use one of the various `set` methods.

Attempting to query an attribute that is not available will produce an error. In C, the attribute query routine will return a *DATA_NOT_AVAILABLE* error code. The object-oriented interfaces will throw an exception.

26.4.1 IISSOS

- Type: `int`
- Modifiable: `No`

For an infeasible model, indicates whether the SOS constraint participates in the computed Irreducible Inconsistent Subsystem (IIS). Only available after you have computed an IIS.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.4.2 IISSOSForce

- Type: `int`
- Modifiable: `Yes`

When computing an Irreducible Inconsistent Subsystem (IIS) for an infeasible model, indicates whether the SOS constraint should be included or excluded from the IIS.

The default value of -1 lets the IIS algorithm decide.

If the attribute is set to 0, the constraint is not eligible for inclusion in the IIS.

If the attribute is set to 1, the constraint is included in the IIS and the IIS algorithm never considers the possibility of removing it.

Note that setting this attribute to 0 may make the resulting subsystem feasible (or consistent), which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

See the *Model.computeIIS* documentation for more details.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.5 Quadratic Constraint Attributes

These are quadratic constraint attributes, meaning that they are associated with specific quadratic constraints in the model. You should use one of the various `get` routines to retrieve the value of an attribute. These are described at the beginning of *this section*. For the object-oriented interfaces, quadratic constraint attributes are retrieved by invoking the `get` method on a constraint object. For attributes that can be modified directly by the user, you can use one of the various `set` methods.

Attempting to query an attribute that is not available will produce an error. In C, the attribute query routine will return a *DATA_NOT_AVAILABLE* error code. The object-oriented interfaces will throw an exception.

26.5.1 QCSense

- Type: `char`
- Modifiable: `Yes`

Quadratic constraint sense (`'<'`, `'>'`, or `'='`).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.5.2 QCRHS

- Type: `double`
- Modifiable: `Yes`

Quadratic constraint right-hand side. Note that a less-than-or-equal constraint with a RHS value of `1e20` or larger, or a greater-than-or-equal constraint with RHS value of `-1e20` or smaller, will be treated as always being satisfied. Equality constraints with very large RHS values can lead to numerical issues, so these should be avoided.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.5.3 QCName

- Type: `string`
- Modifiable: `Yes`

Quadratic constraint name.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.5.4 QCPi

- Type: `double`
- Modifiable: `No`

The constraint dual value in the current solution. Note that quadratic constraint dual values are only available when the *QCPDual* parameter is set to 1.

Only available for convex, continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.5.5 QCSlack

- Type: `double`
- Modifiable: `No`

The constraint slack in the current solution.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.5.6 QCTag

- Type: `string`
- Modifiable: `Yes`

Tag for quadratic constraints.

If you will be retrieving the solution to your model in JSON format, you might define a tag for every quadratic constraint that you plan to retrieve solution information for. Each quadratic constraint tag must be unique, and if any tag is used (variable tag, constraint tag, quadratic constraint tag) only tagged elements will appear in the *JSON solution string*. Tags must consist of printable US-ASCII characters. Using extended characters or escaped characters will result in an error. The maximum supported length for a tag is 10240 characters.

Note that quadratic constraint tags are only allowed for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.5.7 IISQConstr

- Type: `int`
- Modifiable: `No`

For an infeasible model, indicates whether the quadratic constraint participates in the computed Irreducible Inconsistent Subsystem (IIS). Only available after you have computed an IIS.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.5.8 IISQConstrForce

- Type: `int`
- Modifiable: `Yes`

When computing an Irreducible Inconsistent Subsystem (IIS) for an infeasible model, indicates whether the quadratic constraint should be included or excluded from the IIS.

The default value of -1 lets the IIS algorithm decide.

If the attribute is set to 0, the constraint is not eligible for inclusion in the IIS.

If the attribute is set to 1, the constraint is included in the IIS and the IIS algorithm never considers the possibility of removing it.

Note that setting this attribute to 0 may make the resulting subsystem feasible (or consistent), which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

See the *Model.computeIIS* documentation for more details.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.6 General Constraint Attributes

These are general constraint attributes, meaning that they are associated with specific general constraints in the model. If the attribute name contains string "GenConstr", then it is for all types of general constraints. If it starts with string "Func", then it is only for *function constraints*.

You should use one of the various `get` routines to retrieve the value of an attribute. These are described at the beginning of *this section*. For the object-oriented interfaces, general constraint attributes are retrieved by invoking the `get` method on a constraint object. For attributes that can be modified directly by the user, you can use one of the various `set` methods.

Attempting to query an attribute that is not available will produce an error. In C, the attribute query routine will return a *DATA_NOT_AVAILABLE* error code. The object-oriented interfaces will throw an exception.

26.6.1 FuncPieceError

- Type: `double`
- Modifiable: `Yes`

If the *FuncPieces* attribute is set to value -1 or -2, this attribute provides the maximum allowed error (absolute for -1, relative for -2) in the piecewise-linear approximation.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.6.2 FuncPieceLength

- Type: `double`
- Modifiable: `Yes`

If the *FuncPieces* attribute is set to value 1, this attribute provides the length of each piece of the piecewise-linear approximation.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.6.3 FuncPieceRatio

- Type: `double`
- Modifiable: `Yes`

This attribute controls whether the piecewise-linear approximation of a function constraint is an underestimate of the function, an overestimate, or somewhere in between. A value of 0.0 will always underestimate, while a value of 1.0 will always overestimate. A value in between will interpolate between the underestimate and the overestimate. A special value of -1 chooses points that are on the original function. The behaviour is not defined for other negative values.

See the discussion of *function constraints* for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.6.4 FuncPieces

- Type: `int`
- Modifiable: `Yes`

This attribute sets the strategy used for performing a piecewise-linear approximation of a function constraint. There are a few options:

- **FuncPieces = 0**: Ignore the attribute settings for this function constraint and use the parameter settings (*FuncPieces*, etc.) instead.
- **FuncPieces >= 2**: Sets the number of pieces; pieces are equal width.
- **FuncPieces = 1**: Uses a fixed width for each piece; the actual width is provided in the *FuncPieceLength* attribute.
- **FuncPieces = -1**: Bounds the absolute error of the approximation; the error bound is provided in the *FuncPieceError* attribute.
- **FuncPieces = -2**: Bounds the relative error of the approximation; the error bound is provided in the *FuncPieceError* attribute.

See the discussion of *function constraints* for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.6.5 FuncNonlinear

- Type: `int`
- Modifiable: `Yes`

This attribute controls whether the particular general function constraint is replaced with a static piecewise-linear approximation (0), or is handled inside the branch-and-bound tree using a dynamic outer-approximation approach (1). The default value (-1) means that the constraint handling will be controlled by the *FuncNonlinear parameter*.

See the discussion of *function constraints* for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.6.6 GenConstrType

- Type: `int`
- Modifiable: `No`

General constraint type.

The language APIs contain enums that allows you to map the integer constraint type to a more meaningful name. In C, you'll find `GRB_GENCONSTR_MAX`, `GRB_GENCONSTR_MIN`, etc. In the OO interfaces, you'll find `GRB.GENCONSTR_MAX`, `GRB.GENCONSTR_MIN`, etc.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.6.7 GenConstrName

- Type: `string`
- Modifiable: `Yes`

General constraint name.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.6.8 IISGenConstr

- Type: `int`
- Modifiable: `No`

For an infeasible model, indicates whether the general constraint participates in the computed Irreducible Inconsistent Subsystem (IIS). Only available after you have computed an IIS.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.6.9 IISGenConstrForce

- Type: `int`
- Modifiable: `Yes`

When computing an Irreducible Inconsistent Subsystem (IIS) for an infeasible model, indicates whether the general constraint should be included or excluded from the IIS.

The default value of -1 lets the IIS algorithm decide.

If the attribute is set to 0, the constraint is not eligible for inclusion in the IIS.

If the attribute is set to 1, the constraint is included in the IIS and the IIS algorithm never considers the possibility of removing it.

Note that setting this attribute to 0 may make the resulting subsystem feasible (or consistent), which would then make it impossible to construct an IIS. Trying anyway will result in a *IIS_NOT_INFEASIBLE* error. Similarly, setting this attribute to 1 may result in an IIS that is not irreducible. More precisely, the system would only be irreducible with respect to the model elements that have force values of -1 or 0.

See the *Model.computeIIS* documentation for more details.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7 Quality Attributes

These are solution quality attributes. They are associated with the overall model. You should use one of the various `get` routines to retrieve the value of an attribute. These are described at the beginning of *this section*. For the object-oriented interfaces, quality attributes are retrieved by invoking the `get` method on a constraint object. For attributes that can be modified directly by the user, you can use one of the various `set` methods.

Attempting to query an attribute that is not available will produce an error. In C, the attribute query routine will return a *DATA_NOT_AVAILABLE* error code. The object-oriented interfaces will throw an exception.

26.7.1 MaxVio

- Type: `double`
- Modifiable: `No`

Maximum of all (unscaled) violations that apply to model type.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.2 BoundVio

- Type: `double`
- Modifiable: `No`

Maximum (unscaled) bound violation.

Available for all model types.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.3 BoundSVio

- Type: `double`
- Modifiable: `No`

Maximum (scaled) bound violation.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.4 BoundVioIndex

- Type: `int`
- Modifiable: `No`

Index of variable with the largest (unscaled) bound violation.

Available for all model types.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.5 BoundSVioIndex

- Type: `int`
- Modifiable: `No`

Index of variable with the largest (scaled) bound violation.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.6 BoundVioSum

- Type: `double`
- Modifiable: `No`

Sum of (unscaled) bound violations.

Available for all model types.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.7 BoundSVioSum

- Type: `double`
- Modifiable: `No`

Sum of (scaled) bound violations.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.8 ConstrVio

- Type: `double`
- Modifiable: `No`

Reporting constraint violations for the simplex solver is actually more complex than it may appear, due to the treatment of slacks on linear inequality constraints. The simplex solver introduces explicit non-negative slack variables inside the algorithm. Thus, for example, $a^T x \leq b$ becomes $a^T x + s = b$. In this formulation, constraint errors can show up in two places: (i) as bound violations on the computed slack variable values, and (ii) as differences between $a^T x + s$ and b. We report the former as `ConstrVio` and the latter as *ConstrResidual*.

For MIP models, the maximum violation of the constraints, including linear, quadratic, SOS and general constraints, is reported in `ConstrVio`.

Available for all model types.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.9 ConstrSVio

- Type: `double`
- Modifiable: `No`

Maximum (scaled) slack bound violation.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.10 ConstrVioIndex

- Type: `int`
- Modifiable: `No`

Index of linear constraint with the largest (unscaled) slack bound violation for continuous linear models solved by simplex.

For MIP or other situations, it is for all the constraints. The constraint order is linear, quadratic, SOS and general. Assume there are l linear, q quadratic, s SOS and g general constraints and the index i is between $l + q + s$ and $l + q + s + g$, then the general constraint with index $i - l - q - s$ has the biggest violation.

Available for all model types.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.11 ConstrSVioIndex

- Type: `int`
- Modifiable: `No`

Index of linear constraint with the largest (scaled) slack bound violation.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.12 ConstrVioSum

- Type: `double`
- Modifiable: `No`

Sum of (unscaled) slack bound violations.

Available for all model types.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.13 ConstrSVioSum

- Type: `double`
- Modifiable: `No`

Sum of (scaled) slack bound violations.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.14 ConstrResidual

- Type: `double`
- Modifiable: `No`

Reporting constraint violations for the simplex solver is actually more complex than it may appear, due to the treatment of slacks on linear inequality constraints. The simplex solver introduces explicit non-negative slack variables inside the algorithm. Thus, for example, $a^T x \leq b$ becomes $a^T x + s = b$. In this formulation, constraint errors can show up in two places: (i) as bound violations on the computed slack variable values, and (ii) as differences between $a^T x + s$ and b. We report the former as *ConstrVio* and the latter as `ConstrResidual`.

Only available for continuous models. For MIP models, constraint violations are reported in *ConstrVio*.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.15 ConstrSResidual

- Type: `double`
- Modifiable: `No`

Maximum (scaled) primal constraint error.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.16 ConstrResidualIndex

- Type: `int`
- Modifiable: `No`

Index of linear constraint with the largest (unscaled) constraint error.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.17 ConstrSResidualIndex

- Type: `int`
- Modifiable: `No`

Index of linear constraint with the largest (scaled) constraint error.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.18 ConstrResidualSum

- Type: `double`
- Modifiable: `No`

Sum of (unscaled) linear constraint violations.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.19 ConstrSResidualSum

- Type: `double`
- Modifiable: `No`

Sum of (scaled) linear constraint violations.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.20 DualVio

- Type: `double`
- Modifiable: `No`

Reporting dual constraint violations for the simplex solver is actually more complex than it may appear, due to the treatment of reduced costs for bounded variables. The simplex solver introduces explicit non-negative reduced-cost variables inside the algorithm. Thus, $a^T y \geq c$ becomes $a^T y - z = c$ (where y is the dual vector and z is the reduced cost). In this formulation, errors can show up in two places: (i) as bound violations on the computed reduced-cost

variable values, and (ii) as differences between $a^T y - z$ and c. We report the former as `DualVio` and the latter as *DualResidual*.

`DualVio` reports the maximum (unscaled) reduced-cost bound violation.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.21 DualSVio

- Type: `double`
- Modifiable: `No`

Maximum (scaled) reduced cost violation.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.22 DualVioIndex

- Type: `int`
- Modifiable: `No`

Index of variable with the largest (unscaled) reduced cost violation. Note that the result may be larger than the number of variables in the model, which indicates that a constraint slack is the variable with the largest violation. Subtract the variable count from the result to get the index of the corresponding constraint.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.23 DualSVioIndex

- Type: `int`
- Modifiable: `No`

Index of variable with the largest (scaled) reduced cost violation. Note that the result may be larger than the number of variables in the model, which indicates that a constraint slack is the variable with the largest violation. Subtract the variable count from the result to get the index of the corresponding constraint.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.24 DualVioSum

- Type: `double`
- Modifiable: `No`

Sum of (unscaled) reduced cost violations.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.25 DualSVioSum

- Type: `double`
- Modifiable: `No`

Sum of (scaled) reduced cost violations.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.26 DualResidual

- Type: `double`
- Modifiable: `No`

Reporting dual constraint violations for the simplex solver is actually more complex than it may appear, due to the treatment of reduced costs for bounded variables. The simplex solver introduces explicit non-negative reduced-cost variables inside the algorithm. Thus, $a^T y \geq c$ becomes $a^T y - z = c$ (where y is the dual vector and z is the reduced cost). In this formulation, errors can show up in two places: (i) as bound violations on the computed reduced-cost variable values, and (ii) as differences between $a^T y - z$ and c. We report the former as *DualVio* and the latter as `DualResidual`.

`DualResidual` reports the maximum (unscaled) dual constraint error.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.27 DualSResidual

- Type: `double`
- Modifiable: `No`

Maximum (scaled) dual constraint error.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.28 DualResidualIndex

- Type: `int`
- Modifiable: `No`

Index of variable with the largest (unscaled) dual constraint error.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.29 DualSResidualIndex

- Type: `int`
- Modifiable: `No`

Index of variable with the largest (scaled) dual constraint error.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.30 DualResidualSum

- Type: `double`
- Modifiable: `No`

Sum of (unscaled) dual constraint errors.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.31 DualSResidualSum

- Type: `double`
- Modifiable: `No`

Sum of (scaled) dual constraint errors.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.32 ComplVio

- Type: `double`
- Modifiable: `No`

Maximum complementarity violation. In an optimal solution, the product of the value of a variable and its reduced cost must be zero. This isn't always strictly true for interior point solutions. This attribute returns the maximum complementarity violation for any variable.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.33 ComplVioIndex

- Type: `int`
- Modifiable: `No`

Index of variable with the largest complementarity violation.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.34 ComplVioSum

- Type: `double`
- Modifiable: `No`

Sum of complementarity violation.

Only available for continuous models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.35 IntVio

- Type: `double`
- Modifiable: `No`

A MIP solver won't always assign strictly integral values to integer variables. This attribute returns the largest distance between the computed value of any integer variable and the nearest integer.

Only available for MIP models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.36 IntVioIndex

- Type: `int`
- Modifiable: `No`

Index of variable with the largest integrality violation.

Only available for MIP models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.7.37 IntVioSum

- Type: `double`
- Modifiable: `No`

Sum of integrality violations.

Only available for MIP models.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.8 Multi-objective Attributes

These are the attributes for setting and querying multiple objectives (refer to *this section* for additional information on multi-objective optimization).

26.8.1 ObjN

- Type: `double`
- Modifiable: `Yes`

When the model has multiple objectives, this attribute is used to query or modify objective coefficients for objective n. You set n using the *ObjNumber* parameter. Note that when *ObjNumber* is equal to 0, `ObjN` is equivalent to *Obj*.

The number of objectives in the model can be queried (or modified) using the *NumObj* attribute.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.8.2 ObjNCon

- Type: `double`
- Modifiable: `Yes`

When the model has multiple objectives, this attribute is used to query or modify the constant term for objective n. You set n using the *ObjNumber* parameter. Note that when *ObjNumber* is equal to 0, `ObjNCon` is equivalent to *ObjCon*.

The number of objectives in the model can be queried (or modified) using the *NumObj* attribute.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.8.3 ObjNPriority

- Type: `int`
- Modifiable: `Yes`

This attribute is used to query or modify the priority of objective n when doing hierarchical multi-objective optimization. You set n using the *ObjNumber* parameter.

The default priority for an objective is 0.

The number of objectives in the model can be queried (or modified) using the *NumObj* attribute.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.8.4 ObjNWeight

- Type: `double`
- Modifiable: `Yes`

This attribute is used to query or modify the weight of objective n when doing blended multi-objective optimization. You set n using the *ObjNumber* parameter.

The default weight for an objective is 1.0.

The number of objectives in the model can be queried (or modified) using the *NumObj* attribute.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.8.5 ObjNRelTol

- Type: `double`
- Modifiable: `Yes`

This attribute is used to set the allowable degradation for objective n when doing hierarchical multi-objective optimization for MIP models. You set n using the *ObjNumber* parameter.

Hierarchical multi-objective MIP optimization will optimize for the different objectives in the model one at a time, in priority order. If it achieves objective value z when it optimizes for this objective, then subsequent steps are allowed to degrade this value by at most `ObjNRelTol`$*|z|$.

Objective degradations are handled differently for multi-objective LP models. The allowable degradation is controlled by the *ObjNAbsTol* parameter and `ObjNRelTol` is ignored.

The default relative tolerance for an objective is 0.

The number of objectives in the model can be queried (or modified) using the *NumObj* attribute.

Please refer to the discussion of *Allowing Multiple-Objective Degradation* for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.8.6 ObjNAbsTol

- Type: `double`
- Modifiable: `Yes`

This attribute is used to set the allowable degradation for objective n when doing hierarchical multi-objective optimization. You set n using the *ObjNumber* parameter.

Hierarchical multi-objective MIP optimization will optimize for the different objectives in the model one at a time, in priority order. If it achieves objective value z when it optimizes for this objective, then subsequent steps are allowed to degrade this value by at most `ObjNAbsTol`.

Objective degradations are handled differently for multi-objective LP models. For LP models, solution quality for higher-priority objectives is maintained by fixing some variables to their values in previous optimal solutions. These fixings are decided using variable reduced costs. The value of the `ObjNAbsTol` parameter indicates the amount by

which a fixed variable's reduced cost is allowed to violate dual feasibility. Relaxing this tolerance has a similar effect on the value of the objective to relaxing *OptimalityTol*, so we recommend against values larger than 1e-2. The value of the related *ObjNRelTol* attribute is ignored.

The default absolute tolerance for an objective is `1e-6`.

The number of objectives in the model can be queried (or modified) using the *NumObj* attribute.

Please refer to the discussion of *Allowing Multiple-Objective Degradation* for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.8.7 ObjNVal

- Type: `double`
- Modifiable: `No`

This attribute is used to query the objective value obtained for objective n by the k-th solution stored in the pool of feasible solutions found so far for the problem. You set n using the *ObjNumber* parameter, while you set k using the *SolutionNumber* parameter.

The number of objectives in the model can be queried (or modified) using the *NumObj* attribute; while the number of stored solutions can be queried using the *SolCount* attribute.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.8.8 ObjNName

- Type: `string`
- Modifiable: `Yes`

When the model has multiple objectives, this attribute is used to query or modify the name for objective n. You set n using the *ObjNumber* parameter.

The number of objectives in the model can be queried (or modified) using the *NumObj* attribute.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.8.9 NumObj

- Type: `int`
- Modifiable: `Yes`

Number of objectives in the model. If you modify this attribute, it will change the number of objectives in the model. Decreasing it will discard existing objectives. Increasing it will create new objectives (initialized to 0). Setting it to 0 will create a model with no objective (i.e., a feasibility model). If you want to switch from a multi-objective model to a single-objective model you also need to set `NumObj` to 0 and call model update before installing a new single objective.

You can use the *ObjNumber* parameter, in conjunction with multi-objective attributes (*ObjN*, *ObjNName*, etc.), to query or modify attributes for different objectives. The value of *ObjNumber* should always be less than `NumObj`.

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.9 Multi-Scenario Attributes

These are the attributes for setting and querying multiple scenarios (refer to *this section* for additional information on multi-scenario optimization).

26.9.1 ScenNLB

- Type: `double`
- Modifiable: `Yes`

When the model has multiple scenarios, this attribute is used to query or modify changes of the variable lower bounds in scenario n w.r.t. the base model. You set n using the *ScenarioNumber* parameter.

If an element of this array attribute is set to the `undefined` value (`GRB_UNDEFINED` in C and C++, or `GRB.UNDEFINED` in Java, .NET, and Python), it means that the corresponding value in the scenario is identical to the one in the base model.

The number of scenarios in the model can be queried (or modified) using the *NumScenarios* attribute.

Please refer to the *Multiple Scenarios* discussion for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.9.2 ScenNUB

- Type: `double`
- Modifiable: `Yes`

When the model has multiple scenarios, this attribute is used to query or modify changes of the variable upper bounds in scenario n w.r.t. the base model. You set n using the *ScenarioNumber* parameter.

If an element of this array attribute is set to the `undefined` value (`GRB_UNDEFINED` in C and C++, or `GRB.UNDEFINED` in Java, .NET, and Python), it means that the corresponding value in the scenario is identical to the one in the base model.

The number of scenarios in the model can be queried (or modified) using the *NumScenarios* attribute.

Please refer to the *Multiple Scenarios* discussion for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.9.3 ScenNObj

- Type: `double`
- Modifiable: `Yes`

When the model has multiple scenarios, this attribute is used to query or modify changes of the variable objective coefficients in scenario n w.r.t. the base model. You set n using the *ScenarioNumber* parameter.

If an element of this array attribute is set to the `undefined` value (`GRB_UNDEFINED` in C and C++, or `GRB.UNDEFINED` in Java, .NET, and Python), it means that the corresponding value in the scenario is identical to the one in the base model.

The number of scenarios in the model can be queried (or modified) using the *NumScenarios* attribute.

Please refer to the *Multiple Scenarios* discussion for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.9.4 ScenNRHS

- Type: `double`
- Modifiable: `Yes`

When the model has multiple scenarios, this attribute is used to query or modify changes of the linear constraint right-hand sides in scenario n w.r.t. the base model. You set n using the *ScenarioNumber* parameter.

If an element of this array attribute is set to the `undefined` value (`GRB_UNDEFINED` in C and C++, or `GRB.UNDEFINED` in Java, .NET, and Python), it means that the corresponding value in the scenario is identical to the one in the base model.

The number of scenarios in the model can be queried (or modified) using the *NumScenarios* attribute.

Please refer to the *Multiple Scenarios* discussion for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.9.5 ScenNName

- Type: `string`
- Modifiable: `Yes`

When the model has multiple scenarios, this attribute is used to query or modify the name for scenario n. You set n using the *ScenarioNumber* parameter.

The number of scenarios in the model can be queried (or modified) using the *NumScenarios* attribute.

Please refer to the *Multiple Scenarios* discussion for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.9.6 ScenNObjBound

- Type: `double`
- Modifiable: `No`

When the model has multiple scenarios, this attribute is used to query the objective bound for scenario n. You set n using the *ScenarioNumber* parameter.

The number of scenarios in the model can be queried (or modified) using the *NumScenarios* attribute.

Please refer to the *Multiple Scenarios* discussion for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.9.7 ScenNObjVal

- Type: `double`
- Modifiable: `No`

When the model has multiple scenarios, this attribute is used to query the objective value of the current solution for scenario n. You set n using the *ScenarioNumber* parameter. If no solution is available, this returns `GRB_INFINITY` (for a minimization objective).

The number of scenarios in the model can be queried (or modified) using the *NumScenarios* attribute.

Please refer to the *Multiple Scenarios* discussion for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.9.8 ScenNX

- Type: `double`
- Modifiable: `No`

When the model has multiple scenarios, this attribute is used to query the variable value in the current solution of scenario n. You set n using the *ScenarioNumber* parameter.

The number of scenarios in the model can be queried (or modified) using the *NumScenarios* attribute.

Please refer to the *Multiple Scenarios* discussion for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.9.9 NumScenarios

- Type: `int`
- Modifiable: `Yes`

Number of scenarios in the model. Modifying this attribute changes the number: decreasing it discards existing scenarios; increasing it creates new scenarios (initialized to have no changes w.r.t. the base model); setting it to 0 discards all scenarios so that the base model is no longer a multi-scenario model.

You can use the *ScenarioNumber* parameter, in conjunction with multi-scenario attributes (*ScenNLB*, *ScenNUB*, *ScenNObj*, *ScenNRHS*, *ScenNName*, etc.), to query or modify attributes for different scenarios. The value of *ScenarioNumber* should always be less than `NumScenarios`.

Please refer to the *Multiple Scenarios* discussion for more information.

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.10 Batch Attributes

26.10.1 BatchErrorCode

- Type: `int`
- Modifiable: `No`

Retrieve the last error code received from the Cluster Manager associated with this batch. A non-zero value indicates that a problem occurred. Refer to the *Error Codes* table for a list of possible return values. Details on the error can be obtained by querying *BatchErrorMessage*.

Note that all Batch attributes are cached locally, and are only updated when you create a client-side batch object or when you explicitly update this cache (by calling the appropriate update function - `GRBupdatebatch` for **C**, `update` for **Python**, etc.).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.10.2 BatchErrorMessage

- Type: `string`
- Modifiable: `No`

Retrieve the last error message received from the Cluster Manager associated with this batch. The related error code can be queried through the *BatchErrorCode* attribute.

Note that all Batch attributes are cached locally, and are only updated when you create a client-side batch object or when you explicitly update this cache (by calling the appropriate update function - `GRBupdatebatch` for **C**, `update` for **Python**, etc.).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.10.3 BatchID

- Type: `string`
- Modifiable: `No`

The ID for the batch. Please refer to the *Batch Optimization* section for more details.

Note that all Batch attributes are cached locally, and are only updated when you create a client-side batch object or when you explicitly update this cache (by calling the appropriate update function - `GRBupdatebatch` for **C**, `update` for **Python**, etc.).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

26.10.4 BatchStatus

- Type: `int`
- Modifiable: `No`

Current status for the batch request. Status values are described in the *Status Code* section.

Note that all Batch attributes are cached locally, and are only updated when you create a client-side batch object or when you explicitly update this cache (by calling the appropriate update function - `GRBupdatebatch` for **C**, `update` for **Python**, etc.).

For examples of how to query or modify attributes, refer to our *Attribute Examples*.

CHAPTER

TWENTYSEVEN

PARAMETER REFERENCE

This section provides the type, default value, and range of possible values for all Gurobi parameters, and describes their effects. You will find a categorization of parameters by the aspect of Gurobi they control in *Parameter Groups*.

27.1 AggFill

Presolve aggregation fill level

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

Controls the amount of fill allowed during presolve aggregation. Larger values generally lead to presolved models with fewer rows and columns, but with more constraint matrix non-zeros.

The default value chooses automatically, and usually works well.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.2 Aggregate

Presolve aggregation

- Type: `int`
- Default value: `1`
- Minimum value: `0`
- Maximum value: `2`

Controls the aggregation level in presolve. The options are off (0), moderate (1), or aggressive (2). In rare instances, aggregation can lead to an accumulation of numerical errors. Turning it off can sometimes improve solution accuracy.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.3 BarConvTol

Barrier convergence tolerance

- Type: `double`
- Default value: `1e-8`
- Minimum value: `0.0`
- Maximum value: `1.0`

The barrier solver terminates when the relative difference between the primal and dual objective values is less than the specified tolerance (with a `GRB_OPTIMAL` status). Tightening this tolerance often produces a more accurate solution, which can sometimes reduce the time spent in crossover. Be aware that such tightening may result in an increase of barrier iterations and hence computation time spent therein. Loosening it causes the barrier algorithm to terminate with a less accurate solution, which can be useful when barrier is making very slow progress in later iterations.

Note: Barrier only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.4 BarCorrectors

Barrier central corrections

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

Limits the number of central corrections performed in each barrier iteration. The default value chooses automatically, depending on problem characteristics. The automatic strategy generally works well, although it is often possible to obtain higher performance on a specific model by selecting a value manually.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Barrier only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.5 BarHomogeneous

Barrier homogeneous algorithm

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1`

Determines whether to use the homogeneous barrier algorithm. At the default setting (-1), it is only used when barrier solves a node relaxation for a MIP model. Setting the parameter to 0 turns it off, and setting it to 1 forces it on. The homogeneous algorithm is useful for recognizing infeasibility or unboundedness. It is a bit slower than the default algorithm.

Note: Barrier only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.6 BarIterLimit

Barrier iteration limit

- Type: `int`
- Default value: `1000`
- Minimum value: `0`
- Maximum value: `MAXINT`

Limits the number of barrier iterations performed. This parameter is rarely used. If you would like barrier to terminate early, it is almost always better to use the *BarConvTol* parameter instead.

Optimization returns with an *ITERATION_LIMIT* status if the limit is exceeded.

Note: Barrier only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.7 BarOrder

Barrier ordering algorithm

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1`

Chooses the barrier sparse matrix fill-reducing algorithm. A value of 0 chooses Approximate Minimum Degree ordering, while a value of 1 chooses Nested Dissection ordering. The default value of -1 chooses automatically. You should only modify this parameter if you notice that the barrier ordering phase is consuming a significant fraction of the overall barrier runtime.

Note: Barrier only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.8 BarQCPConvTol

Barrier convergence tolerance for QCP models

- Type: `double`
- Default value: `1e-6`
- Minimum value: `0.0`
- Maximum value: `1.0`

When solving a QCP model, the barrier solver terminates when the relative difference between the primal and dual objective values is less than the specified tolerance (with a `GRB_OPTIMAL` status). Tightening this tolerance may lead to a more accurate solution, but it may also lead to a failure to converge.

Note: Barrier only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.9 BestBdStop

Objective bound to stop optimization

- Type: `double`
- Default value: `Infinity`
- Minimum value: `-Infinity`
- Maximum value: `Infinity`

Terminates as soon as the engine determines that the best bound on the objective value is at least as good as the specified value. Optimization returns with an *USER_OBJ_LIMIT* status in this case.

Note that you should always include a small tolerance in this value. Without this, a bound that satisfies the intended termination criterion may not actually lead to termination due to numerical round-off in the bound.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.10 BestObjStop

Objective value to stop optimization

- Type: `double`
- Default value: `-Infinity`
- Minimum value: `-Infinity`
- Maximum value: `Infinity`

Terminate as soon as the engine finds a feasible solution whose objective value is at least as good as the specified value. Optimization returns with an *USER_OBJ_LIMIT* status in this case.

Note that you should always include a small tolerance in this value. Without this, a solution that satisfies the intended termination criterion may not actually lead to termination due to numerical round-off in the objective.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.11 BQPCuts

BQP cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls Boolean Quadric Polytope (BQP) cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.12 BranchDir

Preferred branch direction

- Type: `int`
- Default value: `0`
- Minimum value: `-1`
- Maximum value: `1`

Determines which child node is explored first in the branch-and-cut search. The default value chooses automatically. A value of -1 will always explore the down branch first, while a value of 1 will always explore the up branch first.

Changing the value of this parameter rarely produces a significant benefit.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.13 CliqueCuts

Clique cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls clique cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value choose automatically. Overrides the *Cuts* parameter.

We have observed that setting this parameter to its aggressive setting can produce a significant benefit for some large set partitioning models.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.14 CloudAccessID

Access ID for Gurobi Instant Cloud

- Type: `string`
- Default value: `""`

Set this parameter to the Access ID for your Instant Cloud license when launching a new instance. You can retrieve this string from your account on the Gurobi Instant Cloud Manager website.

You must set this parameter through either a `gurobi.lic` file (using `CLOUDACCESSID=id`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.15 CloudHost

Host for the Gurobi Cloud entry point

- Type: `string`
- Default value: `""`

Set this parameter to the host name of the Gurobi Cloud entry point. Currently `cloud.gurobi.com`.

You must set this parameter through either a `gurobi.lic` file (using `CLOUDHOST=host`) or an *empty environment*. Changing the parameter after your environment has been started will result in an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.16 CloudSecretKey

Secret Key for Gurobi Instant Cloud

- Type: `string`
- Default value: `""`

Set this parameter to the Secret Key for your Instant Cloud license when launching a new instance. You can retrieve this string from your account on the Gurobi Instant Cloud Manager website.

You must set this parameter through either a `gurobi.lic` file (using `CLOUDSECRETKEY=key`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.17 CloudPool

Cloud pool to use for Gurobi Instant Cloud instance

- Type: `string`
- Default value: `""`

Set this parameter to the name of the cloud pool you would like to use for your new Instant Cloud instance. You can browse your existing cloud pools or create new ones from your account on the Gurobi Instant Cloud Manager website.

You must set this parameter through either a `gurobi.lic` file (using `CLOUDPOOL=pool`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.18 ComputeServer

Name of a node in the Remote Services cluster

- Type: `string`
- Default value: `""`

Set this parameter to the name of a node in the Remote Services cluster where you'd like your Compute Server job to run. You can refer to the server using its name or its IP address. If you are using a non-default port, the server name should be followed by the port number (e.g., `server1:61000`).

You will also need to set the *ServerPassword* parameter to supply the client password for the specified cluster.

You can provide a comma-separated list of nodes to increase robustness. If the first node in the list doesn't respond, the second will be tried, etc.

Refer to the Gurobi Remote Services Reference Manual for more information on starting Compute Server jobs.

You must set this parameter through either a `gurobi.lic` file (using `COMPUTESERVER=server`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.19 ConcurrentJobs

Distributed concurrent optimizer job count

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `MAXINT`

Enables distributed concurrent optimization, which can be used to solve LP or MIP models on multiple machines. A value of `n` causes the solver to create `n` independent models, using different parameter settings for each. Each of these models is sent to a distributed worker for processing. Optimization terminates when the first solve completes. Use the *ComputeServer* parameter to indicate the name of the cluster where you would like your distributed concurrent job to run (or use *WorkerPool* if your client machine will act as manager and you just need a pool of workers).

By default, Gurobi chooses the parameter settings used for each independent solve automatically. You can create concurrent environments to choose your own parameter settings (refer to the *concurrent optimization* section for details). The intent of concurrent MIP solving is to introduce additional diversity into the MIP search. By bringing the resources of multiple machines to bear on a single model, this approach can sometimes solve models much faster than a single machine.

The distributed concurrent solver produces a slightly different log from the standard solver, and provides different callbacks as well. Please refer to the `Distributed Algorithms` section of the Gurobi Remote Services Reference Manual for additional details.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.20 ConcurrentMethod

Controls the methods used by the concurrent continuous solver

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

This parameter is only evaluated when solving an LP with a concurrent solver (*Method* = 3 or 4). It controls which methods are run concurrently by the concurrent solver. Options are:

- -1=automatic,
- 0=barrier, dual, primal simplex,
- 1=barrier and dual simplex,
- 2=barrier and primal simplex, and
- 3=dual and primal simplex.

Which methods are actually run also depends on the number of threads available.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.21 ConcurrentMIP

Enables the concurrent MIP solver

- Type: `int`
- Default value: `1`
- Minimum value: `1`
- Maximum value: `64`

This parameter enables the concurrent MIP solver. When the parameter is set to value `n`, the MIP solver performs `n` independent MIP solves in parallel, with different parameter settings for each. Optimization terminates when the first solve completes.

By default, Gurobi chooses the parameter settings used for each independent solve automatically. You can create concurrent environments to choose your own parameter settings (refer to the *concurrent optimization* section for details). The intent of concurrent MIP solving is to introduce additional diversity into the MIP search. This approach can sometimes solve models much faster than applying all available threads to a single MIP solve, especially on very large parallel machines.

The concurrent MIP solver divides available threads evenly among the independent solves. For example, if you have 6 threads available and you set *ConcurrentMIP* to 2, the concurrent MIP solver will allocate 3 threads to each independent solve. Note that the number of independent solves launched will not exceed the number of available threads.

The concurrent MIP solver produces a slightly different log from the standard MIP solver, and provides different callbacks as well. Please refer to the *concurrent optimizer* discussion for additional details.

Concurrent MIP is not deterministic. If runtimes for different independent solves are very similar, and if the model has multiple optimal solutions, you may get slightly different results from multiple runs on the same model.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.22 ConcurrentSettings

Create concurrent environments from a list of .prm files

- Type: `string`
- Default value: `""`

This command-line only parameter allows you to specify a comma-separated list of *.prm* files that are used to set parameters for the different instances in a concurrent MIP run.

To give an example, you could create two `.prm` files with the following contents…

s0.prm:

```
MIPFocus 0
```

s1.prm:

```
MIPFocus 1
```

Issuing the command `gurobi_cl ConcurrentSettings=s0.prm,s1.prm model.mps` would invoke the concurrent MIP solver, using parameter setting *MIPFocus=0* in one of the two concurrent solves and *MIPFocus=1* in the other.

Note that if you want to run concurrent MIP on multiple machines, you must also set the *ConcurrentJobs* parameter. The command for running distributed concurrent optimization using the two example parameter files on two machines would be

```
> gurobi_cl ConcurrentJobs=2 ConcurrentSettings=s0.prm,s1.prm model.mps
```

Note: Command-line only (`gurobi_cl`). See *Concurrent environments* for the equivalent feature in the Gurobi APIs.

27.23 CoverCuts

Cover cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls cover cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.24 Crossover

Barrier crossover strategy

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `4`

Determines the crossover strategy used to transform the interior solution produced by barrier into a basic solution (note that crossover is not available for QP or QCP models). Crossover consists of three phases: (i) a *primal push* phase, where primal variables are pushed to bounds, (ii) a *dual push* phase, where dual variables are pushed to bounds, and (iii) a *cleanup* phase, where simplex is used to remove any primal or dual infeasibilities that remain after the push phases are complete. The order of the first two phases and the algorithm used for the third phase are both controlled by the *Crossover* parameter:

Parameter value	First push	Second push	Cleanup
0	Disabled	Disabled	Disabled
1	Dual	Primal	Primal
2	Dual	Primal	Dual
3	Primal	Dual	Primal
4	Primal	Dual	Dual

The default value of -1 chooses the strategy automatically. Use value 0 to disable crossover; this setting returns the interior solution computed by barrier. Since an interior solution is typically less accurate than a basic solution after crossover, disabling crossover may sometimes result in barrier performing more iterations to improve the returned interior solution.

Note: Barrier only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.25 CrossoverBasis

Crossover basis construction strategy

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1`

Determines the initial basis construction strategy for crossover. A value of 0 chooses an initial basis quickly. A value of 1 can take much longer, but often produces a more numerically stable start basis. The default value of -1 makes an automatic choice.

Note: Barrier only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.26 CSAPIAccessID

Access ID for Gurobi Cluster Manager

- Type: `string`
- Default value: `""`

A unique identifier used to authenticate an application on a Gurobi Cluster Manager.

You can provide either an access ID and a *secret key*, or a *username* and *password*, to authenticate your connection to a Cluster Manager.

You must set this parameter through either a `gurobi.lic` file (using `CSAPIACCESSID=YOUR_API_ID`) or an *empty environment*. Changing the parameter after your environment has been started will result in an error.

Note: Cluster Manager only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.27 CSAPISecret

Secret key for Gurobi Cluster Manager

- Type: `string`
- Default value: `""`

The secret password associated with an API access ID.

You can provide either an *access ID* and a secret key, or a *username* and *password*, to authenticate your connection to a Cluster Manager.

You must set this parameter through either a `gurobi.lic` file (using `CSAPISECRET=YOUR_API_SECRET_KEY`) or an *empty environment*. Changing the parameter after your environment has been started will result in an error.

Note: Cluster Manager only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.28 CSAppName

Application name of the batches or jobs

- Type: `string`
- Default value: `""`

The application name which will be sent to the server to track which application is submitting the batches or jobs.

Note: Cluster Manager only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.29 CSAuthToken

JSON Web Token for accessing the Cluster Manager

- Type: `string`
- Default value: `""`

When a client authenticates with a Cluster Manager using a username and password, a signed token is returned by the server to be used in further calls or command-line operations. It is used internally.

Note: Cluster Manager only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.30 CSBatchMode

Controls Batch-Mode optimization

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

When set to 1, enable the local creation of models, and later submit batch-optimization jobs to the Cluster Manager. See the *Batch Optimization* section for more details. Note that if *CSBatchMode* is enabled, only batch-optimization calls are allowed.

You must set this parameter through either a `gurobi.lic` file (using `CSBATCHMODE=1`) or an *empty environment*. Changing the parameter after your environment has been started will result in an error.

Note: Cluster Manager only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.31 CSClientLog

Turns logging on or off

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `3`

Turns logging on or off for Compute Server and the Web License Service (WLS). Options are off (0), only error messages (1), information and error messages (2), or (3) verbose, information, and error messages.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.32 CSGroup

Group placement request for cluster

- Type: `string`
- Default value: `""`

Specifies one or more groups of cluster nodes to control the placement of the job. The list is a comma-separated string of group names, with optionally a priority for a group. For example, specifying `group1:10,group2:50` means that the job will run on machines of `group1` or `group2`, and if the job is queued, it will have priority 10 on group1 and 50 on group2. Note that if the group is not specified, the job may run on any node. If there are no nodes in the cluster having the specified groups, the job will be rejected.

Refer to the Gurobi Remote Services Reference Manual for more information on starting Compute Server jobs and in particular to Gurobi Remote Services Cluster Grouping for more information on grouping cluster nodes.

You must set this parameter through either a license file (using `GROUP=name`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.33 CSIdleTimeout

Idle time before Compute Server kills a job

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

This parameter allows you to set a limit on how long a Compute Server job can sit idle before the server kills the job (in seconds). A job is considered idle if the server is not currently performing an optimization and the client has not issued any additional commands.

The default value will allow a job to sit idle indefinitely in all but one circumstance. Currently the only exception is the Gurobi Instant Cloud, where the default setting will automatically impose a 30 minute idle time limit (1800 seconds). If you are using an Instant Cloud pool, the actual value will be the maximum between this parameter value and the idle timeout defined by the pool.

You must set this parameter through either a `gurobi.lic` file (using `IDLETIMEOUT=n`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

Refer to the Gurobi Remote Services Reference Manual for more information on starting Compute Server jobs.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.34 CSManager

URL of the Cluster Manager for the Remote Services cluster

- Type: `string`
- Default value: `""`

URL of the Cluster Manager for the Remote Services cluster.

You must set this parameter through either a `gurobi.lic` file (using `CSMANAGER=YOUR_MANAGER_URL`) or an *empty environment*. Changing the parameter after your environment has been started will result in an error.

Note: Cluster Manager only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.35 CSPriority

Job priority for Remote Services job

- Type: `int`
- Default value: `0`
- Minimum value: `-100`
- Maximum value: `100`

The priority of the Compute Server job. Priorities must be between -100 and 100, with a default value of 0 (by convention). Higher priority jobs are chosen from the server job queue before lower priority jobs. A job with priority 100 runs immediately, bypassing the job queue and ignoring the job limit on the server. You should exercise caution with priority 100 jobs, since they can severely overload a server, which can cause jobs to fail, and in extreme cases can cause the server to crash.

Refer to the Gurobi Remote Services Reference Manual for more information on starting Compute Server jobs.

You must set this parameter through either a `gurobi.lic` file (using `PRIORITY=n`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.36 CSQueueTimeout

Queue timeout for new jobs

- Type: `double`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `Infinity`

This parameter allows you to set a limit (in seconds) on how long a new Compute Server job will wait in queue before it gives up (and reports a `JOB_REJECTED` error). Note that there might be a delay of up to 20 seconds for the actual signaling of the time out.

Any negative value will allow a job to sit in the Compute Server queue indefinitely.

You must set this parameter through a `gurobi.lic` file (using `QUEUETIMEOUT=n`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

Refer to the Gurobi Remote Services Reference Manual for more information on starting Compute Server jobs.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.37 CSRouter

Router node for Remote Services cluster

- Type: `string`
- Default value: `""`

The router node for a Remote Services cluster. A router can be used to improve the robustness of a Compute Server deployment. You can refer to the router using either its name or its IP address. A typical Remote Services deployment won't use a router, so you typically won't need to set this parameter.

Refer to the Gurobi Remote Services Reference Manual for more information on starting Compute Server jobs.

You must set this parameter through either a `gurobi.lic` file (using `ROUTER=name`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.38 CSTLSInsecure

Use insecure mode in Transport Layer Security (TLS)

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

Indicates whether the Remote Services cluster is using insecure mode in the TLS (Transport Layer Security). Leave this at its default value of 0 unless your server administrator tells you otherwise.

Refer to the Gurobi Remote Services Reference Manual for more information on starting Compute Server jobs.

You must set this parameter through either a `gurobi.lic` file (using `CSTLSINSECURE`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.39 CutAggPasses

Constraint aggregation passes in cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

A non-negative value indicates the maximum number of constraint aggregation passes performed during cut generation. Overrides the *Cuts* parameter.

Changing the value of this parameter rarely produces a significant benefit.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.40 Cutoff

Objective cutoff

- Type: `double`
- Default value: Infinity for minimization, -Infinity for maximization
- Minimum value: `-Infinity`
- Maximum value: `Infinity`

Indicates that you aren't interested in solutions whose objective values are worse than the specified value. If the objective value for the optimal solution is equal to or better than the specified cutoff, the solver will return the optimal solution. Otherwise, it will terminate with a *CUTOFF* status.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.41 CutPasses

Cutting plane passes

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

A non-negative value indicates the maximum number of cutting plane passes performed during root cut generation. The default value chooses the number of cut passes automatically.

In addition to cutting plane separation, each cut pass also applies heuristics and node probing and also may launch parallel root helper threads. So even when the *Cuts* parameter is set to 0, the cut loop will apply probing, heuristics and parallel root helpers in a single cut loop iteration.

You should experiment with different values of this parameter if you notice the MIP solver spending significant time on root cut passes that have little impact on the objective bound.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.42 Cuts

Global cut control

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

Global cut aggressiveness setting. Use value 0 to shut off cuts, 1 for moderate cut generation, 2 for aggressive cut generation, and 3 for very aggressive cut generation. The default -1 value chooses automatically. This parameter is overridden by the parameters that control individual cut types (e.g., *CliqueCuts*).

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.43 DegenMoves

Degenerate simplex moves

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

Limits degenerate simplex moves. These moves are performed to improve the integrality of the current relaxation solution. By default, the algorithm chooses the number of degenerate move passes to perform automatically.

The default setting generally works well, but there can be cases where an excessive amount of time is spent after the initial root relaxation has been solved but before the cut generation process or the root heuristics have started. If you see multiple 'Total elapsed time' messages in the log immediately after the root relaxation log, you may want to try setting this parameter to 0.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.44 Disconnected

Disconnected component strategy

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

A MIP or an LP model can sometimes be made up of multiple, completely independent sub-models. This parameter controls how aggressively we try to exploit this structure. A value of 0 ignores this structure entirely, while larger values try more aggressive approaches. The default value of -1 chooses automatically.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.45 DisplayInterval

Frequency of log lines

- Type: `int`
- Default value: `5`
- Minimum value: `1`
- Maximum value: `MAXINT`

Determines the frequency at which log lines are printed (in seconds).

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.46 DistributedMIPJobs

Distributed MIP job count

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `MAXINT`

Enables distributed MIP. A value of `n` causes the MIP solver to divide the work of solving a MIP model among `n` machines. Use the *ComputeServer* parameter to indicate the name of the cluster where you would like your distributed MIP job to run (or use *WorkerPool* if your client machine will act as manager and you just need a pool of workers).

The distributed MIP solver produces a slightly different log from the standard MIP solver, and provides different callbacks as well. Please refer to the `Distributed Algorithms` section of the Gurobi Remote Services Reference Manual for additional details.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.47 DualReductions

Controls dual reductions

- Type: `int`
- Default value: `1`
- Minimum value: `0`
- Maximum value: `1`

Determines whether dual reductions are performed during the optimization process. You should disable these reductions if you received an optimization status of *INF_OR_UNBD* and would like a more definitive conclusion.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.48 FeasibilityTol

Primal feasibility tolerance

- Type: `double`
- Default value: `1e-6`
- Minimum value: `1e-9`
- Maximum value: `1e-2`

All constraints must be satisfied to a tolerance of *FeasibilityTol*. Tightening this tolerance can produce smaller constraint violations, but for numerically challenging models it can sometimes lead to much larger iteration counts.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.49 FeasRelaxBigM

Big-M value for feasibility relaxations

- Type: `double`
- Default value: `1e6`
- Minimum value: `0`
- Maximum value: `Infinity`

When relaxing a constraint in a feasibility relaxation, it is sometimes necessary to introduce a big-M value. This parameter determines the default magnitude of that value.

For details about feasibility relaxations, refer to e.g. *GRBfeasrelax* in the C API.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.50 FlowCoverCuts

Flow cover cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls flow cover cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.51 FlowPathCuts

Flow path cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls flow path cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.52 FuncPieceError

Error allowed for PWL translation of function constraints

- Type: `double`
- Default value: `1e-3`
- Minimum value: `1e-6`
- Maximum value: `1e+6`

If the *FuncPieces* parameter is set to value -1 or -2, this attribute provides the maximum allowed error (absolute for -1, relative for -2) in the piecewise-linear approximation.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.53 FuncPieceLength

Piece length for PWL translation of function constraints

- Type: `double`
- Default value: `1e-2`
- Minimum value: `1e-5`
- Maximum value: `1e+6`

If the *FuncPieces* parameter is set to value 1, this parameter gives the length of each piece of the piecewise-linear approximation.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.54 FuncPieceRatio

Control whether to under- or over-estimate function values in PWL approximation

- Type: `double`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1`

This parameter controls whether the piecewise-linear approximation of a function constraint is an underestimate of the function, an overestimate, or somewhere in between. A value of 0.0 will always underestimate, while a value of 1.0 will always overestimate. A value in between will interpolate between the underestimate and the overestimate. A special value of -1 chooses points that are on the original function. The behaviour is not defined for other negative values.

See the discussion of *function constraints* for more information.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.55 FuncPieces

Sets strategy for PWL function approximation

- Type: `int`
- Default value: `0`
- Minimum value: `-2`
- Maximum value: `2e+8`

This parameter sets the strategy used for performing a piecewise-linear approximation of a function constraint. There are a few options:

- **FuncPieces >= 2**: Sets the number of pieces; pieces are equal width.
- **FuncPieces = 1**: Uses a fixed width for each piece; the actual width is provided in the *FuncPieceLength* parameter.
- **FuncPieces = 0**: Default value; chooses automatically. Currently it uses the relative error approach for the approximation, while for version 10.0 or earlier it mainly uses the number of function constraints to set the total number of pieces.
- **FuncPieces = -1**: Bounds the absolute error of the approximation; the error bound is provided in the *FuncPieceError* parameter.
- **FuncPieces = -2**: Bounds the relative error of the approximation; the error bound is provided in the *FuncPieceError* parameter.

This parameter only applies to function constraints whose *FuncPieces* attribute has been set to 0.

See the discussion of *function constraints* for more information.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.56 FuncMaxVal

Maximum allowed value for x and y variables in function constraints with piecewise-linear approximation

- Type: `double`
- Default value: `1e+6`
- Minimum value: `1e-2`
- Maximum value: `Infinity`

Very large values in piecewise-linear approximations can cause numerical issues. This parameter limits the bounds on the variables that participate in function constraints approximated by a piecewise-linear function. Specifically, any bound larger than `FuncMaxVal` (in absolute value) on the variables participating in such a function constraint will be truncated.

If the *FuncNonlinear attribute* of the constraint is set to 1, or if it is set to -1 and the global *FuncNonlinear parameter* is set to 1, the function constraint is not approximated by a piecewise-linear function and the `FuncMaxVal` parameter does not apply.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.57 FuncNonlinear

Chooses the approximation approach used to handle function constraints

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

This parameter controls whether general function constraints with their *FuncNonlinear attribute* set to -1 are replaced with a static piecewise-linear approximation (0), or handled inside the branch-and-bound tree using a dynamic outer-approximation approach (1).

See the discussion of *function constraints* for more information.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.58 GomoryPasses

Gomory cut passes

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

A non-negative value indicates the maximum number of Gomory cut passes performed. Overrides the *Cuts* parameter.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.59 GUBCoverCuts

GUB cover cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls GUB cover cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.60 Heuristics

Time spent in feasibility heuristics

- Type: `double`
- Default value: `0.05`
- Minimum value: `0`
- Maximum value: `1`

Determines the amount of time spent in MIP heuristics. You can think of the value as the desired fraction of total MIP runtime devoted to heuristics (so by default, we aim to spend 5% of runtime on heuristics). Larger values produce more and better feasible solutions, at a cost of slower progress in the best bound.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.61 IgnoreNames

Indicates whether to ignore names provided by users.

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

This parameter affects how Gurobi deals with names. If set to 1, subsequent calls to add variables or constraints to the model will ignore the associated names. Names for objectives and the model will also be ignored. In addition, subsequent calls to modify name attributes will have no effect. Note that variables or constraints that had names at the point this parameter was changed to 1 will retain their names. If you wish to discard all name information, you should set this parameter to 1 before adding variables or constraints to the model.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.62 IISMethod

Selects method used to compute IIS

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

Chooses the IIS method to use. To compute an IIS for an LP, it is sufficient to solve an LP with dimensions similar to the dual of the original model. If the solve time for that LP is excessive, setting the IISMethod parameter to 1 may offer a faster alternative; other settings do not alter the default approach for infeasible LPs. For MIPs, filtering of constraints and variables is required, which involves solving a series of related MIP subproblems. Methods 0-2 all use filtering techniques. Method 0 is often faster than method 1, but may produce a larger IIS. Method 2 ignores the bound constraints. It therefore tends to be faster than methods 0-1, but will fail if these bounds are necessary to make the problem infeasible. Method 3 will return the IIS for the LP relaxation of a MIP model if the relaxation is infeasible, even though the result may not be minimal when integrality constraints are included. The default value of -1 chooses automatically.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.63 ImpliedCuts

Implied bound cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls implied bound cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.64 ImproveStartGap

Solution improvement strategy control

- Type: `double`
- Default value: `0.0`
- Minimum value: `0.0`
- Maximum value: `Infinity`

The MIP solver can change parameter settings in the middle of the search in order to adopt a strategy that gives up on moving the best bound and instead devotes all of its effort towards finding better feasible solutions. This parameter allows you to specify an optimality gap at which the MIP solver switches to a solution improvement strategy. For example, setting this parameter to 0.1 will cause the MIP solver to switch strategies once the relative optimality gap is smaller than 0.1.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.65 ImproveStartNodes

Solution improvement strategy control

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0.0`
- Maximum value: `Infinity`

The MIP solver can change parameter settings in the middle of the search in order to adopt a strategy that gives up on moving the best bound and instead devotes all of its effort towards finding better feasible solutions. This parameter allows you to specify the node count at which the MIP solver switches to a solution improvement strategy. For example, setting this parameter to 10 will cause the MIP solver to switch strategies once the node count is larger than 10.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.66 ImproveStartTime

Solution improvement strategy control

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0.0`
- Maximum value: `Infinity`

The MIP solver can change parameter settings in the middle of the search in order to adopt a strategy that gives up on moving the best bound and instead devotes all of its effort towards finding better feasible solutions. This parameter allows you to specify the time when the MIP solver switches to a solution improvement strategy. For example, setting this parameter to 10 will cause the MIP solver to switch strategies 10 seconds after starting the optimization.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.67 InfProofCuts

Infeasibility proof cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls infeasibility proof cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.68 InfUnbdInfo

Additional info for infeasible/unbounded models

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

Set this parameter if you want to query the unbounded ray for unbounded models (through the *UnbdRay* attribute), or the infeasibility proof for infeasible models (through the *FarkasDual* and *FarkasProof* attributes).

When this parameter is set additional information will be computed when a model is determined to be infeasible or unbounded, and a simplex basis is available (from simplex or crossover). Note that if a model is determined to be infeasible or unbounded when solving with barrier, prior to crossover, then this additional information will not be available.

Note that if a model is found to be either infeasible or unbounded, and you simply want to know which one it is, you should use the *DualReductions* parameter instead. It performs much less additional computation.

Note: Only affects linear programming (LP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.69 InputFile

Import data into a model before beginning optimization

- Type: `string`
- Default value: `""`

Specifies the name of a file that will be read before beginning a command-line optimization run. This parameter can be used to input a MIP start (a `.mst` or `.sol` file), MIP hints (a `.hnt` file), a simplex basis (a `.bas` file), Gurobi attributes (a `.attr` file), or a set of parameter settings (a `.prm` file) from the Gurobi command line. The suffix may optionally be followed by `.zip`, `.gz`, `.bz2`, or `.7z` if the input files are compressed.

Note: Command-line only (`gurobi_cl`), can be used multiple times

For examples of how to use this parameter, refer to the *Reading Input Files* section.

27.70 IntegralityFocus

Integrality focus

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

One unfortunate reality in MIP is that integer variables don't always take exact integral values. While this typically doesn't create significant problems, in some situations the side-effects can be quite undesirable. The best-known example is probably a *trickle flow*, where a continuous variable that is meant to be zero when an associated binary variable is zero instead takes a non-trivial value. More precisely, given a constraint $y \leq Mb$, where y is a non-negative continuous variable, b is a binary variable, and M is a constant that captures the largest possible value of y, the constraint is intended to enforce the relationship that y must be zero if b is zero. With the default *integer feasibility tolerance*, the binary variable is allowed to take a value as large as $1e-5$ while still being considered as taking value zero. If the M value is large, then the Mb upper bound on the y variable can be substantial.

Reducing the value of the *IntFeasTol* parameter can mitigate the effects of such trickle flows, but often at a significant cost, and often with limited success. The *IntegralityFocus* parameter provides a better alternative. Setting this parameter to 1 requests that the solver work harder to try to avoid solutions that exploit integrality tolerances. More precisely, the solver tries to find solutions that are still (nearly) feasible if all integer variables are rounded to exact integral values.

We should say that the solver won't always succeed in finding such solutions, and that this setting introduces a modest performance penalty, but the setting will significantly reduce the frequency and magnitude of such violations.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.71 IntFeasTol

Integer feasibility tolerance

- Type: `double`
- Default value: `1e-5`
- Minimum value: `1e-9`
- Maximum value: `1e-1`

An integrality restriction on a variable is considered satisfied when the variable's value is less than *IntFeasTol* from the nearest integer value. Tightening this tolerance can produce smaller integrality violations, but very tight tolerances may significantly increase runtime. Loosening this tolerance rarely reduces runtime.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.72 IterationLimit

Simplex iteration limit

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0`
- Maximum value: `Infinity`

Limits the number of simplex iterations performed. The limit applies to MIP, barrier crossover, and simplex. Optimization returns with an *ITERATION_LIMIT* status if the limit is exceeded.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.73 JobID

Compute Server Job ID

- Type: `string`
- Default value: `""`

If you are running on a Compute Server, this parameter provides the Compute Server Job ID for the current job. Note that this is a read-only parameter.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.74 JSONSolDetail

Level of detail in JSON solution format

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

This parameter controls the amount of detail included in a JSON solution. For example, when this parameter is set to 1, the JSON string will contain data for all of the variables, even those with solution value 0.

For a precise description of the contents of the resulting JSON string, please refer to the *JSON solution format* section.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.75 LazyConstraints

Programs that use lazy constraints must set this parameter

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

Programs that add lazy constraints through a callback must set this parameter to value 1. The parameter tells the Gurobi algorithms to avoid certain reductions and transformations that are incompatible with lazy constraints.

Note that if you use lazy constraints by setting the *Lazy* attribute (and not through a callback), there's no need to set this parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.76 LicenseID

License ID

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `MAXINT`

When using a WLS license, set this parameter to the license ID. You can retrieve this value from your account on the Gurobi Web License Manager site.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.77 LiftProjectCuts

Lift-and-project cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls lift-and-project cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.78 LPWarmStart

Controls whether and how to warm-start LP optimization

- Type: `int`
- Default value: `1`
- Minimum value: `0`
- Maximum value: `2`

Controls whether and how Gurobi uses warm start information for an LP optimization. The non default setting of 2 is particularly useful for communicating advanced start information while retaining the performance benefits of presolve. A warm start can consist of any combination of basis statuses, a primal start vector, or a dual start vector. It is specified using the attributes *VBasis* and *CBasis* or *PStart* and *DStart* on the original model.

As a general rule, setting this parameter to 0 ignores any start information and solves the model from scratch. Setting it to 1 (the default) uses the provided warm start information to solve the original, unpresolved problem, regardless of whether presolve is enabled. Setting it to 2 uses the start information to solve the presolved problem, assuming that presolve is enabled. This involves mapping the solution of the original problem into an equivalent (or sometimes nearly equivalent) crushed solution of the presolved problem. If presolve is disabled, then setting 2 still prioritizes start vectors, while setting 1 prioritizes basis statuses. Taken together, the LPWarmStart parameter setting, the LP algorithm specified by Gurobi's Method parameter, and the available advanced start information determine whether Gurobi will use basis statuses only, basis statuses augmented with information from start vectors, or a basis obtained by applying the crossover method to the provided primal and dual start vectors to jump start the optimization.

When Gurobi's Method parameter requests the barrier solver, primal and dual start vectors are prioritized over basis statuses (but only if you provide both). These start vectors are fed to the crossover procedure. This is the same crossover that is used to compute a basic solution from the interior solution produced by the core barrier algorithm, but in this case crossover is started from arbitrary start vectors. If you set the LPWarmStart parameter to 1, crossover will be invoked on the original model using the provided vectors. Any provided basis information will not be used in this case. If you set LPWarmStart to 2, crossover will be invoked on the presolved model using crushed start vectors. If you set the parameter to 2 and provide a basis but no start vectors, the basis will be used to compute the corresponding primal and dual solutions on the original model. Those solutions will then be crushed and used as primal and dual start vectors for the crossover, which will then construct a basis for the presolved model. Note that for all of these settings and start combinations, no barrier algorithm iterations are performed.

The simplex algorithms provide more warm-starting options. With a parameter value of 1, simplex will start from a provided basis, if available. Otherwise, it uses a provided start vector to refine the crash basis it computes. Primal simplex will use *PStart* and dual simplex will use *DStart* in this refinement process.

With a value of 2, simplex will use the crushed start vector on the presolved model (*PStart* for primal simplex, *DStart* for dual) to refine the crash basis. This is true regardless of whether the start is derived from start vectors or a starting basis from the original model. The difference is that if you provide an advanced basis, the basis will be used to compute the corresponding primal and dual solutions on the original model from which the primal or dual start on the presolved model will be derived.

Note: Only affects linear programming (LP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.79 LogFile

Name for Gurobi log file

- Type: `string`
- Default value: `""`

Determines the name of the Gurobi log file. Modifying this parameter closes the current log file and opens the specified file. Use an empty string for no log file. Use *OutputFlag* to shut off all logging.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.80 LogToConsole

Control console logging

- Type: `int`
- Default value: `1`
- Minimum value: `0`
- Maximum value: `1`

Enables or disables console logging. Note that this refers to the output of Gurobi to the console. This includes the various display and print functions provided by the API in interactive environments.

Use *OutputFlag* to shut off all logging.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.81 MarkowitzTol

Threshold pivoting tolerance

- Type: `double`
- Default value: `0.0078125`
- Minimum value: `1e-4`
- Maximum value: `0.999`

The Markowitz tolerance is used to limit numerical error in the simplex algorithm. Specifically, larger values reduce the error introduced in the simplex basis factorization. A larger value may avoid numerical problems in rare situations, but it will also harm performance.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.82 MemLimit

Memory limit

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0`
- Maximum value: `Infinity`

Limits the total amount of memory (in GB, i.e., 10^9 bytes) available to Gurobi. If more is needed, Gurobi will fail with an *OUT_OF_MEMORY* error.

Note that it is not possible to retrieve solution information after an error termination. Thus, the behavior of this parameter is different from that of other termination criteria like *SoftMemLimit*, *TimeLimit*, or *NodeLimit*, where the solver will terminate with a *Status Code* and solution information will still be available.

One advantage of using this parameter rather than the similar *SoftMemLimit* is that *MemLimit* is checked after every memory allocation, so Gurobi will terminate at precisely the point where the limit is exceeded.

Note that allocated memory is tracked across all models within a Gurobi environment. If you create multiple models in one environment, these additional models will count towards overall memory consumption.

Memory usage is also tracked across all threads. One consequence of this is that termination may be non-deterministic for multi-threaded runs.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.83 Method

Algorithm used to solve continuous models

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `5`

Algorithm used to solve continuous models or the initial root relaxation of a MIP model. Options are:

- -1=automatic,
- 0=primal simplex,
- 1=dual simplex,
- 2=barrier,
- 3=concurrent,
- 4=deterministic concurrent, and
- 5=deterministic concurrent simplex (deprecated; see *ConcurrentMethod*).

Available settings and default behaviour depend on the model type or the type of the initial root relaxation. In the current release, the default Automatic (`Method=-1`) setting will typically choose non-deterministic concurrent (`Method=3`) for an LP, barrier (`Method=2`) for a QP or QCP, and dual (`Method=1`) for the MIP root relaxation. If the size of the MIP root relaxation is large, then it will often select deterministic concurrent (`Method=4`) or deterministic concurrent simplex (`Method=5`).

Concurrent methods aren't available for QP and QCP. Only the simplex and barrier algorithms are available for continuous QP models. If you select barrier (`Method=2`) to solve the root of an MIQP model, then you need to also select barrier for the node relaxations (i.e. set *NodeMethod=2*). Only barrier is available for continuous QCP models. However if you choose LP relaxations for solving MIQCP, you can also select the simplex algorithms (`Method=0` or `Method=1`).

Concurrent optimizers run multiple solvers on multiple threads simultaneously and choose the one that finishes first. The solvers that are run concurrently can be controlled with the *ConcurrentMethod* parameter. The deterministic options (`Method=4` and `Method=5`) give the exact same result each time, while the non-deterministic option (`Method=3`) is often faster but can produce different optimal bases when run multiple times.

The default setting is rarely significantly slower than the best possible setting, so you generally won't see a big gain from changing this parameter. There are classes of models where one particular algorithm is consistently fastest, though, so you may want to experiment with different options when confronted with a particularly difficult model.

Note that if memory is tight on an LP model, you should consider using the dual simplex method (`Method=1`). The concurrent optimizer, which is typically chosen when using the default setting, consumes a lot more memory than dual simplex alone.

In multiobjective LP optimization:

- The first objective is solved using LP defaults. It can be set by the user using the `Method` parameter.
- Subsequent objectives are solved by default using primal simplex to allow for warm starting. The algorithm used here can be controlled using *MultiObjMethod*.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.84 MinRelNodes

Minimum relaxation heuristic

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

Number of nodes to explore in the minimum relaxation heuristic.

This heuristic is quite expensive, and generally produces poor quality solutions. You should generally only use it if other means, including exploration of the tree with default settings, fail to produce a feasible solution.

The default value automatically chooses whether to apply the heuristic. It will only rarely choose to do so.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.85 MIPFocus

MIP solver focus

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `3`

The *MIPFocus* parameter allows you to modify your high-level solution strategy, depending on your goals. By default, the Gurobi MIP solver strikes a balance between finding new feasible solutions and proving that the current solution is optimal. If you are more interested in finding feasible solutions quickly, you can select `MIPFocus=1`. If you believe the solver is having no trouble finding good quality solutions, and wish to focus more attention on proving optimality, select `MIPFocus=2`. If the best objective bound is moving very slowly (or not at all), you may want to try `MIPFocus=3` to focus on the bound.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.86 MIPGap

Relative MIP optimality gap

- Type: `double`
- Default value: `1e-4`
- Minimum value: `0`
- Maximum value: `Infinity`

The MIP solver will terminate (with an optimal result) when the gap between the lower and upper objective bound is less than *MIPGap* times the absolute value of the incumbent objective value. More precisely, if z_P is the primal objective bound (i.e., the incumbent objective value, which is the upper bound for minimization problems), and z_D is the dual objective bound (i.e., the lower bound for minimization problems), then the MIP gap is defined as

$gap = |z_P - z_D|/|z_P|$.

Note that if $z_P = z_D = 0$, then the gap is defined to be zero. If $z_P = 0$ and $z_D \neq 0$, the gap is defined to be infinity.

For most models, z_P and z_D will have the same sign throughout the optimization process, and then the gap is monotonically decreasing. But if z_P and z_D have opposite signs, the relative gap may increase after finding a new incumbent solution, even though the absolute gap $|z_P - z_D|$ has decreased.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.87 MIPGapAbs

Absolute MIP optimality gap

- Type: `double`
- Default value: `1e-10`
- Minimum value: `0`
- Maximum value: `Infinity`

The MIP solver will terminate (with an optimal result) when the gap between the lower and upper objective bound is less than *MIPGapAbs*.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.88 MIPSepCuts

MIP separation cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls MIP separation cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.89 MIQCPMethod

Method used to solve MIQCP models

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1`

Controls the method used to solve MIQCP models. Value 1 uses a linearized, outer-approximation approach, while value 0 solves continuous QCP relaxations at each node. The default setting (-1) chooses automatically.

Note: Only affects MIQCP models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.90 MIRCuts

MIR cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls Mixed Integer Rounding (MIR) cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.91 MixingCuts

Mixing cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls Mixing cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.92 ModKCuts

Mod-k cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls mod-k cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.93 MultiObjMethod

Method used for multi-objective solves

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

When solving a continuous multi-objective model using a hierarchical approach, the model is solved once for each objective. The algorithm used to solve for the highest priority objective is controlled by the *Method* parameter. This parameter determines the algorithm used to solve for subsequent objectives. As with the *Method* parameters, values of 0 and 1 use primal and dual simplex, respectively. A value of 2 indicates that warm-start information from previous solves should be discarded, and the model should be solved from scratch (using the algorithm indicated by the *Method* parameter). The default setting of -1 usually chooses primal simplex.

Note: Only affects continuous multi-objective models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.94 MultiObjPre

Initial presolve level on multi-objective models

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls the initial presolve level used for multi-objective models. Value 0 disables the initial presolve, value 1 applies presolve conservatively, and value 2 applies presolve aggressively. The default -1 value usually applies presolve conservatively. Aggressive presolve may increase the chance of the objective values being slightly different than those for other options.

Note: Only affects multi-objective models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.95 MultiObjSettings

Create multi-objective settings from a list of .prm files

- Type: `string`
- Default value: `""`

This command-line only parameter allows you to specify a comma-separated list of *.prm* files that are used to set parameters for the different solves in a multi-objective model.

To give an example, you could create two `.prm` files with the following contents…

vb0.prm:

```
VarBranch 0
```

vb1.prm:

```
VarBranch 1
```

Issuing the command `gurobi_cl MultiObjSettings=vb0.prm,vb1.prm model.mps` would use different branching strategies when solving for the two objectives of the multi-objective model.

Note: Command-line only (`gurobi_cl`)

Note: Only affects multi-objective models

27.96 NetworkAlg

Network simplex algorithm

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1`

Controls whether to use network simplex. Value 0 doesn't use network simplex. Value 1 indicates to use network simplex, if an LP is a network problem. The default -1 value chooses automatically.

Note: Only affects linear programming (LP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.97 NetworkCuts

Network cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls network cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.98 NLPHeur

Controls the NLP heuristic

- Type: `int`
- Default value: `1`
- Minimum value: `0`
- Maximum value: `1`

The NLP heuristic uses a non-linear barrier solver to find feasible solutions to non-convex quadratic models. It can often find solutions much more quickly than the alternative, but in some cases it can consume significant runtime without producing a solution. By default, the heuristic is enabled (1). Use 0 to disable the heuristic.

Note: Only affects models with nonconvex quadratic expressions in the objective or constraints

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.99 NodefileDir

Directory for node files

- Type: `string`
- Default value: `"."`

Determines the directory into which nodes are written when node memory usage exceeds the specified *NodefileStart* value.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.100 NodefileStart

Write MIP nodes to disk

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0`
- Maximum value: `Infinity`

If you find that the Gurobi Optimizer exhausts memory when solving a MIP, you should modify the `NodefileStart` parameter. When the amount of memory used to store nodes (measured in GB, i.e., 10^9 bytes) exceeds the specified parameter value, nodes are compressed and written to disk. We recommend a setting of `0.5`, but you may wish to choose a different value, depending on the memory available in your machine. By default, nodes are written to the current working directory. The *NodefileDir* parameter can be used to choose a different location.

If you still exhaust memory after setting the `NodefileStart` parameter to a small value, you should try limiting the thread count. Each thread in parallel MIP requires a copy of the model, as well as several other large data structures. Reducing the *Threads* parameter can sometimes significantly reduce memory usage.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.101 NodeLimit

MIP node limit

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0`
- Maximum value: `Infinity`

Limits the number of MIP nodes explored. Optimization returns with an *NODE_LIMIT* status if the limit is exceeded. Note that if multiple threads are used for the optimization, the actual number of explored nodes may be slightly larger than the set limit.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.102 NodeMethod

Method used to solve MIP node relaxations

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Algorithm used for MIP node relaxations (except for the initial root node relaxation, see *Method*). Options are: -1=automatic, 0=primal simplex, 1=dual simplex, and 2=barrier. Note that barrier is not an option for MIQP node relaxations.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.103 NonConvex

Strategy for handling non-convex quadratic programs

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Sets the strategy for handling non-convex quadratic objectives or non-convex quadratic constraints. With setting 0, an error is reported if the original user model contains non-convex quadratic constructs (unless Q matrix linearization, as

controlled by the *PreQLinearize* parameter, removes the non-convexity). With setting 1, an error is reported if non-convex quadratic constructs could not be discarded or linearized during presolve. With setting 2, non-convex quadratic problems are solved by translating them into bilinear form and applying spatial branching. The default -1 setting is currently almost equivalent to 2, except that it takes less care to avoid presolve reductions that might transform a convex constraint into one that can no longer be detected to be convex, and thus can sometimes perform more presolve reductions.

Note: Only affects QP, QCP, MIQP, and MIQCP models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.104 NoRelHeurTime

Limits the amount of time spent in the NoRel heuristic

- Type: `double`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `Infinity`

Limits the amount of time (in seconds) spent in the NoRel heuristic. This heuristic searches for high-quality feasible solutions before solving the root relaxation. It can be quite useful on models where the root relaxation is particularly expensive.

Note that this parameter will introduce non-determinism - different runs may take different paths. Use the *NoRelHeurWork* parameter for deterministic results.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.105 NoRelHeurWork

Limits the amount of work spent in the NoRel heuristic

- Type: `double`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `Infinity`

Limits the amount of work spent in the NoRel heuristic. This heuristic searches for high-quality feasible solutions before solving the root relaxation. It can be quite useful on models where the root relaxation is particularly expensive.

The work metric used in this parameter is tough to define precisely. A single unit corresponds to roughly a second, but this will depend on the machine, the core count, and in some cases the model. You may need to experiment to find a good setting for your model.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.106 NormAdjust

Choose simplex pricing norm.

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

Chooses from among multiple pricing norm variants. The details of how this parameter affects the simplex pricing algorithm are subtle and difficult to describe, so we've simply labeled the options 0 through 3. The default value of -1 chooses automatically.

Changing the value of this parameter rarely produces a significant benefit.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.107 NumericFocus

Numerical focus

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `3`

The *NumericFocus* parameter controls the degree to which the code attempts to detect and manage numerical issues. The default setting (0) makes an automatic choice, with a slight preference for speed. Settings 1-3 increasingly shift the focus towards being more careful in numerical computations. With higher values, the code will spend more time checking the numerical accuracy of intermediate results, and it will employ more expensive techniques in order to avoid potential numerical issues.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.108 OBBT

Controls aggressiveness of optimality-based bound tightening

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

Value 0 disables optimality-based bound tightening (OBBT). Levels 1-3 describe the amount of work allowed for OBBT ranging from moderate to aggressive. The default -1 value is an automatic setting which chooses a rather moderate setting.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.109 ObjNumber

Selects objective index of multi-objectives

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `MAXINT`

When working with multiple objectives, this parameter selects the index of the objective you want to work with. When you query or modify an attribute associated with multiple objectives (*ObjN*, *ObjNVal*, etc.), the *ObjNumber* parameter will determine which objective is actually affected. The value of this parameter should be less than the value of the *NumObj* attribute (which captures the number of objectives in the model).

Please refer to the discussion of *Multiple Objectives* for more information on the use of alternative objectives.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.110 ObjScale

Objective scaling

- Type: `double`
- Default value: `0.0`
- Minimum value: `-1`
- Maximum value: `Infinity`

When positive, divides the model objective by the specified value to avoid numerical issues that may result from very large or very small objective coefficients. The default value of 0 decides on the scaling automatically. A value less than zero uses the maximum coefficient to the specified power as the scaling (so `ObjScale=-0.5` would scale by the square root of the largest objective coefficient).

Note that objective scaling can lead to large dual violations on the original, unscaled objective when the optimality tolerance with the scaled objective is barely satisfied, so it should be used sparingly. Note also that scaling will be more effective when all objective coefficients are of similar orders of magnitude, as opposed to objectives with a wide range of coefficients. In the latter case, consider using the *Multiple Objectives* feature instead.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.111 OptimalityTol

Dual feasibility tolerance

- Type: `double`
- Default value: `1e-6`
- Minimum value: `1e-9`
- Maximum value: `1e-2`

For the simplex algorithm and crossover, reduced costs must all be smaller than *OptimalityTol* in the improving direction in order for a model to be declared optimal.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.112 OutputFlag

Controls Gurobi output

- Type: `int`
- Default value: `1`
- Minimum value: `0`
- Maximum value: `1`

Enables or disables solver output. Use *LogFile* and *LogToConsole* for finer-grain control. Setting *OutputFlag* to 0 is equivalent to setting *LogFile* to "" and *LogToConsole* to 0.

Note that server-side logging is always active for remote jobs run on Gurobi Instant Cloud, Compute Server, or Cluster Manager. This is not impacted by any user parameter settings.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.113 PartitionPlace

Controls where the partition heuristic runs

- Type: `int`
- Default value: `15`
- Minimum value: `0`
- Maximum value: `31`

Setting the *Partition* attribute on at least one variable in a model enables the partitioning heuristic, which uses large-neighborhood search to try to improve the current incumbent solution.

This parameter determines where that heuristic runs. Options are:

- Before the root relaxation is solved (16)
- At the start of the root cut loop (8)
- At the end of the root cut loop (4)
- At the nodes of the branch-and-cut search (2)

- When the branch-and-cut search terminates (1)

The parameter value is a bit vector, where each bit turns the heuristic on or off at that place. The numerical values next to the options listed above indicate which bit controls the corresponding option. Thus, for example, to enable the heuristic at the beginning and end of the root cut loop (and nowhere else), you would set the 8 bit and the 4 bit to 1, which would correspond to a parameter value of 12.

The default value of 15 indicates that we enable every option except the first one listed above.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.114 PerturbValue

Simplex perturbation

- Type: `double`
- Default value: `0.0002`
- Minimum value: `0`
- Maximum value: `Infinity`

Magnitude of the simplex perturbation. Note that perturbation is only applied when progress has stalled, so the parameter will often have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.115 PoolGap

Maximum relative gap for stored solutions

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0`
- Maximum value: `Infinity`

Determines how large a (relative) gap to tolerate in stored solutions. When this parameter is set to a non-default value, solutions whose objective values exceed that of the best known solution by more than the specified (relative) gap are discarded. For example, if the MIP solver has found a solution at objective 100, then a setting of `PoolGap=0.2` would discard solutions with objective worse than 120 (assuming a minimization objective).

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.116 PoolGapAbs

Maximum absolute gap for stored solutions

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0`
- Maximum value: `Infinity`

Determines how large a (absolute) gap to tolerate in stored solutions. When this parameter is set to a non-default value, solutions whose objective values exceed that of the best known solution by more than the specified (absolute) gap are discarded. For example, if the MIP solver has found a solution at objective 100, then a setting of `PoolGapAbs=20` would discard solutions with objective worse than 120 (assuming a minimization objective).

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.117 PoolSearchMode

Selects different modes for exploring the MIP search tree

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `2`

Selects different modes for exploring the MIP search tree. With the default setting (`PoolSearchMode=0`), the MIP solver tries to find an optimal solution to the model. It keeps other solutions found along the way, but those are incidental. By setting this parameter to a non-default value, the MIP search will continue after the optimal solution has been found in order to find additional, high-quality solutions. With a non-default value (`PoolSearchMode=1` or `PoolSearchMode=2`), the MIP solver will try to find `n` solutions, where `n` is determined by the value of the *PoolSolutions* parameter. With a setting of 1, there are no guarantees about the quality of the extra solutions, while with a setting of 2, the solver will find the `n` best solutions. The cost of the solve will increase with increasing values of this parameter.

Once optimization is complete, the *PoolObjBound* attribute can be used to evaluate the quality of the solutions that were found. For example, a value of `PoolObjBound=100` indicates that there are no other solutions with objective better 100, and thus that any known solutions with objective better than 100 are better than any as-yet undiscovered solutions.

See *Solution Pool* for more information about solution pools, including subtleties and limitations.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.118 PoolSolutions

Number of MIP solutions to store

- Type: `int`
- Default value: `10`
- Minimum value: `1`
- Maximum value: `MAXINT`

Determines how many MIP solutions are stored. For the default value of *PoolSearchMode*, these are just the solutions that are found along the way in the process of exploring the MIP search tree. For other values of *PoolSearchMode*, this parameter sets a target for how many solutions to find, so larger values will impact performance.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.119 PreCrush

Controls presolve reductions that affect user cuts

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

Shuts off a few reductions in order to allow presolve to transform any constraint on the original model into an equivalent constraint on the presolved model. You should consider setting this parameter to 1 if you are using callbacks to add your own cuts. A cut that cannot be applied to the presolved model will be silently ignored. The impact on the size of the presolved problem is usually small.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.120 PreDepRow

Controls the presolve dependent row reduction

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1`

Controls the presolve dependent row reduction, which eliminates linearly dependent constraints from the constraint matrix. The default setting (-1) applies the reduction to continuous models but not to MIP models. Setting 0 turns the reduction off for all models. Setting 1 turns it on for all models.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.121 PreDual

Controls presolve model dualization

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls whether presolve forms the dual of a continuous model. Depending on the structure of the model, solving the dual can reduce overall solution time. The default setting uses a heuristic to decide. Setting 0 forbids presolve from forming the dual, while setting 1 forces it to take the dual. Setting 2 employs a more expensive heuristic that forms both the presolved primal and dual models (on two threads), and heuristically chooses one of them.

Note: Mainly affects LP, QP, and QCP models, but it is also used for the initial root relaxation of mixed integer programs.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.122 PreMIQCPForm

Format of presolved MIQCP model

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Determines the format of the presolved version of an MIQCP model. Option 0 leaves the model in MIQCP form, so the branch-and-cut algorithm will operate on a model with arbitrary quadratic constraints. Option 1 always transforms the model into MISOCP form; quadratic constraints are transformed into second-order cone constraints. Option 2 always transforms the model into disaggregated MISOCP form; quadratic constraints are transformed into rotated cone constraints, where each rotated cone contains two terms and involves only three variables.

The default setting (-1) choose automatically. The automatic setting works well, but there are cases where forcing a different form can be beneficial.

Note: Only affects MIQCP models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.123 PrePasses

Presolve pass limit

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

Limits the number of passes performed by presolve. The default setting (-1) chooses the number of passes automatically. You should experiment with this parameter when you find that presolve is consuming a large fraction of total solve time.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.124 PreQLinearize

Presolve quadratic linearization

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls presolve Q matrix linearization. Binary variables in quadratic expressions provide some freedom to state the same expression in multiple different ways. Options 1 and 2 of this parameter attempt to linearize quadratic constraints or a quadratic objective, replacing quadratic terms with linear terms, using additional variables and linear constraints. This can potentially transform an MIQP or MIQCP model into an MILP. Option 1 focuses on producing an MILP reformulation with a strong LP relaxation, with a goal of limiting the size of the MIP search tree. Option 2 aims for a compact reformulation, with a goal of reducing the cost of each node. Option 0 attempts to leave Q matrices unmodified; it won't add variables or constraints, but it may still perform adjustments on quadratic objective functions to make them positive semi-definite (PSD). The default setting (-1) chooses automatically.

Note: Only affects MIQP and MIQCP models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.125 Presolve

Controls the presolve level

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls the presolve level. A value of -1 corresponds to an automatic setting. Other options are off (0), conservative (1), or aggressive (2). More aggressive application of presolve takes more time, but can sometimes lead to a significantly tighter model.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.126 PreSOS1BigM

Threshold for SOS1-to-binary reformulation

- Type: `double`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1e10`

Controls the automatic reformulation of SOS1 constraints into binary form. SOS1 constraints are often handled more efficiently using a binary representation. The reformulation often requires `big-M` values to be introduced as coefficients. This parameter specifies the largest `big-M` that can be introduced by presolve when performing this reformulation. Larger values increase the chances that an SOS1 constraint will be reformulated, but very large values (e.g., 1e8) can lead to numerical issues.

The default value of -1 chooses a threshold automatically. You should set the parameter to 0 to shut off SOS1 reformulation entirely, or a large value to force reformulation.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

Please refer to *this section* for more information on SOS constraints.

27.127 PreSOS1Encoding

Encoding used for SOS1 reformulation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

Controls the automatic reformulation of SOS1 constraints. Such constraints can be handled directly by the MIP branch-and-cut algorithm, but they are often handled more efficiently by reformulating them using binary or integer variables.

There are several diffent ways to perform this reformulation; they differ in their size and strength. Smaller reformulations add fewer variables and constraints to the model. Stronger reformulations reduce the number of branch-and-cut nodes required to solve the resulting model.

Options 0 and 1 of this parameter encode an SOS1 constraint using a formulation whose size is linear in the number of SOS members. Option 0 uses a so-called multiple choice model. It usually produces an LP relaxation that is easier to solve. Option 1 uses an incremental model. It often gives a stronger representation, reducing the amount of branching required to solve harder problems.

Options 2 and 3 of this parameter encode the SOS1 using a formulation of logarithmic size. They both only apply when all the variables in the SOS1 are non-negative. Option 3 additionally requires that the sum of the variables in the SOS1 is equal to 1. Logarithmic formulations are often advantageous when the SOS1 constraint has a large number of members. Option 2 focuses on a formulation whose LP relaxation is easier to solve, while option 3 has better branching behavior.

The default value of -1 chooses a reformulation for each SOS1 constraint automatically.

Note that the reformulation of SOS1 constraints is also influenced by the *PreSOS1BigM* parameter. To shut off the reformulation entirely you should set that parameter to 0.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

Please refer to *this section* for more information on SOS constraints.

27.128 PreSOS2BigM

Threshold for SOS2-to-binary reformulation

- Type: `double`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1e10`

Controls the automatic reformulation of SOS2 constraints into binary form. SOS2 constraints are often handled more efficiently using a binary representation. The reformulation often requires `big-M` values to be introduced as coefficients. This parameter specifies the largest `big-M` that can be introduced by presolve when performing this reformulation. Larger values increase the chances that an SOS2 constraint will be reformulated, but very large values (e.g., 1e8) can lead to numerical issues.

The default value of -1 chooses a threshold automatically. You should set the parameter to 0 to shut off SOS2 reformulation entirely, or a large value to force reformulation.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

Please refer to *this section* for more information on SOS constraints.

27.129 PreSOS2Encoding

Encoding used for SOS2 reformulation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

Controls the automatic reformulation of SOS2 constraints. Such constraints can be handled directly by the MIP branch-and-cut algorithm, but they are often handled more efficiently by reformulating them using binary or integer variables. There are several diffent ways to perform this reformulation; they differ in their size and strength. Smaller reformulations add fewer variables and constraints to the model. Stronger reformulations reduce the number of branch-and-cut nodes required to solve the resulting model.

Options 0 and 1 of this parameter encode an SOS2 constraint using a formulation whose size is linear in the number of SOS members. Option 0 uses a so-called multiple choice model. It usually produces an LP relaxation that is easier to solve. Option 1 uses an incremental model. It often gives a stronger representation, reducing the amount of branching required to solve harder problems.

Options 2 and 3 of this parameter encode the SOS2 using a formulation of logarithmic size. They both only apply when all the variables in the SOS2 are non-negative. Option 3 additionally requires that the sum of the variables in the SOS2 is equal to 1. Logarithmic formulations are often advantageous when the SOS2 constraint has a large number of members. Option 2 focuses on a formulation whose LP relaxation is easier to solve, while option 3 has better branching behavior.

The default value of -1 chooses a reformulation for each SOS2 constraint automatically.

Note that the reformulation of SOS2 constraints is also influenced by the *PreSOS2BigM* parameter. To shut off the reformulation entirely you should set that parameter to 0.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

Please refer to *this section* for more information on SOS constraints.

27.130 PreSparsify

Controls the presolve sparsify reduction

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls the presolve sparsify reduction. This reduction can sometimes significantly reduce the number of non-zero values in the presolved model. Value 0 shuts off the reduction, while value 1 forces it on for mixed integer programming (MIP) models and value 2 forces it on for all types of models, including linear programming (LP) models, and MIP relaxations. The default value of -1 chooses automatically.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.131 ProjImpliedCuts

Projected implied bound cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls projected implied bound cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.132 PSDCuts

PSD cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls PSD cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects models with nonconvex quadratic expressions in the objective or constraints

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.133 PSDTol

Positive semi-definite tolerance

- Type: `double`
- Default value: `1e-6`
- Minimum value: `0`
- Maximum value: `Infinity`

Sets a limit on the amount of diagonal perturbation that the optimizer is allowed to perform on a Q matrix in order to correct minor PSD violations. If a larger perturbation is required, the optimizer will terminate with a *Q_NOT_PSD* error.

Note: Only affects QP, QCP, MIQP, and MIQCP models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.134 PumpPasses

Passes of the feasibility pump heuristic

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

Number of passes of the feasibility pump heuristic.

This heuristic is quite expensive, and generally produces poor quality solutions. You should generally only use it if other means, including exploration of the tree with default settings, fail to produce a feasible solution.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.135 QCPDual

Dual variables for QCP models

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

Determines whether dual variable values are computed for QCP models. Computing them can add significant time to the optimization, so you should only set this parameter to 1 if you need them.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.136 Quad

Controls quad precision in simplex

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1`

Enables or disables quad precision computation in simplex. The -1 default setting allows the algorithm to decide. Quad precision can sometimes help solve numerically challenging models, but it can also significantly increase runtime. Quad precision is only available on processors that support quadruple precision, e.g., common Intel processors. On other processors, the parameter has no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.137 Record

Enables API call recording

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

Enables API call recording. When enabled, Gurobi will write one or more files (named `gurobi000.grbr` or similar) that capture the sequence of Gurobi commands that your program issued. This file can subsequently be replayed using the *Gurobi command-line tool*. Replaying the file will repeat the exact same sequence of commands, and when completed will show the time spent in Gurobi API routines, the time spent in Gurobi algorithms, and will indicate whether any Gurobi environments or models were leaked by your program. Replay files are particularly useful in tech support situations. They provide an easy way to relay to Gurobi tech support the exact sequence of Gurobi commands that led to a question or issue.

This parameter must be set before starting an *empty environment* (or in a `gurobi.env` file). All Gurobi commands will be recorded until the environment is freed or the program ends.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.138 ResultFile

Write a result file upon completion of optimization

- Type: `string`
- Default value: `""`

Specifies the name of the result file to be written upon completion of optimization. The type of the result file is determined by the file suffix. The most commonly used suffixes are `.sol` (to capture the solution vector), `.bas` (to capture the simplex basis), and `.mst` (to capture the solution vector on the integer variables). You can also write a `.ilp` file (to capture the IIS for an infeasible model), or a `.mps`, `.rew`, `.lp`, or `.rlp` file (to capture the original model), or a `.dua` or `.dlp` file (to capture the dual of a pure LP model). The file suffix may optionally be followed by `.gz`, `.bz2`, or `.7z`, which produces a compressed result.

More information on the file formats can be found in the *File Format* section.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.139 RINS

Relaxation Induced Neighborhood Search (RINS) heuristic frequency

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

Frequency of the RINS heuristic. Default value (-1) chooses automatically. A value of 0 shuts off RINS. A positive value `n` applies RINS at every `n-th` node of the MIP search tree.

Increasing the frequency of the RINS heuristic shifts the focus of the MIP search away from proving optimality, and towards finding good feasible solutions. We recommend that you try *MIPFocus*, *ImproveStartGap*, or *ImproveStartTime* before experimenting with this parameter.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.140 RelaxLiftCuts

Relax-and-lift cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls relax-and-lift cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.141 RLTCuts

RLT cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls Relaxation Linearization Technique (RLT) cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.142 ScaleFlag

Model scaling

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

Controls model scaling. By default, the rows and columns of the model are scaled in order to improve the numerical properties of the constraint matrix. The scaling is removed before the final solution is returned. Scaling typically reduces solution times, but it may lead to larger constraint violations in the original, unscaled model. Turning off scaling (`ScaleFlag=0`) can sometimes produce smaller constraint violations. Choosing a different scaling option can sometimes improve performance for particularly numerically difficult models. Using geometric mean scaling (`ScaleFlag=2`) is especially well suited for models with a wide range of coefficients in the constraint matrix rows or columns. Settings 1 and 3 are not as directly connected to any specific model characteristics, so experimentation with both settings may be needed to assess performance impact.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.143 ScenarioNumber

Selects scenario index of multi-scenario models

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `MAXINT`

When working with multiple scenarios, this parameter selects the index of the scenario you want to work with. When you query or modify an attribute associated with multiple scenarios (*ScenNLB*, *ScenNUB*, *ScenNObj*, *ScenNRHS*, etc.),

the *ScenarioNumber* parameter will determine which scenario is actually affected. The value of this parameter should be less than the value of the *NumScenarios* attribute (which captures the number of scenarios in the model).

Please refer to the discussion of *Multiple Scenarios* for more information on the use of alternative scenarios.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.144 Seed

Random number seed

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `MAXINT`

Modifies the random number seed. This acts as a small perturbation to the solver, and typically leads to different solution paths.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.145 ServerPassword

Client password for Remote Services cluster or token server

- Type: `string`
- Default value: `""`

The password for connecting to the server (either a Compute Server or a token server).

For connecting to the Remote Services cluster referred to by the *ComputeServer* parameter, you'll need to supply the client password. Refer to the Gurobi Remote Services Reference Manual for more information on starting Compute Server jobs.

Supply the token server password (if needed) when connecting to the server referred to by the *TokenServer* parameter,

You must set this parameter through either a `gurobi.lic` file (using `PASSWORD=pwd`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.146 ServerTimeout

Network timeout

- Type: `int`
- Default value: `60`
- Minimum value: `1`
- Maximum value: `MAXINT`

Network time-out for Compute Server and token server (in seconds). If the client program is unable to contact the server for more than the specified amount of time, the client will quit with a network error.

Refer to the Gurobi Remote Services Reference Manual for more information on starting Compute Server jobs.

You must set this parameter using an *empty environment*. Changing the parameter after your environment has been created will have no effect.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.147 Sifting

Controls sifting within dual simplex

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Enables or disables sifting within dual simplex. Sifting can be useful for LP models where the number of variables is many times larger than the number of constraints (we typically only see significant benefits when the ratio is 100 or more). Options are Automatic (-1), Off (0), Moderate (1), and Aggressive (2). With a Moderate setting, sifting will be applied to LP models and to the initial root relaxation for MIP models. With an Aggressive setting, sifting will be applied any time dual simplex is used, including at the nodes of a MIP. Note that this parameter has no effect if you aren't using dual simplex. Note also that Gurobi will ignore this parameter in cases where sifting is obviously a worse choice than dual simplex.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.148 SiftMethod

LP method used to solve sifting sub-problems

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

LP method used to solve sifting sub-problems. Options are Automatic (-1), Primal Simplex (0), Dual Simplex (1), and Barrier (2). Note that this parameter only has an effect when you are using dual simplex and sifting has been selected (either automatically by dual simplex, or through the *Sifting* parameter).

Changing the value of this parameter rarely produces a significant benefit.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.149 SimplexPricing

Simplex pricing strategy

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

Determines the simplex variable pricing strategy. Available options are Automatic (-1), Partial Pricing (0), Steepest Edge (1), Devex (2), and Quick-Start Steepest Edge (3).

Changing the value of this parameter rarely produces a significant benefit.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.150 SoftMemLimit

Soft memory limit

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0`
- Maximum value: `Infinity`

Limits the total amount of memory (in GB, i.e., 10^9 bytes) available to Gurobi. If more is needed, Gurobi will terminate with a *MEM_LIMIT* status code.

In contrast to the *MemLimit* parameter, the *SoftMemLimit* parameter leads to a graceful exit of the optimization, such that it is possible to retrieve solution information afterwards or (in the case of a MIP solve) resume the optimization.

A disadvantage compared to *MemLimit* is that the *SoftMemLimit* is only checked at places where optimization can be terminated gracefully, so memory use may exceed the limit between these checks.

Note that allocated memory is tracked across all models within a Gurobi environment. If you create multiple models in one environment, these additional models will count towards overall memory consumption.

Memory usage is also tracked across all threads. One consequence of this is that termination may be non-deterministic for multi-threaded runs.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.151 SolutionLimit

MIP solution limit

- Type: `int`
- Default value: `MAXINT`
- Minimum value: 1
- Maximum value: `MAXINT`

Limits the number of feasible MIP solutions found. Optimization returns with a *SOLUTION_LIMIT* status once the limit has been reached. To find a feasible solution quickly, Gurobi executes additional feasible point heuristics when the solution limit is set to exactly 1.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.152 SolutionTarget

Solution Target for LP

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: 1

Specifies the solution target for linear programs (LP). Options are Automatic (-1), primal and dual optimal, and basic (0), primal and dual optimal (1).

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.153 SolFiles

Location to store intermediate solution files

- Type: `string`
- Default value: `""`

During the MIP solution process, multiple incumbent solutions are typically found on the path to finding a proven optimal solution. Setting this parameter to a non-empty string causes these solutions to be written to files (in *.sol format*) as they are found. The MIP solver will append `_n.sol` to the value of the parameter to form the name of the file that contains solution number n. For example, setting the parameter to value `solutions/mymodel` will create files `mymodel_0.sol`, `mymodel_1.sol`, etc., in directory `solutions`.

Note that intermediate solutions can be retrieved as they are generated through a *callback* (by requesting the `MIPSOL_SOL` in a `MIPSOL` callback). This parameter makes the process simpler.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.154 SolutionNumber

Select a sub-optimal MIP solution

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `MAXINT`

When querying attribute *Xn*, *ObjNVal*, or *PoolObjVal* to retrieve an alternate MIP solution, this parameter determines which alternate solution is retrieved. The value of this parameter should be less than the value of the *SolCount* attribute.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.155 StartNodeLimit

Limit MIP start sub-MIP nodes

- Type: `int`
- Default value: `-1`
- Minimum value: `-3`
- Maximum value: `MAXINT`

This parameter limits the number of branch-and-bound nodes explored when completing a partial MIP start. The default value of -1 uses the value of the *SubMIPNodes* parameter. A value of -2 means to only check full MIP starts for feasibility and to ignore partial MIP starts. A value of -3 shuts off MIP start processing entirely. Non-negative values are node limits.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.156 StartNumber

Selects MIP start index

- Type: `int`
- Default value: `0`
- Minimum value: `-1`
- Maximum value: `MAXINT`

This parameter selects the index of the MIP start you want to work with. When you modify a MIP start value (using the *Start* attribute) the *StartNumber* parameter will determine which MIP start is actually affected. The value of this parameter should be less than the value of the *NumStart* attribute (which captures the number of MIP starts in the model).

The special value -1 is meant to append new MIP start to a model, but querying a MIP start when StartNumber is -1 will result in an error.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.157 StrongCGCuts

Strong-CG cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls Strong Chvátal-Gomory (Strong-CG) cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.158 SubMIPCuts

Sub-MIP cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls sub-MIP cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.159 SubMIPNodes

Nodes explored in sub-MIP heuristics

- Type: `int`
- Default value: `500`
- Minimum value: `0`
- Maximum value: `MAXINT`

Limits the number of nodes explored by MIP-based heuristics (such as RINS). Exploring more nodes can produce better solutions, but it generally takes longer.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.160 Symmetry

Symmetry detection

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls symmetry detection. A value of -1 corresponds to an automatic setting. Other options are off (0), conservative (1), or aggressive (2).

Symmetry can impact a number of different parts of the algorithm, including presolve, the MIP tree search, and the LP solution process. Default settings are quite effective, so changing the value of this parameter rarely produces a significant benefit.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.161 Threads

Thread count

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1024`

Controls the number of threads to apply to parallel algorithms (concurrent LP, parallel barrier, parallel MIP, etc.). The default value of 0 is an automatic setting. It will generally use as many threads as there are virtual processors. The number of virtual processors may exceed the number of cores due to hyperthreading or other similar hardware features.

While you will generally get the best performance by using all available cores in your machine, there are a few exceptions. One is of course when you are sharing a machine with other jobs. In this case, you should select a thread count that doesn't oversubscribe the machine.

We have also found that certain classes of MIP models benefit from reducing the thread count, often all the way down to one thread. Starting multiple threads introduces contention for machine resources. For classes of models where the first solution found by the MIP solver is almost always optimal, and that solution isn't found at the root, it is often better to allow a single thread to explore the search tree uncontested.

Another situation where reducing the thread count can be helpful is when memory is tight. Each thread can consume a significant amount of memory.

We've made the pragmatic choice to impose a soft limit of 32 threads for the automatic setting (0). If your machine has more, and you find that using more increases performance, you should feel free to set the parameter to a larger value.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.162 TimeLimit

Time limit

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0`
- Maximum value: `Infinity`

Limits the total time expended (in seconds). Optimization returns with a *TIME_LIMIT* status if the limit is exceeded.

Note that optimization may not stop immediately upon hitting the time limit. It will stop after performing the required additional computations of the attributes associated with the terminated optimization. As a result, the *Runtime* attribute may be larger than the specified TimeLimit upon completion, and repeating the optimization with a TimeLimit set to the Runtime attribute of the stopped optimization may result in additional computations and a larger attribute value.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.163 TokenServer

Name of your token server

- Type: `string`
- Default value: `""`

When using a token license, set this parameter to the name of the token server. You can refer to the server using its name or its IP address.

You can provide a comma-separated list of token servers to increase robustness. If the first server in the list doesn't respond, the second will be tried, etc.

You must set this parameter through either a `gurobi.lic` file (using `TOKENSERVER=server`) or an *empty environment*. Changing the parameter after your environment has been created will have no effect.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.164 TSPort

Port for token server

- Type: `int`
- Default value: `41954`
- Minimum value: `0`
- Maximum value: `65536`

Port to use when connecting to the Gurobi token server. You should only change this if your network administrator tells you to.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.165 TuneBaseSettings

Comma-separated list of base parameter settings

- Type: `string`
- Default value: `""`

A list of parameter files (e.g., `base1.prm,base2.prm`) that define settings that should be tried first during the tuning process, in the order they are given. Default parameter settings will also be tried, but after the settings provided in these files. You can include an empty parameter file in the list if you would like default settings to be tried earlier.

Note: Command-line only (`grbtune`)

27.166 TuneCleanup

Enables a tuning cleanup phase

- Type: `double`
- Default value: `0.0`
- Minimum value: `0.0`
- Maximum value: `1.0`

Enables a cleanup phase at the end of tuning. The parameter indicates the percentage of total tuning time to devote to this phase, with a goal of reducing the number of parameter changes required to achieve the best tuning result.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.167 TuneCriterion

Tuning criterion

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

Modifies the tuning criterion for the tuning tool. The primary tuning criterion is always to minimize the runtime required to find a proven optimal solution. However, for MIP models that don't solve to optimality within the specified time limit, a secondary criterion is needed. Set this parameter to 1 to use the optimality gap as the secondary criterion. Choose a value of 2 to use the objective of the best feasible solution found. Choose a value of 3 to use the best objective bound. Choose 0 to ignore the secondary criterion and focus entirely on minimizing the time to find a proven optimal solution. The default value of -1 chooses automatically.

Note that values 1 and 3 are unsupported for *multi-objective* problems.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.168 TuneDynamicJobs

Dynamic distributed tuning job count

- Type: `int`
- Default value: `0`
- Minimum value: `-1`
- Maximum value: `MAXINT`

Enables distributed parallel tuning, which can significantly increase the performance of the tuning tool. A value of `n` causes the tuning tool to use a dynamic set of up to `n` workers in parallel. These workers are used for a limited amount of time and afterwards potentially released so that they are available for other remote jobs. A value of `-1` allows the solver to use an unlimited number of workers. Note that this parameter can be combined with *TuneJobs* to get a static set of workers and a dynamic set of workers for distributed tuning. You can use the *WorkerPool* parameter to provide a distributed worker cluster.

Note that distributed tuning is most effective when the worker machines have similar performance. Distributed tuning doesn't attempt to normalize performance by server, so it can incorrectly attribute a boost in performance to a parameter change when the associated setting is tried on a worker that is significantly faster than the others.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.169 TuneJobs

Permanent distributed tuning job count

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `MAXINT`

Enables distributed parallel tuning, which can significantly increase the performance of the tuning tool. A value of `n` causes the tuning tool to use a static set of up to `n` workers in parallel. Such workers are kept for the whole tuning run. Note that this parameter can be combined with *TuneDynamicJobs* to get a static set of workers and a dynamic set of workers for distributed tuning. You can use the *WorkerPool* parameter to provide a distributed worker cluster.

Note that distributed tuning is most effective when the worker machines have similar performance. Distributed tuning doesn't attempt to normalize performance by server, so it can incorrectly attribute a boost in performance to a parameter change when the associated setting is tried on a worker that is significantly faster than the others.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.170 TuneMetric

Method for aggregating tuning results

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `1`

A single tuning run typically produces multiple timing results for each candidate parameter set, either as a result of performing multiple *trials*, or tuning multiple models, or both. This parameter controls how these results are aggregated into a single measure. The default setting (-1) chooses the aggregation automatically; setting 0 computes the average of all individual results; setting 1 takes the maximum.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.171 TuneOutput

Tuning output level

- Type: `int`
- Default value: `2`
- Minimum value: `0`
- Maximum value: `3`

Controls the amount of output produced by the tuning tool. Level 0 produces no output; level 1 produces tuning summary output only when a new best parameter set is found; level 2 produces tuning summary output for each parameter set that is tried; level 3 produces tuning summary output, plus detailed solver output, for each parameter set tried.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.172 TuneResults

Number of improved parameter sets returned

- Type: `int`
- Default value: `-1`
- Minimum value: `-2`
- Maximum value: `MAXINT`

The tuning tool often finds multiple parameter sets that improve over the baseline settings. This parameter controls how many of these sets should be retained when tuning is complete. A non-negative value indicates how many sets should be retained. The default value (-1) retains the efficient frontier of parameter sets. That is, it retains the best set for one changed parameter, the best for two changed parameters, etc. Sets that aren't on the efficient frontier are discarded. If you interested in all the sets, use value -2 for the parameter.

Note that the first set in the results is always the set of parameters which was used for the first solve, the baseline settings. This set serves as the base for any improvement. So if you are interested in the best tuned set of parameters you need to request at least 2 tune results. The first one (with index 0) will be the baseline setting and the second one (with index 1) will be the best set found during tuning.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.173 TuneTargetMIPGap

A target gap to be reached

- Type: `double`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `Infinity`

A target gap to be reached. As soon as the tuner has found parameter settings that allow Gurobi to reach the target gap for the given model(s), it stops trying to improve parameter settings further. Instead, the tuner switches into the cleanup phase (see *TuneCleanup* parameter).

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.174 TuneTargetTime

A target runtime in seconds to be reached

- Type: `double`
- Default value: `0.005`
- Minimum value: `0`
- Maximum value: `Infinity`

A target runtime in seconds to be reached. As soon as the tuner has found parameter settings that allow Gurobi to solve the model(s) within the target runtime, it stops trying to improve parameter settings further. Instead, the tuner switches into the cleanup phase (see *TuneCleanup* parameter).

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.175 TuneTimeLimit

Tuning tool time limit

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0`
- Maximum value: `Infinity`

Limits total tuning runtime (in seconds). The default setting chooses a time limit automatically.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.176 TuneTrials

Perform multiple runs on each parameter set to limit the effect of random noise

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `MAXINT`

Performance on a MIP model can sometimes experience significant variations due to random effects. As a result, the tuning tool may return parameter sets that improve on the baseline only due to randomness. This parameter allows you to perform multiple solves for each parameter set, using different *Seed* values for each, in order to reduce the influence of randomness on the results. The default value of 0 indicates an automatic choice that depends on model characteristics.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.177 TuneUseFilename

Use model file names as model names

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `1`

During tuning, each model is referred to using a name (e.g., when displaying progress information for that model). By default, the model name comes from the contents of the model file. If this parameter is set to 1 before calling `grbtune`, tuning will refer to a model using the name of the model file instead. This can be helpful when several models being tuned have the same (or no) names.

Note: Command-line only (`grbtune`)

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.178 UpdateMode

Changes the behavior of lazy updates

- Type: `int`
- Default value: `1`
- Minimum value: `0`
- Maximum value: `1`

Determines how newly added variables and linear constraints are handled. The default setting (1) allows you to use new variables and constraints immediately for building or modifying the model. A setting of 0 requires you to call `update` before these can be used.

Since the vast majority of programs never query Gurobi for details about the optimization models they build, the default setting typically removes the need to call `update`, or even be aware of the details of our *lazy update* approach for handling model modifications. However, these details will show through when you try to query modified model information.

In the Gurobi interface, model modifications (bound changes, right-hand side changes, objective changes, etc.) are placed in a queue. These queued modifications are applied to the model at three times: when you call `update`, when you call `optimize`, or when you call `write` to write the model to disk. When you query information about the model, the result will depend on both *whether* that information was modified and *when* it was modified. In particular, no matter what setting of *UpdateMode* you use, if the modification is sitting in the queue, you'll get the result from before the modification.

To expand on this a bit, all attribute modifications are actually placed in a queue. This includes attributes that may not traditionally be viewed as being part of the model, including things like variable branching priorities, constraint basis

statuses, etc. Querying the values of these attributes will return their previous values if subsequent modifications are still in the queue.

The only potential benefit to changing the parameter to 0 is that in unusual cases this setting may allow simplex to make more aggressive use of warm-start information after a model modification.

If you want to change this parameter, you need to set it as soon as you create your Gurobi environment.

Note that you still need to call `update` to modify an attribute on an SOS constraint, quadratic constraint, or general constraint.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.179 Username

User name for Remote Services

- Type: `string`
- Default value: `""`

Identify the user connecting to the Remote Services Manager.

You can provide either a username and *password*, or an *access ID* and a *secret key*, to authenticate your connection to a Cluster Manager.

You can set this parameter through either a `gurobi.lic` file (using `USERNAME=YOUR_USERNAME`) or an *empty environment*. Changing the parameter after your environment has been started will result in an error.

Note: Cluster Manager only

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.180 VarBranch

Branch variable selection strategy

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `3`

Controls the branch variable selection strategy. The default -1 setting makes an automatic choice, depending on problem characteristics. Available alternatives are Pseudo Reduced Cost Branching (0), Pseudo Shadow Price Branching (1), Maximum Infeasibility Branching (2), and Strong Branching (3).

Changing the value of this parameter rarely produces a significant benefit.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.181 WLSAccessID

Web License Service access ID

- Type: `string`
- Default value: `""`

When using a WLS license, set this parameter to the access ID for your license. You can retrieve this string from your account on the Gurobi Web License Manager site.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.182 WLSSecret

Web License Service secret

- Type: `string`
- Default value: `""`

When using a WLS license, set this parameter to the secret key for your license. You can retrieve this string from your account on the Gurobi Web License Manager site.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.183 WLSToken

Web License Service token

- Type: `string`
- Default value: `""`

If you are using a WLS license and have retrieved your own token through the WLS REST API, use this parameter to pass that token to the library. If you do this, you don't need to set any other WLS-related parameters.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.184 WLSTokenDuration

Web License Service token duration

- Type: `int`
- Default value: `0`
- Minimum value: `0`
- Maximum value: `MAXINT`

When using a WLS license, this parameter can be used to adjust the lifespan (in minutes) of a token. A token enables Gurobi to run on that client for the life of the token. Gurobi will automatically request a new token if the current one expires, but it won't notify the WLS server if it completes its work before the current token expires. A shorter lifespan is better for short-lived usage. A longer lifespan is better for environments where the network connection to the WLS server is unreliable.

The default value of 0 means 'automatic', and is currently equal to 5 minutes. This value may change in the future. The WLS server will cap the chosen value automatically to be at least 5 minutes and no more than 60 minutes. This behavior may change in the future as well.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.185 WLSTokenRefresh

Web License Service token refresh interval

- Type: `double`
- Default value: `0.9`
- Minimum value: `0.0`
- Maximum value: `1.0`

The value specifies the fraction of the token duration after which a token refresh is triggered. So, for example, if the token duration is 30 minutes and WLSTokenRefresh is set to 0.6, the token will be refreshed every 18 minutes. The minimum refresh interval is 4 minutes.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.186 WorkerPassword

Distributed worker password

- Type: `string`
- Default value: `""`

When using a distributed algorithm (distributed MIP, distributed concurrent, or distributed tuning), this parameter allows you to specify the password for the distributed worker cluster provided in the *WorkerPool* parameter.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.187 WorkerPool

Distributed worker cluster (for distributed algorithms)

- Type: `string`
- Default value: `""`

When using a distributed algorithm (distributed MIP, distributed concurrent, or distributed tuning), this parameter allows you to specify a Remote Services cluster that will provide distributed workers. You should also specify the access password for that cluster, if there is one, in the *WorkerPassword* parameter. Note that you don't need to set either of these parameters if your job is running on a Compute Server node and you want to use the same cluster for the distributed workers.

You can provide a comma-separated list of machines for added robustness. If the first node in the list is unavailable, the client will attempt to contact the second node, etc.

To give an example, if you have a Remote Services cluster that uses port 61000 on a pair of machines named `server1` and `server2`, you could set *WorkerPool* to `"server1:61000"` or `"server1:61000,server2:61000"`.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.188 WorkLimit

Work limit

- Type: `double`
- Default value: `Infinity`
- Minimum value: `0`
- Maximum value: `Infinity`

Limits the total work expended (in work units). Optimization returns with a *WORK_LIMIT* status if the limit is exceeded.

In contrast to the *TimeLimit*, work limits are deterministic. This means that on the same hardware and with the same parameter and attribute settings, a work limit will stop the optimization of a given model at the exact same point every time. One work unit corresponds very roughly to one second on a single thread, but this greatly depends on the hardware on which Gurobi is running and the model that is being solved.

Note that optimization may not stop immediately upon hitting the work limit. It will stop when the optimization is next in a deterministic state, and it will then perform the required additional computations of the attributes associated with the terminated optimization. As a result, the *Work* attribute may be larger than the specified WorkLimit upon completion, and repeating the optimization with a WorkLimit set to the Work attribute of the stopped optimization may result in additional computations and a larger attribute value.

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.189 ZeroHalfCuts

Zero-half cut generation

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `2`

Controls zero-half cut generation. Use 0 to disable these cuts, 1 for moderate cut generation, or 2 for aggressive cut generation. The default -1 value chooses automatically. Overrides the *Cuts* parameter.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

27.190 ZeroObjNodes

Zero-objective heuristic

- Type: `int`
- Default value: `-1`
- Minimum value: `-1`
- Maximum value: `MAXINT`

Number of nodes to explore in the zero objective heuristic.

This heuristic is quite expensive, and generally produces poor quality solutions. You should generally only use it if other means, including exploration of the tree with default settings, fail to produce a feasible solution.

One important note about integer-valued parameters: while the maximum value that can be stored in a signed integer is $2^{31} - 1$, we use a MAXINT value of 2,000,000,000. Attempting to set an integer parameter to a value larger than this maximum will produce an error.

Note: Only affects mixed integer programming (MIP) models

For examples of how to query or modify parameter values from our different APIs, refer to our *Parameter Examples*.

CHAPTER

TWENTYEIGHT

NUMERIC CODES

Gurobi makes use of numeric codes to keep API usage consistent across different supported programming languages. This section provides a reference for:

- *Optimization Status Codes*, which report the solving state of a model;
- *Batch Status Codes* which report the status of a batch solve;
- *Callback Codes*, which provide a way to query the state of an in-progress solve; and
- *Error Codes*, which define the failure mode of a Gurobi API call.

28.1 Optimization Status Codes

Once an optimize call has returned, the Gurobi Optimizer sets the *Status* attribute of the model to one of several possible values. The attribute takes an integer value, but we recommend that you use one of the predefined status constants to check the status in your program. Each code has a name, and each language requires a prefix on this name to obtain the appropriate constant. You would access status code `OPTIMAL` in the following ways from the available Gurobi interfaces:

Language	Status Code
C	`GRB_OPTIMAL`
C++	`GRB_OPTIMAL`
Java	`GRB.Status.OPTIMAL`
.NET	`GRB.Status.OPTIMAL`
Python	`GRB.OPTIMAL`

In MATLAB and R, status codes are returned as strings (e.g. `'OPTIMAL'`).

Possible status codes are as follows. Note that for statuses involving limits or other early termination of the optimization, if the feasibility of the reported solution is not evident from the status, you can assess the feasibility by accessing the appropriate *solution quality attribute*.

Status code	Value	Description
LOADED	1	Model is loaded, but no solution information is available.
OPTIMAL	2	Model was solved to optimality (subject to tolerances), and an optimal solution is available.
INFEASIBLE	3	Model was proven to be infeasible.
INF_OR_UNBD	4	Model was proven to be either infeasible or unbounded. To obtain a more definitive conclusion, set the *DualReductions* parameter to 0 and reoptimize.
UNBOUNDED	5	Model was proven to be unbounded. *Important note:* an unbounded status indicates the presence of an unbounded ray that allows the objective to improve without limit. It says nothing about whether the model has a feasible solution. If you require information on feasibility, you should set the objective to zero and reoptimize.
CUTOFF	6	Optimal objective for model was proven to be worse than the value specified in the *Cutoff* parameter. No solution information is available.
ITERATION_LIMIT	7	Optimization terminated because the total number of simplex iterations performed exceeded the value specified in the *IterationLimit* parameter, or because the total number of barrier iterations exceeded the value specified in the *BarIterLimit* parameter.
NODE_LIMIT	8	Optimization terminated because the total number of branch-and-cut nodes explored exceeded the value specified in the *NodeLimit* parameter.
TIME_LIMIT	9	Optimization terminated because the time expended exceeded the value specified in the *TimeLimit* parameter.
SOLUTION_LIMIT	10	Optimization terminated because the number of solutions found reached the value specified in the *SolutionLimit* parameter.
INTERRUPTED	11	Optimization was terminated by the user.
NUMERIC	12	Optimization was terminated due to unrecoverable numerical difficulties.
SUBOPTIMAL	13	Unable to satisfy optimality tolerances; a sub-optimal solution is available.
INPROGRESS	14	An asynchronous optimization call was made, but the associated optimization run is not yet complete.
USER_OBJ_LIMIT	15	User specified an objective limit (a bound on either the *best objective* or the *best bound*), and that limit has been reached.
WORK_LIMIT	16	Optimization terminated because the work expended exceeded the value specified in the *WorkLimit* parameter.
MEM_LIMIT	17	Optimization terminated because the total amount of allocated memory exceeded the value specified in the *SoftMemLimit* parameter.

28.2 Batch Status Codes

All batches have a current status, which is queried through the *BatchStatus* attribute on a Batch object. The attribute takes an integer value, but we recommend that you use one of the predefined status constants to check the status in your program. Each code has a name, and each language requires a prefix on this name to obtain the appropriate constant. You would access status code `COMPLETED` in the following ways from the available Gurobi interfaces:

Language	Status Code
C	`GRB_BATCH_COMPLETED`
C++	`GRB_BATCH_COMPLETED`
Java	`GRB.BatchStatus.COMPLETED`
.NET	`GRB.BatchStatus.COMPLETED`
Python	`GRB.BATCH_COMPLETED`

Possible batch status codes are as follows:

Status code	Value	Description
CREATED	1	Batch was created, but is not ready to be scheduled.
SUBMITTED	2	The batch has been completely specified, and is waiting for a job to finish processing the request.
ABORTED	3	Batch processing was aborted by the user.
FAILED	4	Batch processing failed.
COMPLETED	5	A Batch Job successfully processed the Batch request.

See the *Batch Optimization* section for more details.

28.3 Callback Codes

The Gurobi callback routines make use of a pair of arguments: `where` and `what`. When a user callback function is called, the `where` argument indicates from where in the Gurobi optimizer it is being called (presolve, simplex, barrier, MIP, etc.). When the user callback wishes to obtain more detailed information about the state of the optimization, the `what` argument can be passed to an appropriate `get` method for your language to obtain additional information (e.g., *GRBcbget* in C, *GRBCallback::getIntInfo* in C++, *GRBCallback.getIntInfo* in Java, *GRBCallback.GetIntInfo* in .NET, and *Model.cbGet* in Python).

More detailed information on how to use callbacks in your application can be found in the reference manuals for the different Gurobi language interfaces (*C*, *C++*, *Java*, *.NET*, and *Python*).

Note that changing parameters from within a callback is not supported, doing so may lead to undefined behavior.

Possible values for the `where` and `what` arguments are listed in the following tables. Note that these values are referred to in slightly different ways from the different Gurobi interfaces. Consider the `SIMPLEX` value as an example. You would refer to this constant as follows from the different Gurobi APIs:

Language	Callback constant
C	GRB_CB_SIMPLEX
C++	GRB_CB_SIMPLEX
Java	GRB.Callback.SIMPLEX
.NET	GRB.Callback.SIMPLEX
Python	GRB.Callback.SIMPLEX

Possible `where` values are:

where	Numeric value	Optimizer status
POLLING	0	Periodic polling callback
PRESOLVE	1	Currently performing presolve
SIMPLEX	2	Currently in simplex
MIP	3	Currently in MIP
MIPSOL	4	Found a new MIP incumbent
MIPNODE	5	Currently exploring a MIP node
MESSAGE	6	Printing a log message
BARRIER	7	Currently in barrier
MULTIOBJ	8	At the end of a multi-objective iteration
IIS	9	Currently computing an IIS

Allowable what values depend on the value of the where argument. Valid combinations are:

what	where	Result type	Description
RUNTIME	Any except POLLING	double	Elapsed solver runtime (seconds).
WORK	Any except POLLING	double	Elapsed solver work (work units).
PRE_COLDEL	PRESOLVE	int	The number of columns removed by presolve to this point.
PRE_ROWDEL	PRESOLVE	int	The number of rows removed by presolve to this point.
PRE_SENCHG	PRESOLVE	int	The number of constraint senses changed by presolve to this point.
PRE_BNDCHG	PRESOLVE	int	The number of variable bounds changed by presolve to this point.
PRE_COECHG	PRESOLVE	int	The number of coefficients changed by presolve to this point.
SPX_ITRCNT	SIMPLEX	double	Current simplex iteration count.
SPX_OBJVAL	SIMPLEX	double	Current simplex objective value.
SPX_PRIMINF	SIMPLEX	double	Current primal infeasibility.
SPX_DUALINF	SIMPLEX	double	Current dual infeasibility.
SPX_ISPERT	SIMPLEX	int	Is problem currently perturbed?
MIP_OBJBST	MIP	double	Current best objective.
MIP_OBJBND	MIP	double	Current best objective bound.
MIP_NODCNT	MIP	double	Current explored node count.

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Table 1 – continued from previous page

what	where	Result type	Description
MIP_SOLCNT	MIP	int	Number of solutions that were presented through the MIPSOL callback. For multiobjective models, this counter is reset to 0 at the beginning of each multiobjective pass.
MIP_CUTCNT	MIP	int	Current count of cutting planes applied.
MIP_NODLFT	MIP	double	Current unexplored node count.
MIP_ITRCNT	MIP	double	Current simplex iteration count.
MIP_OPENSCENARIOS	MIP	int	Number of scenarios that are still open in a multi-scenario model.
MIP_PHASE	MIP	int	Current phase in the MIP solution process. Possible values are 0 (in the NoRel heuristic), 1 (in the standard MIP search), or 2 (performing MIP solution improvement). Predefined constants are available (e.g., GRB.PHASE_MIP_SEARCH).
MIPSOL_SOL	MIPSOL	double *	Solution vector for new solution (C only). The resultP argument to C routine *GRBcbget* should point to an array of doubles that is at least as long as the number of variables in the user model. Use callback methods *getSolution* in C++, *getSolution* in Java, *GetSolution* in .NET, and *cbGetSolution* in Python.
MIPSOL_OBJ	MIPSOL	double	Objective value for new solution. Not necessarily better than the current incumbent.
MIPSOL_OBJBST	MIPSOL	double	Current best objective.
MIPSOL_OBJBND	MIPSOL	double	Current best objective bound.
MIPSOL_NODCNT	MIPSOL	double	Current explored node count.

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Table 1 – continued from previous page

what	where	Result type	Description
MIPSOL_SOLCNT	MIPSOL	int	Number of solutions that were presented through the MIPSOL callback before the current invocation. It may happen, particularly at the beginning of the root node, that some invocations of the MIPSOL callback are not accounted for immediately, and the value presented for MIPSOL_SOLCNT is temporarily lower than what could be expected. For multiobjective models, this counter is reset to 0 at the beginning of each multiobjective pass.
MIPSOL_OPENSCENARIOS	MIPSOL	int	Number of scenarios that are still open in a multi-scenario model.
MIPSOL_PHASE	MIPSOL	int	Current phase in the MIP solution. Possible values are 0 (in the NoRel heuristic), 1 (in the standard MIP search), or 2 (performing MIP solution improvement). Predefined constants are available (e.g., GRB.PHASE_MIP_SEARCH).
MIPNODE_STATUS	MIPNODE	int	Optimization status of current MIP node (see the *Status Code* section for further information).
MIPNODE_OBJBST	MIPNODE	double	Current best objective.
MIPNODE_OBJBND	MIPNODE	double	Current best objective bound.
MIPNODE_NODCNT	MIPNODE	double	Current explored node count.
MIPNODE_SOLCNT	MIPNODE	int	Number of solutions that were presented through the MIPSOL callback. For multiobjective models, this counter is reset to 0 at the beginning of each multiobjective pass.
MIPNODE_OPENSCENARIOS	MIPNODE	int	Number of scenarios that are still open in a multi-scenario model.

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Table 1 – continued from previous page

what	where	Result type	Description
MIPNODE_PHASE	MIPNODE	int	Current phase in the MIP solution process. Possible values are 0 (in the NoRel heuristic), 1 (in the standard MIP search), or 2 (performing MIP solution improvement). Predefined constants are available (e.g., GRB.PHASE_MIP_SEARCH).
MIPNODE_REL	MIPNODE	double *	Relaxation solution for the current node, when its optimization status is GRB_OPTIMAL (C only). The resultP argument to C routine *GRBcbget* should point to an array of doubles that is at least as long as the number of variables in the user model. Use callback methods *getNodeRel* in C++, *getNodeRel* in Java, *GetNodeRel* in .NET, and *cbGetNodeRel* in Python.
BARRIER_ITRCNT	BARRIER	int	Current barrier iteration count.
BARRIER_PRIMOBJ	BARRIER	double	Primal objective value for current barrier iterate.
BARRIER_DUALOBJ	BARRIER	double	Dual objective value for current barrier iterate.
BARRIER_PRIMINF	BARRIER	double	Primal infeasibility for current barrier iterate.
BARRIER_DUALINF	BARRIER	double	Dual infeasibility for current barrier iterate.
BARRIER_COMPL	BARRIER	double	Complementarity violation for current barrier iterate.
MULTIOBJ_OBJCNT	MULTIOBJ	int	Current count of objectives already optimized.
MULTIOBJ_SOLCNT	MULTIOBJ	int	Number of solutions stored in the solution pool.

continues on next page

Table 1 – continued from previous page

what	where	Result type	Description
MULTIOBJ_SOL	MULTIOBJ	double *	Solution vector for new solution (C only). The resultP argument to C routine *GRBcbget* should point to an array of doubles that is at least as long as the number of variables in the user model. Use callback methods *getSolution* in C++, *getSolution* in Java, *GetSolution* in .NET, and *cbGetSolution* in Python.
IIS_CONSTRMIN	IIS	int	Minimum number of constraints in the IIS.
IIS_CONSTRMAX	IIS	int	Maximum number of constraints in the IIS.
IIS_CONSTRGUESS	IIS	int	Estimated number of constraints in the IIS.
IIS_BOUNDMIN	IIS	int	Minimum number of variable bounds in the IIS.
IIS_BOUNDMAX	IIS	int	Maximum number of variable bounds in the IIS.
IIS_BOUNDGUESS	IIS	int	Estimated number of variable bounds in the IIS.
MSG_STRING	MESSAGE	char *	The message that is being printed.

Remember that the appropriate prefix must be added to the what or where name listed above, depending on the language you are using.

28.3.1 Callback notes

Note that the POLLING callback is an optional callback that is only invoked if other callbacks have not been called in a while. It does not allow any progress information to be retrieved. It is simply provided to allow interactive applications to regain control frequently, so that they can maintain application responsiveness.

The object-oriented interfaces have specialized methods for obtaining the incumbent or relaxation solution. While in C you would use *GRBcbget*, you use getSolution or getNodeRel in the object-oriented interfaces. Please consult the callback descriptions for *C++*, *Java*, *.NET*, or *Python* for further details.

Note that the MIPSOL callback might also be called for solutions that do not improve the incumbent. This has technical reasons and should only happen in rare cases. You might want to check the MIPSOL_OBJ value if your code relies on stricly improving solutions. The MIPSOL callback will also be called once for each MIP start.

Note that the MIPNODE callback will be called once for each cut pass during the root node solve. The MIPNODE_NODCNT value will remain at 0 until the root node is complete. If you query relaxation values from during the root node, the first MIPNODE callback will give the relaxation with no cutting planes, and the last will give the relaxation after all root cuts have been applied.

Note that the *multi-objective optimization algorithm* solves a sequence of optimization problems which we refer to as

optimization passes. The MULTIOBJ callback will be called once at the end of each pass. Also, during each pass, MIP-related callbacks will be called if the original model is a MIP, and LP-related callbacks will be called if the original model is an LP.

Note that there are certain restrictions concerning the available callbacks when using the Gurobi Remote Services (Compute Server, Instant Cloud, etc.). Please refer to the Callbacks section of the Gurobi Remote Services Manual for more information.

28.4 Error Codes

Errors can arise in most of the Gurobi library routines. In the C interface, library routines return an integer error code. In the C++, Java, .NET, and Python interfaces, Gurobi methods can throw an exception (a *C++ exception*, a *Java exception*, a *.NET exception*, or a *Python exception*).

Underlying all Gurobi error reporting is a set of error codes. These are integer values, but we recommend that you use one of the predefined error code constants to check the error status in your program. Each error code has a name, and each language requires a prefix on this name to obtain the appropriate constant. You would access error code OUT_OF_MEMORY in the following ways from the available Gurobi interfaces:

Language	Error Code
C	GRB_ERROR_OUT_OF_MEMORY
C++	GRB_ERROR_OUT_OF_MEMORY
Java	GRB.Error.OUT_OF_MEMORY
.NET	GRB.Error.OUT_OF_MEMORY
Python	GRB.Error.OUT_OF_MEMORY

Note that when an error occurs, it produces both an error code and an error message. The message can be obtained through *GRBgeterrormessage* in C, through *GRBException::getMessage()* in C++, through the inherited getMessage() method on the *GRBException* class in Java, through the inherited Message property on the *GRBException* class in .NET, or through the e.message attribute on the *GurobiError* object in Python.

In MATLAB and R, the error codes and corresponding messages are printed on the screen whenever an error occurs.

Possible error codes are:

Error code	Error number	Description
OUT_OF_MEMORY	10001	Available memory was exhausted
NULL_ARGUMENT	10002	NULL input value provided for a required argument
INVALID_ARGUMENT	10003	An invalid value was provided for a routine argument
UNKNOWN_ATTRIBUTE	10004	Tried to query or set an unknown attribute
DATA_NOT_AVAILABLE	10005	Attempted to query or set an attribute that could not be accessed at that time
INDEX_OUT_OF_RANGE	10006	Tried to query or set an attribute, but one or more of the provided indices (e.g., co
UNKNOWN_PARAMETER	10007	Tried to query or set an unknown parameter
VALUE_OUT_OF_RANGE	10008	Tried to set a parameter to a value that is outside the parameter's valid range
NO_LICENSE	10009	Failed to obtain a valid license
SIZE_LIMIT_EXCEEDED	10010	Attempted to solve a model that is larger than the limit for a demo license
CALLBACK	10011	Problem in callback
FILE_READ	10012	Failed to read the requested file
FILE_WRITE	10013	Failed to write the requested file
NUMERIC	10014	Numerical error during requested operation
IIS_NOT_INFEASIBLE	10015	Attempted to perform infeasibility analysis on a feasible model

Error code	Error number	Description
NOT_FOR_MIP	10016	Requested operation not valid for a MIP model
OPTIMIZATION_IN_PROGRESS	10017	Tried to query or modify a model while optimization was in progress
DUPLICATES	10018	Constraint, variable, or SOS contained duplicated indices
NODEFILE	10019	Error in reading or writing a node file during MIP optimization
Q_NOT_PSD	10020	Q matrix in QP model is not positive semi-definite
QCP_EQUALITY_CONSTRAINT	10021	QCP equality constraint specified (only inequalities are supported if the NonConv
NETWORK	10022	Problem communicating with the Gurobi Compute Server
JOB_REJECTED	10023	Gurobi Compute Server responded, but was unable to process the job (typically be
NOT_SUPPORTED	10024	Indicates that a Gurobi feature is not supported under your usage environment (for
EXCEED_2B_NONZEROS	10025	Indicates that the user has called a query routine on a model with more than 2 billi
INVALID_PIECEWISE_OBJ	10026	Piecewise-linear objectives must have certain properties (as described in the docu
UPDATEMODE_CHANGE	10027	The *UpdateMode* parameter can not be modified once a model has been created.
CLOUD	10028	Problems launching a Gurobi Instant Cloud job.
MODEL_MODIFICATION	10029	Indicates that the user has modified the model in such a way that the model becam
CSWORKER	10030	When you are using a client-server feature, this error indicates that there was an ap
TUNE_MODEL_TYPES	10031	Indicates that tuning was invoked on a set of models, but the models were of diffe
SECURITY	10032	Indicates that an authentication step failed or that an operation was attempted for v
NOT_IN_MODEL	20001	Tried to use a constraint or variable that is not in the model, either because it was r
FAILED_TO_CREATE_MODEL	20002	Failed to create the requested model
INTERNAL	20003	Internal Gurobi error

CHAPTER

TWENTYNINE

FILE FORMATS

Instead of building a model using one of the APIs, all model information can be read from a text file. It is also possible to write model information into a text file. Moreover, other information, such as solution values, attributes, or parameters, can be read and written via text files as well. The Gurobi Optimizer works with a variety of text file formats which are discussed in this section.

Note that all of these Gurobi file I/O routines can work with compressed versions of these files. Specifically, we can read or write files with the following extensions: `.zip`, `.gz`, `.bz2`, and `.7z` (assuming that the associated compression tool, e.g., `7zip` for `.7z`, is installed on your machine and a corresponding entry is part of your PATH environment variable).

Model File Formats

These text file formats can be used to read or write model information:

File format	Description
MPS	This is the most widely used format for storing math programming models. It is recommended to use this format (or REW) for optimization.
REW	This format is identical to the MPS format but with anonymized variable and constraint names.
DUA	This format is identical to the MPS format but it holds the dual formulation of a pure LP model.
LP	This format is a human readable version of MPS file format. It, however, does not preserve column order when read, and typically does not preserve the exact numerical values of the coefficients.
RLP	This format is identical to the LP format but with anonymized variable and constraint names.
DLP	This format is identical to the LP format but it holds the dual formulation of a pure LP model.
ILP	This format is identical to the LP format but it is used for Irreducible Inconsistent Subsystem (IIS) models.
OPB	This format is used to store pseudo-boolean satisfaction and pseudo-boolean optimization models.

Solution File Formats

These text file formats can be used to read or write solution information:

File format	Description
SOL	This format holds solution information, i.e., solution values for all variables.
JSON solution	This format holds solution information, i.e., solution values for all variables and additional information about the results of the optimization.
MST	This format holds the solution information necessary for a full MIP start.
BAS	This format holds simplex basis information. Importing this data into a continuous models allows the simplex algorithm to start from the given simplex basis.

Solution information can only be written after the model has been optimized and a solution is available. On the other hand, all solution file formats can be used to import solution information to start optimization with a known feasible solution. However, preferably an MST file is used when providing MIP start information for a MIP model. It is also possible to hand over partial solution information, i.e., MST or SOL files that contain only a subset of variables with values.

Other File Formats

File format	Description
HNT	This format is used to hold MIP hints. Importing this data into a MIP model guides the MIP search towards a guess at a high-quality feasible solution.
ORD	This format is used to hold MIP variable branching priorities. Importing this data into a MIP model affects the search strategy.
ATTR	This format stores a collection of attributes of a model, including (multiple) MIP starts, solution, basis information, partitions, variable hints and branching priorities.
PRM	This format holds parameter values. Importing this data into a model changes the values of the referenced parameters.

29.1 Model File Formats

29.1.1 MPS Format

MPS format is the oldest and most widely used format for storing math programming models. There are actually two variants of this format in wide use. In fixed format, the various fields must always start at fixed columns in the file. Free format is very similar, but the fields are separated by whitespace characters instead of appearing in specific columns. One important practical difference between the two formats is in name length. In fixed format, row and column names are exactly 8 characters, and spaces are part of the name. In free format, names can be arbitrarily long (although the Gurobi reader places a 255 character limit on name length), and names may not contain spaces. The Gurobi MPS reader reads both MPS types, and recognizes the format automatically.

Note that any line that begins with the * character is a comment. The contents of that line are ignored.

NAME Section

The first section in an MPS format file is the NAME section. It gives the name of the model:

```
NAME        AFIRO
```

In fixed format, the model name starts in column 15.

OBJSENSE Section

The OBJSENSE section is an optional section for maximizing the objective function. By default, Gurobi assumes the objective function of an MPS file should be minimized, in which case the OBJSENSE section can be omitted.

To instruct Gurobi to maximize the objective function, add the line

```
OBJSENSE    MAX
```

after the NAME section.

ROWS Section

The next section is the ROWS section. It begins with the word ROWS on its own line, and continues with one line for each row in the model. These lines indicate the constraint type (E for equality, L for less-than-or-equal, or G for greater-than-or-equal), and the constraint name. In fixed format, the type appears in column 2 and the row name starts in column 5. Here's a simple example:

```
ROWS
 E  R09
 E  R10
 L  X05
 N  COST
```

Note that an N in the type field indicates that the row is a *free row*. The first free row is used as the objective function.

If the file includes multiple N rows, each including a priority, weight, relative, and absolute tolerance field, then each such row is treated as an objective in a multi-objective model. The additional fields must appear after the name, separated by spaces. For example, the following would capture a pair of objectives, where the first has priority 2 and the second has priority 1 (and both have identical weights, and relative and absolute tolerances):

```
N  OBJ0 2 1 0 0
N  OBJ1 1 1 0 0
```

Please refer to the *multi-objective*, *ObjNPriority*, *ObjNWeight*, *ObjNAbsTol*, and *ObjNRelTol* sections for information on the meanings of these fields. Note that all objectives of a multi-objective optimization problem have to be linear.

LAZYCONS Section

The next section is the LAZY CONSTRAINTS section. It begins with the line LAZYCONS, optionally followed by a space and a laziness level 1-3 (if no laziness level is specified 1 is assumed), and continues with one line for each lazy constraint. The format is the same as that of the ROWS section: each line indicates the constraint type (E for equality, L for less-than-or-equal, or G for greater-than-or-equal), and the constraint name. In fixed format, the type appears in column 2 and the row name starts in column 5. For example:

```
LAZYCONS
 E  R01
 G  R07
 L  S01
LAZYCONS 2
 E  R02
 G  R03
 L  S11
```

Lazy constraints are linear constraints, and they are semantically equivalent to standard linear constraints (i.e., entries in the ROWS section). Depending on their laziness level they are enforced differently by the MIP solver. Please refer to the description of the *Lazy* attribute for details.

This section is optional.

USERCUTS Section

The next section is the USER CUTS section. It begins with the line USERCUTS, on its own line, and continues with one line for each user cut. The format is the same as that of the ROWS section: each line indicates the constraint type (E for equality, L for less-than-or-equal, or G for greater-than-or-equal), and the constraint name. In fixed format, the type appears in column 2 and the row name starts in column 5. For example:

```
USERCUTS
 E  R01
 G  R07
 L  S01
```

User cuts are linear constraints, and they are semantically equivalent to standard linear constraints (i.e., entries in the ROWS section). Please refer to the description of the *Lazy* attribute for details.

This section is optional.

COLUMNS Section

The next and typically largest section of an MPS file is the COLUMNS section, which lists the columns in the model and the non-zero coefficients associated with each. Each line in the columns section provides a column name, followed by either zero, one, or two non-zero coefficients from that column. Coefficients are specified using a row name first, followed by a floating-point value. Consider the following example:

```
COLUMNS
    X01         X48           .301   R09         -1.
    X01         R10         -1.06    X05          1.
    X02         X21           -1.    R09          1.
    X02         COST          -4.
```

The first line indicates that column X01 has a non-zero in row X48 with coefficient .301, and a non-zero in row R09 with coefficient -1.0. Note that multiple lines associated with the same column must be contiguous in the file.

In fixed format, the column name starts in column 5, the row name for the first non-zero starts in column 15, and the value for the first non-zero starts in column 25. If a second non-zero is present, the row name starts in column 40 and the value starts in column 50.

Integrality Markers

The COLUMNS section can optionally include integrality markers. The variables introduced between a pair of markers must take integer values. All variables within markers will have a default lower bound of 0 and a default upper bound of 1 (other bounds can be specified in the BOUNDS section). The beginning of an integer section is marked by an INTORG marker:

```
MARK0000  'MARKER'                 'INTORG'
```

The end of the section is marked by an INTEND marker:

```
MARK0000  'MARKER'                 'INTEND'
```

The first field (beginning in column 5 in fixed format) is the name of the marker (which is ignored). The second field (in column 15 in fixed format) must be equal to the string 'MARKER' (including the single quotes). The third field (in column 40 in fixed format) is 'INTORG' at the start and 'INTEND' at the end of the integer section.

The COLUMNS section can contain an arbitrary number of such marker pairs.

RHS Section

The next section of an MPS file is the RHS section, which specifies right-hand side values. Each line in this section may contain one or two right-hand side values.

```
RHS
    B           X50           310.   X51           300.
    B           X05            80.   X17            80.
```

The first line above indicates that row X50 has a right-hand side value of 310, and X51 has a right-hand side value of 300. In fixed format, the variable name for the first bound starts in column 15, and the first bound value starts in column 25. For the second bound, the variable name starts in column 40 and the value starts in column 50. The name of the RHS is specified in the first field (column 5 in fixed format), but this name is ignored by the Gurobi reader. If a row is not mentioned anywhere in the RHS section, that row takes a right-hand side value of 0. You may define an objective offset by setting the negative offset as right-hand side of the objective row. For example, if the linear objective row in the problem is called COST and you want to add an offset of 1000 to your objective function, you can add the following to the RHS section:

```
RHS
    RHS1      COST      -1000
```

BOUNDS Section

The next section in an MPS file is the optional `BOUNDS` section. By default, each variable takes a lower bound of 0 and an infinite upper bound. Each line in this section can modify the lower bound of a variable, the upper bound, or both. Each line indicates a bound type (in column 2 in fixed format), a bound name (ignored), a variable name (in column 15 in fixed format), and a bound value (in columns 25 in fixed format). The different bound types, and the meaning of the associate bound value, are as follows:

Bound type	Meaning
LO	lower bound
UP	upper bound
FX	variable is fixed at the specified value
FR	free variable (no lower or upper bound)
MI	infinite lower bound
PL	infinite upper bound
BV	variable is binary (equal 0 or 1)
LI	lower bound for integer variable
UI	upper bound for integer variable
SC	upper bound for semi-continuous variable
SI	upper bound for semi-integer variable

Consider the following example:

```
BOUNDS
 FR BND         X49
 UP BND         X50            80.
 LO BND         X51            20.
 FX BND         X52            30.
```

In this `BOUNDS` section, variable `X49` gets a lower bound of `-infinity` (infinite upper bound is unchanged), variable `X50` gets a upper bound of `80` (lower bound is unchanged at `0`, `X51` gets a lower bound of `20` (infinite upper bound is unchanged), and `X52` is fixed at `30`.

QUADOBJ Section

The next section in an MPS file is the optional `QUADOBJ` section, which contains quadratic objective terms. Each line in this section represents a single non-zero value in the lower triangle of the Q matrix. The names of the two variable that participate in the quadratic term are found first (starting in columns 5 and 15 in fixed format), followed by the numerical value of the coefficient (in column 25 in fixed format). By convention, the Q matrix has an implicit one-half multiplier associated with it. Here's an example containing three quadratic terms:

```
QUADOBJ
    X01        X01        10.0
    X01        X02        2.0
    X02        X02        2.0
```

These three terms would represent the quadratic function $(10X01^2 + 2X01 * X02 + 2X02 * X01 + 2X02^2)/2$ (recall that the single off-diagonal term actually represents a pair of non-zero values in the symmetric Q matrix).

QCMATRIX Section

The next section in an MPS file contains zero or more QCMATRIX blocks. These blocks contain the quadratic terms associated with the quadratic constraints. There should be one block for each quadratic constraint in the model.

Each QCMATRIX block starts with a line that indicates the name of the associated quadratic constraint (starting in column 12 in fixed format). This is followed by one of more quadratic terms. Each term is described on one line, which gives the names of the two involved variables (starting in columns 5 and 15 in fixed format), followed by the coefficient (in column 25 in fixed format). For example:

```
QCMATRIX   QC0
    X01        X01        10.0
    X01        X02        2.0
    X02        X01        2.0
    X02        X02        2.0
```

These four lines describe three quadratic terms: quadratic constraint QC0 contains terms $10X01^2$, $4X01 * X02$, and $2X02^2$. Note that a QCMATRIX block must contain a symmetric matrix, so for example an X01*X02 term must be accompanied by a matching X02*X01 term.

Linear terms for quadratic constraint QC0 appear in the COLUMNS section. The sense and right-hand side value appear in the ROWS and RHS sections, respectively.

PWLOBJ Section

The next section in an MPS file is the optional PWLOBJ section, which contains piecewise-linear objective functions. Each line in this section represents a single point in a piecewise-linear objective function. The name of the associated variable appears first (starting in column 4), followed by the x and y coordinates of the point (starting in columns 14 and 17). Here's an example containing two piecewise-linear expressions, for variables X01 and X02, each with three points:

```
PWLOBJ
    X01        1  1
    X01        2  2
    X01        3  4
    X02        1  1
    X02        3  5
    X02        7  10
```

SOS Section

The next section in an MPS file is the optional SOS section. The representation for a single SOS constraint contains one line that provides the type of the SOS set (S1 for SOS type 1 or S2 for SOS type 2, found in column 2 in fixed format) and the name of the SOS set (column 5 in fixed format) of the SOS set. This is followed by one line for each SOS member. The member line gives the name of the member (column 5 in fixed format) and the associated weight (column 15 in fixed format). Here's an example containing two SOS2 sets.

```
SOS
 S2 sos1
    x1             1
    x2             2
    x3             3
 S2 sos2
```

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```
    x3          1
    x4          2
    x5          3
```

Indicator Constraint Section

The indicator constraint section is optional in the MPS format. It starts with the keyword `INDICATORS`. Each subsequent line of the indicator section starts with the keyword `IF` (placed at column 2 in fixed format) followed by a space and a row name (the row must have already been defined in the `ROWS` section). The line continues with a binary variable (placed at column 15 in fixed format) and finally a value `0` or `1` (placed at column 25 in fixed format).

Here a simple example:

```
INDICATORS
 IF row1      x1        0
 IF row2      y1        1
```

The first indicator constraint in this example states that `row1` has to be fulfilled if the variable `x1` takes a value of `0`.

General Constraint Section

An MPS file may contain an optional section that captures *general constraints*. This section starts with the keyword `GENCONS`.

General constraints can be of two basic types: *simple* general constraints - *MIN*, *MAX*, *OR*, *AND*, *NORM*, *ABS* or *PWL*, or *function* constraints - polynomial (*POLY*), power (*POW*), exponential (*EXP* or *EXPA*), logarithmic (*LOG*, *LOGA*), logistic (*LOGISTIC*), or trigonometric (*SIN*, *COS*, or *TAN*).

Each general constraint starts with a general constraint type specifier (*MIN*, *MAX*, *OR*, *AND*, *NORM*, *ABS*, *PWL*, *POLY*, *POW*, *EXP*, *EXPA*, *LOG*, *LOGA*, *LOGISTIC*, *SIN*, *COS*, or *TAN*), found in column 2 in fixed format. Optionally a space and a constraint name may follow. For a *NORM* constraint, the norm type (0, 1, 2, or INF) follows the type specifier (and is optionally followed by a constraint name).

For function constraints, the next line defines a few attributes used to perform the piecewise-linear approximation. The line starts with the keyword *Options* (found in column 5 in fixed format), followed by two spaces, followed by four values (separated by two spaces) that define the *FuncPieces*, *FuncPieceLength*, *FuncPieceError*, and *FuncPieceRatio* and *FuncNonlinear* attribute values (in that order).

What follows depends on the general constraint type. Simple general constraints start with the name of the so-called resultant variable, placed on it's own line (starting at column 5 in fixed format). For *MIN* or *MAX* constraints, a non empty list of variables or values follows (with each variable name on its own line). For *OR*, *AND*, and *NORM* constraints, a list of variables follows (each on its own line). The variables must be binary for *OR* and *AND* constraints. For *ABS* constraints, only one additional variable follows (on its own line). In fixed format, all of these variables or values begin in column 5.

Piecewise-linear constraints start with the name of the so-called operand variable (starting at column 5 in fixed format), followed by the so-called resultant variable. The next lines contain the piecewise-linear function breakpoints, each represented as pair of x and y values. The x values must be non-decreasing.

Function constraints also start with the name of the operand variable (starting at column 5 in fixed format), followed by two spaces, followed by the name of the resultant variable. This is sufficient to define *EXP*, *LOG*, *LOGISTIC*, *SIN*, *COS*, and *TAN* functions. The *POW*, *EXPA* and *LOGA* functions require an exponent or base, respectively, which is defined on the next line (starting in column 5 in fixed format). For the polynomial function, the following lines contain a coefficient (at column 5 in fixed format), followed by two spaces, followed by the associated power (natural numbers only). Note that powers must be decreasing.

The other general constraint type, the *INDICATOR* constraint, appears in a separate `Indicator` section, which is described above.

The following shows an example of a general constraint section:

```
GENCONS
 MAX gc0
    r1
    x1
    x2
    x10
    0.7
 MIN gencons1
    r2
    y0
    10
    y1
    r1
 AND and1
    r
    b1
    b2
 OR or1
    r
    b3
    b4
 NORM 2 norm2
    r3
    x1
    y1
    z1
 ABS GC14
    xabs
    x
 PWL GC0
    x[0]  y[0]
    -1  2
    0  1
    0  0
    0  1
    1  2
 POLY GC2
    Options  0  0.01  0.001  -1
    x  y
    4  7
    2  3
 SIN gc1
    Options  0  0.01  1e-05  0.5
    y  z
 LOGA gc6
    Options  0  0.01  0.001  -1
    x  y
    10
 EXPA gc4
```

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```
   Options  0  0.01  0.001  -1
   y  z
   3
```

For more information, consult the *general constraint discussion*.

Scenario Section

An MPS file may contain an optional section that captures scenario data. A model can have multiple scenarios, where each defines a set of changes to the original model (which we refer to as the *base model*).

This section starts with the keyword `SCENARIOS`, followed by the number of scenarios. Scenarios are described as a set of changes to the objective function, the right-hand sides of linear constraints, and the bounds of variables. Objective changes are stated first, followed by right-hand side changes, then bound changes. A scenario can be empty (i.e., identical to the base model).

Each scenario starts with the keyword `NAME` (starting at column 2 in fixed format), followed by a scenario name.

Changes to the objective function are defined in the `COLUMNS` subsection (starting at column 2 in fixed format). Each objective change is on its own line; that line contains the variable name (starting at column 5 in fixed format), the objective name (starting at column 15 in fixed format), and the modified objective value (starting at column 25 in fixed format). The format is similar to the columns section above.

Changes to the right-hand sides of linear constraints are defined in the `RHS` subsection (starting at column 2 in fixed format). Each right-hand side change is on its own line; that line contains a right-hand side specifier (starting at column 5 in fixed format), the constraint name (starting at column 15 in fixed format), and the right-hand side value (starting at column 25 in fixed format). The format is similar to the right-hand side section above.

Changes to variable bounds are defined in the `BOUNDS` subsection. Each changed variable bound is on its own line. The format is similar to the bounds section above (with a small difference that the first and second column in fixed format are 5 and 8, respectively).

The following example shows three scenarios in MPS format:

```
SCENARIOS 3
 NAME scenario0
 NAME scenario1
 COLUMNS
    x1        OBJ       0
    x2        OBJ       1
 RHS
    RHS1      c1        2
    RHS1      c2        2
 BOUNDS
    FR BND1   x1
    LO BND1   x3        0.5
    UP BND1   x3        1.5
    FX BND1   x2        0
 NAME scenario2
 BOUNDS
    FX BND1   x3        3
```

For more information, consult the *multiple scenario discussion*.

ENDATA

The final line in an MPS file must be an `ENDATA` statement.

Additional Notes

Note that in the Gurobi Optimizer, MPS models are always written in full precision. That means that if you write a model and then read it back, the data associated with the resulting model will be bit-for-bit identical to the original data.

29.1.2 REW Format

The REW format is identical to the *MPS* format, except in how objects are named when files are written. When writing an MPS format file, the Gurobi Optimizer refers to constraints and variables using their given names. When writing an REW format file, the Gurobi Optimizer ignores the given names and instead refers to the variables using a set of default names that are based on row and column numbers. The constraint name depends solely on the associated row number: row `i` gets name `ci`. The variable name depends on the type of the variable, the column number of the variable in the constraint matrix, and the number of non-zero coefficients in the associated column. A continuous variable in column 7 with column length 2 would get name `C7(2)`, for example. A binary variable with the same characteristics would get name `B7(2)`.

29.1.3 DUA Format

The DUA format is identical to the *MPS* format. The only difference is in how they are used. Writing a DUA file will generate and write the dual formulation of a pure LP model.

29.1.4 LP Format

The LP format captures an optimization model in a way that is easier for humans to read than MPS format, and can often be more natural to produce. One limitation of the LP format is that it doesn't preserve several model properties. In particular, LP files do not preserve column order when read, and they typically don't preserve the exact numerical values of the coefficients (although this isn't inherent to the format).

Unlike MPS files, LP files do not rely on fixed field widths. Line breaks and whitespace characters are used to separate objects. Here is a simple example:

```
\ LP format example

Maximize
  x + y + z
Subject To
  c0: x + y = 1
  c1: x + 5 y + 2 z <= 10
  qc0: x + y + [ x ^ 2 - 2 x * y + 3 y ^ 2 ] <= 5
Bounds
  0 <= x <= 5
  z >= 2
Generals
  x y z
End
```

The backslash symbol starts a comment; the remainder of that line is ignored.

Variable names play a major role in LP files. Each variable must have its own unique name. A name must be no longer than 255 characters, must not contain any of the characters +, -, *, ^, or : and must not begin with a number or any of the characters <, >, =, (,), [,], or ,. Variable names must not be equal (case insensitive) to any of the LP file format keywords, e.g., st, bounds, min, max, binary, or end. Names must be preceded and followed by whitespace.

The same rules apply to any other type of names in the LP format, e.g., constraint names or the objective name.

Note that whitespace characters are not optional in the Gurobi LP format. Thus, for example, the text x+y+z would be treated as a single variable name, while x + y + z would be treated as a three term expression.

LP files are structured as a list of sections, where each section captures a logical piece of the whole optimization model. Sections begin with particular keywords, and must generally come in a fixed order, although a few are allowed to be interchanged.

Objective Section

The first section in an LP file is the objective section. This section begins with one of the following six keywords: *minimize*, *maximize*, *minimum*, *maximum*, *min*, or *max*. Capitalization is ignored. This keyword may appear alone, or it may be immediately followed by *multi-objectives*, which indicates that the model contains multiple objective functions.

Single-Objective Case

Let us consider single-objective models first, where this header is followed by a single linear or quadratic expression that captures the objective function.

The objective optionally begins with a label. A label consists of a name, followed by a colon character, following by a space. A space is allowed between the name and the colon, but not required.

The objective then continues with a list of linear terms, separated by the + or - operators. A term can contain a coefficient and a variable (e.g., 4.5 x), or just a variable (e.g., x). The objective can be spread over many lines, or it may be listed on a single line. Line breaks can come between tokens, but never within tokens.

The objective may optionally continue with a list of quadratic terms. The quadratic portion of the objective expression begins with a [symbol and ends with a] symbol, followed by / 2. These brackets should enclose one or more quadratic terms. Either squared terms (e.g., 2 x ^ 2) or product terms (e.g., 3 x * y) are accepted. Coefficients on the quadratic terms are optional.

For variables with piecewise-linear objective functions, the objective section will include a __pwl(x) term, where x is the name of the variable. The actual piecewise-linear expressions are pulled from the later PWLObj section.

The objective expression must always end with a line break.

An objective section might look like the following:

```
Minimize
  obj: 3.1 x + 4.5 y + 10 z + [ x ^ 2 + 2 x * y + 3 y ^ 2 ] / 2
```

Multi-Objective Case

In the multi-objective case, the header is followed by one or more linear objective functions, where each starts with its own sub-header. The sub-header gives the name of the objective, followed by a number of fields that provide a *Priority*, *Weight*, absolute tolerance (*AbsTol*) and relative tolerance (*RelTol*) for that objective (see *ObjNPriority*, *ObjNWeight*, *ObjNAbsTol*, and *ObjNRelTol* for details on the meanings of these fields). The fields start with the field name, followed by a =, followed by the value. For example:

```
OBJ0: Priority=2 Weight=1 AbsTol=0 RelTol=0
```

Please refer to the *multi-objective* section for additional details.

Each sub-header is followed by a linear expression that captures that objective.

A complete multi-objective section might look like the following:

```
Minimize multi-objectives
  OBJ0: Priority=2 Weight=1 AbsTol=0 RelTol=0
    3.1 x + 4.5 y + 10 z
  OBJ1: Priority=1 Weight=1 AbsTol=0 RelTol=0
    10 x + 0.1 y
```

The objective section is optional. The objective is set to 0 when it is not present.

Constraints Section

The next section is the constraints section. It begins with one of the following headers, on its own line: *subject to*, *such that*, *st*, or *s.t.*. Capitalization is ignored.

The constraint section can have an arbitrary number of constraints. Each constraint starts with an optional label (constraint name, followed by a colon, followed by a space), continues with a linear expression, followed by an optional quadratic expression (enclosed in square brackets), and ends with a comparison operator, followed by a numerical value, followed by a line break. Valid comparison operators are =, <=, <, >=, or >. Note that LP format does not distinguish between strict and non-strict inequalities, so for example < and <= are equivalent.

Note that the left-hand side of a constraint may not contain a constant term; the constant must appear on the right-hand side.

The following is a simple example of a valid linear constraint:

```
c0: 2.5 x + 2.3 y + 5.3 z <= 8.1
```

The following is a valid quadratic constraint:

```
qc0: 3.1 x + 4.5 y + 10 z + [ x ^ 2 + 2 x * y + 3 y ^ 2 ] <= 10
```

The constraint section may also contain another constraint type: the so-called indicator constraint. Indicator constraints start with an optional label (constraint name, followed by a colon, followed by a space), followed by a binary variable, a space, a =, again a space and a value, either `0` or `1`. They continue with a space, followed by `->`, and again a space and finally a linear constraint (without a label).

For example:

```
c0: b1 = 1 -> 2.5 x + 2.3 y + 5.3 z <= 8.1
```

This example constraint requires the given linear constraint to be satisfied if the variable `b1` takes a value of `1`.

Every LP format file must have a constraints section.

Lazy Constraints Section

The next section is the lazy constraints section. It begins with the line `Lazy Constraints`, optionally followed by a space and a laziness level 1-3 (if no laziness level is specified 1 is assumed), and continues with a list of linear constraints in the exact same format as the linear constraints in the constraints section. For example:

```
Lazy Constraints
  c0: 2.5 x + 2.3 y + 5.3 z <= 8.1
Lazy Constraints 2
  c1: 1.5 x + 3.3 y + 4.3 z <= 8.1
```

Lazy constraints are linear constraints, and they are semantically equivalent to standard linear constraints. Depending on their laziness level they are enforced differently by the MIP solver. Please refer to the description of the *Lazy* attribute for details.

This section is optional.

User Cuts Section

The next section is the user cuts section. It begins with the line `User Cuts`, on its own line, and is followed by a list of linear constraints in the exact same format as the linear constraints in the constraints section. For example:

```
User Cuts
  c0: 2.5 x + 2.3 y + 5.3 z <= 8.1
```

User cuts are linear constraints, and they are semantically equivalent to standard linear constraints. Please refer to the description of the *Lazy* attribute for details.

This section is optional.

Bounds Section

The next section is the bounds section. It begins with the word `Bounds`, on its own line, and is followed by a list of variable bounds. Each line specifies the lower bound, the upper bound, or both for a single variable. The keywords `inf` or `infinity` can be used in the bounds section to specify infinite bounds. A bound line can also indicate that a variable is `free`, meaning that it is unbounded in either direction.

Here are examples of valid bound lines:

```
Bounds
  0 <= x0 <= 1
  x1 <= 1.2
  x2 >= 3
  x3 free
  x2 >= -Inf
```

It is not necessary to specify bounds for all variables; by default, each variable has a lower bound of 0 and an infinite upper bound. In fact, the entire bounds section is optional.

Variable Type Section

The next section is the variable types section. Variables can be designated as being either binary, general integer, or semi-continuous. In all cases, the designation is applied by first providing the appropriate header (on its own line), and then listing the variables that have the associated type. For example:

```
Binary
  x y z
```

Variable type designations don't need to appear in any particular order (e.g., general integers can either precede or follow binaries). If a variable is included in multiple sections, the last one determines the variable type.

Valid keywords for variable type headers are: *binary*, *binaries*, *bin*, *general*, *generals*, *gen*, *semi-continuous*, *semis*, or *semi*.

The variable types section is optional. By default, variables are assumed to be continuous.

SOS Section

An LP file can contain a section that captures SOS constraints of type 1 or type 2. The SOS section begins with the `SOS` header on its own line (capitalization isn't important). An arbitrary number of SOS constraints can follow. An SOS constraint starts with a name, followed by a colon (unlike linear constraints, the name is not optional here). Next comes the SOS type, which can be either `S1` or `S2`. The type is followed by a pair of colons.

Next come the members of the SOS set, along with their weights. Each member is captured using the variable name, followed by a colon, followed by the associated weight. Spaces can optionally be placed before and after the colon. An SOS constraint must end with a line break.

Here's an example of an SOS section containing two SOS constraints:

```
SOS
  sos1: S1 :: x1 : 1  x2 : 2  x3 : 3
  sos2: S2 :: x4:8.5  x5:10.2  x6:18.3
```

The SOS section is optional.

PWLObj Section

An LP file can contain a section that captures piecewise-linear objective functions. The PWL section begins with the `PWLObj` header on its own line (capitalization isn't important). Each piecewise-linear objective function is associated with a model variable. A PWL function starts with the corresponding variable name, followed immediately by a colon (the name is not optional). Next come the points that define the piecewise-linear function. These points are represented as `(x, y)` pairs, with parenthesis surrounding the two values and a comma separating them. A PWL function must end with a line break.

Here's an example of a PWLObj section containing two simple piecewise-linear functions:

```
PWLObj
  x1: (1, 1) (2, 2) (3, 4)
  x2: (1, 3) (3, 5) (100, 300)
```

The PWLObj section is optional.

General Constraint Section

An LP file may contain an optional section that captures *general constraints*. This section starts with one of the following keywords *general constraints*, *general constraint*, *gencons*, or *g.c.* (capitalization is ignored).

General constraints can be of two basic types: *simple* general constraints - *MIN*, *MAX*, *OR*, *AND*, *NORM*, *ABS*, or *PWL*, or *function* constraints - polynomial (`POLY`), power (`POW`), exponential (`EXP` or `EXPA`), logarithmic (`LOG`, `LOGA`), logistic (`LOGISTIC`), or trigonometric (`SIN`, `COS`, or `TAN`).

A simple general constraint starts with an optional label (constraint name, followed by a colon), followed by a variable name (the so-called *resultant*), then an equals sign =. The line continues with a general constraint type specifier (*MIN*, *MAX*, *OR*, *AND*, *NORM*, or *ABS*), then a `(`. All tokens must be separated using spaces. Capitalization is ignored.

What follows depends on the general constraint type. *MIN* or *MAX* constraints expect a non-empty, comma-separated list of variables or values. *OR* and *AND* constraints expect a comma-separated list of binary variables. *NORM* expects a norm type (0, 1, 2, or INF), in parenthesis, followed by a comma-separated list of variables. *ABS* constraints expect only one variable name. Again, all tokens (including commas) must be separated using spaces.

All of these simple general constraints end with a `)` and a line break.

Here are a few examples:

```
gc0: r1 = MAX ( x1 , x2 , x10 , 0.7 )
gencons1: r2 = MIN ( y0 , 10 , y1 , r1 )
and1: r = AND ( b1 , b2 )
or1: r = OR ( b3 , b4 )
norm2: r = NORM ( 2 ) ( x1 , y1, z1 )
GC14: xabs = ABS ( x )
```

Piecewise-linear constraints also start with an optional label (constraint name, followed by a colon). The line continues with a variable name (the so-called *resultant*) and an equal sign =. Next comes the keyword *PWL* that indicates that the constraint is of type piecewise-linear. This is followed by a `(`, and then by a variable name (the so-called *operand*) followed by a `)`. The line continues with a `:` and then the list of piecewise-linear breakpoints in parentheses (e.g., (x0, y0) (x1, y1)) with non-decreasing values on x. Recall that spaces are required between tokens.

Here an example:

```
GC0: y[0] = PWL ( x[0] ) : (-1, 2) (0, 1) (0, 0) (0, 1) (1, 2)
```

There is one other type of simple constraint, the *INDICATOR* constraint. Those appear in the regular constraints section (described above), not in the general constraint section.

Function constraints also start with an optional label (constraint name, followed by a colon). An optional list of attribute assignments follows. These start with a `(`, then a space-separated list of `Name=Value` strings (no spaces before or after the =), closed with a `)`. An example is shown below. Default values are used if no attributes are specified.

The line continues with a variable name (the so-called *resultant*) and an equal sign =. Next comes a keyword that indicates the type of function being defined (*POLY*, *POW*, *EXP*, *EXPA*, *LOG*, *LOG_A*, *LOGISTIC*, *SIN*, *COS*, or *TAN*). For a *LOG*, use *LOG_A* if it isn't a natural log, where A is the base. This is followed by a `(`, and then by the expression that defines the actual function. The line closes with a `)`. Recall that spaces are required between tokens.

Polynomials and powers are described in what is hopefully the natural way, with exponents preceded by the `^` symbol.

The following give examples of a few function constraints:

```
gc1: ( FuncPieceError=1e-05 FuncPieceRatio=0.5 ) z = SIN ( y )
GC2: ( FuncPieceLength=0.001 ) y = POLY ( 5 x ^ 3 + 2 x + 5 )
gc3: z = EXPA ( 3.5 ^ y )
```

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```
gc4: z = LOG_10 ( y )
logytoz: z = LOG ( y )
```

For more information, consult the *general constraint discussion*.

Scenario Section

An LP file may contain an optional section that captures scenario data. A model can have multiple scenarios, where each defines a set of changes to the original model (which we refer to as the *base model*).

This section starts with the *Scenario* keyword (capitalization is ignored), followed by a scenario name. Scenarios are described as a set of changes to the objective function, the right-hand sides of linear constraints, and the bounds of variables. Objective changes are stated first, followed by right-hand side changes, then bound changes. A scenario can be empty (i.e., identical to the base model).

Changes to the objective function start with one of the allowed objective keywords (`Minimize`, `Maximize`, etc.; see objective section above for additional information). Note that the keyword needs to match the objective sense of the base model. This is followed by a line for each changed objective coefficient that contains the variable name and its modified value (separated by a space).

Changes to the right-hand sides of linear constraints start with one of the allowed constraint section keywords (`Subject To`, etc.; see the constraints section above for additional information). This is followed by a line for each changed right-hand side value that contains the constraint name followed by a colon, then a space, the constraint sense, a space, and the scenario right-hand side value.

Changes to variable bounds start with the `Bounds` keyword. This is followed by a line for each variable with changed scenario bounds; the format of each such line is the same as in the bounds section above.

The following example shows three scenarios in LP format:

```
Scenario scenario0
Scenario scenario1
Maximize
 x1 0
 x2 1
Subject To
 c1: <= 2
 c2: >= 2
Bounds
 x3 <= 1.5
 x1 free
 0 <= x2 <= 0
 x3 >= 0.5
Scenario scenario2
Bounds
 x3 = 3
```

For more information, consult the *multiple scenario discussion*.

End Statement

The last line in an LP format file should be an `End` statement.

29.1.5 RLP Format

The RLP format is identical to the *LP* format, except in how objects are named when files are written. When writing an LP format file, the Gurobi Optimizer refers to constraints and variables using their given names. When writing an RLP format file, the Gurobi Optimizer ignores the given names and instead refers to the variables using names that are based on variable or constraint characteristics. The constraint name depends solely on the associated row number: row `i` gets name `ci`. The variable name depends on the type of the variable, the column number of the variable in the constraint matrix, and the number of non-zero coefficients in the associated column. A continuous variable in column 7 with column length 2 would get name `C7(2)`, for example. A binary variable with the same characteristics would get name `B7(2)`.

29.1.6 DLP Format

The DLP file format is identical to the *LP* format. The only difference is in how they are used. Writing a DLP file will generate and write the dual formulation of a pure LP model.

29.1.7 ILP Format

The ILP file format is identical to the *LP* format. The only difference is in how they are used. ILP files are specifically used to write computed Irreducible Inconsistent Subsystem (IIS) models.

29.1.8 OPB Format

The OPB file format is used to store pseudo-boolean satisfaction and pseudo-boolean optimization models. These models may only contain binary variables, but these variables may be complemented and multiplied together in constraints and objectives. Pseudo-boolean models in OPB files are translated into a MIP representation by Gurobi. The syntax of the OPB format is described in detail by Roussel and Manquinho. However, the OPB format supported by Gurobi is less restrictive, e.g., fractional coefficients are allowed.

The following is an example of a pseudo-boolean optimization model

$$\begin{array}{ll} \text{minimize} & y - 1.3x(1-z) + (1-z) \\ \text{subject to} & 2y - 3x + 1.7w = 1.7 \\ & -y + x + xz(1-v) \geq 0 \\ & -y \leq 0, \\ & v, w, x, y, z \in \{0, 1\}. \end{array}$$

The corresponding OPB file for this example is given by

```
* This is a dummy pseudo-boolean optimization model
min: y - 1.3 x ~z + ~z;
2 y - 3 x + 1.7 w = 1.7;
-1 y + x + x z ~v >= 0;
-1 y <= 0;
```

Lines starting with * are treated as comments and ignored. Non-comment lines must end with a semicolon `;`. Whitespace characters must be used to separate variables. The complement of a variable may be specified with a tilde ~.

Only minimization models are supported. These models must be specified with the `min:` objective keyword. This keyword must appear before other constraints. Satisfiability models may be defined by omitting the objective.

Constraint senses >=, =, and <= are supported.

29.2 Solution File Formats

29.2.1 SOL Format

A Gurobi solution (SOL) file is used to output a solution vector. It can be written (using *GRBwrite*, for example) whenever a solution is available.

The file consists of variable-value pairs, each on its own line. The file contains one line for each variable in the model. The following is a simple example:

```
# Solution file
x  1.0
y  0.5
z  0.2
```

29.2.2 JSON Solution Format

JSON (or JavaScript Object Notation) is a lightweight, text-based, language-independent data interchange format. It was derived from JavaScript, but many modern programming languages include code to generate and parse JSON-format data.

Gurobi JSON solution format is meant to be a simple and standard way to capture and share optimization results. It conforms to the RFC-8259 standard. JSON solutions can be written to a file or captured in a string.

The JSON solution captures the values of various Gurobi attributes associated with the solution to the model. Some are related to the model overall, some to individual variables, and some to individual constraints. The exact contents of a JSON solution string will depend on a few factors:

- The type of model being solved (linear, quadratic, mixed-integer, multi-objective, etc.). Some solution information is simply not available for certain problem types (e.g., dual variable values for MIP models).
- The set of tagged elements in the model. By default the JSON solution will contain only model attributes and variable data. Users can tag variables (using the *VTag* attribute), linear constraints (using the *CTag* attribute), and quadratic constraints (using the *QCTag* attribute) to request data on a more selective basis. If any such attribute is used, only tagged elements will have solution information in the JSON solution.
- The *JSONSolDetail* parameter, which controls how much detail is included in the JSON solution.
- Parameter settings such as *InfUnbdInfo* or *QCPDual*, which cause the optimization process to generate more solution information.

JSON solutions aren't generally meant to be interpreted directly by humans. Instead, you typically feed them into a JSON parser, which provides tools for extracting the desired information from the string. JSON is a widely-used format, and nearly all modern program languages have libraries available for helping to parse JSON strings and files. And if you are determined to examine the string directly, JSON parsers typically also include pretty-printing utilities that make it easier to do so.

Basic Structure

A JSON solution string consists of a collection of named components. In its simplest form, it might look like the following:

```
{ "SolutionInfo": { "Status": 3,
                    "Runtime": 3.4289908409118652e-01,
                    "BoundVio": 0,
                    "ConstrVio": 0,
                    "IterCount": 0,
                    "BarIterCount": 0}}
```

A JSON parser makes it relatively easy to extract the various components from this string. In Python, for example, you would be able to retrieve the optimization status by accessing `result['SolutionInfo']['Status']` after parsing.

Before discussing the specific information that is available in this format, let us first say a word about how data is represented. The type of each data item follows from the attribute type. For example, *Status* is an integer attribute, so the corresponding value is stored as an integer. *Runtime* is a double attribute, which is represented as a string, and that string always captures the exact, double-precision (IEEE754) value of the attribute.

Named Components

A JSON solution will always have at least one named object: `SolutionInfo`. It may contain up to three optional named arrays: `Vars, Constrs, QConstrs`. A JSON solution string may look like:

```
{ "SolutionInfo": {...},
  "Vars": [...],
  "Constrs": [...],
  "QConstrs": [...]}
```

The exact contents of the three optional sections will depend on what model components have been tagged and on what solution information is available. If no element is tagged, for example, then the `Vars` array will be present and contain names and solution values for all variables with non-zero solution values. For a MIP model, the `Constrs` array will not be present, since MIP solutions don't contain any constraint information.

SolutionInfo Object

The `SolutionInfo` object contains high-level information about the solution that was computed for this model. Some entries will always be present, while others depend on the problem type or the results of the optimization. This component may include the following model attributes:

Status **(always present)**
: The optimization status (optimal, infeasible, hit the time limit, etc.).

Runtime **(always present)**
: Runtime for the optimization (in seconds).

ObjVal
: The solution objective value.

ObjBound
: The best known bound on the objective value.

ObjBoundC
: The best known bound on the objective value (before using integrality information to strengthen the bound).

MIPGap
The optimality gap.

IntVio
The maximum integrality violation.

BoundVio
The maximum bound violation.

ConstrVio
The maximum constraint violation.

ObjNVal **(multi-objective only)**
An array of objective values, one for each objective.

ScenNObjVal **(multi-scenario only)**
An array of objective values, one for each scenario.

ScenNObjBound **(multi-scenario only)**
An array of objective bounds, one for each scenario.

IterCount
Number of simplex iterations.

BarIterCount
Number of barrier iterations.

NodeCount
Number of branch-and-cut nodes explored for MIP models.

FarkasProof
Part of the infeasibility certificate for infeasible models. Note that you have to set the *InfUnbdInfo* parameter before the optimization call for this information to be available.

SolCount
Number of stored solutions (only for MIP models).

PoolObjBound
Bound on the objective of undiscovered MIP solutions.

PoolObjVal
Only for MIP models with at least one solution. For single-objective models, this is an array containing the objective value for each stored solution (starting with the incumbent). For multi-objective models, this is an array containing *SolCount* arrays of values, each array contains the objective value for each multi-objective for the particular solution.

Here's an example of a `SolutionInfo` object for a MIP model:

```
{ "SolutionInfo": { "Status": 2,
                    "Runtime": 5.8451418876647949e+00,
                    "ObjVal": 3089,
                    "ObjBound": 3089,
                    "ObjBoundC": 3089,
                    "MIPGap": 0,
                    "IntVio": 0,
                    "BoundVio": 0,
                    "ConstrVio": 0,
                    "IterCount": 32,
                    "BarIterCount": 0,
                    "NodeCount": 1,
```

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```
                    "SolCount": 1,
                    "PoolObjBound": 3089,
                    "PoolObjVal": [ 3089]}}
```

Vars Array

The `Vars` component is an array (possibly empty) of objects containing information about variables. If no explicit tags (VTag, CTag, or QCTag) have been set at all, all variables with a non-zero objective value will be included, along with their names. Otherwise only variables wih a set VTag will be included, and this tag will be part of the object. Some data will always be present, while other data will depend on the problem type or the results of the optimization. This component may include the following variable attributes:

VarName
: The variable's name in the model. Present only if no tags have been set.

VTag
: Array containing the variable tag. Note that this is stored as an array, but the array will currently only ever contain a single string.

X **(always present)**
: Value for the variable corresponding to the VarName or VTag in the current solution. Note objects with a zero variable value will be omitted from the Vars array unless *JSONSolDetail* is greater than zero.

Xn
: Values for all stored solutions including the incumbent solution (only for MIP).

ScenNX
: For multiple scenarios, values for all scenario solutions.

RC
: For continuous models with dual information, the reduced cost for the variable.

VBasis
: For continuous models whose solution is basic, the basis status for the variable.

UnbdRay
: For unbounded models with *InfUnbdInfo* enabled, the unbounded ray component associated with the variable.

The following attributes are only included if *JSONSolDetail* is greater than 0: `RC`, `UnbdRay`, `VBasis`, `Xn`.

These objects may look like:

```
{ "VTag": ["VTag7"], "X": 1}
{ "VTag": ["VTag12"], "X": 3.6444895037909271e-02, "RC": 0}
{ "VTag": ["VTag2747"],
  "X": 0,
  "Xn": [ 0, 1, 1, 1, 0, 1, 1, 0, 0, 0]}
```

Constrs Array

The `Constrs` component is an array (possibly empty) of objects containing information about tagged linear constraints. Some entries will always be present, while others depend on the problem type or the results of the optimization. This component may include the following constraint attributes:

CTag **(always present)**
Array containing the linear constraint tag. Note that this is stored as an array, but the array will currently only ever contain a single string.

Slack **(always present)**
Value for the slack variable in the current solution.

Pi
For continuous models with dual information, the dual value for the corresponding constraint.

FarkasDual
For infeasible models with *InfUnbdInfo* enabled, the Farkas dual component associated with the constraint. This component will always be empty for MIP models.

The following attributes are only included if *JSONSolDetail* is greater than 0: `CBasis`, `FarkasDual`, `Pi`, `Slack`.

These objects may look like:

```
{ "CTag": ["CTag72"],
  "Slack": -1.3877787807814457e-17,
  "Pi": -5.6530866311690423e-02}
```

QConstrs Array

The `QConstrs` component is an array (possibly empty) of objects containing information about tagged quadratic constraints. Some entries will always be present, while others depend on the problem type or the results of the optimization. This component may include the following quadratic constraint attributes:

QCTag **(always present)**
Array containing the quadratic constraint tag. Note that this is stored as an array, but the array will currently only ever contain a single string.

QCSlack **(always present)**
Value for the slack variable in the current solution.

QCPi
For continuous models with dual information, the dual value for the corresponding constraint. This component will always be empty for MIP models.

The following attributes are only included if *JSONSolDetail* is greater than 0: `QCPi`, `QCSlack`.

JSON Solution Examples

For a continuous model, the JSON solution string may look like

```
{ "SolutionInfo": {
     "Status": 2,
     "Runtime": 9.9294495582580566e-01,
     "ObjVal": 5.2045497375374854e-07,
     "BoundVio": 0,
     "ConstrVio": 1.002e-07,
```

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```
    "IterCount": 0,
    "BarIterCount": 3},
  "Vars": [
    {"VTag": ["VTag7"], "X": -3.0187172916263982e-09, "RC": 0},
    {"VTag": ["VTag1340"], "X": -3.0696132844593768e-09, "RC": 0},
    {"VTag": ["VTag2673"], "X": -4.8134359014615295e-09, "RC": 0},
    {"VTag": ["VTag4006"], "X": -7.1652420015125937e-02, "RC": 0},
    {"VTag": ["VTag5339"], "X": -1.5815441619302997e-02, "RC": 0},
    {"VTag": ["VTag6672"], "X": 1.4945278866946186e-02, "RC": 0}],
  "Constrs": [
    {"CTag": ["CTag7"], "Slack": 4.85722506e-17, "Pi": 2.3140310696e-06},
    {"CTag": ["CTag673"], "Slack": 0, "Pi": -1.4475853138350041e-06},
    {"CTag": ["CTag1339"], "Slack": -2.7758914e-17, "Pi": -3.7443785e-06},
    {"CTag": ["CTag2005"], "Slack": 4.3420177e-18, "Pi": -1.0277524e-06},
    {"CTag": ["CTag2671"], "Slack": -1.3895245e-17, "Pi": 8.0012944e-07},
    {"CTag": ["CTag3337"], "Slack": 6.39465e-16, "Pi": -5.3368958e-06}]}
```


For a multi-objective LP, the JSON solution string may look like


```
{ "SolutionInfo": {
    "Status": 2,
    "Runtime": 2.2838807106018066e-01,
    "ObjNVal": [ 10, 339],
    "IterCount": 112,
    "BarIterCount": 0,
    "NodeCount": 0},
  "Vars": [
    {"VTag": ["VTag7"], "X": 0},
    {"VTag": ["VTag569"], "X": 0},
    {"VTag": ["VTag1131"], "X": 0},
    {"VTag": ["VTag1693"], "X": 0},
    {"VTag": ["VTag2255"], "X": 0},
    {"VTag": ["VTag2817"], "X": 0},
    {"VTag": ["VTag3379"], "X": 0},
    {"VTag": ["VTag3941"], "X": 0},
    {"VTag": ["VTag4503"], "X": 0},
    {"VTag": ["VTag5065"], "X": 1},
    {"VTag": ["VTag5627"], "X": 1},
    {"VTag": ["VTag6189"], "X": 1}]}
```


For a regular MIP problem, the JSON solution string may look like


```
{ "SolutionInfo": {
    "Status": 2,
    "Runtime": 2.4669170379638672e-03,
    "ObjVal": 3124,
    "ObjBound": 3124,
    "ObjBoundC": 3124,
    "MIPGap": 0,
    "IntVio": 1.958742e-08,
    "BoundVio": 0,
    "ConstrVio": 1.002e-07,
```


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```
    "IterCount": 465,
    "BarIterCount": 0,
    "NodeCount": 1,
    "SolCount": 4,
    "PoolObjBound": 3124,
    "PoolObjVal": [ 3124, 3124, 3124, 3124]},
  "Vars": [
    {"VTag": ["VTag7"], "X": 1, "Xn": [ 1, 1, 1, 1]},
    {"VTag": ["VTag466"], "X": 0, "Xn": [ 0, 1, 1, 0]},
    {"VTag": ["VTag925"], "X": 0, "Xn": [ 0, 0, 0, 0]},
    {"VTag": ["VTag1384"], "X": 0, "Xn": [ 0, 0, 1, 1]},
    {"VTag": ["VTag1843"], "X": 0, "Xn": [ 0, 1, 0, 0]},
    {"VTag": ["VTag2302"], "X": 0, "Xn": [ 0, 1, 1, 0]}]}
```

For a multi-objective MIP, the JSON solution string may look like

```
{ "SolutionInfo": {
    "Status": 2,
    "Runtime": 3.5403838157653809e+00,
    "ObjNVal": [ 2763, 704],
    "IterCount": 595,
    "BarIterCount": 0,
    "NodeCount": 1,
    "SolCount": 6,
    "PoolObjVal": [ [ 2763, 704 ], [ 2763, 705 ],
                    [ 2763, 716 ], [ 2763, 718 ],
                    [ 2763, 769 ], [ 2763, 1060 ]]},
  "Vars": [
    {"VTag": ["VTag7"], "X": 1, "Xn": [ 1, 1, 1, 1, 1, 1]},
    {"VTag": ["VTag466"], "X": 0, "Xn": [ 0, 1, 0, 0, 0, 0]},
    {"VTag": ["VTag925"], "X": 0, "Xn": [ 0, 0, 0, 0, 1, 1]},
    {"VTag": ["VTag1384"], "X": 0, "Xn": [ 0, 0, 0, 0, 0, 0]},
    {"VTag": ["VTag1843"], "X": 0, "Xn": [ 0, 0, 1, 1, 0, 0]},
    {"VTag": ["VTag2302"], "X": 0, "Xn": [ 0, 1, 0, 0, 0, 0]}]}
```

For a multi-scenario model, the JSON solution string may look like

```
{ "SolutionInfo": {
    "Status": 2,
    "Runtime": 3.5403838157653809e+00,
    "ObjVal": 2763,
    "ObjBound": 2763,
    "ObjBoundC": 1324,
    "IntVio": 0,
    "BoundVio": 0,
    "ConstrVio": 0,
    "ScenNObjVal": [2763, 3413, 1e+100],
    "ScenNObjBound": [2763, 3413, 1e+100],
    "IterCount": 595,
    "BarIterCount": 0,
    "NodeCount": 1,
    "SolCount": 3,
```

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```
    "PoolObjBound": 2763,
    "PoolObjVal": [ 2763, 2763, 2763]},
  "Vars": [
    {"VTag": ["VTag7"], "X": 1, "ScenNX": [1, 0, 1e+101], "Xn": [ 1, 0, 1]},
    {"VTag": ["VTag466"], "X": 0, "ScenNX": [1, 1, 1e+101], "Xn": [ 1, 1, 1]},
    {"VTag": ["VTag925"], "X": 0, "ScenNX": [0, 0, 1e+101], "Xn": [ 0, 0, 0]},
    {"VTag": ["VTag1384"], "X": 0, "ScenNX": [2, 1, 1e+101], "Xn": [ 2, 1, 0]},
    {"VTag": ["VTag1843"], "X": 0, "ScenNX": [0, 2, 1e+101], "Xn": [ 0, 2, 1]},
    {"VTag": ["VTag2302"], "X": 0, "ScenNX": [0, 1, 1e+101], "Xn": [ 0, 1, 0]}]}
```

If the scenario objective value *ScenNObjVal* is infinite (`GRB_INFINITY = 1e+100` for minimization, `-GRB_INFINITY = -1e+100` for maximization), then no feasible solution has been found for this scenario. The corresponding *ScenNX* value for each variable will be `GRB_UNDEFINED = 1e+101`. Moreover, if the *ScenNObjBound* value for the scenario is also infinite, it means that the scenario has been proven to be infeasible.

29.2.3 MST Format

A MIP start (MST) file is used to specify an initial solution for a mixed integer programming model. The file lists values to assign to the variables in the model. If a MIP start has been imported into a MIP model before optimization begins (using *GRBread*, for example), the Gurobi optimizer will attempt to build a feasible solution from the specified start values. A good initial solution often speeds the solution of the MIP model, since it provides an early bound on the optimal value, and also since the specified solution can be used to seed the local search heuristics employed by the MIP solver.

A MIP start file consists of variable-value pairs, each on its own line. Any line that begins with the hash sign (#) is a comment line and is ignored. The following is a simple example:

```
# MIP start
x1  1
x2  0
x3  1
```

Importing a MIP start into a model is equivalent to setting the *Start* attribute for each listed variable to the associated value. If the same variable appears more than once in a start file, the last assignment is used. Importing multiple start files is equivalent to reading the concatenation of the imported files.

Note that start files don't need to specify values for all variables. When variable values are left unspecified, the Gurobi solver will try to extend the specified values into a feasible solution for the full model.

It is important to mention that when saving an MST file, Gurobi will not save the values of continuous variables. If you want to save a complete description of the best solution found, we recommend to save it as a solution file (SOL format). This will guarantee that you will save the values for each variable present in your model.

29.2.4 BAS Format

An LP basis (BAS) file is used to specify an initial basis for a continuous model. The file provides basis status information for each variable and constraint in the model. If written by Gurobi, to reduce the size of the file, it only includes the difference to the slack basis. In a slack basis for each row the corresponding slack variable is basic while all other problem variables are at their lower bound. If a basis has been imported into a continuous model before optimization begins (using *GRBread*, for example), and if a simplex optimizer has been selected (through the *Method* parameter), the Gurobi simplex optimizer begins from the specified basis.

A BAS file begins with a NAME line, and ends with an ENDATA statement. No information is retrieved from these lines, but they are required by the format. Between these two lines are basis status lines, each consisting of two or three fields and starting with a white space character. If the first field is LL, UL, or BS, the variable named (slack variables are not allowed) in the second field is non-basic at its lower bound, non-basic at its upper bound, or basic, respectively. Any additional fields are ignored. If the first field is XL or XU, the variable named in the second field is basic, while the row named in the third field states that the corresponding slack variable is non-basic at its lower or upper bound, respectively.

The following is a simple example:

```
NAME  example.bas
 XL x1 c1
 XU x2 c2
 UL x3
 LL x4
ENDATA
```

Importing a basis into a model is equivalent to setting the *VBasis* and *CBasis* attributes for each listed variable and constraint to the specified basis status.

A near-optimal basis can speed the solution of a difficult LP model. However, specifying a start basis that is not extremely close to an optimal solution will often slow down the solution process. Exercise caution when providing start bases.

29.3 Other File Formats

29.3.1 HNT Format

A MIP hint (HNT) file is used to provide hints for the values of the variables in a mixed integer programming model (typically obtained from a solution to a related model). The file lists values for variables in the model, and priorities for those hints. When MIP hints are imported into a MIP model before optimization begins (using *GRBread*, for example), the MIP search is guided towards the values captured in those hints. Good hints often allow the MIP solver to find high-quality solutions much more quickly.

A MIP hint file consists of variable-value-priority triples, each on its own line. Any line that begins with the hash sign (#) is a comment line and is ignored. The following is a simple example:

```
# MIP hints
x1  1 2
x2  0 1
x3  1 1
```

Importing hints into a model is equivalent to setting the *VarHintVal* and *VarHintPri* attributes for each listed variable to the associated values. If the same variable appears more than once in a hint file, the last assignment is used. Importing multiple hint files is equivalent to reading the concatenation of the imported files.

Note that hint files don't need to specify values for all variables. When values are left unspecified, the Gurobi MIP solver won't attempt to adjust the search strategy for those variables.

Please refer to the *VarHintVal* discussion for more details on the role of variable hints.

29.3.2 ORD Format

A priority ordering (ORD) file is used to input a set of variable priority orders. Reading a priority file (using *GRBread*, for example) modifies the MIP branch variable selection. When choosing a branching variable from among a set of fractional variables, the Gurobi MIP solver will always choose a variable with higher priority over one with a lower priority.

The file consists of variable-value pairs, each on its own line. The file contains at most one line for each variable in the model. Any line that starts with the hash sign (#) is treated as a comment line and is ignored. The following is a simple example:

```
# Branch priority file
x 1
y 1
z -1
```

Variables have a default branch priority value of 0, so it is not necessary to specify values for all variables.

Importing a priority order file is equivalent to replacing the *BranchPriority* attribute value for each variable in the model. Note that you can still modify the *BranchPriority* attribute after importing an ordering file.

29.3.3 ATTR Format

A Gurobi attribute (ATTR) file is used to store, and read, attribute information of a model – provided by the user or generated during a previous solution call – that affects the optimization process.

More precisely, this file stores – if available – the following attributes: *X*, the primal solution to the last optimization call. *Pi*, the dual solution to the last optimization call. *Start*, all the stored MIP start vectors. *Partition*, the variable partition. *VarHintVal* and *VarHintPri*, the variable hint information. *BranchPriority*, the variable branch priority vector. *Lazy*, the lazy attribute for each constraint. *VTag*, *CTag* and *QCTag*, the tagged elements of the model. *VBasis* and *CBasis*, the basis information for variables and constraints. *PStart* and *DStart*, the simplex-start information for variables and constraints.

Any line starting with the character '#', or empty lines, are considered as comments, and will be discarded at reading time. The file should start by a line of the form:

```
GRB_ATTR_FILE_VERSION 0110000
```

which indicate the version of the file. Older versions are backward-compatible. Then follows a number of sections, each storing one set of attributes. Each section starts with one of the following:

- SECTION SOLUTION
- SECTION MIPSTART
- SECTION PARTITION
- SECTION VARHINTS
- SECTION BRANCHPRIORITY
- SECTION LAZYCONSTRS
- SECTION BASIS
- SECTION PSTART
- SECTION DSTART
- SECTION VTAG

- SECTION CTAG
- SECTION QCTAG

For those attributes for which there is a dedicated file extension, the following format is exactly the same as described in the corresponding file format description.

For sections involving other variable attributes, each line is a tuple describing the variable name, and the attribute(s) value related to it. Variables with attribute values at default may be omitted.

For sections involving other constraint attributes, each line is a tuple describing the constraint name, and the attribute(s) value related to it. Constraints with attribute values at default may be omitted.

If a model has multiple MIP starts, each of them will be saved in a different `SECTION MIPSTART`. Whenever an attribute file is loaded into a model, each `SECTION MIPSTART` will be loaded into a new MIP start vector.

The tags of variables and constraints must be enclosed in double quotes. If the tag itself contains a double quote, this needs to be escaped by a backslash. Moreover, if the tag contains a backslash, this also needs to be escaped, which yields two consecutive backslashes. For example, if a variable named `"V01"` has as a tag the string: `"My Tag"\"`, the corresponding line in the attribute file will contain:

```
V01 "My Tag \"\\"
```

Note that tags can only consist of US-ASCII printable characters.

29.3.4 PRM Format

A Gurobi parameter (PRM) file is used to specify parameter settings. Reading a parameter file (using *GRBread*, for example) causes the parameters specified in the file to take the specified values.

The file consists of parameter-value pairs, each on its own line. Any line that begins with the hash sign (#) is a comment line and is ignored. The following is a simple example:

```
# Parameter settings
Cuts       2
Heuristics 0.5
```

If an unknown parameter name is listed in the file, a warning is printed and the associated line is ignored.

Note that when you write a Gurobi parameter file (using *GRBwrite* in C, *Model.write* in Python, or in any of the other APIs), both integer or double parameters not at their default value will be saved, but no string parameter will be saved into the file.

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