



IBM ILOG CPLEX Optimization Studio CPLEX Parameters Reference

Version 12 Release 6

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(end of acknowledgment of use of dtoa routine of the gdtoa package)

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Chapter 1. Parameters of CPLEX

Parameters, accessible and manageable by users, control the behavior of CPLEX.

Accessing parameters

Users access and modify parameters by means of methods in the various APIs.

Documentation about CPLEX parameters specific to the Python API is available as online help inside a Python session. A brief introduction to CPLEX parameters is available in the topic Using CPLEX parameters in the CPLEX Python API in the tutorial about Python in *Getting Started with CPLEX*.

Documentation about CPLEX parameters specific to the CPLEX for MATLAB connector is available in the topic Using parameters in the *Getting Started with CPLEX for MATLAB* manual. This information is also available as online help inside a MATLAB session.

The following methods set and access parameters for objects of the class `IloCplex` in C++ and Java:

```
setParam  
getParam  
getMin  
getMax  
getDefault  
setDefault
```

The names of the corresponding accessors in the class `Cplex` in the .NET API follow the usual conventions of names and capitalization of languages in that framework. For example, the class `Cplex` and its method `Solve` are denoted `Cplex.Solve`. Likewise, the methods `Cplex.GetParam` and `SetParam` access and set parameters in the .NET API.

C applications and applications written in other languages callable from C access and set parameters with the following routines:

| | |
|--------------------------------|-----------------------------------------------------------------|
| <code>CPXgetdblparam</code> | Accesses a parameter of type double |
| <code>CPXsetdblparam</code> | Changes a parameter of type double |
| <code>CPXinfodblparam</code> | Gets the default value and range of a parameter of type double |
| <code>CPXgetintparam</code> | Accesses a parameter of type integer |
| <code>CPXsetintparam</code> | Changes a parameter of type integer |
| <code>CPXinfointparam</code> | Gets the default value and range of a parameter of type integer |
| <code>CPXgetlongparam</code> | Accesses a parameter of type long |
| <code>CPXsetlongparam</code> | Changes a parameter of type long |
| <code>CPXinfoolongparam</code> | Gets the default value and range of a parameter of type long |
| <code>CPXgetstrparam</code> | Accesses a parameter of type string |
| <code>CPXsetstrparam</code> | Changes a parameter of type string |

| | |
|-----------------|--------------------------------------------------------------|
| CPXinfostrparam | Gets the default value of a parameter of type string |
| CPXsetdefaults | Resets all parameters to their standard default values |
| CPXgetparamname | Accesses the name of a parameter |
| CPXgetparamnum | Access the identifying number assigned to a parameter |
| CPXgetchparams | Accesses all parameters not currently at their default value |

Managing sets of parameters

Users may group parameters into sets in the object-oriented APIs.

The object-oriented APIs of CPLEX also allow you to group parameters into a **set** and then manage that set of parameters together.

- In the C++ API, use the member functions of an instance of the class `IloCplex::ParameterSet`.
- In the Java API, use the methods of an object of the class `IloCplex.ParameterSet`.
- In the .NET API, use the methods of the class `Cplex.ParameterSet`.
- In the Python API, use the methods of the class `Cplex.ParameterSet`.
- In the CPLEX for MATLAB Toolbox API, use the function `cplexoptimset`.
- In the MATLAB Cplex class API, use the structure `Cplex.Param`.

Parameter names

Names of CPLEX parameters follow the coding conventions of each API.

In the parameter table, each parameter has a name (that is, a symbolic constant) to refer to it within an application.

- For the Callable Library (C API), these constants start with `CPXPARAM_`; for example, `CPXPARAM_Simplex_Limits_Iterations`. They are used as the second argument in all parameter routines (except `CPXsetdefaults`, which does not require them).

Legacy names

For the C API, these constants are capitalized and start with `CPX_PARAM_`; for example, `CPX_PARAM_ITLIM`. They are used as the second argument in all parameter routines (except `CPXsetdefaults`, which does not require them).

- For C++ applications, the parameters are defined in classes that specify a hierarchy of applicability of the parameter; for example, `IloCplex::Param::Simplex::Limits::Iterations`.

Legacy names

For C++ applications, the parameters are defined in nested enumeration types for Boolean, integer, floating-point, and string parameters. The enum names use mixed (lower and upper) case letters and must be prefixed with the class name `IloCplex::` for scope. For example, `IloCplex::ItLim` is the `IloCplex` equivalent of `CPX_PARAM_ITLIM`.

- For Java applications, the parameters are defined as final static objects in nested classes that specify a hierarchy of applicability of the parameter; for example, `IloCplex.Param.Simplex.Limits.Iterations`.

Legacy names

For Java applications, the parameters are defined as final static objects in nested classes called `IloCplex.BooleanParam`, `IloCplex.IntParam`, `IloCplex.LongParam`, `IloCplex.DoubleParam`, and `IloCplex.StringParam` for Boolean, integer, long, floating-point, and string parameters, respectively. The parameter object names use mixed (lower and upper) case letters and must be prefixed with the appropriate class for scope. For example, `IloCplex.IntParam.ItLim` is the object representing the parameter `CPX_PARAM_ITLIM`.

- For .NET applications, the parameters follow the usual conventions for capitalizing attributes and defining scope within a namespace.
- For Python applications, the names of parameters resemble the names in the CPLEX Interactive Optimizer, modified for the syntax of a Python application. For example, the command in the Interactive Optimizer **set mip cuts mcfcut** looks like this in a Python application: `cplex.parameters.mip.cuts.set(mcfcut)`.
- For MATLAB Cplex Class API applications, the names of parameters resemble the names in the CPLEX Interactive Optimizer. For example, setting the MIP variable selection strategy looks like this in a MATLAB Cplex Class API application: `cplex.Param.mip.strategy.variableselect = 3`; where 3 indicates strong branching. The parameters in CPLEX for MATLAB Toolbox applications are named similarly. For example, setting the MIP variable selection strategy looks like this in a toolbox application: `options.mip.strategy.variableselect.Cur = 3`; where `options` is a structure created with the function `cplexoptimset('cplex')`. In addition, in order to maintain compatibility with the MATLAB Optimization Toolbox, a number of parameters may be set using the MATLAB Optimization Toolbox parameter names; for example, the maximum nodes can be set with: `options = cplexoptimset('MaxNodes', 400);`.

The reference page of each parameter documents an integer that serves as a reference number or unique identifier for each parameter. That integer reference number corresponds to the value that each symbolic constant represents, as found in the `cplex.h`, `cplexx.h`, and `cpxconst.h` header files of the Callable Library (C API).

Correspondence of parameters between APIs

Certain specialized parameters of one API may not have an equivalent in another API.

Some parameters available for the C API are not supported as parameters for the object-oriented APIs or have a slightly different name there. In particular:

- “epsilon (degree of tolerance) used in linearization” on page 52 (`EpLin`), the parameter specifying the tolerance to use in linearization in the object oriented APIs (C++, Java, .NET), is not applicable in the C API, nor in the Python API.
- “MIP callback switch between original model and reduced, presolved model” on page 71 (`CPX_PARAM_MIPCBREDLP`), the parameter specifying whether to use the reduced or original model in MIP callbacks, has no equivalent in the object-oriented APIs (C++, Java, .NET) nor in the Python API, nor in the MATLAB connector.

- Logging output is controlled by a parameter in the C API (CPX_PARAM_SCRIND), but when using the object-oriented APIs, you control logging by configuring the output channel:
 - IloCplex::out in C++
For example, to turn off output to the screen, use `cplex.setOut(env.getNullStream())`.
 - IloCplex.output in Java
For example, to turn off output to the screen, use `cplex.setOut(null)`.
 - Cplex.Out in .NET
For example, to turn off output to the screen, use `Cplex.SetOut(Null)`.
 - `cplex.set_results_stream` in Python
For example, to turn off output to the screen, use `cplex.set_results_stream(None)`.
 - DisplayFunc in the MATLAB Cplex Class API
For example, to turn off output to the screen, use `usecplex.DisplayFunc();`.
 - `display` and `Display` in the CPLEX for MATLAB Toolbox API
For example, to turn off output to the screen, use `optimset('Display','off');` or `options.display = 'off';`.
- The parameter `IloCplex::RootAlg` in the C++ API corresponds to these parameters in the C API:
 - “algorithm for initial MIP relaxation” on page 123: CPX_PARAM_STARTALG
 - “algorithm for continuous problems” on page 120: CPX_PARAM_LPMETHOD
 - “algorithm for continuous quadratic optimization” on page 122: CPX_PARAM_QPMETHOD
- The parameter `IloCplex::NodeAlg` in the C++ API corresponds to the parameter “MIP subproblem algorithm” on page 86 CPX_PARAM_SUBALG in the C API.

Saving parameter settings to a file in the C API

Users of the Callable Library (C API) can save current parameter settings in a PRM file.

You can read and write a file of parameter settings with the C API. The file extension is `.prm`. The C routine `CPXreadcopyparam` reads parameter values from a file with the `.prm` extension. The routine `CPXwriteparam` writes a file of the current non-default parameter settings to a file with the `.prm` extension. Here is the format of such a file:

```
CPLEX Parameter File Version number
  parameter_name  parameter_value
```

Tip:

The heading with a version number in the first line of a PRM file is significant to CPLEX. An easy way to produce a correctly formatted PRM file with a proper heading is to have CPLEX write the file for you.

CPLEX reads the entire file before changing any of the parameter settings. After successfully reading a parameter file, the C API first sets all parameters to their default value. Then it applies the settings it read in the parameter file. No changes are made if the parameter file contains errors, such as missing or illegal values. There is no checking for duplicate entries in the file. In the case of duplicate entries, the last setting in the file is applied.

When you create a parameter file from the C API, only the non-default values are written to the file. You can double-quote string values or not when you create a PRM file, but CPLEX always writes string-valued parameters with double quotation marks.

The comment character in a parameter file is #. After that character, CPLEX ignores the rest of the line.

The C API issues a warning if the version recorded in the parameter file does not match the version of the product. A warning is also issued if a nonintegral value is given for an integer-valued parameter.

Here is an example of a correct CPLEX parameter file:

```
CPLEX Parameter File Version 11.0
CPX_PARAM_EPPER          3.45000000000000e-06
CPX_PARAM_OBJULIM       1.23456789012345e+05
CPX_PARAM_PERIND        1
CPX_PARAM_SCRIND        1
CPX_PARAM_WORKDIR       "tmp"
```

Chapter 2. Topical list of parameters

Users can browse CPLEX parameters, organized by topics.

Simplex

Here are links to parameters of interest to users of the simplex optimizers.

Selects the “algorithm for continuous problems” on page 120

“advanced start switch” on page 17

“lower objective value limit” on page 91

“upper objective value limit” on page 92

“dual simplex pricing algorithm” on page 48

“primal simplex pricing algorithm” on page 103

“simplex crash ordering” on page 40

“Markowitz tolerance” on page 53

“optimality tolerance” on page 53

“perturbation constant” on page 54

“simplex perturbation switch” on page 95

“simplex perturbation limit” on page 96

“relaxation for FeasOpt” on page 55

“feasibility tolerance” on page 56

“simplex maximum iteration limit” on page 67

“memory reduction switch” on page 70

“numerical precision emphasis” on page 89

“simplex pricing candidate list size” on page 107

“sifting subproblem algorithm” on page 127

“simplex iteration information display” on page 129

“simplex singularity repair limit” on page 129

Barrier

Here are links to parameters of interest to users of the barrier optimizer.

[“advanced start switch” on page 17](#)

[“barrier algorithm” on page 22](#)

[“barrier starting point algorithm” on page 29](#)

[“barrier crossover algorithm” on page 24](#)

[“sifting subproblem algorithm” on page 127](#)

[“barrier ordering algorithm” on page 28](#)

[“barrier display information” on page 24](#)

[“barrier growth limit” on page 26](#)

[“barrier column nonzeros” on page 23](#)

[“barrier iteration limit” on page 26](#)

[“barrier maximum correction limit” on page 27](#)

[“barrier objective range” on page 28](#)

[“convergence tolerance for LP and QP problems” on page 25](#)

[“convergence tolerance for QC problems” on page 29](#)

[“memory reduction switch” on page 70](#)

[“numerical precision emphasis” on page 89](#)

MIP

Here are topics of interest to users of the MIP optimizer.

The parameters controlling MIP behavior are accessible through the following topics:

- [“MIP general” on page 9](#)
- [“MIP strategies” on page 9](#)
- [“MIP cuts” on page 10](#)
- [“MIP tolerances” on page 11](#)
- [“MIP limits” on page 11](#)

MIP general

Here are links to parameters of general interest to users of the MIP optimizer.

[“advanced start switch” on page 17](#)

[“MIP emphasis switch” on page 74](#)

[“MIP repeat presolve switch” on page 119](#)

[“relaxed LP presolve switch” on page 117](#)

[“indefinite MIQP switch” on page 110](#)

[“solution target type” on page 135](#)

[“bound strengthening switch” on page 31](#)

[“memory reduction switch” on page 70](#)

[“numerical precision emphasis” on page 89](#)

[“MIP callback switch between original model and reduced, presolved model” on page 71](#)

[“MIP node log display information” on page 72](#)

[“MIP node log interval” on page 75](#)

[“node storage file switch” on page 87](#)

MIP strategies

Here are links to parameters controlling MIP strategies.

[“algorithm for initial MIP relaxation” on page 123](#)

[“MIP subproblem algorithm” on page 86](#)

[“MIP variable selection strategy” on page 148](#)

[“MIP strategy best bound interval” on page 30](#)

[“MIP branching direction” on page 32](#)

[“backtracking tolerance” on page 32](#)

[“MIP dive strategy” on page 47](#)

[“MIP heuristic frequency” on page 64](#)

[“local branching heuristic” on page 68](#)

[“MIP priority order switch” on page 77](#)

[“MIP priority order generation” on page 78](#)

[“MIP node selection strategy” on page 88](#)

[“node presolve switch” on page 107](#)

[“MIP probing level” on page 108](#)

[“RINS heuristic frequency” on page 119](#)

[“feasibility pump switch” on page 60](#)

MIP cuts

Here are links to parameters controlling cuts.

[“constraint aggregation limit for cut generation” on page 18](#)

[“row multiplier factor for cuts” on page 42](#)

[“MIP cliques switch” on page 35](#)

[“MIP covers switch” on page 39](#)

[“MIP disjunctive cuts switch” on page 46](#)

[“MIP flow cover cuts switch” on page 59](#)

[“MIP flow path cut switch” on page 60](#)

[“MIP Gomory fractional cuts switch” on page 62](#)

[“MIP GUB cuts switch” on page 63](#)

[“MIP implied bound cuts switch” on page 65](#)

[“MIP lift-and-project cuts switch” on page 69](#)

[“MCF cut switch” on page 70](#)

[“MIP MIR \(mixed integer rounding\) cut switch” on page 81](#)

[“MIP zero-half cuts switch” on page 152](#)

[“pass limit for generating Gomory fractional cuts” on page 63](#)

[“candidate limit for generating Gomory fractional cuts” on page 61](#)

[“type of cut limit” on page 48](#)

[“number of cutting plane passes” on page 42](#)

MIP tolerances

Here are links to parameters setting MIP tolerances.

[“backtracking tolerance” on page 32](#)

[“lower cutoff” on page 41](#)

[“upper cutoff” on page 43](#)

[“absolute objective difference cutoff” on page 91](#)

[“relative objective difference cutoff” on page 117](#)

[“absolute MIP gap tolerance” on page 49](#)

[“relative MIP gap tolerance” on page 50](#)

[“integrality tolerance” on page 51](#)

[“relaxation for FeasOpt” on page 55](#)

MIP limits

Here are links to parameters setting MIP limits.

[“MIP integer solution-file switch and prefix” on page 66](#)

[“pass limit for generating Gomory fractional cuts” on page 63](#)

[“candidate limit for generating Gomory fractional cuts” on page 61](#)

[“constraint aggregation limit for cut generation” on page 18](#)

[“type of cut limit” on page 48](#)

[“row multiplier factor for cuts” on page 42](#)

[“number of cutting plane passes” on page 42](#)

[“MIP node limit” on page 88](#)

[“time spent probing” on page 109](#)

[“number of attempts to repair infeasible MIP start” on page 118](#)

[“MIP strong branching candidate list limit” on page 136](#)

[“MIP strong branching iterations limit” on page 137](#)

[“limit on nodes explored when a subMIP is being solved” on page 138](#)

[“tree memory limit” on page 142](#)

Solution polishing

Here are links to parameters controlling starting conditions for solution polishing

[“absolute MIP gap before starting to polish a feasible solution”](#) on page 97

[“relative MIP gap before starting to polish a feasible solution”](#) on page 98

[“MIP integer solutions to find before starting to polish a feasible solution”](#) on page 99

[“nodes to process before starting to polish a feasible solution”](#) on page 100

[“time before starting to polish a feasible solution”](#) on page 100

Solution pool

Here are links to parameters controlling the solution pool.

[“solution pool intensity”](#) on page 132

[“solution pool replacement strategy”](#) on page 134

[“maximum number of solutions generated for solution pool by populate”](#) on page 102

[“maximum number of solutions kept in solution pool”](#) on page 131

[“absolute gap for solution pool”](#) on page 130

[“relative gap for solution pool”](#) on page 132

Network

Here are links to parameters of interest to users of the network flow optimizer.

[“network optimality tolerance”](#) on page 83

[“network primal feasibility tolerance”](#) on page 83

[“simplex network extraction level”](#) on page 84

[“network simplex iteration limit”](#) on page 85

[“network simplex pricing algorithm”](#) on page 85

[“network logging display switch”](#) on page 82

Parallel optimization

Here are links to parameters controlling parallel optimization.

[“parallel mode switch”](#) on page 93

[“global default thread count”](#) on page 139

Sifting

Here are links to parameters of interest to users of the sifting optimizer.

[“sifting subproblem algorithm”](#) on page 127

[“sifting information display”](#) on page 127

[“upper limit on sifting iterations”](#) on page 128

Preprocessing: aggregator, presolver

Here are links to parameters related to preprocessing.

[“symmetry breaking”](#) on page 139

[“preprocessing aggregator fill”](#) on page 18

[“preprocessing aggregator application limit”](#) on page 19

[“bound strengthening switch”](#) on page 31

[“coefficient reduction setting”](#) on page 37

[“dependency switch”](#) on page 44

[“presolve dual setting”](#) on page 104

[“presolve switch”](#) on page 105

[“linear reduction switch”](#) on page 105

[“limit on the number of presolve passes made”](#) on page 106

[“node presolve switch”](#) on page 107

[“relaxed LP presolve switch”](#) on page 117

[“MIP repeat presolve switch”](#) on page 119

[“primal and dual reduction type”](#) on page 115

Tolerances

Here are links to parameters setting tolerances.

[“convergence tolerance for LP and QP problems”](#) on page 25

[“convergence tolerance for QC problems”](#) on page 29

[“backtracking tolerance”](#) on page 32

[“lower cutoff”](#) on page 41

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[“absolute MIP gap tolerance” on page 49](#)

[“absolute MIP gap before starting to polish a feasible solution” on page 97](#)

[“relative MIP gap tolerance” on page 50](#)

[“relative MIP gap before starting to polish a feasible solution” on page 98](#)

[“integrality tolerance” on page 51](#)

[“epsilon \(degree of tolerance\) used in linearization” on page 52](#)

[“Markowitz tolerance” on page 53](#)

[“optimality tolerance” on page 53](#)

[“network optimality tolerance” on page 83](#)

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[“perturbation constant” on page 54](#)

[“absolute gap for solution pool” on page 130](#)

[“relative gap for solution pool” on page 132](#)

Limits

Here are links to parameters setting general limits.

[“memory available for working storage” on page 150](#)

[“global default thread count” on page 139](#)

[“optimizer time limit in seconds” on page 141](#)

[“variable \(column\) read limit” on page 38](#)

[“constraint \(row\) read limit” on page 125](#)

[“nonzero element read limit” on page 90](#)

[“QP Q-matrix nonzero read limit” on page 111](#)

Display and output

Here are links to parameters controlling screen displays, logs, and files.

[“messages to screen switch” on page 126](#)

[“tuning information display” on page 144](#)

[“barrier display information” on page 24](#)

[“simplex iteration information display” on page 129](#)

[“sifting information display” on page 127](#)

[“MIP node log display information” on page 72](#)

[“MIP node log interval” on page 75](#)

[“network logging display switch” on page 82](#)

[“clock type for computation time” on page 35](#)

[“conflict information display” on page 38](#)

[“data consistency checking switch” on page 44](#)

[“precision of numerical output in MPS and REW file formats” on page 81](#)

[“directory for working files” on page 149](#)

[“write level for MST, SOL files” on page 151](#)

Chapter 3. List of CPLEX parameters

CPLEX parameters, documented here alphabetically by name in the Callable Library (C API), are available in the C++, Java, .NET, and Python APIs, as well as in the Interactive Optimizer, the MathWorks MATLAB connector, and the Excel Connector.

advanced start switch

If set to 1 or 2, this parameter specifies that CPLEX should use advanced starting information when it initiates optimization.

Purpose

Advanced start switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------|------------------------|
| C | CPXPARAM_Advance | CPX_PARAM_ADVIND (int) |
| C++ | IloCplex::Param::Advance | AdvInd (int) |
| Java | IloCplex.Param.Advance | AdvInd (int) |
| .NET | Cplex.Param.Advance | AdvInd (int) |
| OPL | | advind |
| Python | parameters.advance | advance |
| MATLAB | Cplex.Param.advance | advance |
| Interactive | advance | advance |
| Identifier | 1001 | 1001 |

Description

If set to 1 or 2, this parameter specifies that CPLEX should use advanced starting information when optimization is initiated.

For MIP models, setting 1 (one) will cause CPLEX to continue with a partially explored MIP tree if one is available. If tree exploration has not yet begun, setting 1 (one) specifies that CPLEX should use a loaded MIP start, if available. Setting 2 retains the current incumbent (if there is one), re-applies presolve, and starts a new search from a new root.

Setting 2 is useful for continuous models. Consequently, it can be particularly useful for solving fixed MIP models, where a start vector but no corresponding basis is available.

For continuous models solved with simplex, setting 1 (one) will use the currently loaded basis. If a basis is available only for the original, unpresolved model, or if CPLEX has a start vector rather than a simplex basis, then the simplex algorithm will proceed on the unpresolved model. With setting 2, CPLEX will first perform presolve on the model and on the basis or start vector, and then proceed with optimization on the presolved problem.

For continuous models solved with the barrier algorithm, settings 1 or 2 will continue simplex optimization from the last available barrier iterate.

Tip:

If you optimize your MIP model, then change a tolerance (such as “upper cutoff” on page 43, “lower cutoff” on page 41, “integrality tolerance” on page 51), and then re-optimize, the change in tolerance may not be taken into account in certain circumstances, depending on characteristics of your model and parameter settings. In order for CPLEX to take into account your change in tolerance, you must restart the second optimization from the beginning. That is, you must set CPX_PARAM_ADVIND, AdvInd to 0 (zero).

Table 1. Values.

| Value | Meaning |
|-------|-----------------------------------------------------------------|
| 0 | Do not use advanced start information |
| 1 | Use an advanced basis supplied by the user; default |
| 2 | Crush an advanced basis or starting vector supplied by the user |

constraint aggregation limit for cut generation

Limits the number of constraints that can be aggregated for generating flow cover and mixed integer rounding (MIR) cuts.

Purpose

Constraint aggregation limit for cut generation

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_AggForCut | CPX_PARAM_AGGCUTLIM |
| C++ | IloCplex::Param::MIP::Limits::AggForCut | AggCutLim (int) |
| Java | IloCplex.Param.MIP.Limits.AggForCut | AggCutLim (int) |
| .NET | Cplex.Param.MIP.Limits.AggForCut | AggCutLim (int) |
| OPL | | aggcutlim |
| Python | parameters.mip.limits.aggforcut | mip.limits.aggforcut |
| MATLAB | Cplex.Param.mip.limits.aggforcut | mip.limits.aggforcut |
| Interactive | mip limits aggforcut | mip limits aggforcut |
| Identifier | 2054 | 2054 |

Description

Limits the number of constraints that can be aggregated for generating flow cover and mixed integer rounding (MIR) cuts.

Values

Any nonnegative integer; **default:** 3

preprocessing aggregator fill

Limits variable substitutions by the aggregator.

Purpose

Preprocessing aggregator fill

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|-----------------------|
| C | CPXPARAM_Preprocessing_Fill | CPX_PARAM_AGGFILL |
| C++ | IloCplex::Param::Preprocessing::Fill | AggFill (CPXLONG) |
| Java | IloCplex.Param.Preprocessing.Fill | AggFill (CPXLONG) |
| .NET | Cplex.Param.Preprocessing.Fill | AggFill (CPXLONG) |
| OPL | | aggfill |
| Python | parameters.preprocessing.fill | preprocessing.fill |
| MATLAB | Cplex.Param.preprocessing.fill | preprocessing.fill |
| Interactive | preprocessing fill | preprocessing fill |
| Identifier | 1002 | 1002 |

Description

Limits number of variable substitutions by the aggregator. If the net result of a single substitution is more nonzeros than this value, the substitution is not made.

Tip:

The symbols CPXINT and CPXLONG declare a type of integer appropriate to your specification of a relatively small or large model by means of the symbol CPX_APIMODEL.

Values

Any nonnegative integer; **default:** 10

preprocessing aggregator application limit

Invokes the aggregator to use substitution where possible to reduce the number of rows and columns before the problem is solved.

Purpose

Preprocessing aggregator application limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------|--------------------------|
| C | CPXPARAM_Preprocessing_Aggregator | CPX_PARAM_AGGIND (int) |
| C++ | IloCplex::Param::Preprocessing::Aggregator | AggInd (int) |
| Java | IloCplex.Param.Preprocessing.Aggregator | AggInd (int) |
| .NET | Cplex.Param.Preprocessing.Aggregator | AggInd (int) |
| OPL | | aggind |
| Python | parameters.preprocessing.aggregator | preprocessing.aggregator |
| MATLAB | Cplex.Param.preprocessing.aggregator | preprocessing.aggregator |
| Interactive | preprocessing aggregator | preprocessing aggregator |
| Identifier | 1003 | 1003 |

Description

Invokes the aggregator to use substitution where possible to reduce the number of rows and columns before the problem is solved. If set to a positive value, the aggregator is applied the specified number of times or until no more reductions are possible.

Table 2. Values

| Value | Meaning |
|----------------------|----------------------------------------------------------|
| -1 | Automatic (1 for LP, infinite for MIP) default |
| 0 | Do not use any aggregator |
| Any positive integer | Number of times to apply aggregator |

API string encoding switch

API string encoding switch

Purpose

API string encoding switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_Read_APIEncoding | CPX_PARAM_APIENCODING |
| C++ | IloCplex::Param::Read::APIEncoding | APIEncoding |
| Java | not in this API | not in this API |
| .NET | not in this API | not in this API |
| OPL | not in this API | not in this API |
| Python | parameters.read.apiencoding | read.apiencoding |
| MATLAB | Cplex.Param.read.apiencoding | read.apiencoding |
| Interactive | not in this component | not in this component |
| Identifier | 1130 | 1130 |

Description

Specifies which encoding (also known as the code page) that CPLEX uses for strings passed to and from routines of the Callable Library (C API) or methods of the C++ application programming interface (API) or methods of the Python API or methods of the CPLEX connector for MATLAB. That is, this parameter tells CPLEX which characters to expect as input and how to represent as output such strings as the name of a model, of a variable, of a constraint. If, for example, your C or C++ application uses an accent in the name of a model, an umlaut in the name of a variable, or a Chinese character for the name of a constraint, then this parameter is of interest to you.

Note:

This parameter has no effect on IBM CPLEX Optimizer for z/OS, where only EBCDIC IBM-1047 encoding is available.

Which features does this parameter govern?

In the Callable Library (**C API**), this parameter specifies the encoding in which CPLEX passes a string to a function destination added to a **channel** by means of the routine CPXaddfuncdest.

In the **C++ API**, this parameter specifies the encoding of **streams** accessed by the methods setWarning and setOut. CPLEX also encodes **exceptions** according to the value of this parameter.

In the **Python API**, this parameter specifies the encoding of **streams** accessed by methods such as Cplex.set_log_stream, Cplex.set_warning_stream, or Cplex.set_error_stream.

In the **CPLEX for MATLAB APIs**, the default value is the empty string ("").

Tip:

This parameter is not relevant to the **Java API** because CPLEX respects the encoding-conventions of Java. In fact, CPLEX relies on the encoding UTF-8 in Java applications. For a brief description of the advantages of UTF-8, see the topic *Selecting an encoding in the CPLEX User's Manual*.

Which values does this parameter accept?

This parameter accepts a **string** specifying the user's choice of encoding, such as UTF-8, ISO-8859-1, US-ASCII, and so forth. The acceptable values of this parameter depend on the API.

- In the Callable Library (**C API**), this parameter accepts any string that is the name of a valid code page. For example, UTF-8 is a multi-byte encoding that is an acceptable value for this parameter; it encompasses the ASCII character set; it does not allow valid characters to include a NULL byte. If you use another multi-byte encoding, such as UTF-32 or UTF-16, for example, be sure to specify the encoding fully by also including the **byte order**, like this: UTF-32BE or UTF-32LE.

For a complete list of valid strings that are the name of an encoding (that is, the name of a code page), consult the web site of a standards organization such as:

- A brief introduction to code pages
 - ICU: International Components for Unicode
 - International Components for Unicode at IBM
- In the **C++ API**, the value of this parameter must be the name of an encoding that is a superset of ASCII. For example, ASCII is a subset of the encoding or code page UTF-8, so UTF-8 is an acceptable value for this parameter. Likewise, ASCII is a subset of ISO-8859-1, also known as Latin-1, so ISO-8859-1 is an acceptable value for this parameter. However, the code page UTF-16 is **not** acceptable, nor is UTF-32 because both allow valid characters that contain a NULL byte.
 - In the **Python API**, the value of this parameter cannot be the name of an encoding that allows a NULL byte within a valid character. In practice, this stricture means that UTF-16 and UTF-32 are **not** acceptable values of this parameter. Further restrictions depend on the version of Python that you are using. Early versions of Python accepted a limited range of code pages. Recent versions of Python accept a greater variety of code pages. For more information about those choices dependent on Python, consult the documentation of your Python installation and observe the stricture documented here about avoiding an encoding that contains NULL bytes within the representation of a character.

- In the **.NET API**, the only acceptable value of this parameter is its default value ISO-8859-1.

What is the default value of this parameter?

The **default** value of this parameter depends on the API.

- In the **Python API** of CPLEX, the default value is the empty string (" ") for consistency with Python conventions.
- In the **C API**, the default value is the string ISO-8859-1 (also known as Latin-1).
- In the **C++ API**, the default value is the string ISO-8859-1 (also known as Latin-1).
- In the **.NET API**, the only acceptable value of this parameter is its default value ISO-8859-1.

The encoding ISO-8859-1 is a superset of the familiar ASCII encoding, so it supports many widely used character sets. However, this default encoding cannot represent multi-byte character sets, such as Chinese, Japanese, Korean, Vietnamese, or Indian characters, for example. If you want to represent a character set that requires multiple bytes per character, then a better choice for the value of this parameter is UTF-8.

If you change the value of this parameter, you must verify that your choice is compatible with the “file encoding switch” on page 57 (CPX_PARAM_FILEENCODING, FileEncoding). In fact, the encoding or code page specified by the API encoding parameter must be a subset of the encoding or code page specified by the file encoding parameter. For example, if the value of the file encoding parameter is UTF-8, then US-ASCII is an acceptable value of the API encoding parameter because US-ASCII is a subset of UTF-8. For examples of the hazards of incompatible choices of the encoding parameters, see the topic Selecting an encoding in the *CPLEX User’s Manual*.

What about errors?

In situations where CPLEX encounters a string, such as content in a file, that is not compatible with the specified encoding, the behavior is not defined. Because of the incompatibility, CPLEX silently converts the string to an inappropriate character of the specified encoding, or CPLEX raises the error CPXERR_ENCODING_CONVERSION. For an example of why such unpredictable behavior occurs, see the topic Selecting an encoding in the *CPLEX User’s Manual*.

Values

valid string for the name of an encoding (code page) that is a superset of ASCII;
default: ISO-8859-1 or empty string.

See also

“file encoding switch” on page 57

barrier algorithm

The default setting 0 uses the “infeasibility - estimate start” algorithm (setting 1) when solving subproblems in a MIP problem, and the standard barrier algorithm (setting 3) in other cases.

Purpose

Barrier algorithm

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|-----------------------|
| C | CPXPARAM Barrier Algorithm | CPX_PARAM_BARALG |
| C++ | IloCplex::Param::Barrier::Algorithm | BarAlg (int) |
| Java | IloCplex.Param.Barrier.Algorithm | BarAlg (int) |
| .NET | Cplex.Param.Barrier.Algorithm | BarAlg (int) |
| OPL | | baralg |
| Python | parameters.barrier.algorithm | barrier.algorithm |
| MATLAB | Cplex.Param.barrier.algorithm | barrier.algorithm |
| Interactive | barrier algorithm | barrier algorithm |
| Identifier | 3007 | 3007 |

Description

The default setting 0 uses the "infeasibility - estimate start" algorithm (setting 1) when solving subproblems in a MIP problem, and the standard barrier algorithm (setting 3) in other cases. The standard barrier algorithm is almost always fastest. However, on problems that are primal or dual infeasible (common for MIP subproblems), the standard algorithm may not work as well as the alternatives. The two alternative algorithms (settings 1 and 2) may eliminate numerical difficulties related to infeasibility, but are generally slower.

| Value | Meaning |
|-------|------------------------------|
| 0 | Default setting |
| 1 | Infeasibility-estimate start |
| 2 | Infeasibility-constant start |
| 3 | Standard barrier |

barrier column nonzeros

Used in the recognition of dense columns.

Purpose

Barrier column nonzeros

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------------|-----------------------|
| C | CPXPARAM_Barrier_ColNonzeros | CPX_PARAM_BARCOLNZ |
| C++ | IloCplex::Param::Barrier::ColNonzeros | BarColNz (int) |
| Java | IloCplex.Param.Barrier.ColNonzeros | BarColNz (int) |
| .NET | Cplex.Param.Barrier.ColNonzeros | BarColNz (int) |
| OPL | | barcolnz |
| Python | parameters.barrier.colnonzeros | barrier.colnonzeros |
| MATLAB | Cplex.Param.barrier.colnonzeros | barrier.colnonzeros |
| Interactive | barrier colnonzeros | barrier colnonzeros |
| Identifier | 3009 | 3009 |

Description

Used in the recognition of dense columns. If columns in the presolved and aggregated problem exist with more entries than this value, such columns are considered dense and are treated specially by the CPLEX barrier optimizer to reduce their effect.

| Value | Meaning |
|----------------------|----------------------------------------------------|
| 0 | Dynamically calculated; default |
| Any positive integer | Number of nonzero entries that make a column dense |

barrier crossover algorithm

Decides which, if any, crossover is performed at the end of a barrier optimization.

Purpose

Barrier crossover algorithm

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|-----------------------|
| C | CPXPARAM_Barrier_Crossover | CPX_PARAM_BARCROSSALG |
| C++ | IloCplex::Param::Barrier::Crossover | BarCrossAlg (int) |
| Java | IloCplex.Param.Barrier.Crossover | BarCrossAlg (int) |
| .NET | Cplex.Param.Barrier.Crossover | BarCrossAlg (int) |
| OPL | | barcrossalg |
| Python | parameters.barrier.crossover | barrier.crossover |
| MATLAB | Cplex.Param.barrier.crossover | barrier.crossover |
| Interactive | barrier crossover | barrier crossover |
| Identifier | 3018 | 3018 |

Description

Decides which, if any, crossover is performed at the end of a barrier optimization. This parameter applies when CPLEX uses the Barrier Optimizer to solve an LP or QP problem, or when it is used to solve the continuous relaxation of an MILP or MIQP at a node in a MIP.

By default, CPLEX does not invoke crossover on a QP problem. On an LP problem, it invokes primal and dual crossover in parallel when multiple threads are available.

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | No crossover |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Primal crossover |
| 2 | Dual crossover |

barrier display information

Sets the level of barrier progress information to be displayed.

Purpose

Barrier display information

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|-----------------------|
| C | CPXPARAM_Barrier_Display | CPX_PARAM_BARDISPLAY |
| C++ | IloCplex::Param::Barrier::Display | BarDisplay (int) |
| Java | IloCplex.Param.Barrier.Display | BarDisplay (int) |
| .NET | Cplex.Param.Barrier.Display | BarDisplay (int) |
| OPL | | bardisplay |
| Python | parameters.barrier.display | barrier.display |
| MATLAB | Cplex.Param.barrier.display | barrier.display |
| Interactive | barrier display | barrier display |
| Identifier | 3010 | 3010 |

Description

Sets the level of barrier progress information to be displayed.

| Value | Meaning |
|-------|-----------------------------------------------------------|
| 0 | No progress information |
| 1 | Normal setup and iteration information; default |
| 2 | Diagnostic information |

convergence tolerance for LP and QP problems

Sets the tolerance on complementarity for convergence.

Purpose

Convergence tolerance for LP and QP problems

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------------|-----------------------|
| C | CPXPARAM_Barrier_ConvergeTol | CPX_PARAM_BAREPCOMP |
| C++ | IloCplex::Param::Barrier::ConvergeTol | BarEpComp (double) |
| Java | IloCplex.Param.Barrier.ConvergeTol | BarEpComp (double) |
| .NET | Cplex.Param.Barrier.ConvergeTol | BarEpComp (double) |
| OPL | | barepcomp |
| Python | parameters.barrier.convergetol | barrier.convergetol |
| MATLAB | Cplex.Param.barrier.convergetol | barrier.convergetol |
| Interactive | barrier convergetol | barrier convergetol |
| Identifier | 3002 | 3002 |

Description

Sets the tolerance on complementarity for convergence. The barrier algorithm terminates with an optimal solution if the relative complementarity is smaller than this value.

Changing this tolerance to a smaller value may result in greater numerical precision of the solution, but also increases the chance of failure to converge in the

algorithm and consequently may result in no solution at all. Therefore, caution is advised in deviating from the default setting.

Values

Any positive number greater than or equal to 1e-12; **default:** 1e-8.

See also

For problems with quadratic constraints (QCP), see “convergence tolerance for QC problems” on page 29

barrier growth limit

Used to detect unbounded optimal faces.

Purpose

Barrier growth limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|-----------------------|
| C | CPXPARAM_Barrier_Limits_Growth | CPX_PARAM_BARGROWTH |
| C++ | IloCplex::Param::Barrier::Limits::Growth | BarGrowth (double) |
| Java | IloCplex.Param.Barrier.Limits.Growth | BarGrowth (double) |
| .NET | Cplex.Param.Barrier.Limits.Growth | BarGrowth (double) |
| OPL | | bargrowth |
| Python | parameters.barrier.limits.growth | barrier.limit.growth |
| MATLAB | Cplex.Param.barrier.limits.growth | barrier.limits.growth |
| Interactive | barrier limits growth | barrier limits growth |
| Identifier | 3003 | 3003 |

Description

Used to detect unbounded optimal faces. At higher values, the barrier algorithm is less likely to conclude that the problem has an unbounded optimal face, but more likely to have numerical difficulties if the problem has an unbounded face.

Values

1.0 or greater; **default:** 1e12.

barrier iteration limit

Sets the number of barrier iterations before termination.

Purpose

Barrier iteration limit

| API | Parameter Name | Name prior to V12.6.0 |
|------|---------------------------------------------|-----------------------|
| C | CPXPARAM_Barrier_Limits_Iteration | CPX_PARAM_BARITLIM |
| C++ | IloCplex::Param::Barrier::Limits::Iteration | BarItLim (long) |
| Java | IloCplex.Param.Barrier.Limits.Iteration | BarItLim (long) |
| .NET | Cplex.Param.Barrier.Limits.Iteration | BarItLim (long) |
| OPL | | baritlim |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|--------------------------|
| Python | parameters.barrier.limits.iteration | barrier.limit.iteration |
| MATLAB | Cplex.Param.barrier.limits.iteration | barrier.limits.iteration |
| Interactive | barrier limits iteration | barrier limits iteration |
| Identifier | 3012 | 3012 |

Description

Sets the number of barrier iterations before termination. When this parameter is set to 0 (zero), no barrier iterations occur, but problem setup occurs and information about the setup is displayed (such as Cholesky factor statistics).

Table 3. Values

| Value | Meaning |
|----------------------|-------------------------------------------------|
| 0 | No barrier iterations |
| 9223372036800000000 | default |
| Any positive integer | Number of barrier iterations before termination |

barrier maximum correction limit

Sets the maximum number of centering corrections done on each iteration.

Purpose

Barrier maximum correction limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------------|----------------------------|
| C | CPXPARAM_Barrier_Limits_Corrections | CPX_PARAM_BARMAXCOR |
| C++ | IloCplex::Param::Barrier::Limits::Corrections | BarMaxCor (long) |
| Java | IloCplex.Param.Barrier.Limits.Corrections | BarMaxCor (long) |
| .NET | Cplex.Param.Barrier.Limits.Corrections | BarMaxCor (long) |
| OPL | | barmaxcor |
| Python | parameters.barrier.limits.corrections | barrier.limit.corrections |
| MATLAB | Cplex.Param.barrier.limits.corrections | barrier.limits.corrections |
| Interactive | barrier limits corrections | barrier limits corrections |
| Identifier | 3013 | 3013 |

Description

Sets the maximum number of centering corrections done on each iteration. An explicit value greater than 0 (zero) may improve the numerical performance of the algorithm at the expense of computation time.

Table 4. Values

| Value | Meaning |
|----------------------|-------------------------------------------------------|
| -1 | Automatic; let CPLEX choose; default |
| 0 | None |
| Any positive integer | Maximum number of centering corrections per iteration |

barrier objective range

Sets the maximum absolute value of the objective function.

Purpose

Barrier objective range

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------|-------------------------|
| C | CPXPARAM_Barrier_Limits_ObjRange | CPX_PARAM_BAROBJRNG |
| C++ | IloCplex::Param::Barrier::Limits::ObjRange | BarObjRng (double) |
| Java | IloCplex.Param.Barrier.Limits.ObjRange | BarObjRng (double) |
| .NET | Cplex.Param.Barrier.Limits.ObjRange | BarObjRng (double) |
| OPL | | barobjrng |
| Python | parameters.barrier.limits.objrange | barrier.limit.objrange |
| MATLAB | Cplex.Param.barrier.limits.objrange | barrier.limits.objrange |
| Interactive | barrier limits objrange | barrier limits objrange |
| Identifier | 3004 | 3004 |

Description

Sets the maximum absolute value of the objective function. The barrier algorithm looks at this limit to detect unbounded problems.

Values

Any nonnegative number; **default:** 1e20

barrier ordering algorithm

Sets the algorithm to be used to permute the rows of the constraint matrix in order to reduce fill in the Cholesky factor.

Purpose

Barrier ordering algorithm

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_Barrier_Ordering | CPX_PARAM_BARORDER |
| C++ | IloCplex::Param::Barrier::Ordering | BarOrder (int) |
| Java | IloCplex.Param.Barrier.Ordering | BarOrder (int) |
| .NET | Cplex.Param.Barrier.Ordering | BarOrder (int) |
| OPL | | barorder |
| Python | parameters.barrier.ordering | barrier.ordering |
| MATLAB | Cplex.Param.barrier.ordering | barrier.ordering |
| Interactive | barrier ordering | barrier ordering |
| Identifier | 3014 | 3014 |

Description

Sets the algorithm to be used to permute the rows of the constraint matrix in order to reduce fill in the Cholesky factor.

Table 5. Values

| Value | Meaning |
|-------|---------------------------------------------|
| 0 | Automatic: let CPLEX choose; default |
| 1 | Approximate minimum degree (AMD) |
| 2 | Approximate minimum fill (AMF) |
| 3 | Nested dissection (ND) |

convergence tolerance for QC problems

Sets the tolerance on complementarity for convergence in quadratically constrained problems (QCPs).

Purpose

Convergence tolerance for quadratically constrained problems

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|------------------------|
| C | CPXPARAM_Barrier_QCPConvergeTol | CPX_PARAM_BARQCPEPCOMP |
| C++ | IloCplex::Param::Barrier::QCPConvergeTol | BarQCPEpComp (double) |
| Java | IloCplex.Param.Barrier.QCPConvergeTol | BarQCPEpComp (double) |
| .NET | Cplex.Param.Barrier.QCPConvergeTol | BarQCPEpComp (double) |
| OPL | | barqcpepcomp |
| Python | parameters.barrier.qcpconvergetol | barrier.qcpconvergetol |
| MATLAB | Cplex.Param.barrier.qcpconvergetol | barrier.qcpconvergetol |
| Interactive | barrier qcpconvergetol | barrier qcpconvergetol |
| Identifier | 3020 | 3020 |

Description

Sets the tolerance on complementarity for convergence in quadratically constrained problems (QCPs). The barrier algorithm terminates with an optimal solution if the relative complementarity is smaller than this value.

Changing this tolerance to a smaller value may result in greater numerical precision of the solution, but also increases the chance of a convergence failure in the algorithm and consequently may result in no solution at all. Therefore, caution is advised in deviating from the default setting.

Values

Any positive number greater than or equal to 1e-12; **default:** 1e-7.

For LPs and for QPs (that is, when all the constraints are linear) see “convergence tolerance for LP and QP problems” on page 25.

barrier starting point algorithm

Sets the algorithm to be used to compute the initial starting point for the barrier optimizer.

Purpose

Barrier starting point algorithm

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_Barrier_StartAlg | CPX_PARAM_BARSTARTALG |
| C++ | IloCplex::Param::Barrier::StartAlg | BarStartAlg (int) |
| Java | IloCplex.Param.Barrier.StartAlg | BarStartAlg (int) |
| .NET | Cplex.Param.Barrier.StartAlg | BarStartAlg (int) |
| OPL | | barstartalg |
| Python | parameters.barrier.startalg | barrier.startalg |
| MATLAB | Cplex.Param.barrier.startalg | barrier.startalg |
| Interactive | barrier startalg | barrier startalg |
| Identifier | 3017 | 3017 |

Description

Sets the algorithm to be used to compute the initial starting point for the barrier optimizer.

| Value | Meaning |
|-------|-------------------------------------------|
| 1 | Dual is 0 (zero); default |
| 2 | Estimate dual |
| 3 | Average of primal estimate, dual 0 (zero) |
| 4 | Average of primal estimate, estimate dual |

MIP strategy best bound interval

Sets the best bound interval for MIP strategy.

Purpose

MIP strategy best bound interval

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------|-------------------------|
| C | CPXPARAM_MIP_Strategy_BBInterval | CPX_PARAM_BBINTERVAL |
| C++ | IloCplex::Param::MIP::Strategy::BBInterval | BBInterval (long) |
| Java | IloCplex.Param.MIP.Strategy.BBInterval | BBInterval (long) |
| .NET | Cplex.Param.MIP.Strategy.BBInterval | BBInterval (long) |
| OPL | | bbinterval |
| Python | parameters.mip.strategy.bbinterval | mip.strategy.bbinterval |
| MATLAB | Cplex.Param.mip.strategy.bbinterval | mip.strategy.bbinterval |
| Interactive | mip strategy bbinterval | mip strategy bbinterval |
| Identifier | 2039 | 2039 |

Description

Sets the best bound interval for MIP strategy.

When you set this parameter to best estimate node selection, the best bound interval is the interval at which the best bound node, instead of the best estimate node, is selected from the tree. A best bound interval of 0 (zero) means “never

select the best bound node.” A best bound interval of 1 (one) means “always select the best bound node,” and is thus equivalent to node select 1 (one).

Higher values of this parameter mean that the best bound node will be selected less frequently; experience has shown it to be beneficial to select the best bound node occasionally, and therefore the default value of this parameter is 7.

Table 6. Values

| Value | Meaning |
|----------------------|----------------------------------------------------------------|
| 0 | Never select best bound node; always select best estimate |
| 1 | Always select best bound node |
| 7 | Select best bound node occasionally; default |
| Any positive integer | Select best bound node less frequently than best estimate node |

See also

“MIP node selection strategy” on page 88

bound strengthening switch

Decides whether to apply bound strengthening in mixed integer programs (MIPs).

Purpose

Bound strengthening switch

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------|-----------------------------------------------|-------------------------------------|
| C | CPXPARAM_Preprocessing_BoundStrength | CPX_PARAM_BNDSTRENIND |
| C++ | IloCplex::Param::Preprocessing::BoundStrength | BndStrenInd (int) |
| Java | IloCplex.Param.Preprocessing.BoundStrength | BndStrenInd (int) |
| .NET | Cplex.Param.Preprocessing.BoundStrength | BndStrenInd (int) |
| OPL | | bndstrenind |
| Python | parameters.preprocessing.boundstrength | preprocessing.boundstrength |
| MATLAB | Cplex.Param.preprocessing.boundstrength | preprocessing.boundstrength |
| Interactive Identifier | preprocessing boundstrength 2029 | preprocessing boundstrength 2029 |

Description

Decides whether to apply bound strengthening in mixed integer programs (MIPs). Bound strengthening tightens the bounds on variables, perhaps to the point where the variable can be fixed and thus removed from consideration during branch and cut.

Tip:

Strengthening means to replace one row of a model with another such that an integer vector is feasible in the new row if and only if the integer vector was feasible in the original row. Strengthening improves the LP relaxation of the row by finding a dominating row. In other words, the LP region defined by the

strengthened row plus the bounds on the variables will be strictly contained in the LP region defined by the original row plus bounds on the variables.

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Automatic: let CPLEX choose; default |
| 0 | Do not apply bound strengthening |
| 1 | Apply bound strengthening |

MIP branching direction

Decides which branch, the up or the down branch, should be taken first at each node.

Purpose

MIP branching direction

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Strategy_Branch | CPX_PARAM_BRDIR |
| C++ | IloCplex::Param::MIP::Strategy::Branch | BrDir (int) |
| Java | IloCplex.Param.MIP.Strategy.Branch | BrDir (int) |
| .NET | Cplex.Param.MIP.Strategy.Branch | BrDir (int) |
| OPL | | brdir |
| Python | parameters.mip.strategy.branch | mip.strategy.branch |
| MATLAB | Cplex.Param.mip.strategy.branch | mip.strategy.branch |
| Interactive | mip strategy branch | mip strategy branch |
| Identifier | 2001 | 2001 |

Description

Decides which branch, the up or the down branch, should be taken first at each node.

| Value | Symbol | Meaning |
|-------|----------------|---------------------------------------------|
| -1 | CPX_BRDIR_DOWN | Down branch selected first |
| 0 | CPX_BRDIR_AUTO | Automatic: let CPLEX choose; default |
| 1 | CPX_BRDIR_UP | Up branch selected first |

backtracking tolerance

Controls how often backtracking is done during the branching process.

Purpose

Backtracking tolerance

| API | Parameter Name | Name prior to V12.6.0 |
|------|-------------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Strategy_Backtrack | CPX_PARAM_BTOL |
| C++ | IloCplex::Param::MIP::Strategy::Backtrack | BtTol (double) |
| Java | IloCplex.Param.MIP.Strategy.Backtrack | BtTol (double) |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|------------------------|
| .NET | Cplex.Param.MIP.Strategy.Backtrack | BfTol (double) |
| OPL | | bttol |
| Python | parameters.mip.strategy.backtrack | mip.strategy.backtrack |
| MATLAB | Cplex.Param.mip.strategy.backtrack | mip.strategy.backtrack |
| Interactive | mip strategy backtrack | mip strategy backtrack |
| Identifier | 2002 | 2002 |

Description

Controls how often backtracking is done during the branching process. The decision when to backtrack depends on three values that change during the course of the optimization:

- the objective function value of the best integer feasible solution (*incumbent*);
- the best remaining objective function value of any unexplored node (*best node*);
- the objective function value of the most recently solved node (*current objective*).

If a cutoff tolerance (“upper cutoff” on page 43 or “lower cutoff” on page 41) has been set by the user, then that value is used as the incumbent until an integer feasible solution is found.

The *target gap* is defined to be the absolute value of the difference between the incumbent and the best node, multiplied by this backtracking parameter. CPLEX does not backtrack until the absolute value of the difference between the objective of the current node and the best node is at least as large as the target gap.

Low values of this backtracking parameter thus tend to increase the amount of backtracking, which makes the search process more of a pure best-bound search. Higher parameter values tend to decrease backtracking, making the search more of a pure depth-first search.

The backtracking value has effect only after an integer feasible solution is found or when a cutoff has been specified. Note that this backtracking value merely permits backtracking but does not force it; CPLEX may choose to continue searching a limb of the tree if that limb seems a promising candidate for finding an integer feasible solution.

Values

Any number from 0.0 to 1.0; **default:** 0.9999

See also

“upper cutoff” on page 43, “lower cutoff” on page 41

calculate QCP dual values

Instructs CPLEX to calculate the dual values of a quadratically constrained problem

Purpose

calculating QCP dual values

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|------------------------|
| C | CPXPARAM_Preprocessing_QCPDUALS | CPX_PARAM_CALCQCPDUALS |
| C++ | IloCplex::Param::Preprocessing::QCPDUALS | CalcQCPDUALS (int) |
| Java | IloCplex.Param.Preprocessing.QCPDUALS | CalcQCPDUALS (int) |
| .NET | Cplex.Param.Preprocessing.QCPDUALS | CalcQCPDUALS (int) |
| OPL | | not available |
| Python | parameters.preprocessing.qcpduals | preprocessing.qcpduals |
| MATLAB | Cplex.Param.preprocessing.qcpduals | preprocessing.qcpduals |
| Interactive | preprocessing qcpduals | preprocessing qcpduals |
| Identifier | 4003 | 4003 |

Description

This parameter determines whether CPLEX preprocesses a quadratically constrained program (QCP) so that the user can access dual values for the QCP.

If this parameter is set to 0 (zero), then CPLEX does not calculate dual values for the QCP.

If this parameter is set to 1 (one), its default value, then CPLEX calculates dual values for the QCP as long as the calculations do not interfere with presolve reductions.

If this parameter is set to 2, then CPLEX calculates dual values and moreover, CPLEX disables any presolve reductions that interfere with these dual-value calculations.

For more information about accessing dual values of a QCP, see the topic *Accessing dual values and reduced costs of QCP solutions* in the *CPLEX User's Manual*.

For more information about presolve reductions, see the topic *Advanced presolve routines* in the *CPLEX User's Manual*.

Values

Table 7. Values.

| Value | Meaning | Symbol in Callable Library (C API) | Symbol in C++, Java, .NET APIs | Symbol in Python API |
|-------|----------------------------------------------------------------------------------------------------------------------------|------------------------------------|--------------------------------|----------------------|
| 0 | Do not calculate dual values for the QCP | CPX_QCPDUALS_NO | QCPDUALSNo | no |
| 1 | Calculate dual values for the QCP as long as the calculations do not interfere with presolve reductions. default | CPX_QCPDUALS_IFPOSSIBLE | QCPDUALSIfPossible | if_possible |

Table 7. Values (continued).

| Value | Meaning | Symbol in Callable Library (C API) | Symbol in C++, Java, .NET APIs | Symbol in Python API |
|-------|---------------------------------------------------------------------------------------------------|------------------------------------|--------------------------------|----------------------|
| 2 | Calculate dual values and disable any presolve reductions that interfere with these calculations. | CPX_QCPDUALS_FORCE | QCPDualsForce | force |

MIP cliques switch

Decides whether or not clique cuts should be generated for the problem.

Purpose

MIP cliques switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_Cliques | CPX_PARAM_CLIQUES |
| C++ | IloCplex::Param::MIP::Cuts::Cliques | Cliques (int) |
| Java | IloCplex.Param.MIP.Cuts.Cliques | Cliques (int) |
| .NET | Cplex.Param.MIP.Cuts.Cliques | Cliques (int) |
| OPL | | cliques |
| Python | parameters.mip.cuts.cliques | mip.cuts.cliques |
| MATLAB | Cplex.Param.mip.cuts.cliques | mip.cuts.cliques |
| Interactive | mip cuts cliques | mip cuts cliques |
| Identifier | 2003 | 2003 |

Description

Decides whether or not clique cuts should be generated for the problem. Setting the value to 0 (zero), the default, specifies that the attempt to generate cliques should continue only if it seems to be helping.

For a definition of a clique cut, see the topic *Clique cuts* in the general topic *Cuts* in the *CPLEX User's Manual*. The table *Parameters for controlling cuts*, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Do not generate clique cuts |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Generate clique cuts moderately |
| 2 | Generate clique cuts aggressively |
| 3 | Generate clique cuts very aggressively |

clock type for computation time

Decides how computation times are measured for both reporting performance and terminating optimization when a time limit has been set.

Purpose

Clock type for computation time

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------|-----------------------|
| C | CPXPARAM_ClockType | CPX_PARAM_CLOCKTYPE |
| C++ | IloCplex::Param::ClockType | ClockType (int) |
| Java | IloCplex.Param.ClockType | ClockType (int) |
| .NET | Cplex.Param.ClockType | ClockType (int) |
| OPL | | clocktype |
| Python | parameters.clocktype | clocktype |
| MATLAB | Cplex.Param.clocktype | clocktype |
| Interactive | clocktype | clocktype |
| Identifier | 1006 | 1006 |

Description

Decides how computation times are measured for both reporting performance and terminating optimization when a time limit has been set. Small variations in measured time on identical runs may be expected on any computer system with any setting of this parameter.

The default setting 2 supports wall clock time.

| Value | Meaning |
|-------|------------------------------------------------------------------|
| 0 | Automatic: let CPLEX choose |
| 1 | CPU time |
| 2 | Wall clock time (total physical time elapsed); default |

clone log in parallel optimization

Specifies whether to create clone log files during parallel optimization.

Purpose

Creates clone log files in parallel optimization

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|-----------------------|
| C | CPXPARAM_Output_CloneLog | CPX_PARAM_CLONELOG |
| C++ | IloCplex::Param::Output::CloneLog | CloneLog |
| Java | IloCplex.Param.Output.CloneLog | CloneLog |
| .NET | Cplex.Param.Output.CloneLog | CloneLog |
| OPL | | not available |
| Python | parameters.output.clonelog | output.clonelog |
| MATLAB | Cplex.Param.output.clonelog | output.clonelog |
| Interactive | output clonelog | output clonelog |
| Identifier | | |

Description

Specifies whether CPLEX clones the log files of nodes during parallel or concurrent optimization. When you use parallel or concurrent CPLEX, this feature makes it

more convenient to check node logs when you use more than one thread to solve models. For parallel optimization on N threads, for example, turning on this parameter creates N logs, `clone[0].log` through `clone[N-1].log`. This feature is available only during concurrent optimization and mixed integer programming (MIP) optimization.

| Value | Meaning |
|-------|----------------------------------------------------------------------------|
| -1 | CPLEX does not clone log files. (off) |
| 0 | Automatic: CPLEX clones log files if log file is specified. default |
| 1 | CPLEX clones log files. (on) |

coefficient reduction setting

Decides how coefficient reduction is used.

Purpose

Coefficient reduction setting

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------------------|---------------------------|
| C | CPXPARAM_Preprocessing_CoeffReduce | CPX_PARAM_COEREDIND |
| C++ | IloCplex::Param::Preprocessing::CoeffReduce | CoeRedInd (int) |
| Java | IloCplex.Param.Preprocessing.CoeffReduce | CoeRedInd (int) |
| .NET | Cplex.Param.Preprocessing.CoeffReduce | CoeRedInd (int) |
| OPL | | coeredind |
| Python | parameters.preprocessing.coeffreduce | preprocessing.coeffreduce |
| MATLAB | Cplex.Param.preprocessing.coeffreduce | preprocessing.coeffreduce |
| Interactive | preprocessing coeffreduce | preprocessing coeffreduce |
| Identifier | 2004 | 2004 |

Description

Decides how coefficient reduction is used. Coefficient reduction improves the objective value of the initial (and subsequent) LP relaxations solved during branch and cut by reducing the number of non-integral vertices. By **default**, CPLEX applies coefficient reductions during preprocessing of a model.

The value 0 (zero) turns off coefficient reduction during preprocessing.

The value 1 (one) applies limited coefficient reduction to achieve only integral coefficients.

The value 2, applies coefficient reduction somewhat more aggressively, reducing all coefficients that can be reduced.

The value 3, the most aggressive setting of this parameter, applies a technique known as tilting. Tilting can cut off additional fractional solutions in some models. Cutting off these fractional solutions potentially yields more progress in both the best node and best integer solution in those particular models.

Tip:

Tilting means to replace one row of a model with another such that an integer vector is feasible in the new row if and only if the integer vector was feasible in the original row. In contrast to a dominating row, the LP region for a tilted row can contain fractional points that are excluded by the LP region of the original row and the bounds of the variables. But, the aim is to tilt the row in such a way that it gets tighter in those areas of the LP polyhedron that are not already covered by other constraints.

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Automatic: let CPLEX decide; default |
| 0 | Do not use coefficient reduction |
| 1 | Reduce only to integral coefficients |
| 2 | Reduce all potential coefficients |
| 3 | Reduce aggressively with tilting |

variable (column) read limit

Specifies a limit for the number of columns (variables) to read for an allocation of memory.

Purpose

Limit the number of variables (columns) read for memory allocation

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------|-----------------------|
| C | CPXPARAM_Read_Variables | CPX_PARAM_COLREADLIM |
| C++ | IloCplex::Param::Read::Variables | ColReadLim (int) |
| Java | IloCplex.Param.Read.Variables | ColReadLim (int) |
| .NET | Cplex.Param.Read.Variables | ColReadLim (int) |
| OPL | | not available |
| Python | parameters.read.variables | read.variables |
| MATLAB | Cplex.Param.read.variables | read.variables |
| Interactive | read variables | read variables |
| Identifier | 1023 | 1023 |

Description

Specifies a limit for the number of columns (variables) to read for an allocation of memory.

This parameter does not restrict the size of a problem. Rather, it indirectly specifies the default amount of memory that will be pre-allocated before a problem is read from a file. If the limit is exceeded, more memory is automatically allocated.

Values

Any integer from 0 (zero) to CPX_BIGINT; **default**: 60 000.

conflict information display

Decides how much information CPLEX reports when the conflict refiner is working.

Purpose

Conflict information display

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|---------------------------|
| C | CPXPARAM_Conflict_Display | CPX_PARAM_CONFLICTDISPLAY |
| C++ | IloCplex::Param::Conflict::Display | ConflictDisplay (int) |
| Java | IloCplex.Param.Conflict.Display | ConflictDisplay (int) |
| .NET | Cplex.Param.Conflict.Display | ConflictDisplay (int) |
| OPL | | conflictdisplay |
| Python | parameters.conflict.display | conflict.display |
| MATLAB | Cplex.Param.conflict.display | conflict.display |
| Interactive | conflict display i | conflict display i |
| Identifier | 1074 | 1074 |

Description

Decides how much information CPLEX reports when the conflict refiner is working.

Table 8. Values

| Value | Meaning |
|-------|---------------------------------|
| 0 | No display |
| 1 | Summary display; default |
| 2 | Detailed display |

MIP covers switch

Decides whether or not cover cuts should be generated for the problem.

Purpose

MIP covers switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_Covers | CPX_PARAM_COVERS |
| C++ | IloCplex::Param::MIP::Cuts::Covers | Covers (int) |
| Java | IloCplex.Param.MIP.Cuts.Covers | Covers (int) |
| .NET | Cplex.Param.MIP.Cuts.Covers | Covers (int) |
| OPL | | covers |
| Python | parameters.mip.cuts.covers | mip.cuts.covers |
| MATLAB | Cplex.Param.mip.cuts.covers | mip.cuts.covers |
| Interactive | mip cuts covers | mip cuts covers |
| Identifier | 2005 | 2005 |

Description

Decides whether or not cover cuts should be generated for the problem. Setting the value to 0 (zero), the default, indicates that the attempt to generate covers should continue only if it seems to be helping.

For a definition of a cover cut, see the topic Cover cuts in the general topic Cuts, in the *CPLEX User's Manual*. The table Parameters for controlling cuts, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts

Table 9. Values

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Do not generate cover cuts |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Generate cover cuts moderately |
| 2 | Generate cover cuts aggressively |
| 3 | Generate cover cuts very aggressively |

simplex crash ordering

Decides how CPLEX orders variables relative to the objective function when selecting an initial basis.

Purpose

Simplex crash ordering

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------|-----------------------|
| C | CPXPARAM_Simplex_Crash | CPX_PARAM_CRAININD |
| C++ | IloCplex::Param::Simplex::Crash | CraInd (int) |
| Java | IloCplex.Param.Simplex.Crash | CraInd (int) |
| .NET | Cplex.Param.Simplex.Crash | CraInd (int) |
| OPL | | craind |
| Python | parameters.simplex.crash | simplex.crash |
| MATLAB | Cplex.Param.simplex.crash | simplex.crash |
| Interactive | simplex crash | simplex crash |
| Identifier | 1007 | 1007 |

Description

Decides how CPLEX orders variables relative to the objective function when selecting an initial basis.

Table 10. Values

| Value | Meaning |
|------------------|----------------------------------------------------------------|
| LP Primal | |
| -1 | Alternate ways of using objective coefficients |
| 0 | Ignore objective coefficients during crash |
| 1 | Alternate ways of using objective coefficients; default |
| LP Dual | |
| -1 | Aggressive starting basis |
| 0 | Aggressive starting basis |
| 1 | Default starting basis; default |
| QP Primal | |

Table 10. Values (continued)

| Value | Meaning |
|----------------|-----------------------------------------------------------------|
| -1 | Slack basis |
| 0 | Ignore Q terms and use LP solver for crash |
| 1 | Ignore objective and use LP solver for crash; default |
| QP Dual | |
| -1 | Slack basis |
| 0 | Use Q terms for crash |
| 1 | Use Q terms for crash; default |

lower cutoff

Sets lower cutoff tolerance.

Purpose

Lower cutoff

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------------|----------------------------|
| C | CPXPARAM_MIP_Tolerances_LowerCutoff | CPX_PARAM_CUTLO |
| C++ | IloCplex::Param::MIP::Tolerances::LowerCutoff | CutLo (double) |
| Java | IloCplex.Param.MIP.Tolerances.LowerCutoff | CutLo (double) |
| .NET | Cplex.Param.MIP.Tolerances.LowerCutoff | CutLo (double) |
| OPL | | cutlo |
| Python | parameters.mip.tolerances.lowercutoff | mip.tolerances.lowercutoff |
| MATLAB | Cplex.Param.mip.tolerances.lowercutoff | mip.tolerances.lowercutoff |
| Interactive | mip tolerances lowercutoff | mip tolerances lowercutoff |
| Identifier | 2006 | 2006 |

Description

Sets the lower cutoff tolerance in a MIP. When the problem is a maximization problem, CPLEX cuts off or discards solutions that are less than the specified cutoff value. If the model has no solution with an objective value greater than or equal to the cutoff value, then CPLEX declares the model infeasible. In other words, setting the lower cutoff value c for a maximization problem is similar to adding this constraint to the objective function of the model: $obj \geq c$.

Tip:

This parameter is effective only when the branch and bound algorithm is invoked, for example, in a mixed integer program (MIP). It does not have the expected effect when branch and bound is not invoked.

This parameter is not effective with the conflict refiner nor with FeasOpt. That is, neither of those tools can analyze an infeasibility introduced by this parameter. If you want to analyze such a condition, add an explicit objective constraint to your model instead before you invoke either of those tools.

Values

Any number; **default**: -1e+75.

number of cutting plane passes

Sets the upper limit on the number of cutting plane passes CPLEX performs when solving the root node of a MIP model.

Purpose

Number of cutting plane passes

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_CutPasses | CPX_PARAM_CUTPASS |
| C++ | IloCplex::Param::MIP::Limits::CutPasses | CutPass (long) |
| Java | IloCplex.Param.MIP.Limits.CutPasses | CutPass (long) |
| .NET | Cplex.Param.MIP.Limits.CutPasses | CutPass (long) |
| OPL | | cutpass |
| Python | parameters.mip.limits.cutpasses | mip.limits.cutpasses |
| MATLAB | Cplex.Param.mip.limits.cutpasses | mip.limits.cutpasses |
| Interactive | mip limits cutpasses | mip limits cutpasses |
| Identifier | 2056 | 2056 |

Description

Sets the upper limit on the number of cutting plane passes CPLEX performs when solving the root node of a MIP model.

Table 11. Values

| Value | Meaning |
|----------------------|---------------------------------------------|
| -1 | None |
| 0 | Automatic: let CPLEX choose; default |
| Any positive integer | Number of passes to perform |

row multiplier factor for cuts

Limits the number of cuts that can be added.

Purpose

Row multiplier factor for cuts

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_CutsFactor | CPX_PARAM_CUTSFACOR |
| C++ | IloCplex::Param::MIP::Limits::CutsFactor | CutsFactor (double) |
| Java | IloCplex.Param.MIP.Limits.CutsFactor | CutsFactor (double) |
| .NET | Cplex.Param.MIP.Limits.CutsFactor | CutsFactor (double) |
| OPL | | cutsfactor |
| Python | parameters.mip.limits.cutsfactor | mip.limits.cutsfactor |
| MATLAB | Cplex.Param.mip.limits.cutsfactor | mip.limits.cutsfactor |
| Interactive | mip limits cutsfactor | mip limits cutsfactor |
| Identifier | 2033 | 2033 |

Description

Limits the number of cuts that can be added. The number of rows in the problem with cuts added is limited to CutsFactor times the original number of rows. If the problem is presolved, the original number of rows is that from the presolved problem.

A CutsFactor of 1.0 or less means that no cuts will be generated.

Because cuts can be added and removed during the course of optimization, CutsFactor may not correspond directly to the number of cuts seen in the node log or in the summary table at the end of optimization.

Values

Any nonnegative number; **default:** 4.0

upper cutoff

Sets the upper cutoff tolerance.

Purpose

Upper cutoff

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------------|----------------------------|
| C | CPXPARAM_MIP_Tolerances_UpperCutoff | CPX_PARAM_CUTUP |
| C++ | IloCplex::Param::MIP::Tolerances::UpperCutoff | CutUp (double) |
| Java | IloCplex.Param.MIP.Tolerances.UpperCutoff | CutUp (double) |
| .NET | Cplex.Param.MIP.Tolerances.UpperCutoff | CutUp (double) |
| OPL | | cutup |
| Python | parameters.mip.tolerances.uppercutoff | mip.tolerances.uppercutoff |
| MATLAB | Cplex.Param.mip.tolerances.uppercutoff | mip.tolerances.uppercutoff |
| Interactive | mip tolerances uppercutoff | mip tolerances uppercutoff |
| Identifier | 2007 | 2007 |

Description

Sets the upper cutoff tolerance. When the problem is a minimization problem, CPLEX cuts off or discards any solutions that are greater than the specified upper cutoff value. If the model has no solution with an objective value less than or equal to the cutoff value, CPLEX declares the model infeasible. In other words, setting an upper cutoff value c for a minimization problem is similar to adding this constraint to the objective function of the model: $obj \leq c$.

Tip:

This parameter is effective only in the branch and bound algorithm, for example, in a mixed integer program (MIP). It does not have the expected effect when branch and bound is not invoked.

This parameter is not effective with the conflict refiner nor with FeasOpt. That is, neither of those tools can analyze an infeasibility introduced by this parameter. If you want to analyze such a condition, add an explicit objective constraint to your model instead before you invoke either of those tools.

Values

Any number; **default:** 1e+75.

data consistency checking switch

Decides whether data should be checked for consistency.

Purpose

Data consistency checking switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------|-----------------------|
| C | CPXPARAM_Read_DataCheck | CPX_PARAM_DATACHECK |
| C++ | IloCplex::Param::Read::DataCheck | DataCheck (bool) |
| Java | IloCplex.Param.Read.DataCheck | DataCheck (bool) |
| .NET | Cplex.Param.Read.DataCheck | DataCheck (bool) |
| OPL | | datacheck |
| Python | parameters.read.datacheck | read.datacheck |
| MATLAB | Cplex.Param.read.datacheck | read.datacheck |
| Interactive | read datacheck | read datacheck |
| Identifier | 1056 | 1056 |

Description

Decides whether data should be checked for consistency. When this parameter is on, the routines CPXcopy____, CPXread____, and CPXchg____ of the C API perform extensive checking of data in their array arguments, such as checking that indices are within range, that there are no duplicate entries, and that values are valid for the type of data or are valid numbers. This checking is useful for debugging applications. When this checking identifies trouble, you can gather more specific detail by calling one of the routines in *check.c*, as described in the *CPLEX User's Manual* in the topic Checking and debugging problem data.

Table 12. Values

| int | bool | Symbol | Meaning |
|-----|-------|---------|-------------------------------------------------|
| 0 | false | CPX_OFF | Data checking off; do not check; default |
| 1 | true | CPX_ON | Data checking on |

dependency switch

Decides whether to activate the dependency checker.

Purpose

Dependency switch

| API | Parameter Name | Name prior to V12.6.0 |
|------|--------------------------------------------|-----------------------|
| C | CPXPARAM_Preprocessing_Dependency | CPX_PARAM_DEPIND |
| C++ | IloCplex::Param::Preprocessing::Dependency | DepInd (int) |
| Java | IloCplex.Param.Preprocessing.Dependency | DepInd (int) |
| .NET | Cplex.Param.Preprocessing.Dependency | DepInd (int) |
| OPL | | depind |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|--------------------------|
| Python | parameters.preprocessing.dependency | preprocessing.dependency |
| MATLAB | Cplex.Param.preprocessing.dependency | preprocessing.dependency |
| Interactive | preprocessing.dependency | preprocessing.dependency |
| Identifier | 1008 | 1008 |

Description

Decides whether to activate the dependency checker. If on, the dependency checker searches for dependent rows during preprocessing. If off, dependent rows are not identified.

Table 13. Values

| Value | Meaning |
|-------|----------------------------------------------------------|
| -1 | Automatic: let CPLEX choose; default |
| 0 | Off: do not use dependency checker |
| 1 | Turn on only at the beginning of preprocessing |
| 2 | Turn on only at the end of preprocessing |
| 3 | Turn on at the beginning and at the end of preprocessing |

deterministic time limit

Deterministic time limit

Purpose

Deterministic time limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------|-----------------------|
| C | CPXPARAM_DetTimeLimit | CPX_PARAM_DETTILIM |
| C++ | IloCplex::Param::DetTimeLimit | DetTiLim (double) |
| Java | IloCplex.Param.DetTimeLimit | DetTiLim (double) |
| .NET | Cplex.Param.DetTimeLimit | DetTiLim (double) |
| OPL | | not available |
| Python | parameters.dettimelimit | dettimelimit |
| MATLAB | Cplex.Param.dettimelimit | dettimelimit |
| Interactive | dettimelimit | dettimelimit |
| Identifier | 1127 | 1127 |

Description

Sets a time limit expressed in **ticks**, a unit to measure work done deterministically.

The length of a deterministic tick may vary by platform. Nevertheless, ticks are normally consistent measures for a given platform (combination of hardware and software) carrying the same load. In other words, the correspondence of ticks to clock time depends on the hardware, software, and the current load of the machine. For the same platform and same load, the ratio of ticks per second stays roughly constant, independent of the model solved. However, for very short optimization runs, the variation of this ratio is typically high.

CPLEX measures deterministic time only for work inside CPLEX. In other words, deterministic time does not include user algorithms implemented by means of callbacks. However, each application programming interface (API) of CPLEX offers routines or methods that access the deterministic clock and provide deterministic time stamps. In the APIs that support callbacks, you can use such deterministic time stamps in your application to mark time even from callbacks. For more detail about these deterministic time stamps, see the reference manual of the API that you use.

- In the Callable Library (C API), see the documentation of CPXgetdettime and CPXgetcallbackinfo.
- In the C++ API, see the documentation of IloCplex::CallbackI::getStartDetTime and IloCplex::CallbackI::getEndDetTime.
- In the Java API, see the documentation of IloCplex.Callback.getStartDetTime and IloCplex.Callback.getEndDetTime.
- In the .NET API, see the documentation of Cplex.ICallback.GetStartDetTime and GetEndDetTime.
- In the Python API, see the documentation of Callback.get_start_dettime and Callback.get_end_dettime.
- In the MATLAB connector, see the documentation of cplex.Solution.dettime.

At the end of optimization, the Interactive Optimizer displays the deterministic time spent to optimize the model as well as the ratio of ticks per second. For example, consider these lines, typical of output from the Interactive Optimizer:

```
MIP - Integer optimal solution: Objective = 1.1580000000e+03
Solution time = 2.81 sec. Iterations = 72793 Nodes = 2666
Deterministic time = 1996.47 ticks (709.54 ticks/sec)
```

See also

For a nondeterministic time limit measured in seconds, see “optimizer time limit in seconds” on page 141 (CPX_PARAM_TILIM, TiLim).

For more detail about use of time limits, see the topic Timing interface in the *CPLEX User’s Manual*.

Value

Any nonnegative double value in deterministic ticks; **default**:1.0E+75

MIP disjunctive cuts switch

Decides whether or not disjunctive cuts should be generated for the problem.

Purpose

MIP disjunctive cuts switch

| API | Parameter Name | Name prior to V12.6.0 |
|--------|-----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_Disjunctive | CPX_PARAM_DISJCUTS |
| C++ | IloCplex::Param::MIP::Cuts::Disjunctive | DisjCuts (int) |
| Java | IloCplex.Param.MIP.Cuts.Disjunctive | DisjCuts (int) |
| .NET | Cplex.Param.MIP.Cuts.Disjunctive | DisjCuts (int) |
| OPL | | disjcuts |
| Python | parameters.mip.cuts.disjunctive | mip.cuts.disjunctive |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------|-----------------------|
| MATLAB | Cplex.Param.mip.cuts.disjunctive | mip.cuts.disjunctive |
| Interactive | mip cuts disjunctive | mip cuts disjunctive |
| Identifier | 2053 | 2053 |

Description

Decides whether or not disjunctive cuts should be generated for the problem. Setting the value to 0 (zero), the default, specifies that the attempt to generate disjunctive cuts should continue only if it seems to be helping.

For a definition of a disjunctive cut, see the topic Disjunctive cuts in the general topic Cuts in the CPLEX User's Manual. The table Parameters for controlling cuts, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

Table 14. Values

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Do not generate disjunctive cuts |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Generate disjunctive cuts moderately |
| 2 | Generate disjunctive cuts aggressively |
| 3 | Generate disjunctive cuts very aggressively |

MIP dive strategy

Controls the MIP dive strategy.

Purpose

MIP dive strategy

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Strategy_Dive | CPX_PARAM_DIVETYPE |
| C++ | IloCplex::Param::MIP::Strategy::Dive | DiveType (int) |
| Java | IloCplex.Param.MIP.Strategy.Dive | DiveType (int) |
| .NET | Cplex.Param.MIP.Strategy.Dive | DiveType (int) |
| OPL | | divetype |
| Python | parameters.mip.strategy.dive | mip.strategy.dive |
| MATLAB | Cplex.Param.mip.strategy.dive | mip.strategy.dive |
| Interactive | mip strategy dive | mip strategy dive |
| Identifier | 2060 | 2060 |

Description

Controls the MIP dive strategy. The MIP traversal strategy occasionally performs probing dives, where it looks ahead at both children nodes before deciding which node to choose. The default (automatic) setting lets CPLEX choose when to perform a probing dive, 1 (one) directs CPLEX never to perform probing dives, 2 always to probe, 3 to spend more time exploring potential solutions that are similar to the current incumbent. Setting 2, always to probe, is helpful for finding integer solutions.

Table 15. Values

| Value | Meaning |
|-------|---------------------------------------------|
| 0 | Automatic: let CPLEX choose; default |
| 1 | Traditional dive |
| 2 | Probing dive |
| 3 | Guided dive |

dual simplex pricing algorithm

Decides the type of pricing applied in the dual simplex algorithm.

Purpose

Dual simplex pricing algorithm

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|-----------------------|
| C | CPXPARAM_Simplex_DGradient | CPX_PARAM_DPRIIND |
| C++ | IloCplex::Param::Simplex::DGradient | DPriInd (int) |
| Java | IloCplex.Param.Simplex.DGradient | DPriInd (int) |
| .NET | Cplex.Param.Simplex.DGradient | DPriInd (int) |
| OPL | | dpriind |
| Python | parameters.simplex.dgradient | simplex.dgradient |
| MATLAB | Cplex.Param.simplex.dgradient | simplex.dgradient |
| Interactive | simplex dgradient | simplex dgradient |
| Identifier | 1009 | 1009 |

Description

Decides the type of pricing applied in the dual simplex algorithm. The default pricing (0) usually provides the fastest solution time, but many problems benefit from alternate settings.

Table 16. Values

| Value | Symbol | Meaning |
|-------|-------------------------|---------------------------------------------|
| 0 | CPX_DPRIIND_AUTO | Automatic: let CPLEX choose; default |
| 1 | CPX_DPRIIND_FULL | Standard dual pricing |
| 2 | CPX_DPRIIND_STEEP | Steepest-edge pricing |
| 3 | CPX_DPRIIND_FULL_STEEP | Steepest-edge pricing in slack space |
| 4 | CPX_DPRIIND_STEEPQSTART | Steepest-edge pricing, unit initial norms |
| 5 | CPX_DPRIIND_DEVEX | devex pricing |

See also

“candidate limit for generating Gomory fractional cuts” on page 61, “MIP Gomory fractional cuts switch” on page 62, “pass limit for generating Gomory fractional cuts” on page 63

type of cut limit

Sets a limit for each type of cut.

Purpose

Type of cut limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------|-------------------------|
| C | CPXPARAM_MIP_Limits_EachCutLimit | CPX_PARAM_EACHCUTLIM |
| C++ | IloCplex::Param::MIP::Limits::EachCutLimit | EachCutLim (int) |
| Java | IloCplex.Param.MIP.Limits.EachCutLimit | EachCutLim (int) |
| .NET | Cplex.Param.MIP.Limits.EachCutLimit | EachCutLim (int) |
| OPL | | eachcutlim |
| Python | parameters.mip.limits.eachcutlimit | mip.limits.eachcutlimit |
| MATLAB | Cplex.Param.mip.limits.eachcutlimit | mip.limits.eachcutlimit |
| Interactive | mip limits eachcutlimit | mip limits eachcutlimit |
| Identifier | 2102 | 2102 |

Description

Sets a limit for each type of cut.

This parameter allows you to set a uniform limit on the number of cuts of each type that CPLEX generates. By default, the limit is the largest integer supported by a given platform; that is, there is no effective limit by default.

Tighter limits on the number of cuts of each type may benefit certain models. For example, a limit on each type of cut will prevent any one type of cut from being created in such large number that the limit on the total number of all types of cuts is reached before other types of cuts have an opportunity to be created.

A setting of 0 (zero) means no cuts.

This parameter does **not** influence the number of Gomory cuts. For means to control the number of Gomory cuts, see also the fractional cut parameters:

- “candidate limit for generating Gomory fractional cuts” on page 61: CPX_PARAM_FRACCAND, FracCand;
- “MIP Gomory fractional cuts switch” on page 62: CPX_PARAM_FRACCUTS, FracCuts;
- “pass limit for generating Gomory fractional cuts” on page 63: CPX_PARAM_FRACPASS, FracPass.

Table 17. Values

| Value | Meaning |
|---------------------|------------------------|
| 0 | No cuts |
| Any positive number | Limit each type of cut |
| 2100000000 | default |

absolute MIP gap tolerance

Sets an absolute tolerance on the gap between the best integer objective and the objective of the best node remaining.

Purpose

Absolute MIP gap tolerance

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------------------|--------------------------|
| C | CPXPARAM_MIP_Tolerances_AbsMIPGap | CPX_PARAM_EPAGAP |
| C++ | IloCplex::Param::MIP::Tolerances::AbsMIPGap | EpAGap (double) |
| Java | IloCplex.Param.MIP.Tolerances.AbsMIPGap | EpAGap (double) |
| .NET | Cplex.Param.MIP.Tolerances.AbsMIPGap | EpAGap (double) |
| OPL | | epagap |
| Python | parameters.mip.tolerances.absmipgap | mip.tolerances.absmipgap |
| MATLAB | Cplex.Param.mip.tolerances.absmipgap | mip.tolerances.absmipgap |
| Interactive | mip tolerances absmipgap | mip tolerances absmipgap |
| Identifier | 2008 | 2008 |

Description

Sets an absolute tolerance on the gap between the best integer objective and the objective of the best node remaining. When this difference falls below the value of this parameter, the mixed integer optimization is stopped.

Values

Any nonnegative number; **default:** 1e-06.

relative MIP gap tolerance

Sets a relative tolerance on the gap between the best integer objective and the objective of the best node remaining.

Purpose

Relative MIP gap tolerance

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Tolerances_MIPGap | CPX_PARAM_EPGAP |
| C++ | IloCplex::Param::MIP::Tolerances::MIPGap | EpGap (double) |
| Java | IloCplex.Param.MIP.Tolerances.MIPGap | EpGap (double) |
| .NET | Cplex.Param.MIP.Tolerances.MIPGap | EpGap (double) |
| OPL | | epgap |
| Python | parameters.mip.tolerances.mipgap | mip.tolerances.mipgap |
| MATLAB | Cplex.Param.mip.tolerances.mipgap | mip.tolerances.mipgap |
| Interactive | mip tolerances mipgap | mip tolerances mipgap |
| Identifier | 2009 | 2009 |

Description

When the value

$$|\text{bestbound} - \text{bestinteger}| / (1e-10 + |\text{bestinteger}|)$$

falls below the value of this parameter, the mixed integer optimization is stopped.

For example, to instruct CPLEX to stop as soon as it has found a feasible integer solution proved to be within five percent of optimal, set the relative MIP gap tolerance to 0.05.

Values

Any number from 0.0 to 1.0; **default:** 1e-04.

integrality tolerance

Specifies the amount by which an integer variable can be different from an integer and still be considered feasible.

Purpose

Integrality tolerance

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------------|-----------------------------------------------|----------------------------|
| C | CPXPARAM_MIP_Tolerances_Integrality | CPX_PARAM_EPINT |
| C++ | IloCplex::Param::MIP::Tolerances::Integrality | EpInt (double) |
| Java | IloCplex.Param.MIP.Tolerances.Integrality | EpInt (double) |
| .NET | Cplex.Param.MIP.Tolerances.Integrality | EpInt (double) |
| OPL | | epint |
| Python | parameters.mip.tolerances.integrality | mip.tolerances.integrality |
| MATLAB Cplex class API | Cplex.Param.mip.tolerances.integrality | mip.tolerances.integrality |
| MATLAB | CPLEX Toolbox compatible | mip.tolerances.integrality |
| MATLAB | Optimization Toolbox compatible | TolXInteger |
| Interactive | mip tolerances integrality | mip tolerances integrality |
| Identifier | 2010 | 2010 |

Description

Specifies the amount by which an integer variable can be different from an integer and still be considered feasible.

A value of zero is permitted, and the optimizer will attempt to meet this tolerance.

However, in some models, computer round-off may still result in small, nonzero deviations from integrality. If any of these deviations exceed the value of this parameter, or exceed 1e-10 in the case where this parameter has been set to a value less than that, a solution status of CPX_STAT_OPTIMAL_INFEAS will be returned instead of the usual CPX_STAT_OPTIMAL.

Tip: This parameter sets the amount by which a computed solution value for an integer variable can violate integrality; it does **not** specify an amount by which CPLEX relaxes integrality.

Values

Any number from 0.0 to 0.5; **default:** 1e-05.

epsilon (degree of tolerance) used in linearization

Sets the epsilon (degree of tolerance) used in linearization in the object-oriented APIs.

Purpose

Epsilon used in linearization

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------|-------------------------------------------------|-----------------------|
| C | | |
| C++ | IloCplex::Param::MIP::Tolerances::Linearization | EpLin (double) |
| Java | IloCplex::Param::MIP::Tolerances::Linearization | EpLin (double) |
| .NET | IloCplex::Param::MIP::Tolerances::Linearization | EpLin (double) |
| OPL | | |
| Python | | |
| MATLAB | | |
| Interactive Identifier | | 2068 |

Description

Sets the epsilon (degree of tolerance) used in linearization in the object-oriented APIs.

Not applicable in the C API.

Not applicable in the Python API.

Not applicable in the CPLEX connector for MATLAB.

Not available in the Interactive Optimizer.

This parameter controls how strict inequalities are managed during linearization. In other words, it provides an epsilon for deciding when two values are not equal during linearization. For example, when x is a numeric variable (that is, an instance of `IloNumVar`),

$x < a$

becomes

$x \leq a - \text{eplin}$.

Similarly, $x \neq a$

becomes

$\{(x < a) \mid\mid (x > a)\}$

which is linearized automatically for you in the object-oriented APIs as

$\{(x \leq a - \text{eplin}) \mid\mid (x \geq a + \text{eplin})\}$.

Exercise caution in changing this parameter from its default value: the smaller the epsilon, the more numerically unstable the model will tend to become. If you are not getting an expected solution for an object-oriented model that uses linearization, it might be that this solution is cut off because of the relatively high `Epsilon` value. In such a case, carefully try reducing it.

Values

Any positive value greater than zero; **default:** 1e-3.

Markowitz tolerance

Influences pivot selection during basis factoring.

Purpose

Markowitz tolerance

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------------------|------------------------------|
| C | CPXPARAM_Simplex_Tolerances_Markowitz | CPX_PARAM_EPMRK |
| C++ | IloCplex::Param::Simplex::Tolerances::Markowitz | EpMrk (double) |
| Java | IloCplex.Param.Simplex.Tolerances.Markowitz | EpMrk (double) |
| .NET | Cplex.Param.Simplex.Tolerances.Markowitz | EpMrk (double) |
| OPL | | epmrk |
| Python | parameters.simplex.tolerances.markowitz | simplex.tolerances.markowitz |
| MATLAB | Cplex.Param.simplex.tolerances.markowitz | simplex.tolerances.markowitz |
| Interactive | simplex tolerances markowitz | simplex tolerances markowitz |
| Identifier | 1013 | 1013 |

Description

Influences pivot selection during basis factoring. Increasing the Markowitz threshold may improve the numerical properties of the solution.

Values

Any number from 0.0001 to 0.99999; **default:** 0.01.

optimality tolerance

Influences the reduced-cost tolerance for optimality.

Purpose

Optimality tolerance

| API | Parameter Name | Name prior to V12.6.0 |
|--------|--------------------------------------------------|-------------------------------|
| C | CPXPARAM_Simplex_Tolerances_Optimality | CPX_PARAM_EPOPT |
| C++ | IloCplex::Param::Simplex::Tolerances::Optimality | EpOpt (double) |
| Java | IloCplex.Param.Simplex.Tolerances.Optimality | EpOpt (double) |
| .NET | Cplex.Param.Simplex.Tolerances.Optimality | EpOpt (double) |
| OPL | | epopt |
| Python | parameters.simplex.tolerances.optimality | simplex.tolerances.optimality |

| API | Parameter Name | Name prior to V12.6.0 |
|--------------------------------|-------------------------------------------|---------------------------------------|
| MATLAB (Cplex class API) | Cplex.Param.simplex.tolerances.optimality | simplex.tolerances.optimality |
| MATLAB | CPLEX Toolbox compatible | simplex.tolerances.optimality |
| MATLAB | Optimization Toolbox compatible | TolFun and TolRLPFun |
| Interactive Identifier | simplex tolerances optimality 1014 | simplex tolerances optimality 1014 |

Description

Influences the reduced-cost tolerance for optimality. This parameter governs how closely CPLEX must approach the theoretically optimal solution.

The simplex algorithm halts when it has found a basic feasible solution with all reduced costs nonnegative. CPLEX uses this optimality tolerance to make the decision of whether or not a given reduced cost should be considered nonnegative. CPLEX considers "nonnegative" a negative reduced cost having absolute value less than the optimality tolerance. For example, if your optimality tolerance is set to 1e-6, then CPLEX considers a reduced cost of -1e-9 as nonnegative for the purpose of deciding whether the solution is optimal.

Values

Any number from 1e-9 to 1e-1; **default:** 1e-06.

perturbation constant

Sets the amount by which CPLEX perturbs the upper and lower bounds or objective coefficients on the variables when a problem is perturbed in the simplex algorithm.

Purpose

Perturbation constant

| API | Parameter Name | Name prior to V12.6.0 |
|---------------------------|--------------------------------------------------|-----------------------------------------|
| C | CPXPARAM_Simplex_Perturbation_Constant | CPX_PARAM_EPPER |
| C++ | IloCplex::Param::Simplex::Perturbation::Constant | EpPer (double) |
| Java | IloCplex.Param.Simplex.Perturbation.Constant | EpPer (double) |
| .NET | Cplex.Param.Simplex.Perturbation.Constant | EpPer (double) |
| OPL | | epper |
| Python | parameters.simplex.perturbation.constant | simplex.perturbation.constant |
| MATLAB | Cplex.Param.simplex.perturbation.constant | simplex.perturbation.constant |
| Interactive Identifier | simplex perturbationlimit 0/1 C 1015 | simplex perturbationlimit 0/1 C 1015 |

Description

Sets the amount by which CPLEX perturbs the upper and lower bounds or objective coefficients on the variables when a problem is perturbed in the simplex algorithm. This parameter can be set to a smaller value if the default value creates too large a change in the problem.

In the **Interactive Optimizer**, the command

```
set simplex perturbationlimit
```

accepts two arguments and actually sets two parameters simultaneously. The first argument is a switch or indicator; its value is 1 (one) to turn on perturbation or 0 (zero) to turn off perturbation. See the parameter “simplex perturbation switch” on page 95 for more detail about this effect. The second argument is a constant value to set an amount of perturbation.

Values

Any positive number greater than or equal to 1e-8; **default:** 1e-6.

relaxation for FeasOpt

Controls the amount of relaxation for the routine CPXfeasopt in the C API or for the method feasOpt in the object-oriented APIs.

Purpose

Relaxation for feasOpt

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|-----------------------|
| C | CPXPARAM_Feasopt_Tolerance | CPX_PARAM_EPRELAX |
| C++ | IloCplex::Param::Feasopt::Tolerance | EpRelax (double) |
| Java | IloCplex.Param.Feasopt.Tolerance | EpRelax (double) |
| .NET | Cplex.Param.Feasopt.Tolerance | EpRelax (double) |
| OPL | | eprelax |
| Python | parameters.feasopt.tolerance | feasopt.tolerance |
| MATLAB | Cplex.Param.feasopt.tolerance | feasopt.tolerance |
| Interactive | feasopt tolerance | feasopt tolerance |
| Identifier | 2073 | 2073 |

Description

Controls the amount of relaxation for the routine CPXfeasopt in the C API or for the method feasOpt in the object-oriented APIs.

In the case of a MIP, it serves the purpose of the absolute gap for the feasOpt model in Phase I (the phase to minimize relaxation).

Using this parameter, you can implement other stopping criteria as well. To do so, first call feasOpt with the stopping criteria that you prefer; then set this parameter to the resulting objective of the Phase I model; unset the other stopping criteria, and call feasOpt again. Since the solution from the first call already matches this parameter, Phase I will terminate immediately in this second call to feasOpt, and Phase II will start.

In the case of an LP, this parameter controls the lower objective limit for Phase I of feasOpt and is thus relevant only when the primal optimizer is in use.

Values

Any nonnegative value; **default:** 1e-6.

See also

“lower objective value limit” on page 91

feasibility tolerance

Specifies the feasibility tolerance, that is, the degree to which the basic variables of a model may violate their bounds.

Purpose

Feasibility tolerance

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------|---------------------------------------------------|----------------------------------------|
| C | CPXPARAM_Simplex_Tolerances_Feasibility | CPX_PARAM_EPRHS |
| C++ | IloCplex::Param::Simplex::Tolerances::Feasibility | EpRHS (double) |
| Java | IloCplex.Param.Simplex.Tolerances.Feasibility | EpRHS (double) |
| .NET | Cplex.Param.Simplex.Tolerances.Feasibility | EpRHS (double) |
| OPL | | eprhs |
| Python | parameters.simplex.tolerances.feasibility | simplex.tolerances.feasibility |
| MATLAB | Cplex.Param.simplex.tolerances.feasibility | simplex.tolerances.feasibility |
| Interactive Identifier | simplex tolerances feasibility 1016 | simplex tolerances feasibility 1016 |

Description

Specifies the feasibility tolerance, that is, the degree to which values of the basic variables calculated by the simplex method may violate their bounds. CPLEX® does **not** use this tolerance to relax the variable bounds nor to relax right hand side values. This parameter specifies an allowable violation. Feasibility influences the selection of an optimal basis and can be reset to a higher value when a problem is having difficulty maintaining feasibility during optimization. You can also lower this tolerance after finding an optimal solution if there is any doubt that the solution is truly optimal. If the feasibility tolerance is set too low, CPLEX may falsely conclude that a problem is infeasible. If you encounter reports of infeasibility during Phase II of the optimization, a small adjustment in the feasibility tolerance may improve performance.

Values

Any number from 1e-9 to 1e-1; **default:** 1e-06.

mode of FeasOpt

Decides how FeasOpt measures the relaxation when finding a minimal relaxation in an infeasible model.

Purpose

Mode of FeasOpt

| API | Parameter Name | Name prior to V12.6.0 |
|------|--------------------------------|-----------------------|
| C | CPXPARAM_Feasopt_Mode | CPX_PARAM_FEASOPTMODE |
| C++ | IloCplex::Param::Feasopt::Mode | FeasOptMode (int) |
| Java | IloCplex.Param.Feasopt.Mode | FeasOptMode (int) |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------|-----------------------|
| .NET | Cplex.Param.Feasopt.Mode | FeasOptMode (int) |
| OPL | | feasoptmode |
| Python | parameters.feasopt.mode | feasopt.mode |
| MATLAB | Cplex.Param.feasopt.mode | feasopt.mode |
| Interactive | feasopt mode | feasopt mode |
| Identifier | 1084 | 1084 |

Description

Decides how FeasOpt measures the relaxation when finding a minimal relaxation in an infeasible model. FeasOpt works in two phases. In its first phase, it attempts to minimize its relaxation of the infeasible model. That is, it attempts to find a feasible solution that requires minimal change. In its second phase, it finds an optimal solution among those that require only as much relaxation as it found necessary in the first phase. Values of this parameter indicate two aspects to CPLEX:

- whether to stop in phase one or continue to phase two and
- how to measure the relaxation, according to one of the following criteria:
 - as a sum of required relaxations;
 - as the number of constraints and bounds required to be relaxed;
 - as a sum of the squares of required relaxations.

Table 18. Values

| Value | Symbol | Symbol (C API) | Meaning |
|-------|---------|----------------------|------------------------------------------------------------------------------------------------------------------------------------------------------|
| 0 | MinSum | CPX_FEASOPT_MIN_SUM | Minimize the sum of all required relaxations in first phase only; default |
| 1 | OptSum | CPX_FEASOPT_OPT_SUM | Minimize the sum of all required relaxations in first phase and execute second phase to find optimum among minimal relaxations |
| 2 | MinInf | CPX_FEASOPT_MIN_INF | Minimize the number of constraints and bounds requiring relaxation in first phase only |
| 3 | OptInf | CPX_FEASOPT_OPT_INF | Minimize the number of constraints and bounds requiring relaxation in first phase and execute second phase to find optimum among minimal relaxations |
| 4 | MinQuad | CPX_FEASOPT_MIN_QUAD | Minimize the sum of squares of required relaxations in first phase only |
| 5 | OptQuad | CPX_FEASOPT_OPT_QUAD | Minimize the sum of squares of required relaxations in first phase and execute second phase to find optimum among minimal relaxations |

file encoding switch

file encoding switch

Purpose

File encoding switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|------------------------|
| C | CPXPARAM_Read_FileEncoding | CPX_PARAM_FILEENCODING |
| C++ | IloCplex::Param::Read::FileEncoding | FileEncoding (string) |
| Java | IloCplex.Param.Read.FileEncoding | FileEncoding (string) |
| .NET | Cplex.Param.Read.FileEncoding | FileEncoding (string) |
| OPL | | not available |
| Python | parameters.read.fileencoding | read.fileencoding |
| MATLAB | Cplex.Param.read.fileencoding | read.fileencoding |
| Interactive | read fileencoding | read fileencoding |
| Identifier | 1129 | 1129 |

Description

Specifies which encoding (also known as the code page) that CPLEX uses for reading and writing files. This parameter accepts a **string**, such as UTF-8, UTF-16LE, ISO-8859-1, US-ASCII, and so forth, specifying the user's choice of encoding for reading and writing files.

Note:

This parameter has no effect on IBM CPLEX Optimizer for z/OS, where only EBCDIC IBM-1047 encoding is available.

The **default** value of this parameter depends on the CPLEX component.

- In the CPLEX connector for **MATLAB**, the default value of the file encoding parameter is the empty string (" ") for consistency with MATLAB conventions.
- In the **Python API**, the default value of the file encoding parameter is the empty string (" ") for consistency with Python conventions.
- In other APIs of CPLEX, such as the **C, C++, Java, .NET API**, the default value of the file encoding parameter is the string ISO-8859-1 (also known as Latin-1).

The encoding ISO-8859-1 is a superset of the familiar ASCII encoding, so it supports many widely used character sets. However, this default encoding cannot represent multi-byte character sets, such as Chinese, Japanese, or Korean characters, for example. If you want CPLEX to represent a character set that requires multiple bytes per character, then a better choice for the value of this parameter is UTF-8. The encoding UTF-8 is compatible with ASCII encoding; it represents every character in Unicode; it does not include a NULL byte in a valid character; it does not require specification of big-end or little-end byte order; it does not require a byte-order mark. If you use another multi-byte encoding, such as UTF-32 or UTF-16, for example, be sure to specify the encoding fully by including the **byte order**, like this: UTF-32LE or UTF-32BE.

When you change the value of this parameter, you also need to verify that the "API string encoding switch" on page 20 (CPX_PARAM_APIENCODING, APIEncoding) is compatible. The encoding specified by the API encoding parameter must be a subset of the encoding specified by the file encoding parameter. For example, if the API encoding parameter specifies US-ASCII, then UTF-8 is a reasonable choice for the file encoding parameter because the code page US-ASCII is a subset of UTF-8.

For a complete list of valid strings that are the name of an encoding (that is, the name of a code page), consult the web site of a standards organization such as:

- A brief introduction to code pages
- ICU: International Components for Unicode
- International Components for Unicode at IBM

In situations where CPLEX encounters a string, such as content in a file, that is not compatible with the specified encoding, the behavior is not defined. Because of the incompatibility, CPLEX silently converts the string to an inappropriate character of the specified encoding, or CPLEX raises the error CPXERR_ENCODING_CONVERSION.

Values

valid string for the name of an encoding (code page); **default:** ISO-8859-1 or the empty string (“ ”)

See also

“API string encoding switch” on page 20

MIP flow cover cuts switch

Decides whether or not to generate flow cover cuts for the problem.

Purpose

MIP flow cover cuts switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_FlowCovers | CPX_PARAM_FLOWCOVERS |
| C++ | IloCplex::Param::MIP::Cuts::FlowCovers | FlowCovers (int) |
| Java | IloCplex.Param.MIP.Cuts.FlowCovers | FlowCovers (int) |
| .NET | Cplex.Param.MIP.Cuts.FlowCovers | FlowCovers (int) |
| OPL | | flowcovers |
| Python | parameters.mip.cuts.flowcovers | mip.cuts.flowcovers |
| MATLAB | Cplex.Param.mip.cuts.flowcovers | mip.cuts.flowcovers |
| Interactive | mip cuts flowcovers | mip cuts flowcovers |
| Identifier | 2040 | 2040 |

Description

Decides whether or not to generate flow cover cuts for the problem. Setting the value to 0 (zero), the default, indicates that the attempt to generate flow cover cuts should continue only if it seems to be helping.

For a definition of a flow cover cut, see the topic Flow cover cuts in the general topic Cuts in the *CPLEX User's Manual*. The table Parameters for controlling cuts, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

Table 19. Values

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Do not generate flow cover cuts |
| 0 | Automatic: let CPLEX choose; default |

Table 19. Values (continued)

| Value | Meaning |
|-------|---------------------------------------|
| 1 | Generate flow cover cuts moderately |
| 2 | Generate flow cover cuts aggressively |

MIP flow path cut switch

Decides whether or not flow path cuts should be generated for the problem.

Purpose

MIP flow path cut switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_PathCut | CPX_PARAM_FLOWPATHS |
| C++ | IloCplex::Param::MIP::Cuts::PathCut | FlowPaths (int) |
| Java | IloCplex.Param.MIP.Cuts.PathCut | FlowPaths (int) |
| .NET | Cplex.Param.MIP.Cuts.PathCut | FlowPaths (int) |
| OPL | | flowpaths |
| Python | parameters.mip.cuts.pathcut | mip.cuts.pathcut |
| MATLAB | Cplex.Param.mip.cuts.pathcut | mip.cuts.pathcut |
| Interactive | mip cuts pathcut | mip cuts pathcut |
| Identifier | 2051 | 2051 |

Description

Decides whether or not flow path cuts should be generated for the problem. Setting the value to 0 (zero), the default, indicates that the attempt to generate flow path cuts should continue only if it seems to be helping.

For a definition of a flow path cut, see the topic Flow path cuts in the general topic Cuts in the *CPLEX User's Manual*. The table Parameters for controlling cuts, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

Table 20. Values

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Do not generate flow path cuts |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Generate flow path cuts moderately |
| 2 | Generate flow path cuts aggressively |

feasibility pump switch

Turns on or off the feasibility pump heuristic for mixed integer programming (MIP) models.

Purpose

Feasibility pump switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Strategy_FPHeur | CPX_PARAM_FPHEUR |
| C++ | IloCplex::Param::MIP::Strategy::FPHeur | FPHeur (int) |
| Java | IloCplex.Param.MIP.Strategy.FPHeur | FPHeur (int) |
| .NET | Cplex.Param.MIP.Strategy.FPHeur | FPHeur (int) |
| OPL | | fpheur |
| Python | parameters.mip.strategy.fpheur | mip.strategy.fpheur |
| MATLAB | Cplex.Param.mip.strategy.fpheur | mip.strategy.fpheur |
| Interactive | mip strategy fpheur | mip strategy fpheur |
| Identifier | 2098 | 2098 |

Description

Turns on or off the feasibility pump heuristic for mixed integer programming (MIP) models.

At the default setting 0 (zero), CPLEX automatically chooses whether or not to apply the feasibility pump heuristic on the basis of characteristics of the model. The feasibility pump does **not** apply to models of the type mixed integer quadratically constrained programs (MIQCP).

To turn off the feasibility pump heuristic, set the parameter to -1 (minus one).

To turn on the feasibility pump heuristic, set the parameter to 1 (one) or 2.

If the parameter is set to 1 (one), the feasibility pump tries to find a feasible solution without taking the objective function into account.

If the parameter is set to 2, the heuristic usually finds solutions of better objective value, but is more likely to fail to find a feasible solution.

For more detail about the feasibility pump heuristic, see research by Fischetti, Glover, and Lodi (2003, 2005), by Bertacco, Fischetti, and Lodi (2005), and by Achterberg and Berthold (2005, 2007).

Table 21. Values

| Value | Meaning |
|-------|------------------------------------------------------------------------------------------------------------------|
| -1 | Do not apply the feasibility pump heuristic |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Apply the feasibility pump heuristic with an emphasis on finding a feasible solution |
| 2 | Apply the feasibility pump heuristic with an emphasis on finding a feasible solution with a good objective value |

candidate limit for generating Gomory fractional cuts

Limits the number of candidate variables for generating Gomory fractional cuts.

Purpose

Candidate limit for generating Gomory fractional cuts

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_GomoryCand | CPX_PARAM_FRACCAND |
| C++ | IloCplex::Param::MIP::Limits::GomoryCand | FracCand (int) |
| Java | IloCplex.Param.MIP.Limits.GomoryCand | FracCand (int) |
| .NET | Cplex.Param.MIP.Limits.GomoryCand | FracCand (int) |
| OPL | | fraccand |
| Python | parameters.mip.limits.gomorycand | mip.limits.gomorycand |
| MATLAB | Cplex.Param.mip.limits.gomorycand | mip.limits.gomorycand |
| Interactive | mip limits gomorycand | mip limits gomorycand |
| Identifier | 2048 | 2048 |

Description

Limits the number of candidate variables for generating Gomory fractional cuts.

Values

Any positive integer; **default**: 200.

MIP Gomory fractional cuts switch

Decides whether or not Gomory fractional cuts should be generated for the problem.

Purpose

MIP Gomory fractional cuts switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_Gomory | CPX_PARAM_FRACCUTS |
| C++ | IloCplex::Param::MIP::Cuts::Gomory | FracCuts (int) |
| Java | IloCplex.Param.MIP.Cuts.Gomory | FracCuts (int) |
| .NET | Cplex.Param.MIP.Cuts.Gomory | FracCuts (int) |
| OPL | | fraccuts |
| Python | parameters.mip.cuts.gomory | mip.cuts.gomory |
| MATLAB | Cplex.Param.mip.cuts.gomory | mip.cuts.gomory |
| Interactive | mip cuts gomory | mip cuts gomory |
| Identifier | 2049 | 2049 |

Description

Decides whether or not Gomory fractional cuts should be generated for the problem. Setting the value to 0 (zero), the default, indicates that the attempt to generate Gomory fractional cuts should continue only if it seems to be helping.

For a definition of a Gomory fractional cut, see the topic Gomory fractional cuts in the general topic Cuts in the *CPLEX User's Manual*. The table Parameters for controlling cuts, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

Table 22. Values

| Value | Meaning |
|-------|----------------------------------------------|
| -1 | Do not generate Gomory fractional cuts |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Generate Gomory fractional cuts moderately |
| 2 | Generate Gomory fractional cuts aggressively |

pass limit for generating Gomory fractional cuts

Limits the number of passes for generating Gomory fractional cuts.

Purpose

Pass limit for generating Gomory fractional cuts

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_GomoryPass | CPX_PARAM_FRACPASS |
| C++ | IloCplex::Param::MIP::Limits::GomoryPass | FracPass (long) |
| Java | IloCplex.Param.MIP.Limits.GomoryPass | FracPass (long) |
| .NET | Cplex.Param.MIP.Limits.GomoryPass | FracPass (long) |
| OPL | | fracpass |
| Python | parameters.mip.limits.gomorypass | mip.limits.gomorypass |
| MATLAB | Cplex.Param.mip.limits.gomorypass | mip.limits.gomorypass |
| Interactive | mip limits gomorypass | mip limits gomorypass |
| Identifier | 2050 | 2050 |

Description

Limits the number of passes for generating Gomory fractional cuts. At the default setting of 0 (zero), CPLEX decides the number of passes to make. The parameter is ignored if the Gomory fractional cut parameter (“MIP Gomory fractional cuts switch” on page 62: CPX_PARAM_FRACCUTS, FracCuts) is set to a nonzero value.

Table 23. Values

| Value | Meaning |
|----------------------|-----------------------------------------------------|
| 0 | Automatic: let CPLEX choose; default |
| Any positive integer | Number of passes to generate Gomory fractional cuts |

MIP GUB cuts switch

Decides whether or not to generate GUB cuts for the problem.

Purpose

MIP GUB cuts switch

| API | Parameter Name | Name prior to V12.6.0 |
|-----|---------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_GUBCovers | CPX_PARAM_GUBCOVERS |
| C++ | IloCplex::Param::MIP::Cuts::GUBCovers | GUBCovers (int) |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|-----------------------|
| Java | IloCplex.Param.MIP.Cuts.GUBCovers | GUBCovers (int) |
| .NET | Cplex.Param.MIP.Cuts.GUBCovers | GUBCovers (int) |
| OPL | | gubcovers |
| Python | parameters.mip.cuts.gubcovers | mip.cuts.gubcovers |
| MATLAB | Cplex.Param.mip.cuts.gubcovers | mip.cuts.gubcovers |
| Interactive | mip cuts gubcovers | mip cuts gubcovers |
| Identifier | 2044 | 2044 |

Description

Decides whether or not to generate generalized upper bound (GUB) cover cuts for the problem. Setting the value to 0 (zero), the default, indicates that the attempt to generate GUB cuts should continue only if it seems to be helping.

For a definition of a GUB cover cut, see the topic Generalized upper bound (GUB) cover cuts in the general topic Cuts in the *CPLEX User's Manual*. The table Parameters for controlling cuts, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

Table 24. Values

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Do not generate GUB cuts |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Generate GUB cuts moderately |
| 2 | Generate GUB cuts aggressively |

MIP heuristic frequency

Decides how often to apply the periodic heuristic.

Purpose

MIP heuristic frequency

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------------|----------------------------|
| C | CPXPARAM_MIP_Strategy_HeuristicFreq | CPX_PARAM_HEURFREQ |
| C++ | IloCplex::Param::MIP::Strategy::HeuristicFreq | HeurFreq (long) |
| Java | IloCplex.Param.MIP.Strategy.HeuristicFreq | HeurFreq (long) |
| .NET | Cplex.Param.MIP.Strategy.HeuristicFreq | HeurFreq (long) |
| OPL | | heurfreq |
| Python | parameters.mip.strategy.heuristicfreq | mip.strategy.heuristicfreq |
| MATLAB | Cplex.Param.mip.strategy.heuristicfreq | mip.strategy.heuristicfreq |
| Interactive | mip strategy heuristicfreq | mip strategy heuristicfreq |
| Identifier | 2031 | 2031 |

Description

Decides how often to apply the periodic heuristic. Setting the value to -1 turns off the periodic heuristic. Setting the value to 0 (zero), the default, applies the periodic heuristic at an interval chosen automatically. Setting the value to a positive number

applies the heuristic at the requested node interval. For example, setting this parameter to 20 dictates that the heuristic be called at node 0, 20, 40, 60, etc.

For an introduction to heuristics in CPLEX, see the topic Applying heuristics among the topics in Tuning performance features of the mixed integer optimizer in the *CPLEX User's Manual*. For more about other heuristics, see the topics in Heuristics (also in the *CPLEX User's Manual*). There, the topic Node heuristic refers specifically to this parameter.

Table 25. Values

| Value | Meaning |
|----------------------|------------------------------------------------|
| -1 | None |
| 0 | Automatic: let CPLEX choose; default |
| Any positive integer | Apply the periodic heuristic at this frequency |

MIP implied bound cuts switch

Decides whether or not to generate implied bound cuts for the problem.

Purpose

MIP implied bound cuts switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_Implied | CPX_PARAM_IMPLBD |
| C++ | IloCplex::Param::MIP::Cuts::Implied | ImplBd (int) |
| Java | IloCplex.Param.MIP.Cuts.Implied | ImplBd (int) |
| .NET | Cplex.Param.MIP.Cuts.Implied | ImplBd (int) |
| OPL | | implbd |
| Python | parameters.mip.cuts.implied | mip.cuts.implied |
| MATLAB | Cplex.Param.mip.cuts.implied | mip.cuts.implied |
| Interactive | mip cuts implied | mip cuts implied |
| Identifier | 2041 | 2041 |

Description

Decides whether or not to generate implied bound cuts for the problem. Setting the value to 0 (zero), the default, indicates that the attempt to generate implied bound cuts should continue only if it seems to be helping.

For a definition of an implied bound cut, see the topic Implied bound cuts in the general topic Cuts in the *CPLEX User's Manual*. The table Parameters for controlling cuts, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

Table 26. Values

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Do not generate implied bound cuts |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Generate implied bound cuts moderately |
| | Generate implied bound cuts aggressively |

MIP integer solution-file switch and prefix

MIP integer solution file switch and filename prefix.

Purpose

MIP integer solution-file switch and filename prefix.

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------------|----------------------------|
| C | CPXPARAM_Output_IntSolFilePrefix | CPX_PARAM_INTSOLFILEPREFIX |
| C++ | IloCplex::Param::Output::IntSolFilePrefix | IntSolFilePrefix (string) |
| Java | IloCplex.Param.Output.IntSolFilePrefix | IntSolFilePrefix (string) |
| .NET | Cplex.Param.Output.IntSolFilePrefix | IntSolFilePrefix (string) |
| OPL | | not available |
| Python | parameters.output.intsolfileprefix | output.intsolfileprefix |
| MATLAB | Cplex.Param.output.intsolfileprefix | output.intsolfileprefix |
| Interactive | output intsolfileprefix | output intsolfileprefix |
| Identifier | 2143 | 2143 |

Description

Decides whether CPLEX writes the current MIP incumbent integer solution to a file and (if so) sets a prefix for the name of that file.

By default, the value of this parameter is the empty string, and file-writing is turned off. When this parameter is set to a non empty string, CPLEX writes each new incumbent to a file at the time the MIP integer solution is found.

In addition to switching on the writing of a file of solutions, this parameter also specifies the prefix of the name of the file to use. The prefix can contain a relative or absolute path. If the prefix does not contain a relative or absolute path, CPLEX writes to a file in the “directory for working files” on page 149.

The complete file name of the file that CPLEX writes is PREFIX-NNNNN.sol, where:

- PREFIX is the prefix specified by this parameter;
- NNNNN is the sequence number of the solution; the sequence starts at 00001;
- sol represents the solution file format, documented in the topic SOL file format: solution files in the reference manual, *File formats supported by CPLEX*.

Note:

Existing files of the same name will be overwritten.

If the specified file cannot be written (for example, in case of lack of disk space, or no write access to the specified location), optimization stops with an error status code.

This parameter accepts a string as its value. If you change either the “API string encoding switch” on page 20 or the “file encoding switch” on page 57 from their default value to a multi-byte encoding where a NULL byte can occur within the encoding of a character, you must take into account the issues documented in the topic Selecting an encoding in the *CPLEX User’s Manual*. Especially consider the possibility that a NULL byte occurring in the encoding of a character can

inadvertently signal the termination of a string, such as a filename or directory path, and thus provoke surprising or incorrect results.

Values

valid string for the prefix of a file name; **default:** " " (the empty string; that is, the switch is off)

See also

“directory for working files” on page 149

MIP integer solution limit

Sets the number of MIP solutions to be found before stopping.

Purpose

MIP integer solution limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_Solutions | CPX_PARAM_INTSOLLIM |
| C++ | IloCplex::Param::MIP::Limits::Solutions | IntSolLim (long) |
| Java | IloCplex.Param.MIP.Limits.Solutions | IntSolLim (long) |
| .NET | Cplex.Param.MIP.Limits.Solutions | IntSolLim (long) |
| OPL | | intsollim |
| Python | parameters.mip.limits.solutions | mip.limits.solutions |
| MATLAB | Cplex.Param.mip.limits.solutions | mip.limits.solutions |
| Interactive | mip limits solutions | mip limits solutions |
| Identifier | 2015 | 2015 |

Description

Sets the number of MIP solutions to be found before stopping.

This integer solution limit does **not** apply to the populate procedure, which generates solutions to store in the solution pool. For a limit on the number of solutions generated by populate, see the populate limit parameter: “maximum number of solutions generated for solution pool by populate” on page 102.

Values

Any positive integer strictly greater than zero; zero is **not** allowed; **default:** 9223372036800000000.

See also

“maximum number of solutions generated for solution pool by populate” on page 102

simplex maximum iteration limit

Sets the maximum number of simplex iterations to be performed before the algorithm terminates without reaching optimality.

Purpose

Simplex maximum iteration limit

| API | Parameter Name | Name prior to V12.6.0 |
|-----------------|----------------------------------------------|---------------------------|
| C | CPXPARAM_Simplex_Limits_Iterations | CPX_PARAM_ITLIM |
| C++ | IloCplex::Param::Simplex::Limits::Iterations | ItLim (long) |
| Java | IloCplex.Param.Simplex.Limits.Iterations | ItLim (long) |
| .NET | Cplex.Param.Simplex.Limits.Iterations | ItLim (long) |
| OPL | | itlim |
| Python | parameters.simplex.limits.iterations | simplex.limits.iterations |
| MATLAB | Cplex.Param.simplex.limits.iterations | simplex.limits.iterations |
| Cplex class API | | |
| MATLAB | CPLEX Toolbox compatibility | simplex.limits.iterations |
| MATLAB | Optimization Toolbox compatibility | MaxIter |
| Interactive | simplex limits iterations | simplex limits iterations |
| Identifier | 1020 | 1020 |

Description

Sets the maximum number of simplex iterations to be performed before the algorithm terminates without reaching optimality. When set to 0 (zero), no simplex method iteration occurs. However, CPLEX factors the initial basis from which solution routines provide information about the associated initial solution.

Values

Any nonnegative integer; **default:** 9223372036800000000.

local branching heuristic

Controls whether CPLEX applies a local branching heuristic to try to improve new incumbents found during a MIP search.

Purpose

Local branching heuristic

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Strategy_LBHeur | CPX_PARAM_LBHEUR |
| C++ | IloCplex::Param::MIP::Strategy::LBHeur | LBHeur (bool) |
| Java | IloCplex.Param.MIP.Strategy.LBHeur | LBHeur (bool) |
| .NET | Cplex.Param.MIP.Strategy.LBHeur | LBHeur (bool) |
| OPL | | lbheur |
| Python | parameters.mip.strategy.lbheur | mip.strategy.lbheur |
| MATLAB | Cplex.Param.mip.strategy.lbheur | mip.strategy.lbheur |
| Interactive | mip strategy lbheur | mip strategy lbheur |
| Identifier | 2063 | 2063 |

Description

Controls whether CPLEX applies a local branching heuristic to try to improve new incumbents found during a MIP search. By default, this parameter is off. If you turn it on, CPLEX will invoke a local branching heuristic only when it finds a new

incumbent. If CPLEX finds multiple incumbents at a single node, the local branching heuristic will be applied only to the last one found.

Table 27. Values

| Value | bool | Symbol | Meaning |
|-------|-------|---------|--------------------------------------------------|
| 0 | false | CPX_OFF | Local branching heuristic is off; default |
| 1 | true | CPX_ON | Apply local branching heuristic to new incumbent |

MIP lift-and-project cuts switch

Decides whether or not lift-and-project cuts are generated for the problem.

Purpose

MIP lift-and-project cuts switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_LiftProj | CPX_PARAM_LANDPCUTS |
| C++ | IloCplex::Param::MIP::Cuts::LiftProj | LiftProjCuts (int) |
| Java | IloCplex.Param.MIP.Cuts.LiftProj | LiftProjCuts (int) |
| .NET | Cplex.Param.MIP.Cuts.LiftProj | LiftProjCuts (int) |
| OPL | | not available |
| Python | parameters.mip.cuts.liftproj | mip.cuts.liftproj |
| MATLAB | Cplex.Param.mip.cuts.liftproj | mip.cuts.liftproj |
| Interactive | mip cuts liftproj | mip cuts liftproj |
| Identifier | 2152 | 2152 |

Description

Decides whether or not lift-and-project cuts are generated for the problem. Setting the value of this parameter to 0 (zero), the default, specifies that the attempt to generate lift-and-project cuts should continue only if it seems to be helping.

For a brief definition of lift-and-project cuts, see the topic MIP lift-and-project cuts in the general topic Cuts in the CPLEX User's Manual. That same topic also includes a bibliography for further reading about lift-and-project cuts.

The table Parameters for controlling cuts, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

Table 28. Values

| Value | Meaning |
|-------|--------------------------------------------------|
| -1 | Do not generate lift-and-project cuts |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Generate lift-and-project cuts moderately |
| 2 | Generate lift-and-project cuts aggressively |
| 3 | Generate lift-and-project cuts very aggressively |

MCF cut switch

Switches on or off generation of multi-commodity flow cuts in a MIP.

Purpose

Switches on or off generation of multi-commodity flow cuts in a MIP.

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_MCFCut | CPX_PARAM_MCFCUTS |
| C++ | IloCplex::Param::MIP::Cuts::MCFCut | MCFCuts (int) |
| Java | IloCplex.Param.MIP.Cuts.MCFCut | MCFCuts (int) |
| .NET | Cplex.Param.MIP.Cuts.MCFCut | MCFCuts (int) |
| OPL | | mfccuts |
| Python | parameters.mip.cuts.mfcut | mip.cuts.mfcut |
| MATLAB | Cplex.Param.mip.cuts.mfcut | mip.cuts.mfcut |
| Interactive | mip cuts mfcut | mip cuts mfcut |
| Identifier | 2134 | 2134 |

Description

Specifies whether CPLEX should generate **multi-commodity flow cuts** in a problem where CPLEX detects the characteristics of a multi-commodity flow network with **arc capacities**. By default, CPLEX decides whether or not to generate such cuts.

To turn off generation of such cuts, set this parameter to -1 (minus one).

CPLEX is able to recognize the structure of a network as represented in many real-world models. When it recognizes such a network structure, CPLEX is able to generate cutting planes that usually help solve such problems. In this case, the cuts that CPLEX generates state that the capacities installed on arcs pointing into a component of the network must be at least as large as the total flow demand of the component that cannot be satisfied by flow sources within the component.

For a definition of a multi-commodity flow cut, see the topic Multi-commodity flow (MCF) cuts in the general topic Cuts in the *CPLEX User's Manual*. The table Parameters for controlling cuts, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

Table 29. Values

| Value | Meaning |
|-------|--------------------------------------------------------------------------|
| -1 | Turn off MCF cuts |
| 0 | Automatic: let CPLEX decide whether to generate MCF cuts; default |
| 1 | Generate a moderate number of MCF cuts |
| 2 | Generate MCF cuts aggressively |

memory reduction switch

Directs CPLEX that it should conserve memory where possible.

Purpose

Reduces use of memory

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|--------------------------|
| C | CPXPARAM_Emphasis_Memory | CPX_PARAM_MEMORYEMPHASIS |
| C++ | IloCplex::Param::Emphasis::Memory | MemoryEmphasis (bool) |
| Java | IloCplex.Param.Emphasis.Memory | MemoryEmphasis (bool) |
| .NET | Cplex.Param.Emphasis.Memory | MemoryEmphasis (bool) |
| OPL | | memoryemphasis |
| Python | parameters.emphasis.memory | emphasis.memory |
| MATLAB | Cplex.Param.emphasis.memory | emphasis.memory |
| Interactive | emphasis memory | emphasis memory |
| Identifier | 1082 | 1082 |

Description

Directs CPLEX that it should conserve memory where possible. When you set this parameter to its nondefault value, CPLEX will choose tactics, such as data compression or disk storage, for some of the data computed by the simplex, barrier, and MIP optimizers. Of course, conserving memory may impact performance in some models. Also, while solution information will be available after optimization, certain computations that require a basis that has been factored (for example, for the computation of the condition number Kappa) may be unavailable.

Table 30. Values

| Value | bool | Symbol | Meaning |
|-------|-------|---------|---------------------------------------------|
| 0 | false | CPX_OFF | Off; do not conserve memory; default |
| 1 | true | CPX_ON | On; conserve memory where possible |

MIP callback switch between original model and reduced, presolved model

Controls whether your callback accesses node information of the original model (off) or node information of the reduced, presolved model (on, default).

Purpose

MIP callback switch between original model and reduced, presolved model

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------|----------------------------|
| C | CPXPARAM_MIP_Strategy_CallbackReducedLP | CPX_PARAM_MIPCBREDLP (int) |
| C++ | | |
| Java | | |
| .NET | | |
| OPL | | |
| Python | | |
| MATLAB | | |
| Interactive | | |
| Identifier | 2055 | 2055 |

Description

Controls whether your callback accesses node information of the original model (off) or node information of the reduced, presolved model (on, default); also known as the MIP callback reduced LP parameter.

Advanced routines to control MIP callbacks (such as `CPXgetcallbacklp`, `CPXsetheuristiccallbackfunc`, `CPXsetbranchcallbackfunc`, `CPXgetbranchcallbackfunc`, `CPXsetcutcallbackfunc`, `CPXsetincumbentcallbackfunc`, `CPXgetcallbacksosinfo`, `CPXcutcallbackadd`, `CPXcutcallbackaddlocal`, and others) consider the setting of this parameter and access the original model or the reduced, presolved model accordingly.

The routine `CPXgetcallbacknodelp` is an exception: it always accesses the current node LP associated with the presolved model, regardless of the setting of this parameter.

For certain routines, such as `CPXcutcallbackadd`, when you set the parameter `CPX_PARAM_MIPCBREDLP` to zero, you should also set `CPX_PARAM_PRELINEAR` to zero as well.

In the C++, Java, .NET, Python, and MATLAB APIs of CPLEX, only the original model is available to callbacks. In other words, this parameter is effective only for certain advanced routines of the C API.

Table 31. Values.

| Value | Symbol | Meaning |
|-------|---------|--------------------------------------------------|
| 0 | CPX_OFF | Off: use original model |
| 1 | CPX_ON | On: use reduced, presolved model; default |

MIP node log display information

Decides what CPLEX reports to the screen during mixed integer optimization (MIP).

Purpose

MIP node log display information

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------|-----------------------|
| C | CPXPARAM_MIP_Display | CPX_PARAM_MIPDISPLAY |
| C++ | IloCplex::Param::MIP::Display | MIPDisplay (int) |
| Java | IloCplex.Param.MIP.Display | MIPDisplay (int) |
| .NET | Cplex.Param.MIP.Display | MIPDisplay (int) |
| OPL | | mipdisplay |
| Python | parameters.mip.display | mip.display |
| MATLAB | Cplex.Param.mip.display | mip.display |
| Interactive | mip display | mip display |
| Identifier | 2012 | 2012 |

Description

Decides what CPLEX reports to the screen and records in a log during mixed integer optimization (MIP).

The amount of information displayed increases with increasing values of this parameter.

- A setting of 0 (zero) causes no node log to be displayed until the **optimal solution** is found.
- A setting of 1 (one) displays an entry for each **integer feasible solution** found. Each entry contains:
 - the value of the **objective function**;
 - the **node count**;
 - the **number of unexplored nodes** in the tree;
 - the current **optimality gap**.
- A setting of 2 also generates an entry at a frequency determined by the “MIP node log interval” on page 75 parameter. At a lower frequency, the log additionally displays elapsed time in seconds and deterministic time in ticks.
- A setting of 3 gives all the information of option 2 plus additional information:
 - At the same frequency as option 2, the node log adds a line specifying the number of **cutting planes** added to the problem since the last node log line was displayed; this additional line is omitted if the number of cuts added since the last log line is 0 (zero).
 - Whenever a MIP start was successfully used to find a new incumbent solution, that success is recorded in the node log. (This information about MIP starts is independent of the MIP interval frequency in option 2.)
 - For each new incumbent that is found, the node log displays how much time in seconds and how many deterministic ticks elapsed since the beginning of optimization. (This information about elapsed time between new incumbents is independent of the MIP interval frequency in option 2.)
- A setting of 4 additionally generates entries for the **LP root relaxation** according to the setting of the parameter to control the “simplex iteration information display” on page 129 (SimDisplay, CPX_PARAM_SIMDISPLAY).
- A setting of 5 additionally generates entries for the **LP subproblems**, also according to the setting of the parameter to control the “simplex iteration information display” on page 129 (SimDisplay, CPX_PARAM_SIMDISPLAY).

Table 32. Values

| Value | Meaning |
|-------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 0 | No display until optimal solution has been found |
| 1 | Display integer feasible solutions |
| 2 | Display integer feasible solutions plus an entry at a frequency set by “MIP node log interval” on page 75; default |
| 3 | Display the number of cuts added since previous display; information about the processing of each successful MIP start; elapsed time in seconds and elapsed time in deterministic ticks for integer feasible solutions |
| 4 | Display information available from previous options and information about the LP subproblem at root |
| 5 | Display information available from previous options and information about the LP subproblems at root and at nodes |

See also

“MIP node log interval” on page 75, “simplex iteration information display” on page 129, “network logging display switch” on page 82, and “messages to screen switch” on page 126

MIP emphasis switch

Controls trade-offs between speed, feasibility, optimality, and moving bounds in MIP.

Purpose

MIP emphasis switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------|-----------------------|
| C | CPXPARAM_Emphasis_MIP | CPX_PARAM_MIPEMPHASIS |
| C++ | IloCplex::Param::Emphasis::MIP | MIPEmphasis (int) |
| Java | IloCplex.Param.Emphasis.MIP | MIPEmphasis (int) |
| .NET | Cplex.Param.Emphasis.MIP | MIPEmphasis (int) |
| OPL | | mipemphasis |
| Python | parameters.emphasis.mip | emphasis.mip |
| MATLAB | Cplex.Param.emphasis.mip | emphasis.mip |
| Interactive | emphasis mip | emphasis mip |
| Identifier | 2058 | 2058 |

Description

Controls trade-offs between speed, feasibility, optimality, and moving bounds in MIP.

With the default setting of `BALANCED`, CPLEX works toward a rapid proof of an optimal solution, but balances that with effort toward finding high quality feasible solutions early in the optimization.

When this parameter is set to `FEASIBILITY`, CPLEX frequently will generate more feasible solutions as it optimizes the problem, at some sacrifice in the speed to the proof of optimality.

When set to `OPTIMALITY`, less effort may be applied to finding feasible solutions early.

With the setting `BESTBOUND`, even greater emphasis is placed on proving optimality through moving the best bound value, so that the detection of feasible solutions along the way becomes almost incidental.

When the parameter is set to `HIDDENFEAS`, the MIP optimizer works hard to find high quality feasible solutions that are otherwise very difficult to find, so consider this setting when the `FEASIBILITY` setting has difficulty finding solutions of acceptable quality.

Table 33. Values

| Value | Symbol | Meaning |
|-------|-----------------------------|-------------------------------------------------------|
| 0 | CPX_MIPEMPHASIS_BALANCED | Balance optimality and feasibility; default |
| 1 | CPX_MIPEMPHASIS_FEASIBILITY | Emphasize feasibility over optimality |
| 2 | CPX_MIPEMPHASIS_OPTIMALITY | Emphasize optimality over feasibility |
| 3 | CPX_MIPEMPHASIS_BESTBOUND | Emphasize moving best bound |
| 4 | CPX_MIPEMPHASIS_HIDDENFEAS | Emphasize finding hidden feasible solutions |

MIP node log interval

Controls the frequency of node logging when the MIP display parameter is set higher than 1 (one).

Purpose

MIP node log interval

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Interval | CPX_PARAM_MIPINTERVAL |
| C++ | IloCplex::Param::MIP::Interval | MIPInterval (long) |
| Java | IloCplex.Param.MIP.Interval | MIPInterval (long) |
| .NET | Cplex.Param.MIP.Interval | MIPInterval (long) |
| OPL | | mipinterval |
| Python | parameters.mip.interval | mip.interval |
| MATLAB | Cplex.Param.mip.interval | mip.interval |
| MATLAB | CPLEX Toolbox compatibility | mip.interval |
| MATLAB | Optimization Toolbox compatibility | NodeDisplayInterval |
| Interactive | mip interval | mip interval |
| Identifier | 2013 | 2013 |

Description

Controls the frequency of node logging when the MIP display parameter (“MIP node log display information” on page 72) is set higher than 1 (one). Frequency must be an integer; it may be 0 (zero), positive, or negative.

By **default**, CPLEX displays new information in the node log during a MIP solve at relatively high frequency during the early stages of solving a MIP model, and adds lines to the log at progressively longer intervals as solving continues. In other words, CPLEX logs information frequently in the beginning and progressively less often as it works.

When the value is a **positive integer** *n*, CPLEX displays new incumbents, plus it displays a new line in the log every *n* nodes.

When the value is a **negative integer** *n*, CPLEX displays new incumbents, and the negative value determines how much processing CPLEX does before it displays a new line in the node log. A negative value close to zero means that CPLEX displays new lines in the log frequently. A negative value far from zero means that

CPLEX displays new lines in the log less frequently. In other words, a negative value of this parameter contracts or dilates the interval at which CPLEX displays information in the node log.

Table 34. Values

| Value | Meaning |
|----------|---------------------------------------------------------------------------------------------------------------------------------|
| n < 0 | Display new incumbents, and display a log line frequently at the beginning of solving and less frequently as solving progresses |
| 0 (zero) | automatic: let CPLEX decide the frequency to log nodes (default) |
| n > 0 | Display new incumbents, and display a log line every n nodes |

See also

“MIP node log display information” on page 72

MIP kappa computation

Sets the strategy for computing statistics about MIP kappa

Purpose

MIP kappa computation

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------|-------------------------|
| C | CPXPARAM_MIP_Strategy_KappaStats | CPX_PARAM_MIPKAPPASTATS |
| C++ | IloCplex::Param::MIP::Strategy::KappaStats | MIPKappaStats (int) |
| Java | IloCplex.Param.MIP.Strategy.KappaStats | MIPKappaStats (int) |
| .NET | Cplex.Param.MIP.Strategy.KappaStats | MIPKappaStats (int) |
| OPL | | mipkappastats |
| Python | parameters.mip.strategy.kappastats | mip.strategy.kappastats |
| MATLAB | Cplex.Param.mip.strategy.kappastats | mip.strategy.kappastats |
| Interactive | mip strategy kappastats | mip strategy kappastats |
| Identifier | 2137 | 2137 |

Description

Sets the strategy for CPLEX to gather statistics about the MIP kappa of subproblems of a MIP.

What is MIP kappa?

MIP kappa summarizes the **distribution** of the **condition number** of the **optimal bases** CPLEX encountered during the solution of a MIP model. That summary may let you know more about the numerical difficulties of your MIP model.

When can you compute MIP kappa?

Because MIP kappa (as a statistical distribution) requires CPLEX to compute the condition number of the optimal bases of the subproblems during branch-and-cut search, you can compute the MIP kappa only when CPLEX solves the subproblem with its simplex optimizer. In other words, in order to obtain results with this parameter, you can **not** use the sifting optimizer nor the barrier without crossover to solve the subproblems. See the parameters “MIP subproblem algorithm” on page 86

page 86 (CPX_PARAM_SUBALG, NodeAlg) and “algorithm for initial MIP relaxation” on page 123 (CPX_PARAM_STARTALG, RootAlg) for more details about those choices.

What are the performance trade-offs for computing MIP kappa?

Computing the kappa of a subproblem has a cost. In fact, computing MIP kappa for the basis matrices can be computationally expensive and thus generally slows down the solution of a problem. Therefore,

the automatic setting CPX_MIPKAPPA_AUTO tells CPLEX generally not to compute MIP kappa, but in cases where the parameter “numerical precision emphasis” on page 89 (CPX_PARAM_NUMERICALPRECISIONEMPHASIS, NumericalPrecisionEmphasis) is turned on, that is, set to 1 (one), CPLEX computes MIP kappa for a sample of subproblems.

The value CPX_MIPKAPPA_SAMPLE leads to a negligible performance degradation on average, but can slow down the branch-and-cut exploration by as much as 10% on certain models.

The value CPX_MIPKAPPA_FULL leads to a 2% performance degradation on average, but can significantly slow the branch-and-cut exploration on certain models.

In practice, the value CPX_MIPKAPPA_SAMPLE is a good trade-off between performance and accuracy of statistics.

If you need very accurate statistics, then use value CPX_MIPKAPPA_FULL.

Table 35. Values

| Value | Symbol | Meaning |
|-------|---------------------|-----------------------------------------------|
| -1 | CPX_MIPKAPPA_OFF | No MIP kappa statistics |
| 0 | CPX_MIPKAPPA_AUTO | Automatic: let CPLEX decide; default |
| 1 | CPX_MIPKAPPA_SAMPLE | Compute MIP kappa for a sample of subproblems |
| 2 | CPX_MIPKAPPA_FULL | Compute MIP kappa for all subproblems |

MIP priority order switch

Decides whether to use the priority order, if one exists, for the next mixed integer optimization.

Purpose

MIP priority order switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Strategy_Order | CPX_PARAM_MIPORDIND |
| C++ | IloCplex::Param::MIP::Strategy::Order | MIPOrdInd (bool) |
| Java | IloCplex.Param.MIP.Strategy.Order | MIPOrdInd (bool) |
| .NET | Cplex.Param.MIP.Strategy.Order | MIPOrdInd (bool) |
| OPL | | mipordind |
| Python | parameters.mip.strategy.order | mip.strategy.order |
| MATLAB | Cplex.Param.mip.strategy.order | mip.strategy.order |
| Interactive | mip strategy order | mip strategy order |

| | | |
|-----------------------|-----------------------|------------------------------|
| API Identifier | Parameter Name | Name prior to V12.6.0 |
| 2020 | 2020 | 2020 |

Description

Decides whether to use the priority order, if one exists, for the next mixed integer optimization.

Table 36. Values

| Value | bool | Symbol | Meaning |
|-------|-------|---------|------------------------------------------------------|
| | false | CPX_OFF | Off: do not use priority order |
| | true | CPX_ON | On: use priority order, if it exists; default |

MIP priority order generation

Selects the type of generic priority order to generate when no priority order is present.

Purpose

MIP priority order generation

| | | |
|-------------|---------------------------------|------------------------------|
| API | Parameter Name | Name prior to V12.6.0 |
| C | CPXPARAM_MIP_OrderType | CPX_PARAM_MIPORDTYPE |
| C++ | IloCplex::Param::MIP::OrderType | MIPOrdType (int) |
| Java | IloCplex.Param.MIP.OrderType | MIPOrdType (int) |
| .NET | Cplex.Param.MIP.OrderType | MIPOrdType (int) |
| OPL | | mipordtype |
| Python | parameters.mip.ordertype | mip.ordertype |
| MATLAB | Cplex.Param.mip.ordertype | mip.ordertype |
| Interactive | mip ordertype | mip ordertype |
| Identifier | 2032 | 2032 |

Description

Selects the type of generic priority order to generate when no priority order is present.

Table 37. Values

| Value | Symbol | Meaning |
|-------|--------------------------|-------------------------------------------|
| 0 | default | Do not generate a priority order |
| 1 | CPX_MIPORDER_COST | Use decreasing cost |
| 2 | CPX_MIPORDER_BOUNDS | Use increasing bound range |
| 3 | CPX_MIPORDER_SCALED COST | Use increasing cost per coefficient count |

MIP dynamic search switch

Sets the search strategy for a mixed integer program (MIP).

Purpose

MIP dynamic search switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Strategy_Search | CPX_PARAM_MIPSEARCH |
| C++ | IloCplex::Param::MIP::Strategy::Search | MIPSearch (int) |
| Java | IloCplex.Param.MIP.Strategy.Search | MIPSearch (int) |
| .NET | Cplex.Param.MIP.Strategy.Search | MIPSearch (int) |
| OPL | | mipsearch |
| Python | parameters.mip.strategy.search | mip.strategy.search |
| MATLAB | Cplex.Param.mip.strategy.search | mip.strategy.search |
| Interactive | mip strategy search | mip strategy search |
| Identifier | 2109 | 2109 |

Description

Sets the search strategy for a mixed integer program (MIP). By default, CPLEX chooses whether to apply dynamic search or conventional branch and cut based on characteristics of the model and the presence (or absence) of callbacks.

Only informational callbacks are compatible with dynamic search. For more detail about informational callbacks and how to create and install them in your application, see Informational callbacks in the *CPLEX User's Manual*.

To benefit from dynamic search, a MIP must **not** include query callbacks. In other words, query callbacks are not compatible with dynamic search. For a more detailed definition of query or diagnostic callbacks, see Query or diagnostic callbacks in the *CPLEX User's Manual*.

To benefit from dynamic search, a MIP must **not** include control callbacks (that is, callbacks that alter the search path through the solution space). In other words, control callbacks are not compatible with dynamic search. These control callbacks are identified as **advanced** in the reference manuals of the APIs. If control callbacks are present in your application, CPLEX will disable dynamic search, issue a warning, and apply only static branch and cut. If you want to control the search yourself, for example, through advanced control callbacks, then you should set this parameter to 1 (one) to disable dynamic search and to apply conventional branch and cut.

Table 38. Values

| Value | Symbolic Name | Meaning |
|-------|---------------------------|-------------------------------------------------------------------|
| 0 | CPX_MIPSEARCH_AUTO | Automatic: let CPLEX choose; default |
| 1 | CPX_MIPSEARCH_TRADITIONAL | Apply traditional branch and cut strategy; disable dynamic search |
| 2 | CPX_MIPSEARCH_DYNAMIC | Apply dynamic search |

MIQCP strategy switch

Sets the strategy that CPLEX uses to solve a quadratically constrained mixed integer program (MIQCP).

Purpose

MIQCP strategy switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------|-------------------------|
| C | CPXPARAM_MIP_Strategy_MIQCPStrat | CPX_PARAM_MIQCPSTRAT |
| C++ | IloCplex::Param::MIP::Strategy::MIQCPStrat | MIQCPStrat (int) |
| Java | IloCplex.Param.MIP.Strategy.MIQCPStrat | MIQCPStrat (int) |
| .NET | Cplex.Param.MIP.Strategy.MIQCPStrat | MIQCPStrat (int) |
| OPL | | miqcpstrat |
| Python | parameters.mip.strategy.miqcpstrat | mip.strategy.miqcpstrat |
| MATLAB | Cplex.Param.mip.strategy.miqcpstrat | mip.strategy.miqcpstrat |
| Interactive | mip strategy miqcpstrat | mip strategy miqcpstrat |
| Identifier | 2110 | 2110 |

Description

Sets the strategy that CPLEX uses to solve a quadratically constrained mixed integer program (MIQCP).

This parameter controls how MIQCPs (that is, mixed integer programs with one or more constraints including quadratic terms) are solved. For more detail about the types of quadratically constrained models that CPLEX solves, see Identifying a quadratically constrained program (QCP) in the *CPLEX User's Manual*.

At the default setting of 0 (zero), CPLEX automatically chooses a strategy.

When you set this parameter to the value 1 (one), you tell CPLEX to solve a **QCP relaxation** of the model at each node.

When you set this parameter to the value 2, you tell CPLEX to attempt to solve an **LP relaxation** of the model at each node.

CPLEX uses a linear approximation of the quadratic constraints, adding cone cuts as it proceeds. This approach has advantages that can yield better overall performance, despite the disadvantage of approximating the quadratic constraints. First advantage: when you solve a QCP relaxation at each node, the barrier method used to do the solve cannot take advantage of advanced start information. In contrast, solving LP relaxations can use advanced starts, potentially making the node relaxations run faster. Second advantage: the second order cone transformations used to solve the QCP relaxation occasionally create numerical instabilities that make the QCP relaxation difficult to solve. LP relaxations require fewer transformations. Also, LP relaxations can use either the barrier or simplex methods, so they are less likely to have such issues.

For some models, the setting 2 may be more effective than 1 (one). You may need to experiment with this parameter to determine the best setting for your model.

Specifically, if the node log indicates long solve times for a QCP relaxation, consider setting this parameter to the value 2. Conversely, if you see that the best

node value appears to move very slowly, the linear approximation may not be particularly accurate; in such cases, setting the parameter to value 1 (one) may improve performance.

Table 39. Values

| Value | Meaning |
|-------|---------------------------------------------|
| 0 | Automatic: let CPLEX choose; default |
| 1 | Solve a QCP node relaxation at each node |
| 2 | Solve an LP node relaxation at each node |

MIP MIR (mixed integer rounding) cut switch

Decides whether or not to generate MIR cuts (mixed integer rounding cuts) for the problem.

Purpose

MIP MIR (mixed integer rounding) cut switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Cuts_MIRCut | CPX_PARAM_MIRCUTS |
| C++ | IloCplex::Param::MIP::Cuts::MIRCut | MIRCuts (int) |
| Java | IloCplex.Param.MIP.Cuts.MIRCut | MIRCuts (int) |
| .NET | Cplex.Param.MIP.Cuts.MIRCut | MIRCuts (int) |
| OPL | | mircuts |
| Python | parameters.mip.cuts.mircut | mip.cuts.mircut |
| MATLAB | Cplex.Param.mip.cuts.mircut | mip.cuts.mircut |
| Interactive | mip cuts mircut | mip cuts mircut |
| Identifier | 2052 | 2052 |

Description

Decides whether or not to generate MIR cuts (mixed integer rounding cuts) for the problem. The value 0 (zero), the default, specifies that the attempt to generate MIR cuts should continue only if it seems to be helping.

For a definition of a MIR cut, see the topic Mixed integer rounding (MIR) cuts in the general topic Cuts in the *CPLEX User's Manual*. The table Parameters for controlling cuts, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Do not generate MIR cuts |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Generate MIR cuts moderately |
| 2 | Generate MIR cuts aggressively |

precision of numerical output in MPS and REW file formats

Decides the precision of numerical output in the MPS and REW file formats.

Purpose

Precision of numerical output in MPS and REW file formats

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------|-----------------------|
| C | CPXPARAM_Output_MPSLong | CPX_PARAM_MPSSLONGNUM |
| C++ | IloCplex::Param::Output::MPSLong | MPSLongNum (bool) |
| Java | IloCplex.Param.Output.MPSLong | MPSLongNum (bool) |
| .NET | Cplex.Param.Output.MPSLong | MPSLongNum (bool) |
| OPL | | not available |
| Python | parameters.output.mpslong | output.mpslong |
| MATLAB | Cplex.Param.output.mpslong | output.mpslong |
| Interactive | output mpslong | output mpslong |
| Identifier | 1081 | 1081 |

Description

Decides the precision of numerical output in the MPS and REW file formats. When this parameter is set to its default value 1 (one), numbers are written to MPS files in full-precision; that is, up to 15 significant digits may be written. The setting 0 (zero) writes files that correspond to the standard MPS format, where at most 12 characters can be used to represent a value. This limit may result in loss of precision.

| Value | bool | Symbol | Meaning |
|-------|-------|---------|----------------------------------------|
| 0 | false | CPX_OFF | Off: use limited MPS precision |
| 1 | true | CPX_ON | On: use full-precision; default |

See also

MPS file format: industry standard

network logging display switch

Decides what CPLEX reports to the screen during network optimization.

Purpose

Network logging display switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|-----------------------|
| C | CPXPARAM_Network_Display | CPX_PARAM_NETDISPLAY |
| C++ | IloCplex::Param::Network::Display | NetDisplay (int) |
| Java | IloCplex.Param.Network.Display | NetDisplay (int) |
| .NET | Cplex.Param.Network.Display | NetDisplay (int) |
| OPL | | netdisplay |
| Python | | not available |
| MATLAB | Cplex.Param.network.display | not available |
| Interactive | network display | network display |
| Identifier | 5005 | 5005 |

Description

Decides what CPLEX reports to the screen during network optimization. Settings 1 and 2 differ only during Phase I. Setting 2 shows monotonic values, whereas 1 usually does not.

| Value | Symbol | Meaning |
|-------|-----------------------------|----------------------------------------------------|
| 0 | CPXNET_NO_DISPLAY_OBJECTIVE | No display |
| 1 | CPXNET_TRUE_OBJECTIVE | Display true objective values |
| 2 | CPXNET_PENALIZE_OBJECTIVE | Display penalized objective values; default |

network optimality tolerance

Specifies the optimality tolerance for network optimization.

Purpose

Optimality tolerance for network optimization

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------|--------------------------------------------------|---------------------------------------|
| C | CPXPARAM_Network_Tolerances_Optimality | CPX_PARAM_NETEPOPT |
| C++ | IloCplex::Param::Network::Tolerances::Optimality | NetEpOpt (double) |
| Java | IloCplex.Param.Network.Tolerances.Optimality | NetEpOpt (double) |
| .NET | Cplex.Param.Network.Tolerances.Optimality | NetEpOpt (double) |
| OPL | | netepopt |
| Python | | not available |
| MATLAB | Cplex.Param.network.tolerances.optimality | not available |
| Interactive Identifier | network tolerances optimality 5002 | network tolerances optimality 5002 |

Description

Specifies the optimality tolerance for network optimization; that is, the amount a reduced cost may violate the criterion for an optimal solution.

Values

Any number from 1e-11 to 1e-1; **default**: 1e-6.

network primal feasibility tolerance

Specifies feasibility tolerance for network primal optimization. The feasibility tolerance specifies the degree to which the flow value of a model may violate its bounds.

Purpose

Feasibility tolerance for network primal optimization

| API | Parameter Name | Name prior to V12.6.0 |
|------|---------------------------------------------------|-----------------------|
| C | CPXPARAM_Network_Tolerances_Feasibility | CPX_PARAM_NETEPRHS |
| C++ | IloCplex::Param::Network::Tolerances::Feasibility | NetEpRHS (double) |
| Java | IloCplex.Param.Network.Tolerances.Feasibility | NetEpRHS (double) |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------|--------------------------------|
| .NET | Cplex.Param.Network.Tolerances.Feasibility | NetEpRHS (double) |
| OPL | | neteprhs |
| Python | not available | not available |
| MATLAB | Cplex.Param.network.tolerances.feasibility | not available |
| Interactive | network tolerances feasibility | network tolerances feasibility |
| Identifier | 5003 | 5003 |

Description

Specifies feasibility tolerance for network primal optimization. The feasibility tolerance specifies the degree to which the flow value of a model may violate its bounds. This tolerance influences the selection of an optimal basis and can be reset to a higher value when a problem is having difficulty maintaining feasibility during optimization. You may also wish to lower this tolerance after finding an optimal solution if there is any doubt that the solution is truly optimal. If the feasibility tolerance is set too low, CPLEX may falsely conclude that a problem is infeasible. If you encounter reports of infeasibility during Phase II of the optimization, a small adjustment in the feasibility tolerance may improve performance.

Values

Any number from 1e-11 to 1e-1; **default:** 1e-6.

simplex network extraction level

Establishes the level of network extraction for network simplex optimization.

Purpose

Simplex network extraction level

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|-----------------------|
| C | CPXPARAM_Network_NetFind | CPX_PARAM_NETFIND |
| C++ | IloCplex::Param::Network::NetFind | NetFind (int) |
| Java | IloCplex.Param.Network.NetFind | NetFind (int) |
| .NET | Cplex.Param.Network.NetFind | NetFind (int) |
| OPL | | netfind |
| Python | not available | not available |
| MATLAB | Cplex.Param.network.netfind | not available |
| Interactive | network netfind | network netfind |
| Identifier | 1022 | 1022 |

Description

Establishes the level of network extraction for network simplex optimization. The default value is suitable for recognizing commonly used modeling approaches when representing a network problem within an LP formulation.

Table 40. Values

| Value | Symbol | Meaning |
|-------|------------------|---------------------------|
| 1 | CPX_NETFIND_PURE | Extract pure network only |

Table 40. Values (continued)

| Value | Symbol | Meaning |
|-------|---------------------|----------------------------------------|
| 2 | CPX_NETFIND_REFLECT | Try reflection scaling; default |
| 3 | CPX_NETFIND_SCALE | Try general scaling |

network simplex iteration limit

Sets the maximum number of iterations to be performed before the algorithm terminates without reaching optimality.

Purpose

Network simplex iteration limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|-----------------------|
| C | CPXPARAM_Network_Iterations | CPX_PARAM_NETITLIM |
| C++ | IloCplex::Param::Network::Iterations | NetItLim (long) |
| Java | IloCplex.Param.Network.Iterations | NetItLim (long) |
| .NET | Cplex.Param.Network.Iterations | NetItLim (long) |
| OPL | | netitlim |
| Python | not available | not available |
| MATLAB | Cplex.Param.network.iterations | not available |
| Interactive | network iterations | network iterations |
| Identifier | 5001 | 5001 |

Description

Sets the maximum number of iterations to be performed before the algorithm terminates without reaching optimality.

Values

Any nonnegative integer; **default**: 9223372036800000000.

network simplex pricing algorithm

Specifies the pricing algorithm for network simplex optimization.

Purpose

Network simplex pricing algorithm

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|-----------------------|
| C | CPXPARAM_Network_Pricing | CPX_PARAM_NETPPRIIND |
| C++ | IloCplex::Param::Network::Pricing | NetPPriInd (int) |
| Java | IloCplex.Param.Network.Pricing | NetPPriInd (int) |
| .NET | Cplex.Param.Network.Pricing | NetPPriInd (int) |
| OPL | | netppriind |
| Python | not available | not available |
| MATLAB | Cplex.Param.network.pricing | not available |
| Interactive | network pricing | network pricing |
| Identifier | 5004 | 5004 |

Description

Specifies the pricing algorithm for network simplex optimization. The default (0) shows best performance for most problems, and currently is equivalent to 3.

Table 41. Values

| Value | Symbol | Meaning |
|-------|-----------------------------|------------------------------------------------|
| 0 | CPXNET_PRICE_AUTO | Automatic: let CPLEX choose; default |
| 1 | CPXNET_PRICE_PARTIAL | Partial pricing |
| 2 | CPXNET_PRICE_MULT_PART | Multiple partial pricing |
| 3 | CPXNET_PRICE_SORT_MULT_PART | Multiple partial pricing with sorting |

MIP subproblem algorithm

Decides which continuous optimizer will be used to solve the subproblems in a MIP, after the initial relaxation.

Purpose

MIP subproblem algorithm

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------------|---------------------------|
| C | CPXPARAM_MIP_Strategy_SubAlgorithm | CPX_PARAM_SUBALG |
| C++ | IloCplex::Param::NodeAlgorithm | NodeAlg (int) |
| Java | IloCplex.Param.NodeAlgorithm | NodeAlg (int) |
| .NET | Cplex.Param.NodeAlgorithm | NodeAlg (int) |
| OPL | | nodealg |
| Python | parameters.mip.strategy.subalgorithm | mip.strategy.subalgorithm |
| MATLAB | Cplex.Param.mip.strategy.subalgorithm | mip.strategy.subalgorithm |
| Interactive | mip strategy subalgorithm | mip strategy subalgorithm |
| Identifier | 2026 | 2026 |

Description

Decides which continuous optimizer will be used to solve the subproblems in a MIP, after the initial relaxation.

The default Automatic setting (0 zero) of this parameter currently selects the dual simplex optimizer for subproblem solution for MILP and MIQP. The Automatic setting may be expanded in the future so that CPLEX chooses the algorithm based on additional characteristics of the model.

For MILP (integer constraints and otherwise continuous variable), all settings are permitted.

For MIQP (integer constraints and positive semi-definite quadratic terms in objective), setting 3 (Network) is not permitted, and setting 5 (Sifting) reverts to 0 (Automatic).

For MIQCP (integer constraints and positive semi-definite quadratic terms among the constraints), only the Barrier optimizer is implemented, and therefore no settings other than 0 (Automatic) and 4 (Barrier) are permitted.

Table 42. Values

| Value | Symbol | Meaning |
|-------|-------------------|------------------------------------------------|
| 0 | CPX_ALG_AUTOMATIC | Automatic: let CPLEX choose; default |
| 1 | CPX_ALG_PRIMAL | Primal simplex |
| 2 | CPX_ALG_DUAL | Dual simplex |
| 3 | CPX_ALG_NET | Network simplex |
| 4 | CPX_ALG_BARRIER | Barrier |
| 5 | CPX_ALG_SIFTING | Sifting |

node storage file switch

Used when working memory (CPX_PARAM_WORKMEM, WorkMem) has been exceeded by the size of the tree.

Purpose

Node storage file switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Strategy_File | CPX_PARAM_NODEFILEIND |
| C++ | IloCplex::Param::MIP::Strategy::File | NodeFileInd (int) |
| Java | IloCplex.Param.MIP.Strategy.File | NodeFileInd (int) |
| .NET | Cplex.Param.MIP.Strategy.File | NodeFileInd (int) |
| OPL | | nodefileind |
| Python | parameters.mip.strategy.file | mip.strategy.file |
| MATLAB | Cplex.Param.mip.strategy.file | mip.strategy.file |
| Interactive | mip strategy file | mip strategy file |
| Identifier | 2016 | 2016 |

Description

Used when working memory (CPX_PARAM_WORKMEM, WorkMem) has been exceeded by the size of the tree. If the node file parameter is set to zero when the tree memory limit is reached, optimization is terminated. Otherwise, a group of nodes is removed from the in-memory set as needed. By default, CPLEX transfers nodes to node files when the in-memory set is larger than 128 MBytes, and it keeps the resulting node files in compressed form in memory. At settings 2 and 3, the node files are transferred to disk, in uncompressed and compressed form respectively, into a directory named by the working directory parameter (CPX_PARAM_WORKDIR, WorkDir), and CPLEX actively manages which nodes remain in memory for processing.

| Value | Meaning |
|-------|-------------------------------------------------------|
| 0 | No node file |
| 1 | Node file in memory and compressed; default |

| Value | Meaning |
|-------|----------------------------------|
| 2 | Node file on disk |
| 3 | Node file on disk and compressed |

Related reference:

“directory for working files” on page 149

Specifies the name of an existing directory into which CPLEX may store temporary working files.

“memory available for working storage” on page 150

Specifies an upper limit on the amount of central memory, in megabytes, that CPLEX is permitted to use for working memory.

MIP node limit

Sets the maximum number of nodes solved before the algorithm terminates without reaching optimality.

Purpose

MIP node limit

| API | Parameter Name | Name prior to V12.6.0 |
|----------------------------------------|-------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_Nodes | CPX_PARAM_NODELIM |
| C++ | IloCplex::Param::MIP::Limits::Nodes | NodeLim (long) |
| Java | IloCplex.Param.MIP.Limits.Nodes | NodeLim (long) |
| .NET | Cplex.Param.MIP.Limits.Nodes | NodeLim (long) |
| OPL | | nodelim |
| Python | parameters.mip.limits.nodes | mip.limits.nodes |
| MATLAB | Cplex.Param.mip.limits.nodes | mip.limits.nodes |
| Cplex class compatible | | |
| MATLAB CPLEX Toolbox compatible | | mip.limits.nodes |
| MATLAB Optimization Toolbox compatible | | MaxNodes |
| Cplex class compatible | | |
| Interactive | mip limits nodes | mip limits nodes |
| Identifier | 2017 | 2017 |

Description

Sets the maximum number of nodes solved before the algorithm terminates without reaching optimality. When this parameter is set to 0 (zero), CPLEX completes processing at the root; that is, it creates cuts and applies heuristics at the root. When this parameter is set to 1 (one), it allows branching from the root; that is, nodes are created but not solved.

Values

Any nonnegative integer; **default:** 9223372036800000000.

MIP node selection strategy

Used to set the rule for selecting the next node to process when backtracking.

Purpose

MIP node selection strategy

| API | Parameter Name | Name prior to V12.6.0 |
|---------------------------|--------------------------------------------|-------------------------|
| C | CPXPARAM_MIP_Strategy_NodeSelect | CPX_PARAM_NODESEL |
| C++ | IloCplex::Param::MIP::Strategy::NodeSelect | NodeSel (int) |
| Java | IloCplex.Param.MIP.Strategy.NodeSelect | NodeSel (int) |
| .NET | Cplex.Param.MIP.Strategy.NodeSelect | NodeSel (int) |
| OPL | | nodesel |
| Python | parameters.mip.strategy.nodeselect | mip.strategy.nodeselect |
| MATLAB | Cplex.Param.mip.strategy.nodeselect | mip.strategy.nodeselect |
| Cplex class compatibility | | |
| MATLAB | CPLEX Toolbox compatibility | mip.strategy.nodeselect |
| MATLAB | Optimization Toolbox compatibility | NodeSearchStrategy |
| Interactive | mip strategy nodeselect | mip strategy nodeselect |
| Identifier | 2018 | 2018 |

Description

Sets the rule for selecting the next node to process when the search is backtracking. The depth-first search strategy chooses the most recently created node. The best-bound strategy chooses the node with the best objective function for the associated LP relaxation. The best-estimate strategy selects the node with the best estimate of the integer objective value that would be obtained from a node once all integer infeasibilities are removed. An alternative best-estimate search is also available.

Table 43. Values

| Value | Symbol | Meaning |
|-------|-------------------------|-----------------------------------|
| 0 | CPX_NODESEL_DFS | Depth-first search |
| 1 | CPX_NODESEL_BESTBOUND | Best-bound search; default |
| 2 | CPX_NODESEL_BESTEST | Best-estimate search |
| 3 | CPX_NODESEL_BESTEST_ALT | Alternative best-estimate search |

numerical precision emphasis

Emphasizes precision in numerically unstable or difficult problems.

Purpose

Numerical precision emphasis

| API | Parameter Name | Name prior to V12.6.0 |
|--------|--------------------------------------|-----------------------------|
| C | CPXPARAM_Emphasis_Numerical | CPX_PARAM_NUMERICALEMPHASIS |
| C++ | IloCplex::Param::Emphasis::Numerical | NumericalEmphasis (bool) |
| Java | IloCplex.Param.Emphasis.Numerical | NumericalEmphasis (bool) |
| .NET | Cplex.Param.Emphasis.Numerical | NumericalEmphasis (bool) |
| OPL | | numericalemphasis |
| Python | parameters.emphasis.numerical | emphasis.numerical |
| MATLAB | Cplex.Param.emphasis.numerical | emphasis.numerical |

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------|-------------------------|-------------------------|
| Interactive Identifier | emphasis numerical 1083 | emphasis numerical 1083 |

Description

Emphasizes precision in numerically unstable or difficult problems. This parameter lets you specify to CPLEX that it should emphasize precision in numerically difficult or unstable problems, with consequent performance trade-offs in time and memory.

Table 44. Values

| Value | bool | Symbol | Meaning |
|-------|-------|---------|------------------------------------------------------|
| 0 | false | CPX_OFF | Do not emphasize numerical precision; default |
| 1 | true | CPX_ON | Exercise extreme caution in computation |

nonzero element read limit

Specifies a limit for the number of nonzero elements to read for an allocation of memory.

Purpose

Nonzero element read limit

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------|---------------------------------|-------------------------------|
| C 64-bit | CPXPARAM_Read_Nonzeros | CPX_PARAM_NZREADLIM (CPXLONG) |
| C 32-bit | CPXPARAM_Read_Nonzeros | CPX_PARAM_NZREADLIM (CPXINT) |
| C++ | IloCplex::Param::Read::Nonzeros | NzReadLim (CPXLONG) |
| Java | IloCplex.Param.Read.Nonzeros | NzReadLim (CPXLONG) |
| .NET | Cplex.Param.Read.Nonzeros | NzReadLim (CPXLONG) |
| OPL | | not available |
| Python | parameters.read.nonzeros | read.nonzeros |
| MATLAB | Cplex.Param.read.nonzeros | read.nonzeros |
| Interactive Identifier | read nonzeros 1024 | read nonzeros 1024 |

Description

Specifies a limit for the number of nonzero elements to read for an allocation of memory. This parameter does not restrict the size of a problem. Rather, it indirectly specifies the default amount of memory that will be pre-allocated before a problem is read from a file. If the limit is exceeded, more memory is automatically allocated.

Values

Any integer from 0 to CPX_BIGINT or CPX_BIGLONG, depending on integer type;
default: 250 000.

absolute objective difference cutoff

Used to update the cutoff each time a mixed integer solution is found.

Purpose

Absolute objective difference cutoff

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------------------|------------------------------|
| C | CPXPARAM_MIP_Tolerances_ObjDifference | CPX_PARAM_OBJDIF |
| C++ | IloCplex::Param::MIP::Tolerances::ObjDifference | ObjDif (double) |
| Java | IloCplex.Param.MIP.Tolerances.ObjDifference | ObjDif (double) |
| .NET | Cplex.Param.MIP.Tolerances.ObjDifference | ObjDif (double) |
| OPL | | objdif |
| Python | parameters.mip.tolerances.objdifference | mip.tolerances.objdifference |
| MATLAB | Cplex.Param.mip.tolerances.objdifference | mip.tolerances.objdifference |
| Interactive | mip tolerances objdifference | mip tolerances objdifference |
| Identifier | 2019 | 2019 |

Description

Used to update the cutoff each time a mixed integer solution is found. This absolute value is subtracted from (added to) the newly found integer objective value when minimizing (maximizing). This forces the mixed integer optimization to ignore integer solutions that are not at least this amount better than the best one found so far.

The objective difference parameter can be adjusted to improve problem solving efficiency by limiting the number of nodes; however, setting this parameter at a value other than zero (the default) can cause some integer solutions, including the true integer optimum, to be missed.

Negative values for this parameter can result in some integer solutions that are worse than or the same as those previously generated, but does not necessarily result in the generation of all possible integer solutions.

Values

Any number; **default:** 0.0.

Related reference:

“relative objective difference cutoff” on page 117

Used to update the cutoff each time a mixed integer solution is found.

lower objective value limit

Sets a lower limit on the value of the objective function in the simplex algorithms.

Purpose

Lower objective value limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------|-------------------------|
| C | CPXPARAM_Simplex_Limits_LowerObj | CPX_PARAM_OBJLLIM |
| C++ | IloCplex::Param::Simplex::Limits::LowerObj | ObjLLim (double) |
| Java | IloCplex.Param.Simplex.Limits.LowerObj | ObjLLim (double) |
| .NET | Cplex.Param.Simplex.Limits.LowerObj | ObjLLim (double) |
| OPL | | objllim |
| Python | parameters.simplex.limits.lowerobj | simplex.limits.lowerobj |
| MATLAB | Cplex.Param.simplex.limits.lowerobj | simplex.limits.lowerobj |
| Interactive | simplex limits lowerobj | simplex limits lowerobj |
| Identifier | 1025 | 1025 |

Description

Sets a lower limit on the value of the objective function in the simplex algorithms. Setting a lower objective function limit causes CPLEX to halt the optimization process when the minimum objective function value limit has been reached. This limit applies only during Phase II of the simplex algorithm in minimization problems.

Tip:

This parameter is not effective with the conflict refiner nor with FeasOpt. That is, neither of those tools can analyze an infeasibility introduced by this parameter. If you want to analyze such a condition, add an explicit objective constraint, such as $obj \geq c$, to your model instead before you invoke either of those tools.

Values

Any number; **default:** $-1e+75$.

upper objective value limit

Sets an upper limit on the value of the objective function in the simplex algorithms.

Purpose

Upper objective value limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------|-------------------------|
| C | CPXPARAM_Simplex_Limits_UpperObj | CPX_PARAM_OBJJULIM |
| C++ | IloCplex::Param::Simplex::Limits::UpperObj | ObjJULim (double) |
| Java | IloCplex.Param.Simplex.Limits.UpperObj | ObjJULim (double) |
| .NET | Cplex.Param.Simplex.Limits.UpperObj | ObjJULim (double) |
| OPL | | objjulim |
| Python | parameters.simplex.limits.upperobj | simplex.limits.upperobj |
| MATLAB | Cplex.Param.simplex.limits.upperobj | simplex.limits.upperobj |
| Interactive | simplex limits upperobj | simplex limits upperobj |
| Identifier | 1026 | 1026 |

Description

Sets an upper limit on the value of the objective function in the simplex algorithms. Setting an upper objective function limit causes CPLEX to halt the optimization process when the maximum objective function value limit has been reached. This limit applies only during Phase II of the simplex algorithm in maximization problems.

Tip:

This parameter is not effective with the conflict refiner nor with FeasOpt. That is, neither of those tools can analyze an infeasibility introduced by this parameter. If you want to analyze such a condition, add an explicit objective constraint, such as `obj <= c.` to your model instead before you invoke either of those tools.

Values

Any number; **default:** 1e+75.

parallel mode switch

Sets the parallel optimization mode. Possible modes are automatic, deterministic, and opportunistic.

Purpose

Parallel mode switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------|------------------------|
| C | CPXPARAM_Parallel | CPX_PARAM_PARALLELMODE |
| C++ | IloCplex::Param::Parallel | ParallelMode (int) |
| Java | IloCplex.Param.Parallel | ParallelMode (int) |
| .NET | Cplex.Param.Parallel | ParallelMode (int) |
| OPL | | parallelmode |
| Python | parameters.parallel | parallel |
| MATLAB | Cplex.Param.parallel | parallel |
| Interactive | parallel | parallel |
| Identifier | 1109 | 1109 |

Description

Sets the parallel optimization mode. Possible modes are automatic, deterministic, and opportunistic.

In this context, *deterministic* means that multiple runs with the same model at the same parameter settings on the same platform will reproduce the same solution path and results. In contrast, *opportunistic* implies that even slight differences in timing among threads or in the order in which tasks are executed in different threads may produce a different solution path and consequently different timings or different solution vectors during optimization executed in parallel threads. In multithreaded applications, the opportunistic setting entails less synchronization between threads and consequently may provide better performance.

By default, CPLEX applies as much parallelism as possible while still achieving deterministic results. That is, when you run the same model twice on the same

platform with the same parameter settings, you will see the same solution and optimization run. This condition is referred to as the *deterministic* mode.

More opportunities to exploit parallelism are available if you do not require determinism. In other words, CPLEX can find more possibilities for parallelism if you do not require an invariant, repeatable solution path and precisely the same solution vector. To use all available parallelism, you need to select the *opportunistic* parallel mode. In this mode, CPLEX will use all opportunities for parallelism in order to achieve best performance.

However, in opportunistic mode, the actual optimization may differ from run to run, including the solution time itself and the path traveled in the search.

Deterministic and sequential optimization

Parallel MIP optimization can be opportunistic or deterministic.

Parallel barrier optimization is only deterministic.

Concurrent optimization can be opportunistic or deterministic. In opportunistic mode, when multiple threads are available, concurrent optimization launches primal simplex, dual simplex, and barrier optimizers by default. In deterministic mode, when multiple threads are available, concurrent optimization launches the dual simplex and barrier optimizers by default.

Callbacks and MIP optimization

If callbacks other than informational callbacks are used for solving a MIP, the order in which the callbacks are called cannot be guaranteed to remain deterministic, not even in deterministic mode. Thus, to make sure of deterministic runs when the parallel mode parameter and the global default thread count parameter are at their default settings, CPLEX reverts to sequential solving of the MIP in the presence of query callbacks, diagnostic callbacks, or control callbacks.

Consequently, if your application invokes query, diagnostic, or control callbacks, and you still prefer deterministic parallel search, you can choose value 1 (one), overriding the automatic setting and turning on deterministic parallel search. It is then your responsibility to make sure that your callbacks do not perform operations that could lead to opportunistic behavior and are implemented in a thread-safe way. To meet these conditions, your application must **not** store and must **not** update any information in the callbacks.

Determinism versus opportunism

This parameter also allows you to turn off this default setting by choosing value -1 (minus one). Cases where you might wish to turn off deterministic search include situations where you want to take advantage of possibly faster performance of opportunistic parallel MIP optimization in multiple threads after you have confirmed that deterministic parallel MIP optimization produced the results you expected.

Table 45. Values

| Value | Symbolic Constant Callable Library | Symbolic Constant Concert Technology | Meaning |
|-------|---------------------------------------|-----------------------------------------|-----------------------------------------------------------------------------------------------------|
| -1 | CPX_PARALLEL_OPPORTUNISTIC | Opportunistic | Enable opportunistic parallel search mode |
| 0 | CPX_PARALLEL_AUTO | AutoParallel | Automatic: let CPLEX decide whether to invoke deterministic or opportunistic search; default |
| 1 | CPX_PARALLEL_DETERMINISTIC | Deterministic | Enable deterministic parallel search mode |

See also: “global default thread count” on page 139: CPX_PARAM_THREADS, Threads

simplex perturbation switch

Decides whether to perturb problems.

Purpose

Simplex perturbation switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------------------------|---------------------------|
| C | CPXPARAM_Simplex_Perturbation_Indicator | CPX_PARAM_PERIND |
| C++ | IloCplex::Param::Simplex::Perturbation::Indicator | PerInd (bool) |
| Java | IloCplex.Param.Simplex.Perturbation.Indicator | PerInd (bool) |
| .NET | Cplex.Param.Simplex.Perturbation.Indicator | PerInd (bool) |
| OPL | | perind |
| Python | parameters.simplex.perturbation.indicator | simplex.perturbation |
| MATLAB | Cplex.Param.simplex.perturbation.indicator | simplex.perturbation |
| Interactive | simplex perturbationlimit | simplex perturbationlimit |
| Identifier | 1027 | 1027 |

Description

Decides whether to perturb problems.

Setting this parameter to 1 (one) causes all problems to be automatically perturbed as optimization begins. A setting of 0 (zero) allows CPLEX to decide dynamically, during solution, whether progress is slow enough to merit a perturbation. The situations in which a setting of 1 (one) helps are rare and restricted to problems that exhibit extreme degeneracy.

In the **Interactive Optimizer**, the command

```
set simplex perturbationlimit
```

accepts two arguments and actually sets two parameters simultaneously. The first argument is a switch or indicator; its value is 1 (one) to turn on perturbation or 0 (zero) to turn off perturbation. The second argument is a constant value to set an amount of perturbation. See the parameter “perturbation constant” on page 54 for more information about the value of this second argument.

Table 46. Values.

| Value | bool | Symbol | Meaning |
|-------|-------|---------|---------------------------------------------|
| 0 | false | CPX_OFF | Automatic: let CPLEX choose; default |
| 1 | true | CPX_ON | Turn on perturbation from beginning |

simplex perturbation limit

Sets the number of degenerate iterations before perturbation is performed.

Purpose

Simplex perturbation limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------------|-----------------------------|
| C | CPXPARAM_Simplex_Limits_Perturbation | CPX_PARAM_PERLIM |
| C++ | IloCplex::Param::Simplex::Limits::Perturbation | PerLim (int) |
| Java | IloCplex.Param.Simplex.Limits.Perturbation | PerLim (int) |
| .NET | Cplex.Param.Simplex.Limits.Perturbation | PerLim (int) |
| OPL | | perlim |
| Python | parameters.simplex.limits.perturbation | simplex.limits.perturbation |
| MATLAB | Cplex.Param.simplex.limits.perturbation | simplex.limits.perturbation |
| Interactive | simplex limits perturbation | simplex limits perturbation |
| Identifier | 1028 | 1028 |

Description

Sets the number of degenerate iterations before perturbation is performed.

Table 47. Values

| Value | Meaning |
|----------------------|-----------------------------------------------------|
| 0 | Automatic: let CPLEX choose; default |
| Any positive integer | Number of degenerate iterations before perturbation |

deterministic time before starting to polish a feasible solution

Sets the amount of time expressed in deterministic ticks to spend during a normal mixed integer optimization after which CPLEX starts to polish a feasible solution

Purpose

Deterministic time before starting to polish a feasible solution

| API | Parameter Name | Name prior to V12.6.0 |
|------|--------------------------------------------|------------------------------|
| C | CPXPARAM_MIP_PolishAfter_DefTime | CPX_PARAM_POLISHAFTERDETTIME |
| C++ | IloCplex::Param::MIP::PolishAfter::DefTime | PolishAfterDefTime (double) |
| Java | IloCplex.Param.MIP.PolishAfter.DefTime | PolishAfterDefTime (double) |
| .NET | Cplex.Param.MIP.PolishAfter.DefTime | PolishAfterDefTime (double) |
| OPL | | polishafterdetttime |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-------------------------|
| Python | parameters.mip.polishafter.detime | mip.polishafter.detime |
| MATLAB | Cplex.Param.mip.polishafter.detime | mip.polishafter.detime |
| Interactive | mip polishafter dettime | mip polishafter dettime |
| Identifier | 2151 | 2151 |

Description

Tells CPLEX how much time (expressed in deterministic ticks) to spend during mixed integer optimization before CPLEX starts polishing a feasible solution. The default value (1.0E+75 seconds) is such that CPLEX does **not** start solution polishing by default.

Starting conditions

CPLEX must have a feasible solution in order to start polishing. It must also have certain internal structures in place to support solution polishing. Consequently, when the criterion specified by this parameter is met, CPLEX begins solution polishing only after these starting conditions are also met. That is, there may be a delay between the moment when the criterion specified by this parameter is met and when solution polishing starts.

Values

Any nonnegative value in deterministic ticks; **default**:1.0E+75 ticks.

See also

“time before starting to polish a feasible solution” on page 100

absolute MIP gap before starting to polish a feasible solution

Sets an absolute MIP gap after which CPLEX starts to polish a feasible solution

Purpose

Absolute MIP gap before starting to polish a feasible solution

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------------|-----------------------------|
| C | CPXPARAM_MIP_PolishAfter_AbsMIPGap | CPX_PARAM_POLISHAFTEREPAGAP |
| C++ | IloCplex::Param::MIP::PolishAfter::AbsMIPGap | PolishAfterEpAGap (double) |
| Java | IloCplex.Param.MIP.PolishAfter.AbsMIPGap | PolishAfterEpAGap (double) |
| .NET | Cplex.Param.MIP.PolishAfter.AbsMIPGap | PolishAfterEpAGap (double) |
| OPL | | polishafterepagap |
| Python | parameters.mip.polishafter.absmipgap | mip.polishafter.absmipgap |
| MATLAB | Cplex.Param.mip.polishafter.absmipgap | mip.polishafter.absmipgap |
| Interactive | mip polishafter absmipgap | mip polishafter absmipgap |
| Identifier | 2126 | 2126 |

Description

Sets an absolute MIP gap (that is, the difference between the best integer objective and the objective of the best node remaining) after which CPLEX stops

branch-and-cut and begins polishing a feasible solution. The default value (0.0) is such that CPLEX does not invoke solution polishing by default.

Starting conditions

CPLEX must have a feasible solution in order to start polishing. It must also have certain internal structures in place to support solution polishing. Consequently, when the criterion specified by this parameter is met, CPLEX begins solution polishing only after these starting conditions are also met. That is, there may be a delay between the moment when the criterion specified by this parameter is met and when solution polishing starts.

Values

Any nonnegative value; **default:** 0.0.

See also

“absolute MIP gap tolerance” on page 49

relative MIP gap before starting to polish a feasible solution

Sets a relative MIP gap after which CPLEX starts to polish a feasible solution

Purpose

Relative MIP gap before starting to polish a solution

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------------|----------------------------|
| C | CPXPARAM_MIP_PolishAfter_MIPGap | CPX_PARAM_POLISHAFTEREPGAP |
| C++ | IloCplex::Param::MIP::PolishAfter::MIPGap | PolishAfterEpGap (double) |
| Java | IloCplex.Param.MIP.PolishAfter.MIPGap | PolishAfterEpGap (double) |
| .NET | Cplex.Param.MIP.PolishAfter.MIPGap | PolishAfterEpGap (double) |
| OPL | | polishafterepgap |
| Python | parameters.mip.polishafter.mipgap | mip.polishafter.mipgap |
| MATLAB | Cplex.Param.mip.polishafter.mipgap | mip.polishafter.mipgap |
| Interactive | mip polishafter mipgap | mip polishafter mipgap |
| Identifier | 2127 | 2127 |

Description

Sets a relative MIP gap after which CPLEX will stop branch-and-cut and begin polishing a feasible solution. The default value (0.0) is such that CPLEX does not invoke solution polishing by default. The relative MIP gap is calculated like this:

$$|\text{bestbound} - \text{bestinteger}| / (1e-10 + |\text{bestinteger}|)$$

Starting conditions

CPLEX must have a feasible solution in order to start polishing. It must also have certain internal structures in place to support solution polishing. Consequently, when the criterion specified by this parameter is met, CPLEX begins solution polishing only after these starting conditions are also met. That is, there may be a delay between the moment when the criterion specified by this parameter is met and when solution polishing starts.

Values

Any number from 0.0 to 1.0, inclusive; **default:** 0.0.

See also

“relative MIP gap tolerance” on page 50

MIP integer solutions to find before starting to polish a feasible solution

Sets the number of integer solutions to find after which CPLEX starts to polish a feasible solution

Purpose

MIP integer solutions to find before starting to polish a feasible solution

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------------|-----------------------------|
| C | CPXPARAM_MIP_PolishAfter_Solutions | CPX_PARAM_POLISHAFTERINTSOL |
| C++ | IloCplex::Param::MIP::PolishAfter::Solutions | PolishAfterIntSol (long) |
| Java | IloCplex.Param.MIP.PolishAfter.Solutions | PolishAfterIntSol (long) |
| .NET | Cplex.Param.MIP.PolishAfter.Solutions | PolishAfterIntSol (long) |
| OPL | | polishafterintsol |
| Python | parameters.mip.polishafter.solutions | mip.polishafter.solutions |
| MATLAB | Cplex.Param.mip.polishafter.solutions | mip.polishafter.solutions |
| Interactive | mip polishafter solutions | mip polishafter solutions |
| Identifier | 2129 | 2129 |

Description

Sets the number of integer solutions to find before CPLEX stops branch-and-cut and begins to polish a feasible solution. The default value is such that CPLEX does not invoke solution polishing by default.

Starting conditions

CPLEX must have a feasible solution in order to start polishing. It must also have certain internal structures in place to support solution polishing. Consequently, when the criterion specified by this parameter is met, CPLEX begins solution polishing only after these starting conditions are also met. That is, there may be a delay between the moment when the criterion specified by this parameter is met and when solution polishing starts.

Values

Any positive integer strictly greater than zero; zero is **not** allowed; **default:** 9223372036800000000

See also

“MIP integer solution-file switch and prefix” on page 66

nodes to process before starting to polish a feasible solution

Sets the number of nodes to process after which CPLEX starts to polish a feasible solution

Purpose

Nodes to process before starting to polish a feasible solution

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|---------------------------|
| C | CPXPARAM_MIP_PolishAfter_Nodes | CPX_PARAM_POLISHAFTERNODE |
| C++ | IloCplex::Param::MIP::PolishAfter::Nodes | PolishAfterNode (long) |
| Java | IloCplex.Param.MIP.PolishAfter.Nodes | PolishAfterNode (long) |
| .NET | Cplex.Param.MIP.PolishAfter.Nodes | PolishAfterNode (long) |
| OPL | | polishafternode |
| Python | parameters.mip.polishafter.nodes | mip.polishafter.nodes |
| MATLAB | Cplex.Param.mip.polishafter.nodes | mip.polishafter.nodes |
| Interactive | mip polishafter nodes | mip polishafter nodes |
| Identifier | 2128 | 2128 |

Description

Sets the number of nodes processed in branch-and-cut before CPLEX starts solution polishing, if a feasible solution is available.

When this parameter is set to 0 (zero), CPLEX completes processing at the root; that is, it creates cuts and applies heuristics at the root.

When this parameter is set to 1 (one), it allows branching from the root; that is, nodes are created but not solved.

When no feasible solution is available yet, CPLEX explores more nodes than the number specified by this parameter.

Starting conditions

CPLEX must have a feasible solution in order to start polishing. It must also have certain internal structures in place to support solution polishing. Consequently, when the criterion specified by this parameter is met, CPLEX begins solution polishing only after these starting conditions are also met. That is, there may be a delay between the moment when the criterion specified by this parameter is met and when solution polishing starts.

Values

Any nonnegative integer; **default:** 9223372036800000000

See also

“MIP node limit” on page 88

time before starting to polish a feasible solution

Sets the amount of time in seconds to spend during a normal mixed integer optimization after which CPLEX starts to polish a feasible solution

Purpose

Time before starting to polish a feasible solution

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------|---------------------------|
| C | CPXPARAM_MIP_PolishAfter_Time | CPX_PARAM_POLISHAFTERTIME |
| C++ | IloCplex::Param::MIP::PolishAfter::Time | PolishAfterTime (double) |
| Java | IloCplex.Param.MIP.PolishAfter.Time | PolishAfterTime (double) |
| .NET | Cplex.Param.MIP.PolishAfter.Time | PolishAfterTime (double) |
| OPL | | polishaftertime |
| Python | parameters.mip.polishafter.time | mip.polishafter.time |
| MATLAB | Cplex.Param.mip.polishafter.time | mip.polishafter.time |
| Interactive | mip polishafter time | mip polishafter time |
| Identifier | 2130 | 2130 |

Description

Tells CPLEX how much time in seconds to spend during mixed integer optimization before CPLEX starts polishing a feasible solution. The default value (1.0E+75 seconds) is such that CPLEX does **not** start solution polishing by default.

Whether CPLEX measures CPU time or wall clock time (also known as real time) depends on the parameter “clock type for computation time” on page 35.

Starting conditions

CPLEX must have a feasible solution in order to start polishing. It must also have certain internal structures in place to support solution polishing. Consequently, when the criterion specified by this parameter is met, CPLEX begins solution polishing only after these starting conditions are also met. That is, there may be a delay between the moment when the criterion specified by this parameter is met and when solution polishing starts.

Values

Any nonnegative value in seconds; **default**:1.0E+75 seconds.

See also

“clock type for computation time” on page 35

“deterministic time before starting to polish a feasible solution” on page 96

time spent polishing a solution (deprecated)

Deprecated parameter

Purpose

Time spent polishing a solution (deprecated)

| | |
|-----------|-------------------------------|
| C Name | CPX_PARAM_POLISHTIME (double) |
| C++ Name | PolishTime (double) |
| Java Name | PolishTime (double) |
| .NET Name | PolishTime (double) |

| | |
|-----------------------|------------------------------|
| OPL Name | polishtime |
| Python Name | deprecated and not available |
| MATLAB Name | deprecated and not available |
| Interactive Optimizer | mip limit polishtime |
| Identifier | 2066 |

Description

This **deprecated** parameter told CPLEX how much time in seconds to spend after a normal mixed integer optimization in polishing a solution. The default was zero, no polishing time.

Instead of this **deprecated** parameter, use one of the following parameters to control the effort that CPLEX spends in branch-and-cut before it begins polishing a feasible solution:

- “absolute MIP gap before starting to polish a feasible solution” on page 97
- “relative MIP gap before starting to polish a feasible solution” on page 98
- “MIP integer solutions to find before starting to polish a feasible solution” on page 99
- “nodes to process before starting to polish a feasible solution” on page 100
- “time before starting to polish a feasible solution” on page 100
- “optimizer time limit in seconds” on page 141

Values

Any nonnegative value in seconds; **default**: 0.0 (zero) seconds.

maximum number of solutions generated for solution pool by populate

Sets the maximum number of mixed integer programming (MIP) solutions generated for the solution pool during each call to the populate procedure.

Purpose

Maximum number of solutions generated for the solution pool by populate

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_Populate | CPX_PARAM_POPULATELIM |
| C++ | IloCplex::Param::MIP::Limits::Populate | PopulateLim (int) |
| Java | IloCplex.Param.MIP.Limits.Populate | PopulateLim (int) |
| .NET | Cplex.Param.MIP.Limits.Populate | PopulateLim (int) |
| OPL | | populatelim |
| Python | parameters.mip.limits.populate | mip.limits.populate |
| MATLAB | Cplex.Param.mip.limits.populate | mip.limits.populate |
| Interactive | mip limits populate | mip limits populate |
| Identifier | 2108 | 2108 |

Description

Sets the maximum number of mixed integer programming (MIP) solutions generated for the solution pool during each call to the populate procedure. Populate stops when it has generated PopulateLim solutions. A solution is counted if it is valid for all filters, consistent with the relative and absolute pool gap

parameters, and has not been rejected by the incumbent callback (if any exists), whether or not it improves the objective of the model.

In parallel, populate may not respect this parameter exactly due to disparities between threads. That is, it may happen that populate stops when it has generated a number of solutions slightly more than or slightly less than this limit because of differences in synchronization between threads.

This parameter does **not** apply to MIP optimization generally; it applies only to the populate procedure.

If you are looking for a parameter to control the number of solutions stored in the solution pool, consider instead the solution pool capacity parameter (“maximum number of solutions kept in solution pool” on page 131: `SolnPoolCapacity`, `CPX_PARAM_SOLNPOOLCAPACITY`).

Populate will stop before it reaches the limit set by this parameter if it reaches another limit, such as a time limit set by the user. Additional stopping criteria can be specified by these parameters:

- “relative gap for solution pool” on page 132: `SolnPoolGap`, `CPX_PARAM_SOLNPOOLGAP`
- “absolute gap for solution pool” on page 130: `SolnPoolAGap`, `CPX_PARAM_SOLNPOOLAGAP`
- “MIP node limit” on page 88: `NodeLim`, `CPX_PARAM_NODELIM`
- “optimizer time limit in seconds” on page 141: `TiLim`, `CPX_PARAM_TILIM`

Values

Any nonnegative integer; **default**: 20.

primal simplex pricing algorithm

Sets the primal simplex pricing algorithm.

Purpose

Primal simplex pricing algorithm

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------------|--------------------------------|
| C | <code>CPXPARAM_Simplex_PGradient</code> | <code>CPX_PARAM_PPRIIND</code> |
| C++ | <code>IloCplex::Param::Simplex::PGradient</code> | <code>PPriInd (int)</code> |
| Java | <code>IloCplex.Param.Simplex.PGradient</code> | <code>PPriInd (int)</code> |
| .NET | <code>Cplex.Param.Simplex.PGradient</code> | <code>PPriInd (int)</code> |
| OPL | | <code>ppriind</code> |
| Python | <code>parameters.simplex.pgradient</code> | <code>simplex.pgradient</code> |
| MATLAB | <code>Cplex.Param.simplex.pgradient</code> | <code>simplex.pgradient</code> |
| Interactive | <code>simplex pgradient</code> | <code>simplex pgradient</code> |
| Identifier | 1029 | 1029 |

Description

Sets the primal simplex pricing algorithm. The default pricing (0) usually provides the fastest solution time, but many problems benefit from alternative settings.

Table 48. Values

| Value | Symbol | Meaning |
|-------|-------------------------|-----------------------------------------------------|
| -1 | CPX_PPRIIND_PARTIAL | Reduced-cost pricing |
| 0 | CPX_PPRIIND_AUTO | Hybrid reduced-cost & devex pricing; default |
| 1 | CPX_PPRIIND_DEVEX | Devex pricing |
| 2 | CPX_PPRIIND_STEEP | Steepest-edge pricing |
| 3 | CPX_PPRIIND_STEEPQSTART | Steepest-edge pricing with slack initial norms |
| 4 | CPX_PPRIIND_FULL | Full pricing |

presolve dual setting

Decides whether CPLEX presolve should pass the primal or dual linear programming problem to the linear programming optimization algorithm.

Purpose

Presolve dual setting

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|-----------------------|
| C | CPXPARAM_Preprocessing_Dual | CPX_PARAM_PREDUAL |
| C++ | IloCplex::Param::Preprocessing::Dual | PreDual (int) |
| Java | IloCplex.Param.Preprocessing.Dual | PreDual (int) |
| .NET | Cplex.Param.Preprocessing.Dual | PreDual (int) |
| OPL | | predual |
| Python | parameters.preprocessing.dual | preprocessing.dual |
| MATLAB | Cplex.Param.preprocessing.dual | preprocessing.dual |
| Interactive | preprocessing dual | preprocessing dual |
| Identifier | 1044 | 1044 |

Description

Decides whether CPLEX presolve should pass the primal or dual linear programming problem to the linear programming optimization algorithm. By default, CPLEX chooses automatically.

If this parameter is set to 1 (one), the CPLEX presolve algorithm is applied to the primal problem, but the resulting dual linear program is passed to the optimizer. This is a useful technique for problems with more constraints than variables.

When this parameter is set to 0 (zero, its default value) or 1 (one, turned on), CPLEX disables crushing and uncrushing of the model by such routines as CPXuncrushx. To use CPXuncrushx effectively, you must set the value of this parameter to -1, turning off this feature.

Table 49. Values

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Turn off this feature |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Turn on this feature |

presolve switch

Decides whether CPLEX applies presolve during preprocessing.

Purpose

Presolve switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|------------------------|
| C | CPXPARAM_Preprocessing_Presolve | CPX_PARAM_PREIND |
| C++ | IloCplex::Param::Preprocessing::Presolve | PreInd (bool) |
| Java | IloCplex.Param.Preprocessing.Presolve | PreInd (bool) |
| .NET | Cplex.Param.Preprocessing.Presolve | PreInd (bool) |
| OPL | | preind |
| Python | parameters.preprocessing.presolve | preprocessing.presolve |
| MATLAB | Cplex.Param.preprocessing.presolve | preprocessing.presolve |
| Interactive | preprocessing presolve | preprocessing presolve |
| Identifier | 1030 | 1030 |

Description

Decides whether CPLEX applies presolve during preprocessing. When set to 1 (one), the default, this parameter invokes CPLEX presolve to simplify and reduce problems. In other words, this parameter turns on or off presolve during preprocessing.

To limit the number of passes that CPLEX carries out in presolve, use another parameter: “limit on the number of presolve passes made” on page 106.

Table 50. Values

| Value | bool | Symbol | Meaning |
|-------|-------|---------|--------------------------------|
| 0 | false | CPX_OFF | Do not apply presolve |
| 1 | true | CPX_ON | Apply presolve; default |

linear reduction switch

Decides whether linear or full reductions occur during preprocessing.

Purpose

Linear reduction switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------|-----------------------|
| C | CPXPARAM_Preprocessing_Linear | CPX_PARAM_PRELINEAR |
| C++ | IloCplex::Param::Preprocessing::Linear | PreLinear (int) |
| Java | IloCplex.Param.Preprocessing.Linear | PreLinear (int) |
| .NET | Cplex.Param.Preprocessing.Linear | PreLinear (int) |
| OPL | | prelinear |
| Python | parameters.preprocessing.linear | preprocessing.linear |
| MATLAB | Cplex.Param.preprocessing.linear | preprocessing.linear |
| Interactive | preprocessing linear | preprocessing linear |
| Identifier | 1058 | 1058 |

Description

Decides whether linear or full reductions occur during preprocessing. If only linear reductions are performed, each variable in the original model can be expressed as a linear form of variables in the presolved model. This condition guarantees, for example, that users can add their own custom cuts to the presolved model.

If your application uses **lazy constraints** (for example, you have explicitly added lazy constraints to the model before optimization, or you have registered lazy constraints from a callback by means of a method or routine, such as `CPXsetlazyconstraintcallbackfunc`) then CPLEX turns **off** nonlinear reductions.

Table 51. Values.

| Value | Meaning |
|-------|-----------------------------------------|
| 0 | Perform only linear reductions |
| 1 | Perform full reductions; default |

limit on the number of presolve passes made

Limits the number of presolve passes that CPLEX makes during preprocessing.

Purpose

Limit on the number of presolve passes during preprocessing

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------|-----------------------|
| C | CPXPARAM_Preprocessing_NumPass | CPX_PARAM_PREPASS |
| C++ | IloCplex::Param::Preprocessing::NumPass | PrePass (int) |
| Java | IloCplex.Param.Preprocessing.NumPass | PrePass (int) |
| .NET | Cplex.Param.Preprocessing.NumPass | PrePass (int) |
| OPL | | prepass |
| Python | parameters.preprocessing.numpass | preprocessing.numpass |
| MATLAB | Cplex.Param.preprocessing.numpass | preprocessing.numpass |
| Interactive | preprocessing numpass | preprocessing numpass |
| Identifier | 1052 | 1052 |

Description

Limits the number of presolve passes that CPLEX makes during preprocessing.

When this parameter is set to a positive value, presolve is applied the specified number of times, or until no more reductions are possible.

At the default value of -1, presolve continues only if it seems to be helping.

When this parameter is set to zero, CPLEX does not enter its main presolve loop, but other reductions may occur, depending on settings of other parameters and characteristics of your model. In other words, setting this parameter to 0 (zero) is **not** equivalent to turning off the “presolve switch” on page 105 (CPX_PARAM_PREIND, PreInd). To turn off presolve, use the “presolve switch” on page 105 (CPX_PARAM_PREIND, PreInd) instead.

Table 52. Values

| Value | Meaning |
|----------------------|------------------------------------------------------------------------------------|
| -1 | Automatic: let CPLEX choose; presolve continues as long as helpful; default |
| 0 | Do not use presolve; other reductions may still occur |
| Any positive integer | Apply presolve specified number of times |

node presolve switch

Decides whether node presolve should be performed at the nodes of a mixed integer programming (MIP) solution.

Purpose

Node presolve switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------------|---------------------------|
| C | CPXPARAM_MIP_Strategy_PresolveNode | CPX_PARAM_PRESLVND |
| C++ | IloCplex::Param::MIP::Strategy::PresolveNode | PreslvNd (int) |
| Java | IloCplex.Param.MIP.Strategy.PresolveNode | PreslvNd (int) |
| .NET | Cplex.Param.MIP.Strategy.PresolveNode | PreslvNd (int) |
| OPL | | preslvnd |
| Python | parameters.mip.strategy.presolvenode | mip.strategy.presolvenode |
| MATLAB | Cplex.Param.mip.strategy.presolvenode | mip.strategy.presolvenode |
| Interactive | mip strategy presolvenode | mip strategy presolvenode |
| Identifier | 2037 | 2037 |

Description

Decides whether node presolve should be performed at the nodes of a mixed integer programming (MIP) solution. Node presolve can significantly reduce solution time for some models. The default setting is generally effective at deciding whether to apply node presolve, although runtimes can be reduced for some models by the user turning node presolve off.

| Value | Meaning |
|-------|-------------------------------------------------|
| -1 | No node presolve |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Force presolve at nodes |
| 2 | Perform probing on integer-infeasible variables |
| 3 | Perform aggressive node probing |

simplex pricing candidate list size

Sets the maximum number of variables kept in the list of pricing candidates for the simplex algorithms.

Purpose

Simplex pricing candidate list size

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|-----------------------|
| C | CPXPARAM_Simplex_Pricing | CPX_PARAM_PRICELIM |
| C++ | IloCplex::Param::Simplex::Pricing | PriceLim (int) |
| Java | IloCplex.Param.Simplex.Pricing | PriceLim (int) |
| .NET | Cplex.Param.Simplex.Pricing | PriceLim (int) |
| OPL | | pricelim |
| Python | parameters.simplex.pricing | simplex.pricing |
| MATLAB | Cplex.Param.simplex.pricing | simplex.pricing |
| Interactive | simplex pricing | simplex pricing |
| Identifier | 1010 | 1010 |

Description

Sets the maximum number of variables kept in the list of pricing candidates for the simplex algorithms.

Table 53. Values

| Value | Meaning |
|----------------------|---------------------------------------------|
| 0 | Automatic: let CPLEX choose; default |
| Any positive integer | Number of pricing candidates |

MIP probing level

Sets the amount of probing on variables to be performed before MIP branching.

Purpose

MIP probing level

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Strategy_Probe | CPX_PARAM_PROBE |
| C++ | IloCplex::Param::MIP::Strategy::Probe | Probe (int) |
| Java | IloCplex.Param.MIP.Strategy.Probe | Probe (int) |
| .NET | Cplex.Param.MIP.Strategy.Probe | Probe (int) |
| OPL | | probe |
| Python | parameters.mip.strategy.probe | mip.strategy.probe |
| MATLAB | Cplex.Param.mip.strategy.probe | mip.strategy.probe |
| Interactive | mip strategy probe | mip strategy probe |
| Identifier | 2042 | 2042 |

Description

Sets the amount of probing on variables to be performed before MIP branching. Higher settings perform more probing. Probing can be very powerful but very time-consuming at the start. Setting the parameter to values above the default of 0 (automatic) can result in dramatic reductions or dramatic increases in solution time, depending on the model.

Table 54. Values

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | No probing |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Moderate probing level |
| 2 | Aggressive probing level |
| 3 | Very aggressive probing level |

deterministic time spent probing

Limits the amount of time (expressed in deterministic ticks) spent probing.

Purpose

Time spent probing, measured deterministically

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------|-------------------------|
| C | CPXPARAM_MIP_Limits_ProbeDetTime | CPX_PARAM_PROBEDETTIME |
| C++ | IloCplex::Param::MIP::Limits::ProbeDetTime | ProbeDetTime (double) |
| Java | IloCplex.Param.MIP.Limits.ProbeDetTime | ProbeDetTime (double) |
| .NET | Cplex.Param.MIP.Limits.ProbeDetTime | ProbeDetTime (double) |
| OPL | | probedettime |
| Python | parameters.mip.limits.probedettime | mip.limits.probedettime |
| MATLAB | Cplex.Param.mip.limits.probedettime | mip.limits.probedettime |
| Interactive | mip limits probedettime | mip limits probedettime |
| Identifier | 2150 | 2150 |

Description

Limits the amount of time (expressed in deterministic ticks) spent probing.

For a parameter limiting the amount of time spent probing in seconds, (rather than deterministic ticks) see “time spent probing” (CPX_PARAM_PROBETIME, ProbeTime).

Values

Any nonnegative number; **default:** 1e+75.

time spent probing

Limits the amount of time in seconds spent probing.

Purpose

Time spent probing

| API | Parameter Name | Name prior to V12.6.0 |
|------|-----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_ProbeTime | CPX_PARAM_PROBETIME |
| C++ | IloCplex::Param::MIP::Limits::ProbeTime | ProbeTime (double) |
| Java | IloCplex.Param.MIP.Limits.ProbeTime | ProbeTime (double) |
| .NET | Cplex.Param.MIP.Limits.ProbeTime | ProbeTime (double) |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------|-----------------------|
| OPL | | probetime |
| Python | parameters.mip.limits.probetime | mip.limits.probetime |
| MATLAB | Cplex.Param.mip.limits.probetime | mip.limits.probetime |
| Interactive | mip limits probetime | mip limits probetime |
| Identifier | 2065 | 2065 |

Description

Limits the amount of time in seconds spent probing.

For a parameter limiting the amount of time spent probing in deterministic ticks (rather than seconds) see “deterministic time spent probing” on page 109 (CPX_PARAM_PROBEDETTIME, ProbeDetTime).

Values

Any nonnegative number; **default:** 1e+75.

indefinite MIQP switch

Decides whether CPLEX will attempt to reformulate a MIQP or MIQCP model that contains only binary variables.

Purpose

Indefinite MIQP switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------------|------------------------------|
| C | CPXPARAM_Preprocessing_QPMakePSD | CPX_PARAM_QPMAKEPSDIND (int) |
| C++ | IloCplex::Param::Preprocessing::QPMakePSD | QPmakePSDInd (bool) |
| Java | IloCplex.Param.Preprocessing.QPMakePSD | QPmakePSDInd (bool) |
| .NET | Cplex.Param.Preprocessing.QPMakePSD | QPmakePSDInd (bool) |
| OPL | | qpmakepsdind |
| Python | parameters.preprocessing.qpmakepsd | preprocessing.qpmakepsd |
| MATLAB | Cplex.Param.preprocessing.qpmakepsd | preprocessing.qpmakepsd |
| Interactive | preprocessing qpmakepsd | preprocessing qpmakepsd |
| Identifier | 4010 | 4010 |

Description

Decides whether CPLEX will attempt to reformulate a MIQP or MIQCP model that contains only binary variables. When this feature is active, adjustments will be made to the elements of a quadratic matrix that is not nominally positive semi-definite (PSD, as required by CPLEX for all QP and most QCP formulations), to make it PSD, and CPLEX will also attempt to tighten an already PSD matrix for better numerical behavior. The default setting of 1 (one) means yes, CPLEX should attempt to reformulate, but you can turn it off if necessary; most models benefit from the default setting.

Table 55. Values

| Value | bool | Symbol | Meaning |
|-------|-------|---------|-------------------------------------------------------------|
| 0 | false | CPX_OFF | Turn off attempts to make binary model PSD |
| 1 | true | CPX_ON | On: CPLEX attempts to make binary model PSD; default |

QP Q-matrix nonzero read limit

Specifies a limit for the number of nonzero elements to read for an allocation of memory in a model with a quadratic matrix.

Purpose

QP Q-matrix nonzero read limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|---------------------------------|
| C 64-bit | CPXPARAM_Read_QPNonzeros | CPX_PARAM_QPNZREADLIM (CPXLONG) |
| C 32-bit | CPXPARAM_Read_QPNonzeros | CPX_PARAM_QPNZREADLIM (CPXINT) |
| C++ | IloCplex::Param::Read::QPNonzeros | QPNzReadLim (CPXLONG) |
| Java | IloCplex.Param.Read.QPNonzeros | QPNzReadLim (CPXLONG) |
| .NET | Cplex.Param.Read.QPNonzeros | QPNzReadLim (CPXLONG) |
| OPL | | not available |
| Python | parameters.read.qpnnonzeros | read.qpnnonzeros |
| MATLAB | Cplex.Param.read.qpnnonzeros | read.qpnnonzeros |
| Interactive | read qpnnonzeros | read qpnnonzeros |
| Identifier | 4001 | |

Description

Specifies a limit for the number of nonzero elements to read for an allocation of memory in a model with a quadratic matrix.

This parameter does not restrict the size of a problem. Rather, it indirectly specifies the default amount of memory that will be pre-allocated before a problem is read from a file. If the limit is exceeded, more memory is automatically allocated.

Values

Any integer from 0 (zero) to CPX_BIGINT or CPX_BIGLONG, depending on the type of integer; **default**: 5 000.

deterministic time spent in ramp up during distributed parallel optimization

Limits the amount of time in deterministic ticks spent during ramp up of distributed parallel optimization.

Purpose

Time spent (measured in deterministic ticks) during ramp up of distributed parallel optimization

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_RampupDetTimeLimit | |
| C++ | IloCplex::Param::MIP::Limits::RampupDetTimeLimit | |
| Java | IloCplex.Param.MIP.Limits.RampupDetTimeLimit | |
| .NET | Cplex.Param.MIP.Limits.RampupDetTimeLimit | |
| OPL | | |
| Python | parameters.mip.limits.rampupdettimelimit | |
| MATLAB | Cplex.Param.mip.limits.rampupdettimelimit | |
| Interactive | mip limits rampupdettimelimit | |
| Identifier | 2164 | |

Description

This parameters specifies a limit on the amount of time measured in deterministic ticks to spend in the ramp up phase of distributed parallel optimization. This parameter is effective **only** when the “ramp up duration” on page 113 parameter has a value of 0 (zero) or 1 (one), where 0 (zero) designates the default automatic value that CPLEX decides the ramp up duration, and 1 (one) designates dynamic ramp up. See “ramp up duration” on page 113 for more detail about the conditions for time limits in ramp up.

For a parameter limiting the amount of time spent in ramp up in seconds (rather than deterministic ticks) see “time spent in ramp up during distributed parallel optimization.”

Values

The value 0 (zero) specifies that no time should be spent in ramp up.

Any positive number strictly greater than zero specifies a time limit in deterministic ticks.

The **default** value is BIGREAL deterministic ticks; that is, (1e+75) deterministic ticks on most platforms.

time spent in ramp up during distributed parallel optimization

Limits the amount of time in seconds spent during ramp up of distributed parallel optimization.

Purpose

Time spent in seconds during ramp up of distributed parallel optimization

| API | Parameter Name | Name prior to V12.6.0 |
|------|-----------------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_RampupTimeLimit | |
| C++ | IloCplex::Param::MIP::Limits::RampupTimeLimit | |
| Java | IloCplex.Param.MIP.Limits.RampupTimeLimit | |
| .NET | Cplex.Param.MIP.Limits.RampupTimeLimit | |
| OPL | | |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------|-----------------------|
| Python | parameters.mip.limits.rampuptimelimit | |
| MATLAB | Cplex.Param.mip.limits.rampuptimelimit | |
| Interactive | mip limits rampuptimelimit | |
| Identifier | 2165 | |

Description

This parameters specifies a limit on the amount of time in seconds to spend in the ramp up phase of distributed parallel optimization. This parameter is effective **only** when the “ramp up duration” parameter has a value of 0 (zero) or 1 (one), where 0 (zero) designates the default automatic value that CPLEX decides the ramp up duration, and 1 (one) designates dynamic ramp up. See “ramp up duration” for more detail about the conditions for time limits in ramp up.

For a parameter limiting the amount of time spent in ramp up in deterministic ticks (rather than seconds) see “deterministic time spent in ramp up during distributed parallel optimization” on page 111.

Values

The value 0 (zero) specifies that no time should be spent in ramp up.

Any positive number strictly greater than zero specifies a time limit in seconds.

The **default** value is BIGREAL seconds; that is, (1e+75) seconds on most platforms.

ramp up duration

Customizes ramp up for distributed parallel optimization.

Purpose

Ramp up duration

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------|--------------------------------------------|-----------------------|
| C | CPXPARAM_DistMIP_Rampup_Duration | |
| C++ | IloCplex::Param::DistMIP::Rampup::Duration | |
| Java | IloCplex.Param.DistMIP.Rampup.Duration | |
| .NET | Cplex.Param.DistMIP.Rampup.Duration | |
| OPL | | |
| Python | parameters.distmip.rampup.duration | |
| MATLAB | Cplex.Param.distmip.rampup.duration | |
| Cplex class compatible | | |
| Interactive | distmip rampup duration | |
| Identifier | 2163 | |

Description

During the ramp up phase of distributed parallel optimization, each worker applies different parameter settings to the same problem as the other workers. In other words, there is a competition among the workers to process the greatest

number of nodes in parallel in the search tree of the distributed problem. At any given time, each worker is a candidate to be the winner of this competition.

This parameter enables you to customize the ramp up phase for your model. Its value has an impact on both timing parameters: “time spent in ramp up during distributed parallel optimization” on page 112 and “deterministic time spent in ramp up during distributed parallel optimization” on page 111.

When the value of this parameter is -1, CPLEX turns off ramp up and ignores both of the parameters “time spent in ramp up during distributed parallel optimization” on page 112 and “deterministic time spent in ramp up during distributed parallel optimization” on page 111. CPLEX directly begins distributed parallel tree search.

When the value of this parameter is 2, CPLEX observes ramp up with an infinite horizon. CPLEX ignores both of the parameters “time spent in ramp up during distributed parallel optimization” on page 112 and “deterministic time spent in ramp up during distributed parallel optimization” on page 111. CPLEX never switches to distributed parallel tree search. This situation is also known as concurrent mixed integer programming (concurrent MIP).

When the value of this parameter is 1 (one), CPLEX considers the values of both “time spent in ramp up during distributed parallel optimization” on page 112 and “deterministic time spent in ramp up during distributed parallel optimization” on page 111.

- If both ramp up timing parameters are at their default value (effectively, an infinite amount of time), then CPLEX terminates ramp up according to internal criteria before switching to distributed parallel tree search.
- If one or both of the ramp up timing parameters is set to a non default finite value, the CPLEX observes that time limit by executing ramp up for that given amount of time. If the two time limits differ, CPLEX observes the smaller time limit before terminating ramp up and switching to distributed parallel tree search.

When the value of this parameter remains at its default, 0 (zero), CPLEX considers the values of both timing parameters “time spent in ramp up during distributed parallel optimization” on page 112 and “deterministic time spent in ramp up during distributed parallel optimization” on page 111.

- If at least one of the ramp up timing parameters is set to a finite value, then CPLEX behaves as it does when the value of this parameter is 1 (one): first ramping up, then switching to distributed parallel tree search.
- If both of the ramp up timing parameters are at their default value (effectively an infinite amount of time), then CPLEX behaves as it does when the value of this parameter is 2: concurrent MIP.

Tip: CPLEX behavior at default values is subject to change in future releases.

Values

Table 56. Values

| Value | Symbol | Meaning |
|-------|---------------------|--------------------------------------------------------|
| -1 | CPX_RAMPUP_DISABLED | CPLEX turns off ramp up. |
| 0 | CPX_RAMPUP_AUTO | Automatic: let CPLEX decide. |
| 1 | CPX_RAMPUP_DYNAMIC | CPLEX dynamically switches to distributed tree search. |

Table 56. Values (continued)

| Value | Symbol | Meaning |
|-------|---------------------|--------------------------------------------------------------------------------------------|
| 2 | CPX_RAMPUP_INFINITE | CPLEX observes an infinite horizon for ramp up; also known as concurrent MIP optimization. |

random seed

This parameter sets the random seed differently for diversity of solutions.

Purpose

Set random seed differently for diversity of solutions.

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------|-----------------------|
| C | CPXPARAM_RandomSeed | CPX_PARAM_RANDOMSEED |
| C++ | IloCplex::Param::RandomSeed | RandomSeed (int) |
| Java | IloCplex.Param.RandomSeed | RandomSeed (int) |
| .NET | Cplex.Param.RandomSeed | RandomSeed (int) |
| OPL | | randomseed |
| Python | parameters.randomseed | randomseed |
| MATLAB | Cplex.Param.randomseed | randomseed |
| Interactive | randomseed | randomseed |
| Identifier | 1124 | 1124 |

Description

This parameter makes it possible for your application to manage the random seed that CPLEX uses in some of its internal operations. Variation in the random seed can increase diversity of results.

Values

Any nonnegative integer; that is, an integer in the interval [0, BIGINT].

The **default** value of this parameter changes with each release.

primal and dual reduction type

Specifies whether primal reductions, dual reductions, both, or neither are performed during preprocessing.

Purpose

Primal and dual reduction type

| API | Parameter Name | Name prior to V12.6.0 |
|--------|----------------------------------------|-----------------------|
| C | CPXPARAM_Preprocessing_Reduce | CPX_PARAM_REDUCE |
| C++ | IloCplex::Param::Preprocessing::Reduce | Reduce (int) |
| Java | IloCplex.Param.Preprocessing.Reduce | Reduce (int) |
| .NET | Cplex.Param.Preprocessing.Reduce | Reduce (int) |
| OPL | | reduce |
| Python | parameters.preprocessing.reduce | preprocessing.reduce |
| MATLAB | Cplex.Param.preprocessing.reduce | preprocessing.reduce |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------|-----------------------|
| Interactive | preprocessing reduce | preprocessing reduce |
| Identifier | 1057 | 1057 |

Description

Specifies whether primal reductions, dual reductions, both, or neither are performed during preprocessing. These preprocessing reductions are also known as **presolve reductions**.

If your application uses **lazy constraints** (for example, you have explicitly added lazy constraints to the model before optimization, or you have registered lazy constraints from a callback by means of a method or routine, such as `CPXsetlazyconstraintcallbackfunc`) then CPLEX turns **off** dual reductions.

Table 57. Values.

| Value | Symbol | Meaning |
|-------|------------------------------|----------------------------------------------------|
| 0 | CPX_PREREDUCE_NOPRIMALORDUAL | No primal or dual reductions |
| 1 | CPX_PREREDUCE_PRIMALONLY | Only primal reductions |
| 2 | CPX_PREREDUCE_DUALONLY | Only dual reductions |
| 3 | CPX_PREREDUCE_PRIMALANDDUAL | Both primal and dual reductions; default |

simplex refactoring frequency

Sets the number of iterations between refactoring of the basis matrix.

Purpose

Simplex refactoring frequency

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_Simplex_Refactor | CPX_PARAM_REINV |
| C++ | IloCplex::Param::Simplex::Refactor | ReInv (int) |
| Java | IloCplex.Param.Simplex.Refactor | ReInv (int) |
| .NET | Cplex.Param.Simplex.Refactor | ReInv (int) |
| OPL | | reinv |
| Python | parameters.simplex.refactor | simplex.refactor |
| MATLAB | Cplex.Param.simplex.refactor | simplex.refactor |
| Interactive | simplex refactor | simplex refactor |
| Identifier | 1031 | 1031 |

Description

Sets the number of iterations between refactoring of the basis matrix.

Table 58. Values

| Value | Meaning |
|--------------------------|--------------------------------------------------------------|
| 0 | Automatic: let CPLEX choose; default |
| Integer from 1 to 10 000 | Number of iterations between refactoring of the basis matrix |

relaxed LP presolve switch

Decides whether LP presolve is applied to the root relaxation in a mixed integer program (MIP).

Purpose

Relaxed LP presolve switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------------|-----------------------|
| C | CPXPARAM_Preprocessing_Relax | CPX_PARAM_RELAXPREIND |
| C++ | IloCplex::Param::Preprocessing::Relax | RelaxPreInd (int) |
| Java | IloCplex.Param.Preprocessing.Relax | RelaxPreInd (int) |
| .NET | Cplex.Param.Preprocessing.Relax | RelaxPreInd (int) |
| OPL | | relaxpreind |
| Python | parameters.preprocessing.relax | preprocessing.relax |
| MATLAB | Cplex.Param.preprocessing.relax | preprocessing.relax |
| Interactive | preprocessing relax | preprocessing relax |
| Identifier | 2034 | 2034 |

Description

Decides whether LP presolve is applied to the root relaxation in a mixed integer program (MIP). Sometimes additional reductions can be made beyond any MIP presolve reductions that were already done. By default, CPLEX applies presolve to the initial relaxation in order to hasten time to the initial solution.

| Value | Symbol | Meaning |
|-------|---------|------------------------------------------------|
| -1 | | Automatic: let CPLEX choose; default |
| 0 | CPX_OFF | Off: do not use presolve on initial relaxation |
| 1 | CPX_ON | On: use presolve on initial relaxation |

relative objective difference cutoff

Used to update the cutoff each time a mixed integer solution is found.

Purpose

Relative objective difference cutoff

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------------------|---------------------------------|
| C | CPXPARAM_MIP_Tolerances_RelObjDifference | CPX_PARAM_RELOBJDIF |
| C++ | IloCplex::Param::MIP::Tolerances::RelObjDifference | RelObjDif (double) |
| Java | IloCplex.Param.MIP.Tolerances.RelObjDifference | RelObjDif (double) |
| .NET | Cplex.Param.MIP.Tolerances.RelObjDifference | RelObjDif (double) |
| OPL | | relobjdif |
| Python | parameters.mip.tolerances.relobjdifference | mip.tolerances.relobjdifference |
| MATLAB | Cplex.Param.mip.tolerances.relobjdifference | mip.tolerances.relobjdifference |
| Interactive | mip tolerances relobjdifference | mip tolerances relobjdifference |
| Identifier | 2022 | 2022 |

Description

Used to update the cutoff each time a mixed integer solution is found. The value is multiplied by the absolute value of the integer objective and subtracted from (added to) the newly found integer objective when minimizing (maximizing). This computation forces the mixed integer optimization to ignore integer solutions that are not at least this amount better than the one found so far.

The relative objective difference parameter can be adjusted to improve problem solving efficiency by limiting the number of nodes; however, setting this parameter at a value other than zero (the default) can cause some integer solutions, including the true integer optimum, to be missed.

If both the relative objective difference and the “absolute objective difference cutoff” on page 91 (CPX_PARAM_OBJDIF, ObjDif) are nonzero, the value of the absolute objective difference is used.

Values

Any number from 0.0 to 1.0; **default:** 0.0.

See also

“absolute objective difference cutoff” on page 91

number of attempts to repair infeasible MIP start

Limits the attempts to repair an infeasible MIP start.

Purpose

Number of attempts to repair infeasible MIP start

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------------|------------------------|
| C | CPXPARAM_MIP_Limits_RepairTries | CPX_PARAM_REPAIRTRIES |
| C++ | IloCplex::Param::MIP::Limits::RepairTries | RepairTries (long) |
| Java | IloCplex.Param.MIP.Limits.RepairTries | RepairTries (long) |
| .NET | Cplex.Param.MIP.Limits.RepairTries | RepairTries (long) |
| OPL | | repairtries |
| Python | parameters.mip.limits.repairtries | mip.limits.repairtries |
| MATLAB | Cplex.Param.mip.limits.repairtries | mip.limits.repairtries |
| Interactive | mip limits repairtries | mip limits repairtries |
| Identifier | 2067 | 2067 |

Description

Limits the attempts to repair an infeasible MIP start. This parameter lets you tell CPLEX whether and how many times it should try to repair an infeasible MIP start that you supplied. The parameter has no effect if the MIP start you supplied is feasible. It has no effect if no MIP start was supplied.

Table 59. Values

| Value | Meaning |
|-------|----------------------------|
| -1 | None: do not try to repair |

Table 59. Values (continued)

| Value | Meaning |
|----------------------|---------------------------------------------|
| 0 | Automatic: let CPLEX choose; default |
| Any positive integer | Number of attempts |

MIP repeat presolve switch

Specifies whether to re-apply presolve, with or without cuts, to a MIP model after processing at the root is otherwise complete.

Purpose

Reapply presolve after processing the root node

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------------|------------------------------|
| C | CPXPARAM_Preprocessing_RepeatPresolve | CPX_PARAM_REPEATPRESOLVE |
| C++ | IloCplex::Param::Preprocessing::RepeatPresolve | RepeatPresolve (int) |
| Java | IloCplex.Param.Preprocessing.RepeatPresolve | RepeatPresolve (int) |
| .NET | Cplex.Param.Preprocessing.RepeatPresolve | RepeatPresolve (int) |
| OPL | | repeatpresolve |
| Python | parameters.preprocessing.repeatpresolve | preprocessing.repeatpresolve |
| MATLAB | Cplex.Param.preprocessing.repeatpresolve | preprocessing.repeatpresolve |
| Interactive | preprocessing repeatpresolve | preprocessing repeatpresolve |
| Identifier | 2064 | 2064 |

Description

Specifies whether to re-apply presolve, with or without cuts, to a MIP model after processing at the root is otherwise complete.

Table 60. Values.

| Value | Symbol |
|-------|-----------------------------------------------|
| -1 | Automatic: let CPLEX choose; default |
| 0 | Turn off repressolve |
| 1 | Repressolve without cuts |
| 2 | Repressolve with cuts |
| 3 | Repressolve with cuts and allow new root cuts |

RINS heuristic frequency

Decides how often to apply the relaxation induced neighborhood search (RINS) heuristic.

Purpose

RINS heuristic frequency

| API | Parameter Name | Name prior to V12.6.0 |
|-----|------------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Strategy_RINSHeur | CPX_PARAM_RINSHEUR |
| C++ | IloCplex::Param::MIP::Strategy::RINSHeur | RINSHeur (long) |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|-----------------------|
| Java | IloCplex.Param.MIP.Strategy.RINSHeur | RINSHeur (long) |
| .NET | Cplex.Param.MIP.Strategy.RINSHeur | RINSHeur (long) |
| OPL | | rinsheur |
| Python | parameters.mip.strategy.rinsheur | mip.strategy.rinsheur |
| MATLAB | Cplex.Param.mip.strategy.rinsheur | mip.strategy.rinsheur |
| Interactive | mip strategy rinsheur | mip strategy rinsheur |
| Identifier | 2061 | 2061 |

Description

Decides how often to apply the relaxation induced neighborhood search (RINS) heuristic. This heuristic attempts to improve upon the best solution found so far. It will not be applied until CPLEX has found at least one incumbent solution.

Setting the value to -1 turns off the RINS heuristic. Setting the value to 0 (zero), the default, applies the RINS heuristic at an interval chosen automatically by CPLEX. Setting the value to a positive number applies the RINS heuristic at the requested node interval. For example, setting RINSHeur to 20 dictates that the RINS heuristic be called at node 0, 20, 40, 60, etc.

RINS is a powerful heuristic for finding high quality feasible solutions, but it may be expensive.

Table 61. Values

| Value | Meaning |
|----------------------|---------------------------------------------|
| -1 | None: do not apply RINS heuristic |
| 0 | Automatic: let CPLEX choose; default |
| Any positive integer | Frequency to apply RINS heuristic |

algorithm for continuous problems

Controls which algorithm is used to solve continuous models or to solve the root relaxation of a MIP.

Purpose

Solution algorithm for continuous problems

| API | Parameter Name | Name prior to V12.6.0 |
|-----------------|---------------------------------|-----------------------|
| C | CPXPARAM_LPMethod | CPX_PARAM_LPMETHOD |
| C++ | IloCplex::Param::RootAlgorithm | RootAlg (int) |
| Java | IloCplex.Param.RootAlgorithm | RootAlg (int) |
| .NET | Cplex.Param.RootAlgorithm | RootAlg (int) |
| OPL | | rootalg |
| Python | parameters.lpmethod | lpmethod |
| MATLAB | Cplex.Param.lpmethod | lpmethod |
| Cplex class API | | |
| MATLAB | CPLEX Toolbox compatible | lpmethod |
| MATLAB | Optimization Toolbox compatible | Simplex |
| Interactive | lpmethod | lpmethod |
| Identifier | 1062 | 1062 |

Description

Controls which algorithm CPLEX uses to solve continuous models (LPs).

In the object-oriented APIs (such as C++, Java, or .NET APIs), this parameter, as `RootAlg`, also controls which algorithm CPLEX uses to solve the root relaxation of a MIP.

In the C API and the Interactive Optimizer, there are separate parameters to control LP, QP, and MIP optimizers, depending on the problem type. See, for example, “algorithm for continuous quadratic optimization” on page 122 or “algorithm for initial MIP relaxation” on page 123.

In all cases, the default setting is 0 (zero). The default setting means that CPLEX will select the algorithm in a way that should give best overall performance.

For specific problem classes, the following details document the automatic settings. Note that future versions of CPLEX could adopt different strategies. Therefore, if you select any nondefault settings, you should review them periodically.

Currently, the behavior of the automatic setting is that CPLEX almost always invokes the dual simplex algorithm when it is solving an LP model from scratch. When it is continuing from an advanced basis, it will check whether the basis is primal or dual feasible, and choose the primal or dual simplex algorithm accordingly.

If multiple threads have been requested, in either deterministic or opportunistic mode, the concurrent optimization algorithm is selected by the automatic setting when CPLEX is solving a continuous linear programming model (LP) from scratch.

When three or more threads are available, and you select concurrent optimization for the value of this parameter, its behavior depends on whether parallel mode is opportunistic or deterministic (default parallel mode). Concurrent optimization in **opportunistic** parallel mode runs the dual simplex optimizer on one thread, the primal simplex optimizer on a second thread, the parallel barrier optimizer on a third thread and on any additional available threads. In contrast, concurrent optimization in **deterministic** parallel mode runs the dual optimizer on one thread and the parallel barrier optimizer on any additional available threads.

The automatic setting may be expanded in the future so that CPLEX chooses the algorithm based on additional problem characteristics.

Table 62. Values

| Value | Symbol | Meaning |
|-------|-------------------|---------------------------------------------|
| 0 | CPX_ALG_AUTOMATIC | Automatic: let CPLEX choose; default |
| 1 | CPX_ALG_PRIMAL | Primal simplex |
| 2 | CPX_ALG_DUAL | Dual simplex |
| 3 | CPX_ALG_NET | Network simplex |
| 4 | CPX_ALG_BARRIER | Barrier |
| 5 | CPX_ALG_SIFTING | Sifting |

Table 62. Values (continued)

| Value | Symbol | Meaning |
|-------|--------------------|------------------------------------------------------------------------------------------------------------------------|
| 6 | CPX_ALG_CONCURRENT | Concurrent (Dual, Barrier, and Primal in opportunistic parallel mode; Dual and Barrier in deterministic parallel mode) |

algorithm for continuous quadratic optimization

Sets which algorithm to use when the C routine CPXqpopt (or the command optimize in the Interactive Optimizer) is invoked.

Purpose

Algorithm for continuous quadratic optimization

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------|-----------------------|
| C | CPXPARAM_QPMethod | CPX_PARAM_QPMETHOD |
| C++ | IloCplex::Param::RootAlgorithm | RootAlg (int) |
| Java | IloCplex.Param.RootAlgorithm | RootAlg (int) |
| .NET | Cplex.Param.RootAlgorithm | RootAlg (int) |
| OPL | | rootalg |
| Python | parameters.qpmethod | qpmethod |
| MATLAB | Cplex.Param.qpmethod | qpmethod |
| Interactive | qpmethod | qpmethod |
| Identifier | 1063 | 1063 |

Description

Sets which algorithm to use when the C routine CPXqpopt (or the command optimize in the Interactive Optimizer) is invoked.

Currently, the behavior of the Automatic setting is that CPLEX invokes the Barrier Optimizer for continuous QP models. The Automatic setting may be expanded in the future so that CPLEX chooses the algorithm based on additional problem characteristics.

Table 63. Values

| Value | Symbol | Meaning |
|-------|-------------------|---------------------------------------------|
| 0 | CPX_ALG_AUTOMATIC | Automatic: let CPLEX choose; default |
| 1 | CPX_ALG_PRIMAL | Use the primal simplex optimizer. |
| 2 | CPX_ALG_DUAL | Use the dual simplex optimizer. |
| 3 | CPX_ALG_NET | Use the network optimizer. |
| 4 | CPX_ALG_BARRIER | Use the barrier optimizer. |

algorithm for initial MIP relaxation

Sets which continuous optimizer will be used to solve the initial relaxation of a MIP.

Purpose

MIP starting algorithm

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------|-----------------------------|
| C | CPXPARAM_MIP_Strategy_StartAlgorithm | CPX_PARAM_STARTALG |
| C++ | IloCplex::Param::RootAlgorithm | RootAlg |
| Java | IloCplex.Param.RootAlgorithm | RootAlg |
| .NET | Cplex.Param.RootAlgorithm | RootAlg |
| OPL | | rootalg |
| Python | parameters.mip.strategy.startalgorithm | mip.strategy.startalgorithm |
| MATLAB | Cplex.Param.mip.strategy.startalgorithm | mip.strategy.startalgorithm |
| Interactive | mip strategy startalgorithm | mip strategy startalgorithm |
| Identifier | 2025 | 2025 |

Description

Sets which continuous optimizer will be used to solve the initial relaxation of a MIP.

The default Automatic setting (0 zero) of this parameter currently selects the concurrent optimizer for root relaxations of mixed integer linear programming models (MILP) and selects the dual simplex optimizer for root relaxations of mixed integer quadratic programming models (MIQP). The Automatic setting may be expanded in the future so that CPLEX chooses the algorithm based on additional characteristics of the model.

For MILP (integer constraints and otherwise continuous variables), all settings are permitted.

For MIQP (integer constraints and positive semi-definite quadratic terms in the objective), settings 5 (Sifting) and 6 (Concurrent) are **not** implemented; if you happen to choose them, setting 5 (Sifting) reverts to 0 (zero) and setting 6 (Concurrent) reverts to 4.

For MIQCP (integer constraints and positive semi-definite quadratic terms among the constraints), only the barrier optimizer is implemented, and therefore no settings other than 0 (zero) and 4 are permitted.

Table 64. Values

| Value | Symbol | Meaning |
|-------|-------------------|------------------------------------------------|
| 0 | CPX_ALG_AUTOMATIC | Automatic: let CPLEX choose; default |
| 1 | CPX_ALG_PRIMAL | Primal Simplex |
| 2 | CPX_ALG_DUAL | Dual Simplex |
| 3 | CPX_ALG_NET | Network Simplex |
| 4 | CPX_ALG_BARRIER | Barrier |
| 5 | CPX_ALG_SIFTING | Sifting |

Table 64. Values (continued)

| Value | Symbol | Meaning |
|-------|--------------------|------------------------------------------------------------------------------------------------------|
| 6 | CPX_ALG_CONCURRENT | Concurrent (Dual, Barrier, and Primal in opportunistic mode; Dual and Barrier in deterministic mode) |

auxiliary root threads

Partitions the number of threads to manage tasks at the root node.

Purpose

Auxiliary root threads

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------------|-----------------------------|
| C | CPXPARAM_MIP_Limits_AuxRootThreads | CPX_PARAM_AUXROOTTHREADS |
| C++ | IloCplex::Param::MIP::Limits::AuxRootThreads | AuxRootThreads |
| Java | IloCplex.Param.MIP.Limits.AuxRootThreads | AuxRootThreads |
| .NET | Cplex.Param.MIP.Limits.AuxRootThreads | AuxRootThreads |
| OPL | | auxrootthreads |
| Python | parameters.mip.limits.auxrootthreads | mip.limits.auxrootthreads |
| MATLAB | Cplex.Param.mip.limits.auxrootthreads | mip.limits.auxrootthreads |
| Interactive | mip limits auxrootthreads n | mip limits auxrootthreads n |
| Identifier | 2139 | 2139 |

Description

Partitions the number of threads for CPLEX to use for auxiliary tasks while it solves the root node of a problem.

On a system that offers N global threads, if you set this parameter to n , where $N > n > 0$

then CPLEX uses at most n threads for auxiliary tasks and at most $N-n$ threads to solve the root node.

See also the parameter “global default thread count” on page 139, for more general information about **parallel solving and threads**.

Tip:

You cannot set n , the value of this parameter, to a value greater than or equal to N , the number of global threads offered on your system.

Independent of the auxiliary root threads parameter, CPLEX will never use more threads than those defined by the “global default thread count” on page 139 parameter, whether that parameter is 0 (zero), its default value, or N , a value that you set. CPLEX also makes sure that there is at least one thread available for the main root tasks. For example, if you set the global threads parameter to 3 and the auxiliary root threads parameter to 4, CPLEX still uses only two threads for auxiliary root tasks in order to keep one thread available for the main root tasks.

At its **default** value, 0 (zero), CPLEX automatically chooses the number of threads to use for the primary root tasks and for auxiliary tasks. The number of threads that CPLEX uses to solve the root node depends on these factors:

- the number of threads available to your application on your system (for example, as a result of limited resources or competition with other applications);
- the value of the “global default thread count” on page 139 parameter (CPX_PARAM_THREADS, Threads).

Table 65. Values

| Value | Meaning |
|-------------|--------------------------------------------------------------------------|
| -1 | Off: do not use additional threads for auxiliary tasks. |
| 0 | Automatic: let CPLEX choose the number of threads to use; default |
| $N > n > 0$ | Use n threads for auxiliary root tasks |

constraint (row) read limit

Specifies a limit for the number of rows (constraints) to read for an allocation of memory.

Purpose

Constraint (row) read limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_Read_Constraints | CPX_PARAM_ROWREADLIM |
| C++ | IloCplex::Param::Read::Constraints | RowReadLim (int) |
| Java | IloCplex.Param.Read.Constraints | RowReadLim (int) |
| .NET | Cplex.Param.Read.Constraints | RowReadLim (int) |
| OPL | | not available |
| Python | parameters.read.constraints | read.constraints |
| MATLAB | Cplex.Param.read.constraints | read.constraints |
| Interactive | read constraints | read constraints |
| Identifier | 1021 | 1021 |

Description

Specifies a limit for the number of rows (constraints) to read for an allocation of memory.

This parameter does not restrict the size of a problem. Rather, it indirectly specifies the default amount of memory that will be pre-allocated before a problem is read from a file. If the limit is exceeded, more memory is automatically allocated.

Values

Any integer from 0 (zero) to CPX_BIGINT ; **default**: 30 000.

scale parameter

Decides how to scale the problem matrix.

Purpose

Scale parameter

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------|-----------------------|
| C | CPXPARAM_Read_Scale | CPX_PARAM_SCAIND |
| C++ | IloCplex::Param::Read::Scale | ScaInd (int) |
| Java | IloCplex.Param.Read.Scale | ScaInd (int) |
| .NET | Cplex.Param.Read.Scale | ScaInd (int) |
| OPL | | scaind |
| Python | parameters.read.scale | read.scale |
| MATLAB | Cplex.Param.read.scale | read.scale |
| Interactive | read scale | read scale |
| Identifier | 1034 | 1034 |

Description

Decides how to scale the problem matrix.

Table 66. Values

| Value | Meaning |
|-------|---------------------------------------|
| -1 | No scaling |
| 0 | Equilibration scaling; default |
| 1 | More aggressive scaling |

messages to screen switch

Decides whether or not results are displayed on screen in an application of the C API.

Purpose

Messages to screen switch

| API | Parameter Name | Name prior to V12.6.0 |
|------------|-----------------------|----------------------------|
| C | CPXPARAM_ScreenOutput | CPX_PARAM_SCRIND |
| MATLAB | Cplex class API | DisplayFunc |
| MATLAB | Optimization Toolbox | diagnostics or Diagnostics |
| Identifier | 1035 | 1035 |

Description

Decides whether or not results are displayed on screen in an application of the Callable Library (C API). This parameter works by adding or removing stdout to or from the result, warning, and error channels. Consequently, good practice does not manage stdout in those channels directly at the same time as using this parameter; otherwise, undefined behavior can occur.

To turn off output to the screen, in a C++ application, where `cplex` is an instance of the class `IloCplex` and `env` is an instance of the class `IloEnv`, the environment, use `cplex.setOut(env.getNullStream())`.

In a Java application, use `cplex.setOut(null)`.

In a .NET application, use `Cplex.SetOut(Null)`.

In a Python application, where `c` is an instance of the class `cplex.Cplex`, use `c.set_results_stream(None)`.

Table 67. Values

| Value | Symbol | Meaning |
|-------|---------|--------------------------------------------------------|
| 0 | CPX_OFF | Turn off display of messages to screen; default |
| 1 | CPX_ON | Display messages on screen |

sifting subproblem algorithm

Sets the algorithm to be used for solving sifting subproblems.

Purpose

Sifting subproblem algorithm

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|-----------------------|
| C | CPXPARAM_Sifting_Algorithm | CPX_PARAM_SIFTALG |
| C++ | IloCplex::Param::Sifting::Algorithm | SiftAlg (int) |
| Java | IloCplex.Param.Sifting.Algorithm | SiftAlg (int) |
| .NET | Cplex.Param.Sifting.Algorithm | SiftAlg (int) |
| OPL | | siftalg |
| Python | parameters.sifting.algorithm | sifting.algorithm |
| MATLAB | Cplex.Param.sifting.algorithm | sifting.algorithm |
| Interactive | sifting algorithm | sifting algorithm |
| Identifier | 1077 | 1077 |

Description

Sets the algorithm to be used for solving sifting subproblems. The default automatic setting will typically use a mix of barrier and primal simplex.

Table 68. Values

| Value | Symbol | Meaning |
|-------|-------------------|---------------------------------------------|
| 0 | CPX_ALG_AUTOMATIC | Automatic: let CPLEX choose; default |
| 1 | CPX_ALG_PRIMAL | Primal Simplex |
| 2 | CPX_ALG_DUAL | Dual Simplex |
| 3 | CPX_ALG_NET | Network Simplex |
| 4 | CPX_ALG_BARRIER | Barrier |

sifting information display

Sets the amount of information to display about the progress of sifting.

Purpose

Sifting information display

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|-----------------------|
| C | CPXPARAM_Sifting_Display | CPX_PARAM_SIFTDISPLAY |
| C++ | IloCplex::Param::Sifting::Display | SiftDisplay (int) |
| Java | IloCplex.Param.Sifting.Display | SiftDisplay (int) |
| .NET | Cplex.Param.Sifting.Display | SiftDisplay (int) |
| OPL | | siftdisplay |
| Python | parameters.sifting.display | sifting.display |
| MATLAB | Cplex.Param.sifting.display | sifting.display |
| Interactive | sifting display | sifting display |
| Identifier | 1076 | 1076 |

Description

Sets the amount of information to display about the progress of sifting.

Table 69. Values

| Value | Meaning |
|-------|-----------------------------------------------------------------|
| 0 | No display of sifting information |
| 1 | Display major iterations; default |
| 2 | Display LP subproblem information within each sifting iteration |

upper limit on sifting iterations

Sets the maximum number of sifting iterations that may be performed if convergence to optimality has not been reached.

Purpose

Upper limit on sifting iterations

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|-----------------------|
| C | CPXPARAM_Sifting_Iterations | CPX_PARAM_SIFTITLIM |
| C++ | IloCplex::Param::Sifting::Iterations | SiftItLim (long) |
| Java | IloCplex.Param.Sifting.Iterations | SiftItLim (long) |
| .NET | Cplex.Param.Sifting.Iterations | SiftItLim (long) |
| OPL | | siftitlim |
| Python | parameters.sifting.iterations | sifting.iterations |
| MATLAB | Cplex.Param.sifting.iterations | sifting.iterations |
| Interactive | sifting iterations | sifting iterations |
| Identifier | 1078 | 1078 |

Description

Sets the maximum number of sifting iterations that may be performed if convergence to optimality has not been reached.

Values

Any nonnegative integer; **default:** 9223372036800000000.

simplex iteration information display

Sets how often CPLEX reports about iterations during simplex optimization.

Purpose

Simplex iteration information display

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------|-----------------------|
| C | CPXPARAM_Simplex_Display | CPX_PARAM_SIMDISPLAY |
| C++ | IloCplex::Param::Simplex::Display | SimDisplay (int) |
| Java | IloCplex.Param.Simplex.Display | SimDisplay (int) |
| .NET | Cplex.Param.Simplex.Display | SimDisplay (int) |
| OPL | | simdisplay |
| Python | parameters.simplex.display | simplex.display |
| MATLAB | Cplex.Param.simplex.display | simplex.display |
| Interactive | simplex display | simplex display |
| Identifier | 1019 | 1019 |

Description

Sets how often CPLEX reports about iterations during simplex optimization.

Table 70. Values

| Value | Meaning |
|-------|-----------------------------------------------------------------|
| 0 | No iteration messages until solution |
| 1 | Iteration information after each refactoring; default |
| 2 | Iteration information for each iteration |

simplex singularity repair limit

Restricts the number of times CPLEX attempts to repair the basis when singularities are encountered during the simplex algorithm.

Purpose

Simplex singularity repair limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------------|----------------------------|
| C | CPXPARAM_Simplex_Limits_Singularity | CPX_PARAM_SINGLIM |
| C++ | IloCplex::Param::Simplex::Limits::Singularity | SingLim (int) |
| Java | IloCplex.Param.Simplex.Limits.Singularity | SingLim (int) |
| .NET | Cplex.Param.Simplex.Limits.Singularity | SingLim (int) |
| OPL | | singlim |
| Python | parameters.simplex.limits.singularity | simplex.limits.singularity |
| MATLAB | Cplex.Param.simplex.limits.singularity | simplex.limits.singularity |
| Interactive | simplex limits singularity | simplex limits singularity |
| Identifier | 1037 | 1037 |

Description

Restricts the number of times CPLEX attempts to repair the basis when singularities are encountered during the simplex algorithm. When this limit is exceeded, CPLEX replaces the current basis with the best factorable basis that has been found.

Values

Any nonnegative integer; **default:** 10.

absolute gap for solution pool

Sets an absolute tolerance on the objective value for the solutions in the solution pool.

Purpose

Absolute gap for solution pool

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|------------------------|
| C | CPXPARAM_MIP_Pool_AbsGap | CPX_PARAM_SOLNPOOLAGAP |
| C++ | IloCplex::Param::MIP::Pool::AbsGap | SolnPoolAGap (double) |
| Java | IloCplex.Param.MIP.Pool.AbsGap | SolnPoolAGap (double) |
| .NET | Cplex.Param.MIP.Pool.AbsGap | SolnPoolAGap (double) |
| OPL | | solnpoolagap |
| Python | parameters.mip.pool.absgap | mip.pool.absgap |
| MATLAB | Cplex.Param.mip.pool.absgap | mip.pool.absgap |
| Interactive | mip pool absgap | mip pool absgap |
| Identifier | 2106 | 2106 |

Description

Sets an absolute tolerance on the objective value for the solutions in the solution pool. Solutions that are worse (either greater in the case of a minimization, or less in the case of a maximization) than the objective of the incumbent solution according to this measure are not kept in the solution pool.

Values of the solution pool *absolute* gap (SolnPoolAGap or CPX_PARAM_SOLNPOOLAGAP) and the solution pool *relative* gap (“relative gap for solution pool” on page 132: SolnPoolGap or CPX_PARAM_SOLNPOOLGAP) may differ: For example, you may specify that solutions must be within 15 units by means of the solution pool absolute gap and also within 1% of the incumbent by means of the solution pool relative gap. A solution is accepted in the pool only if it is valid for both the relative and the absolute gaps.

The solution pool absolute gap parameter can also be used as a stopping criterion for the populate procedure: if populate cannot enumerate any more solutions that satisfy this objective quality, then it will stop. In the presence of both an absolute and a relative solution pool gap parameter, populate will stop when the smaller of the two is reached.

Values

Any nonnegative real number; **default:** 1.0e+75.

maximum number of solutions kept in solution pool

Limits the number of solutions kept in the solution pool

Purpose

Maximum number of solutions kept in the solution pool

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------------|----------------------------|
| C | CPXPARAM_MIP_Pool_Capacity | CPX_PARAM_SOLNPOOLCAPACITY |
| C++ | IloCplex::Param::MIP::Pool::Capacity | SolnPoolCapacity (int) |
| Java | IloCplex.Param.MIP.Pool.Capacity | SolnPoolCapacity (int) |
| .NET | Cplex.Param.MIP.Pool.Capacity | SolnPoolCapacity (int) |
| OPL | | solnpoolcapacity |
| Python | parameters.mip.pool.capacity | mip.pool.capacity |
| MATLAB | Cplex.Param.mip.pool.capacity | mip.pool.capacity |
| Interactive | mip pool capacity | mip pool capacity |
| Identifier | 2103 | 2103 |

Description

Sets the maximum number of solutions kept in the solution pool. At most, SolnPoolCapacity solutions will be stored in the pool. Superfluous solutions are managed according to the strategy set by the “solution pool replacement strategy” on page 134 parameter (SolnPoolReplace, CPX_PARAM_SOLNPOOLREPLACE).

The optimization (whether by MIP optimization or the populate procedure) will not stop if more than SolnPoolCapacity solutions are generated. Instead, stopping criteria can be specified by these parameters:

- “maximum number of solutions generated for solution pool by populate” on page 102 (PopulateLim, CPX_PARAM_POPULATELIM)
- “relative gap for solution pool” on page 132 (SolnPoolGap, CPX_PARAM_SOLNPOOLGAP)
- “absolute gap for solution pool” on page 130 (SolnPoolAGap, CPX_PARAM_SOLNPOOLAGAP)
- “MIP node limit” on page 88 (NodeLim, CPX_PARAM_NODELIM)
- “optimizer time limit in seconds” on page 141 (TiLim, CPX_PARAM_TILIM)

The default value for SolnPoolCapacity is 2100000000, but it may be set to any nonnegative integer value. If set to zero, it will turn off all features related to the solution pool.

If you are looking for a parameter to control the number of solutions generated by the populate procedure, consider the parameter “maximum number of solutions generated for solution pool by populate” on page 102.

Values

Any nonnegative integer; 0 (zero) turns off all features of the solution pool;
default: 2100000000.

relative gap for solution pool

Sets a relative tolerance on the objective value for the solutions in the solution pool.

Purpose

Relative gap for the solution pool

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Pool_RelGap | CPX_PARAM_SOLNPOOLGAP |
| C++ | IloCplex::Param::MIP::Pool::RelGap | SolnPoolGap (double) |
| Java | IloCplex.Param.MIP.Pool.RelGap | SolnPoolGap (double) |
| .NET | Cplex.Param.MIP.Pool.RelGap | SolnPoolGap (double) |
| OPL | | solnpoolgap |
| Python | parameters.mip.pool.relgap | mip.pool.relgap |
| MATLAB | Cplex.Param.mip.pool.relgap | mip.pool.relgap |
| Interactive | mip pool relgap | mip pool relgap |
| Identifier | 2105 | 2105 |

Description

Sets a relative tolerance on the objective value for the solutions in the solution pool. Solutions that are worse (either greater in the case of a minimization, or less in the case of a maximization) than the incumbent solution by this measure are not kept in the solution pool. For example, if you set this parameter to 0.01, then solutions worse than the incumbent by 1% or more will be discarded.

Values of the “absolute gap for solution pool” on page 130 (`SolnPoolAGap` or `CPX_PARAM_SOLNPOOLAGAP`) and the “relative gap for solution pool” (`SolnPoolGap` or `CPX_PARAM_SOLNPOOLGAP`) may differ: For example, you may specify that solutions must be within 15 units by means of the solution pool absolute gap and within 1% of the incumbent by means of the solution pool relative gap. A solution is accepted in the pool only if it is valid for both the relative and the absolute gaps.

The solution pool relative gap parameter can also be used as a stopping criterion for the populate procedure: if populate cannot enumerate any more solutions that satisfy this objective quality, then it will stop. In the presence of both an absolute and a relative solution pool gap parameter, populate will stop when the smaller of the two is reached.

Values

Any nonnegative real number; **default:** 1.0e+75.

solution pool intensity

Controls the trade-off between the number of solutions generated for the solution pool and the amount of time or memory consumed.

Purpose

Solution pool intensity

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------------|-----------------------------|
| C | CPXPARAM_MIP_Pool_Intensity | CPX_PARAM_SOLNPOOLINTENSITY |
| C++ | IloCplex::Param::MIP::Pool::Intensity | SolnPoolIntensity (int) |
| Java | IloCplex.Param.MIP.Pool.Intensity | SolnPoolIntensity (int) |
| .NET | Cplex.Param.MIP.Pool.Intensity | SolnPoolIntensity (int) |
| OPL | | solnpoolintensity |
| Python | parameters.mip.pool.intensity | mip.pool.intensity |
| MATLAB | Cplex.Param.mip.pool.intensity | mip.pool.intensity |
| Interactive | mip pool intensity | mip pool intensity |
| Identifier | 2107 | 2107 |

Description

Controls the trade-off between the number of solutions generated for the solution pool and the amount of time or memory consumed. This parameter applies both to MIP optimization and to the populate procedure.

Values from 1 (one) to 4 invoke increasing effort to find larger numbers of solutions. Higher values are more expensive in terms of time and memory but are likely to yield more solutions.

Effect

For MIP optimization, increasing the value of the parameter corresponds to increasing the amount of effort spent setting up the branch and cut tree to prepare for a subsequent call to the populate procedure.

For populate, increasing the value of this parameter corresponds, in addition, to increasing the amount of effort spent exploring the tree to generate more solutions. If MIP optimization is called before populate, populate will reuse the information computed and stored during MIP optimization only if this parameter has not been increased between calls. Similarly, if populate is called several times successively, populate will re-use the information computed and stored during previous calls to populate only if the solution pool intensity has not increased between calls. Therefore, it is most efficient **not** to change the value of this parameter between calls to MIP optimization and populate, nor between successive calls of populate. Increase the value of this parameter only if too few solutions are generated.

Settings

Its default value, 0 (zero), lets CPLEX choose which intensity to apply. If MIP optimization is called first after the model is read, CPLEX sets the intensity to 1 (one) for this call to MIP optimization and to subsequent calls of populate. In contrast, if populate is called directly after the model is read, CPLEX sets the intensity to 2 for this call and subsequent calls of populate.

For value 1 (one), the performance of MIP optimization is not affected. There is no slowdown and no additional consumption of memory due to this setting. However, populate will quickly generate only a small number of solutions. Generating more than a few solutions with this setting will be slow. When you are looking for a larger number of solutions, use a higher value of this parameter.

For value 2, some information is stored in the branch and cut tree so that it is easier to generate a larger number of solutions. This storage has an impact on memory used but does not lead to a slowdown in the performance of MIP optimization. With this value, calling populate is likely to yield a number of solutions large enough for most purposes. This value is a good choice for most models.

For value 3, the algorithm is more aggressive in computing and storing information in order to generate a large number of solutions. Compared to values 1 (one) and 2, this value will generate a larger number of solutions, but it will slow MIP optimization and increase memory consumption. Use this value only if setting this parameter to 2 does not generate enough solutions.

For value 4, the algorithm generates all solutions to your model. Even for small models, the number of possible solutions is likely to be huge; thus enumerating all of them will take time and consume a large quantity of memory. In this case, remember to set the “maximum number of solutions generated for solution pool by populate” on page 102 (PopulateLim, CPX_PARAM_POPULATELIM) to a value appropriate for your model; otherwise, the populate procedure will stop prematurely because of this stopping criterion instead of enumerating all solutions. In addition, a few limitations apply to this exhaustive enumeration, as explained in Enumerating all solutions in the *CPLEX User’s Manual*.

Table 71. Values

| Value | Meaning |
|-------|--------------------------------------------------------------------|
| 0 | Automatic: let CPLEX choose; default |
| 1 | Mild: generate few solutions quickly |
| 2 | Moderate: generate a larger number of solutions |
| 3 | Aggressive: generate many solutions and expect performance penalty |
| 4 | Very aggressive: enumerate all practical solutions |

solution pool replacement strategy

Designates the strategy for replacing a solution in the solution pool when the solution pool has reached its capacity.

Purpose

Solution pool replacement strategy

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|---------------------------|
| C | CPXPARAM_MIP_Pool_Replace | CPX_PARAM_SOLNPOOLREPLACE |
| C++ | IloCplex::Param::MIP::Pool::Replace | SolnPoolReplace (int) |
| Java | IloCplex.Param.MIP.Pool.Replace | SolnPoolReplace (int) |
| .NET | Cplex.Param.MIP.Pool.Replace | SolnPoolReplace (int) |
| OPL | | solnpoolreplace |
| Python | parameters.mip.pool.replace | mip.pool.replace |
| MATLAB | Cplex.Param.mip.pool.replace | mip.pool.replace |
| Interactive | mip pool replace | mip pool replace |
| Identifier | 2104 | 2104 |

Description

Designates the strategy for replacing a solution in the solution pool when the solution pool has reached its capacity.

The value 0 (CPX_SOLNPOOL_FIFO) replaces solutions according to a first-in, first-out policy. The value 1 (CPX_SOLNPOOL_OBJ) keeps the solutions with the best objective values. The value 2 (CPX_SOLNPOOL_DIV) replaces solutions in order to build a set of diverse solutions. When the value is 2, CPLEX considers only variables of the type binary or integer (not continuous variables) to calculate diversity in the replacement strategy.

If the solutions you obtain are too similar to each other, try setting SolnPoolReplace to 2.

The replacement strategy applies only to the subset of solutions created in the current call of MIP optimization or populate. Solutions already in the pool are not affected by the replacement strategy. They will not be replaced, even if they satisfy the criterion of the replacement strategy.

Table 72. Values

| Value | Symbol | Meaning |
|-------|-------------------|------------------------------------------------------------------------------------------------------|
| 0 | CPX_SOLNPOOL_FIFO | Replace the first solution (oldest) by the most recent solution; first in, first out; default |
| 1 | CPX_SOLNPOOL_OBJ | Replace the solution which has the worst objective |
| 2 | CPX_SOLNPOOL_DIV | Replace solutions in order to build a set of diverse solutions |

solution target type

Specifies type of solution CPLEX targets (optimal convex or first-order satisfaction)

Purpose

Solution target type

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|---------------------------------|--------------------------|
| C | CPXPARAM_SolutionTarget | CPX_PARAM_SOLUTIONTARGET |
| C++ | IloCplex::Param::SolutionTarget | SolutionTarget (int) |
| Java | IloCplex.Param.SolutionTarget | SolutionTarget (int) |
| .NET | Cplex.Param.SolutionTarget | SolutionTarget (int) |
| OPL | | solutiontarget |
| Python | parameters.solutiontarget | solutiontarget |
| MATLAB | Cplex.Param.solutiontarget | solutiontarget |
| Interactive | solutiontarget | solutiontarget |
| Identifier | 1131 | 1131 |

Description

Specifies the type of solution CPLEX attempts to compute when CPLEX solves a nonconvex, continuous or mixed integer quadratic model; that is, nonconvex QP or nonconvex MIQP. In other words, the variables of the model can be continuous or mixed integer and continuous; the objective function includes a quadratic term, and the objective function is not positive semi-definite (non PSD).

By **default**, CPLEX first attempts to compute a provably optimal solution to such a problem. If CPLEX cannot compute a provably optimal solution because the objective function is not convex, CPLEX terminates and returns the error CPXERR_Q_NOT_POS_DEF.

When this parameter is set to 1 (one), CPLEX searches for a globally optimal solution to a convex model.

When this parameter is set to 2, CPLEX first attempts to compute a provably optimal solution. If CPLEX cannot compute a provably optimal solution because the objective function is not convex, CPLEX searches for a solution that satisfies first-order optimality conditions but is not necessarily globally optimal. In such a case, you can query the solution status to determine the kind of solution that CPLEX found.

When this parameter is set to 3, if the problem type is QP, CPLEX first changes the problem type to MIQP. CPLEX then solves the problem (whether originally QP or MIQP) to global optimality.

Tip: When the value of this parameter is 3 (that is, you have instructed CPLEX to search for a globally optimal solution to a nonconvex QP or MIQP), then information about dual values is not available for the solution.

Table 73. Values

| Value | Symbol | Meaning |
|-------|----------------------------------|--------------------------------------------------------------------------------------------------------------------|
| 0 | CPX_SOLUTIONTARGET_AUTO | Automatic: let CPLEX decide; default |
| 1 | CPX_SOLUTIONTARGET_OPTIMALCONVEX | Searches for a globally optimal solution to a convex model. |
| 2 | CPX_SOLUTIONTARGET_FIRSTORDER | Searches for a solution that satisfies first-order optimality conditions, but is not necessarily globally optimal. |
| 3 | CPX_SOLUTIONTARGET_OPTIMALGLOBAL | Searches for a globally optimal solution to a nonconvex model; changes problem type to MIQP if necessary. |

MIP strong branching candidate list limit

Controls the length of the candidate list when CPLEX uses variable selection as the setting for strong branching.

Purpose

MIP strong branching candidate list limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|-------------------------|
| C | CPXPARAM_MIP_Limits_StrongCand | CPX_PARAM_STRONGCANDLIM |
| C++ | IloCplex::Param::MIP::Limits::StrongCand | StrongCandLim (int) |
| Java | IloCplex.Param.MIP.Limits.StrongCand | StrongCandLim (int) |
| .NET | Cplex.Param.MIP.Limits.StrongCand | StrongCandLim (int) |
| OPL | | strongcandlim |
| Python | parameters.mip.limits.strongcand | mip.limits.strongcand |
| MATLAB | Cplex.Param.mip.limits.strongcand | mip.limits.strongcand |
| Interactive | mip limits strongcand | mip limits strongcand |
| Identifier | 2045 | 2045 |

Description

Controls the length of the candidate list when CPLEX uses strong branching as the way to select variables. For more detail about that parameter, see “MIP variable selection strategy” on page 148:

- VarSel in the C++, Java, or .NET API;
- CPX_PARAM_VARSEL in the C API;
- set mip strategy variableselect 3 in the Interactive Optimizer.

Values

Any positive number; **default**: 10.

MIP strong branching iterations limit

Controls the number of simplex iterations performed on each variable in the candidate list when CPLEX uses variable selection as the setting for strong branching.

Purpose

MIP strong branching iterations limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_StrongIt | CPX_PARAM_STRONGITLIM |
| C++ | IloCplex::Param::MIP::Limits::StrongIt | StrongItLim (long) |
| Java | IloCplex.Param.MIP.Limits.StrongIt | StrongItLim (long) |
| .NET | Cplex.Param.MIP.Limits.StrongIt | StrongItLim (long) |
| OPL | | strongitlim |
| Python | parameters.mip.limits.strongit | mip.limits.strongit |
| MATLAB | Cplex.Param.mip.limits.strongit | mip.limits.strongit |
| Interactive | mip limits strongit | mip limits strongit |
| Identifier | 2046 | 2046 |

Description

Controls the number of simplex iterations performed on each variable in the candidate list when CPLEX uses strong branching as the way to select variables. For more detail about that parameter, see “MIP variable selection strategy” on page 148:

- VarSel in the C++, Java, or .NET API;
- CPX_PARAM_VARSEL in the C API;
- set mip strategy variableselect 3 in the Interactive Optimizer.

The default setting 0 (zero) chooses the iteration limit automatically.

Table 74. Values

| Value | Meaning |
|----------------------|----------------------------------------------------------------------|
| 0 | Automatic: let CPLEX choose; default |
| Any positive integer | Limit of the simplex iterations performed on each candidate variable |

limit on nodes explored when a subMIP is being solved

Restricts the number of nodes explored when CPLEX is solving a subMIP.

Purpose

Limit on nodes explored when a subMIP is being solved

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------|---------------------------------------------|----------------------------------|
| C | CPXPARAM_MIP_Limits_SubMIPNodeLim | CPX_PARAM_SUBMIPNODELIM |
| C++ | IloCplex::Param::MIP::Limits::SubMIPNodeLim | SubMIPNodeLim (long) |
| Java | IloCplex.Param.MIP.Limits.SubMIPNodeLim | SubMIPNodeLim (long) |
| .NET | Cplex.Param.MIP.Limits.SubMIPNodeLim | SubMIPNodeLim (long) |
| OPL | | submipnodelim |
| Python | parameters.mip.limits.submipnodelim | mip.limits.submipnodelim |
| MATLAB | Cplex.Param.mip.limits.submipnodelim | mip.limits.submipnodelim |
| Interactive Identifier | mip limits submipnodelim 2062 | mip limits submipnodelim 2062 |

Description

Restricts the number of nodes explored when CPLEX is solving a subMIP.

CPLEX solves subMIPs in these situations:

- when it builds a solution from a partial MIP start;
- when it repairs an infeasible MIP start;
- when it executes the relaxation induced neighborhood search (RINS) heuristic;
- when it branches locally;
- when it polishes a solution.

Values

Any positive integer; **default**: 500.

symmetry breaking

Decides whether symmetry breaking reductions will be automatically executed, during the preprocessing phase, in a MIP model.

Purpose

Symmetry breaking

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|------------------------|
| C | CPXPARAM_Preprocessing_Symmetry | CPX_PARAM_SYMMETRY |
| C++ | IloCplex::Param::Preprocessing::Symmetry | Symmetry (int) |
| Java | IloCplex.Param.Preprocessing.Symmetry | Symmetry (int) |
| .NET | Cplex.Param.Preprocessing.Symmetry | Symmetry (int) |
| OPL | | symmetry |
| Python | parameters.preprocessing.symmetry | preprocessing.symmetry |
| MATLAB | Cplex.Param.preprocessing.symmetry | preprocessing.symmetry |
| Interactive | preprocessing symmetry | preprocessing symmetry |
| Identifier | 2059 | 2059 |

Description

Decides whether symmetry breaking reductions will be automatically executed, during the preprocessing phase, in a MIP model. The default level, -1, allows CPLEX to choose the degree of symmetry breaking to apply. The value 0 (zero) turns off symmetry breaking. Levels 1 through 5 apply increasingly aggressive symmetry breaking.

Table 75. Values

| Value | Meaning |
|-------|----------------------------------------------------------|
| -1 | Automatic: let CPLEX choose; default |
| 0 | Turn off symmetry breaking |
| 1 | Exert a moderate level of symmetry breaking |
| 2 | Exert an aggressive level of symmetry breaking |
| 3 | Exert a very aggressive level of symmetry breaking |
| 4 | Exert a highly aggressive level of symmetry breaking |
| 5 | Exert an extremely aggressive level of symmetry breaking |

global default thread count

Sets the default number of parallel threads that will be invoked by any CPLEX parallel optimizer.

Purpose

Global default thread count

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------|-----------------------|
| C | CPXPARAM_Threads | CPX_PARAM_THREADS |
| C++ | IloCplex::Param::Threads | Threads (int) |
| Java | IloCplex.Param.Threads | Threads (int) |
| .NET | Cplex.Param.Threads | Threads (int) |
| OPL | | threads |
| Python | parameters.threads | threads |
| MATLAB | Cplex.Param.threads | threads |
| Interactive | threads | threads |
| Identifier | 1067 | 1067 |

Description

Sets the default maximal number of parallel threads that will be invoked by any CPLEX parallel optimizer.

For a single thread, the parallel algorithms behave deterministically, regardless of thread parameter settings; that is, the algorithm proceeds sequentially in a single thread.

In this context, **sequential** means that the algorithm proceeds step by step, consecutively, in a predictable and repeatable order within a single thread. **Deterministic** means that repeated solving of the same model with the same parameter settings on the same computing platform will follow exactly the same solution path, yielding the same level of performance and the same values in the solution. Sequential execution is deterministic. In multithreaded computing, a deterministic setting requires synchronization between threads. **Opportunistic** entails less synchronization between threads and thus may offer better performance at the sacrifice of repeatable, invariant solution paths and values in repeated runs on multiple threads or multiple processors.

When this parameter is at its default setting 0 (zero), and your application includes **no callbacks** or only an informational callback, CPLEX can use all available threads; that is, at most 32 threads or the number of cores of the machine, whichever is smaller. If your machine offers more than 32 threads, you can take advantage of them by increasing the value of this parameter.

When this parameter is at its default setting 0 (zero), and your application includes **callbacks** other than informational callbacks (that is, the application includes a query, diagnostic, or control callback), then CPLEX uses one thread. In other words, the presence of a callback turns off parallel processing when the value of this parameter is at its default.

In order to use **parallel optimization** in conjunction with **callbacks**, you need to set this parameter to a positive value. However, when you do so, you need to be aware of the fact that the callbacks may be invoked concurrently.

For a description of informational, query, diagnostic, and control callbacks, see the topic Using optimization callbacks in the *CPLEX User's Manual*.

Table 76. Values

| Value | Meaning |
|-------|---------------------------------------------------------------------------------------------|
| 0 | Automatic: let CPLEX decide; default |
| 1 | Sequential; single threaded |
| N | Uses up to N threads; N is limited by available processors and Processor Value Units (PVU). |

See also

“parallel mode switch” on page 93

optimizer time limit in seconds

Sets the maximum time, in seconds, for a call to an optimizer.

Purpose

Optimizer time limit in seconds

| API | Parameter Name | Name prior to V12.6.0 |
|--------------------|---------------------------------|-----------------------|
| C | CPXPARAM_TimeLimit | CPX_PARAM_TILIM |
| C++ | IloCplex::Param::TimeLimit | TiLim (double) |
| Java | IloCplex.Param.TimeLimit | TiLim (double) |
| .NET | Cplex.Param.TimeLimit | TiLim (double) |
| OPL | | tilim |
| Python | parameters.timelimit | timelimit |
| MATLAB | Cplex.Param.timelimit | timelimit |
| Cplex class API | | |
| MATLAB | Optimization Toolbox compatible | MaxTime |
| Cplex class API | | |
| Interactive | timelimit | timelimit |
| Identifier | 1039 | 1039 |

Description

Sets the maximum time, in seconds, for a call to an optimizer. This time limit applies also to the conflict refiner.

The time is measured in terms of either CPU time or elapsed time, according to the setting of the “clock type for computation time” on page 35 parameter (CPX_PARAM_CLOCKTYPE, ClockType).

The time limit for an optimizer applies to the sum of all its steps, such as preprocessing, crossover, and internal calls to other optimizers.

In a sequence of calls to optimizers, the limit is not cumulative but applies to each call individually. For example, if you set a time limit of 10 seconds, and you call MIP optimization twice then there could be a total of (at most) 20 seconds of running time if each call consumes its maximum allotment.

See also

For a **deterministic** time limit on optimization, see “deterministic time limit” on page 45 (CPX_PARAM_DETTILIM, DefTiLim).

For an introduction to time stamps measured in seconds, see the topic Timing interface in the *CPLEX User’s Manual*. For more detail about time stamps measured in seconds, see the reference manual of the API that you use.

- In the Callable Library (C API), see the documentation of CPXXgettime and CPXXgetcallbackinfo.
- In the C++ API, see the documentation of IloCplex::CallbackI::getStartTime and IloCplex::CallbackI::getEndTime.
- In the Java API, see the documentation of IloCplex.Callback.getStartTime and IloCplex.Callback.getEndTime.
- In the .NET API, see the documentation of Cplex.ICallback.GetStartTime and GetEndTime.
- In the Python API, see the documentation of Callback.get_start_time and Callback.get_end_time.
- In the MATLAB connector, see the documentation of cplex.Solution.time.

Values

Any nonnegative value in seconds; **default:** 1e+75.

See also

“clock type for computation time” on page 35

tree memory limit

Sets an absolute upper limit on the size (in megabytes, uncompressed) of the branch-and-cut tree.

Purpose

Tree memory limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|------------------------------------------|-----------------------|
| C | CPXPARAM_MIP_Limits_TreeMemory | CPX_PARAM_TRELIM |
| C++ | IloCplex::Param::MIP::Limits::TreeMemory | TreLim (double) |
| Java | IloCplex.Param.MIP.Limits.TreeMemory | TreLim (double) |
| .NET | Cplex.Param.MIP.Limits.TreeMemory | TreLim (double) |
| OPL | | trelim |
| Python | parameters.mip.limits.treememory | mip.limits.treememory |
| MATLAB | Cplex.Param.mip.limits.treememory | mip.limits.treememory |
| Interactive | mip limits treememory | mip limits treememory |
| Identifier | 2027 | 2027 |

Description

Sets an absolute upper limit on the size (in megabytes, uncompressed) of the branch-and-cut tree. If this limit is exceeded, CPLEX terminates optimization.

Values

Any nonnegative number; **default:** 1e+75.

deterministic tuning time limit

Sets a time limit in deterministic ticks per model and per test set (that is, suite of models) applicable in tuning.

Purpose

Deterministic tuning time limit

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|--------------------------|
| C | CPXPARAM_Tune_DetTimeLimit | CPX_PARAM_TUNINGDETTILIM |
| C++ | IloCplex::Param::Tune::DetTimeLimit | TuningDetTiLim (double) |
| Java | IloCplex.Param.Tune.DetTimeLimit | TuningDetTiLim (double) |
| .NET | Cplex.Param.Tune.DetTimeLimit | TuningDetTiLim (double) |
| OPL | | tuningdettlim |
| Python | parameters.tune.dettimelimit | tuning.dettimelimit |
| MATLAB | Cplex.Param.tune.dettimelimit | tune.timelimit |
| Interactive | tune dettimelimit | tune dettimelimit |
| Identifier | 1139 | 1139 |

Description

Sets a deterministic time limit per model and per test set (that is, suite of models) applicable in tuning and measured in **ticks**.

When this deterministic tuning time limit is set to a finite value, then tuning finds appropriate settings of other CPLEX parameters to minimize the deterministic time of optimization. Furthermore, the tuning process itself is deterministic. In this context, "a finite value" means any value strictly less than $1e+75$ (such as the finite value $1e+74$).

Interaction with other parameters: nondeterministic tuning time limit

This deterministic time limit on tuning is **not** compatible with the wall-clock "tuning time limit in seconds" on page 147 (CPX_PARAM_TUNINGTILIM, TuningTiLim). Only one of these two parameters can be set to a finite value at a time. Any attempt to set either of these parameters to a finite value while the other is already set to a finite value results in the error CPXERR_PARAM_INCOMPATIBLE from the routine CPXsetdblparam or the method setDbiParam (depending on the API you are using).

Finite values of tuning time limits

If this deterministic time limit on tuning is set to a finite value, then the tuning process itself is deterministic, and CPLEX recommends appropriate parameter settings to minimize the deterministic optimization time.

If the wall-clock "tuning time limit in seconds" on page 147 (CPX_PARAM_TUNINGTILIM, TuningTiLim) is set to a finite value, then the tuning process itself is **nondeterministic**, and it recommends appropriate parameter settings to minimize the wall-clock optimization time.

The default value of this parameter is $1e+75$ (effectively, infinite).

Likewise, the default value of the wall-clock “tuning time limit in seconds” on page 147 (CPX_PARAM_TUNINGTILIM, TuningTiLim) is also $1e+75$ (effectively, infinite).

If this parameter is set at its default value $1e+75$, and if the “tuning time limit in seconds” on page 147 (CPX_PARAM_TUNINGTILIM, TuningTiLim) is also set at its default value $1e+75$, then the combination is equivalent to setting the deterministic tuning time limit to 10 000 000 ticks. Consequently, these combined default settings make the tuning process deterministic, and CPLEX recommends settings to minimize the deterministic optimization time.

Unlimited time per model

If you want to run a tuning session with unlimited time per model, then set one of the tuning time limit parameters (either wall-clock “tuning time limit in seconds” on page 147 (CPX_PARAM_TUNINGTILIM, TuningTiLim) or “deterministic tuning time limit” on page 143 (CPX_PARAM_TUNINGDETTILIM, TuningDefTiLim) to a very large value that is strictly less than $1e+75$ (for example, $1e+74$). If you set CPX_PARAM_TUNINGDETTILIM, TuningDefTiLim to a finite value, then the tuning process will be deterministic. If you set CPX_PARAM_TUNINGTILIM, TuningTiLim to a finite value, then the tuning process will be nondeterministic.

Ticks

A tick is a unit to measure work done deterministically. The length of a deterministic tick may vary by platform. Nevertheless, ticks are normally consistent measures for a given platform (combination of hardware and software) carrying the same load. In other words, the correspondence of ticks to clock time depends on the hardware, software, and the current load of the machine. For the same platform and same load, the ratio of ticks per second stays roughly constant, independent of the model solved. However, for very short optimization runs, the variation of this ratio is typically high.

Values

Any nonnegative number; **default:** $1e+75$ ticks.

See also

“optimizer time limit in seconds” on page 141

“deterministic time limit” on page 45

“tuning time limit in seconds” on page 147

tuning information display

Specifies the level of information reported by the tuning tool as it works.

Purpose

Tuning information display

| API | Parameter Name | Name prior to V12.6.0 |
|-----|--------------------------------|-------------------------|
| C | CPXPARAM_Tune_Display | CPX_PARAM_TUNINGDISPLAY |
| C++ | IloCplex::Param::Tune::Display | TuningDisplay (int) |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------|-----------------------|
| Java | IloCplex.Param.Tune.Display | TuningDisplay (int) |
| .NET | Cplex.Param.Tune.Display | TuningDisplay (int) |
| OPL | | tuningdisplay |
| Python | parameters.tune.display | tuning.display |
| MATLAB | Cplex.Param.tune.display | tune.display |
| Interactive | tune display | tune display |
| Identifier | 1113 | 1113 |

Description

Specifies the level of information reported by the tuning tool as it works.

Use level 0 (zero) to turn off reporting from the tuning tool.

Use level 1 (one), the **default**, to display a minimal amount of information.

Use level 2 to display the minimal amount plus the parameter settings that the tuning tool is trying.

Use level 3 to display an exhaustive report of minimal information, plus settings that are being tried, plus logs.

Table 77. Values

| Value | Meaning |
|-------|-------------------------------------------------------------|
| 0 | Turn off display |
| 1 | Display standard, minimal reporting; default |
| 2 | Display standard report plus parameter settings being tried |
| 3 | Display exhaustive report and log |

tuning measure

Controls the measure for evaluating progress when a suite of models is being tuned.

Purpose

Tuning measure

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------------|-------------------------|
| C | CPXPARAM_Tune_Measure | CPX_PARAM_TUNINGMEASURE |
| C++ | IloCplex::Param::Tune::Measure | TuningMeasure |
| Java | IloCplex.Param.Tune.Measure | TuningMeasure |
| .NET | Cplex.Param.Tune.Measure | TuningMeasure |
| OPL | | tuningmeasure |
| Python | parameters.tune.measure | tuning.measure |
| MATLAB | Cplex.Param.tune.measure | tuning.measure |
| Interactive | tune measure | tune measure |
| Identifier | 1110 | 1110 |

Description

Controls the measure for evaluating progress when a suite of models is being tuned.

Possible values are:

- CPX_TUNE_AVERAGE uses the mean average of time to compare different parameter sets over a suite of models.
- CPX_TUNE_MINMAX uses a minmax approach to compare the time of different parameter sets over a suite of models.

Table 78. Values

| Value | Meaning |
|------------------|---------------------------|
| CPX_TUNE_AVERAGE | mean time; default |
| CPX_TUNE_MINMAX | minmax time |

tuning repeater

Specifies the number of times tuning is to be repeated on reordered versions of a given problem.

Purpose

Tuning repeater

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------|------------------------|
| C | CPXPARAM_Tune_Repeat | CPX_PARAM_TUNINGREPEAT |
| C++ | IloCplex::Param::Tune::Repeat | TuningRepeat (int) |
| Java | IloCplex.Param.Tune.Repeat | TuningRepeat (int) |
| .NET | Cplex.Param.Tune.Repeat | TuningRepeat (int) |
| OPL | | tuningrepeat |
| Python | parameters.tune.repeat | tuning.repeat |
| MATLAB | Cplex.Param.tune.repeat | tuning.repeat |
| Interactive | tune repeat | tune repeat |
| Identifier | 1111 | 1111 |

Description

Specifies the number of times tuning is to be repeated on reordered versions of a given problem. The problem is reordered automatically by CPLEX permuting its rows and columns. This repetition is helpful when only one problem is being tuned, as repeated reordering and re-tuning may lead to more robust tuning results.

This parameter applies to only one problem in a tuning session. That is, in the Interactive Optimizer, this parameter is effective only when you are tuning a single problem; in the Callable Library (C API), this parameter is effective only when you are tuning a single problem with the routine CPXtuneparam .

Values

Any nonnegative integer; **default**: 1 (one)

tuning time limit in seconds

Sets a nondeterministic time limit in seconds per model and per test set (that is, suite of models) applicable in tuning.

Purpose

Nondeterministic tuning time limit (wall-clock time)

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|----------------------------------|-----------------------|
| C | CPXPARAM_Tune_TimeLimit | CPX_PARAM_TUNINGTILIM |
| C++ | IloCplex::Param::Tune::TimeLimit | TuningTiLim (double) |
| Java | IloCplex.Param.Tune.TimeLimit | TuningTiLim (double) |
| .NET | Cplex.Param.Tune.TimeLimit | TuningTiLim (double) |
| OPL | | tuningtilim |
| Python | parameters.tune.timelimit | tuning.timelimit |
| MATLAB | Cplex.Param.tune.timelimit | tuning.timelimit |
| Interactive | tune timelimit | tune timelimit |
| Identifier | 1112 | 1112 |

Description

Sets a nondeterministic time limit in seconds per model and per test set (that is, suite of models) applicable in tuning. This parameter is also known as the wall-clock time limit on tuning.

Interaction with other parameters: deterministic tuning time limit

The “deterministic tuning time limit” on page 143 (CPX_PARAM_TUNINGDETTILIM, TuningDetTiLim) is **not** compatible with this wall-clock, nondeterministic tuning time limit (CPX_PARAM_TUNINGTILIM, TuningTiLim). Only one of these two parameters can be set to a finite value at a time. Any attempt to set either of these parameters to a finite value while the other is already set to a finite value results in the error CPXERR_PARAM_INCOMPATIBLE from the routine CPXsetdblparam or the method setDbiParam (depending on your choice of API).

Finite values of tuning time limits

If this wall-clock, nondeterministic tuning time parameter (CPX_PARAM_TUNINGTILIM, TuningTiLim) is set to a finite value, then the tuning process itself is **nondeterministic**, and CPLEX recommends appropriate parameter settings to minimize the wall-clock optimization time.

If the “deterministic tuning time limit” on page 143 (CPX_PARAM_TUNINGDETTILIM, TuningDetTiLim) is set to a finite value, then the tuning process itself is deterministic, and CPLEX recommends appropriate parameter settings to minimize the deterministic optimization time.

The default value of this parameter is 1e+75 (effectively, infinite).

Likewise, the default value of the “deterministic tuning time limit” on page 143 (CPX_PARAM_TUNINGDETTILIM, TuningDetTiLim) is also 1e+75 (effectively, infinite).

If this parameter is set at its default value $1e+75$, and if the “deterministic tuning time limit” on page 143 (CPX_PARAM_TUNINGDETTILIM, TuningDefTiLim) is also set at its default value $1e+75$, then the combination is equivalent to setting the deterministic tuning time limit to 10 000 000 ticks. Consequently, these combined default settings make the tuning process deterministic, and CPLEX recommends settings to minimize the deterministic optimization time.

Unlimited time per model

If you want to run a tuning session with unlimited time per model, then set one of the tuning time limit parameters (either wall-clock “tuning time limit in seconds” on page 147 (CPX_PARAM_TUNINGTILIM, TuningTiLim) or “deterministic tuning time limit” on page 143 (CPX_PARAM_TUNINGDETTILIM, TuningDefTiLim) to a very large value that is strictly less than $1e+75$ (for example, $1e+74$). If you set CPX_PARAM_TUNINGDETTILIM, TuningDefTiLim to a finite value, then the tuning process will be deterministic. If you set CPX_PARAM_TUNINGTILIM, TuningTiLim to a finite value, then the tuning process will be nondeterministic.

Examples

For an example of how to use general and tuning-specific time limit parameters together, see Examples: time limits on tuning in the Interactive Optimizer in the *CPLEX User’s Manual*.

Values

Any nonnegative number; **default:** $1e+75$ seconds.

See also

“optimizer time limit in seconds” on page 141

“deterministic time limit” on page 45

“deterministic tuning time limit” on page 143

MIP variable selection strategy

Sets the rule for selecting the branching variable at the node which has been selected for branching.

Purpose

MIP variable selection strategy

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------------|------------------------------------------------|-----------------------------|
| C | CPXPARAM_MIP_Strategy_VariableSelect | CPX_PARAM_VARSEL |
| C++ | IloCplex::Param::MIP::Strategy::VariableSelect | VarSel (int) |
| Java | IloCplex.Param.MIP.Strategy.VariableSelect | VarSel (int) |
| .NET | Cplex.Param.MIP.Strategy.VariableSelect | VarSel (int) |
| OPL | | varsel |
| Python | parameters.mip.strategy.variableselect | mip.strategy.variableselect |
| MATLAB Cplex class API | Cplex.Param.mip.strategy.variableselect | mip.strategy.variableselect |
| MATLAB | Optimization Toolbox compatible | BranchStrategy |

| API | Parameter Name | Name prior to V12.6.0 |
|------------------------|-------------------------------------|-------------------------------------|
| Interactive Identifier | mip strategy variableselect 2028 | mip strategy variableselect 2028 |

Description

Sets the rule for selecting the branching variable at the node which has been selected for branching.

The minimum infeasibility rule chooses the variable with the value closest to an integer but still fractional. The minimum infeasibility rule (-1) may lead more quickly to a first integer feasible solution, but is usually slower overall to reach the optimal integer solution.

The maximum infeasibility rule chooses the variable with the value furthest from an integer. The maximum infeasibility rule (1 one) forces larger changes earlier in the tree.

Pseudo cost (2) variable selection is derived from pseudo-shadow prices.

Strong branching (3) causes variable selection based on partially solving a number of subproblems with tentative branches to see which branch is the most promising. This strategy can be effective on large, difficult MIP problems.

Pseudo reduced costs (4) are a computationally less-intensive form of pseudo costs.

The default value (0 zero) allows CPLEX to select the best rule based on the problem and its progress.

Table 79. Values

| Value | Symbol | Meaning |
|-------|--------------------------|-------------------------------------------------------------------|
| -1 | CPX_VARSEL_MININFEAS | Branch on variable with minimum infeasibility |
| 0 | CPX_VARSEL_DEFAULT | Automatic: let CPLEX choose variable to branch on; default |
| 1 | CPX_VARSEL_MAXINFEAS | Branch on variable with maximum infeasibility |
| 2 | CPX_VARSEL_PSEUDO | Branch based on pseudo costs |
| 3 | CPX_VARSEL_STRONG | Strong branching |
| 4 | CPX_VARSEL_PSEUDOREduced | Branch based on pseudo reduced costs |

directory for working files

Specifies the name of an existing directory into which CPLEX may store temporary working files.

Purpose

Directory for working files

| API | Parameter Name | Name prior to V12.6.0 |
|-----|------------------|-----------------------|
| C | CPXPARAM_WorkDir | CPX_PARAM_WORKDIR |

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------|-----------------------|
| C++ | IloCplex::Param::WorkDir | WorkDir (string) |
| Java | IloCplex.Param.WorkDir | WorkDir (string) |
| .NET | Cplex.Param.WorkDir | WorkDir (string) |
| OPL | | workdir |
| Python | parameters.workdir | workdir |
| MATLAB | Cplex.Param.workdir | workdir |
| Interactive | workdir | workdir |
| Identifier | 1064 | 1064 |

Description

Specifies the name of an existing directory into which CPLEX may store temporary working files, such as for MIP node files or for out-of-core barrier files. The default is the current working directory.

This parameter accepts a string as its value. If you change either the “API string encoding switch” on page 20 or the “file encoding switch” on page 57 from their default value to a multi-byte encoding where a NULL byte can occur within the encoding of a character, you must take into account the issues documented in the topic *Selecting an encoding in the CPLEX User’s Manual*. Especially consider the possibility that a NULL byte occurring in the encoding of a character can inadvertently signal the termination of a string, such as a filename or directory path, and thus provoke surprising or incorrect results.

Values

Any existing directory; **default:** ‘.’

memory available for working storage

Specifies an upper limit on the amount of central memory, in megabytes, that CPLEX is permitted to use for working memory.

Purpose

Memory available for working storage

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|--------------------------|-----------------------|
| C | CPXPARAM_WorkMem | CPX_PARAM_WORKMEM |
| C++ | IloCplex::Param::WorkMem | WorkMem (double) |
| Java | IloCplex.Param.WorkMem | WorkMem (double) |
| .NET | Cplex.Param.WorkMem | WorkMem (double) |
| OPL | | workmem |
| Python | parameters.workmem | workmem |
| MATLAB | Cplex.Param.workmem | workmem |
| Interactive | workmem | workmem |
| Identifier | 1065 | 1065 |

Description

Specifies an upper limit on the amount of central memory, in megabytes, that CPLEX is permitted to use for working memory before swapping to disk files, compressing memory, or taking other actions.

Values

Any nonnegative number, in megabytes; **default:** 2048

See also

“directory for working files” on page 149

write level for MST, SOL files

Sets a level of detail for CPLEX to write a file in MST or SOL format.

Purpose

Write level for MST, SOL files

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-------------------------------------|-----------------------|
| C | CPXPARAM_Output_WriteLevel | CPX_PARAM_WRITELEVEL |
| C++ | IloCplex::Param::Output::WriteLevel | WriteLevel (int) |
| Java | IloCplex.Param.Output.WriteLevel | WriteLevel (int) |
| .NET | Cplex.Param.Output.WriteLevel | WriteLevel (int) |
| OPL | | not available |
| Python | parameters.output.writelevel | output.writelevel |
| MATLAB | Cplex.Param.output.writelevel | output.writelevel |
| Interactive | output writelevel | output writelevel |
| Identifier | 1114 | 1114 |

Description

Sets the level of detail for CPLEX to write a solution to a file in SOL format or a MIP start to a file in MST format. CPLEX writes information about a MIP start to a formatted file of type MST with the file extension `.mst`. CPLEX writes information about a solution to a formatted file of type SOL with the file extension `.sol`. CPLEX records the write level at which it created a file in that file, so that the file can be read back accurately later.

The default setting of this parameter is 0 (zero) **AUTO**; that is, let CPLEX decide the level of detail. CPLEX behaves differently, depending on whether the format is SOL or MST and on whether it is writing a solution or MIP start. For SOL files, **AUTO** resembles level 1 (one): CPLEX writes all variables and their respective values to the file. For MST files, **AUTO** resembles level 2: CPLEX writes discrete variables and their respective values to the file.

When the value of this parameter is 1 (one), CPLEX writes **all** variables, both discrete and continuous, with their values.

When the value of this parameter is 2, CPLEX writes values for **discrete** variables only.

When the value of this parameter is 3, CPLEX writes values of **nonzero** variables only.

When the value of this parameter is 4, CPLEX writes values of **nonzero discrete** variables only.

Treatment of nonzeros

With respect to levels 3 and 4, where **nonzero** values are significant, CPLEX considers a value nonzero if the absolute value is strictly less than $1e-16$. In the case of **SOL** files, CPLEX applies this test to **primal** and **dual variable** values, that is, both x and pi variable values. In the case of **MST** files, CPLEX applies this test only to x values.

Restrictions due to reduced file size

Levels 3 and 4 reduce the size of files, of course. However, this reduced file entails restrictions and may create surprising results when the file is re-used. Levels 3 and 4 are not equivalent to levels 1 and 2. Indeed, if a MIP start does not contain a value for a variable expected at level 3 or 4, then this variable will be fixed to 0 (zero) when that MIP start file is processed. Specifically, at level 3, if the MIP start does not specify a value for a variable of any type, or at level 4, if the MIP start does not specify a value for a discrete variable, such a variable will be fixed to 0 (zero). Consequently, the same MIP start written at level 1 or 2 may produce satisfactory solutions, but the reduced MIP start file, written at level 3 or 4, perhaps does not lead to solutions. This surprising situation arises typically in the case of model changes with the addition of new variables.

Table 80. Values

| Value | Symbol | Meaning |
|-------|------------------------------------|---------------------------------------------------------------|
| 0 | AUTO | Automatic: let CPLEX decide |
| 1 | CPX_WRITELEVEL_ALLVARS | CPLEX writes all variables and their values |
| 2 | CPX_WRITELEVEL_DISCRETEVARS | CPLEX writes only discrete variables and their values |
| 3 | CPX_WRITELEVEL_NONZEROVARS | CPLEX writes only nonzero variables and their values |
| 4 | CPX_WRITELEVEL_NONZERODISCRETEVARS | CPLEX writes only nonzero discrete variables and their values |

MIP zero-half cuts switch

Decides whether or not to generate zero-half cuts for the problem.

Purpose

MIP zero-half cuts switch

| API | Parameter Name | Name prior to V12.6.0 |
|-------------|-----------------------------------------|------------------------|
| C | CPXPARAM_MIP_Cuts_ZeroHalfCut | CPX_PARAM_ZEROHALFCUTS |
| C++ | IloCplex::Param::MIP::Cuts::ZeroHalfCut | ZeroHalfCuts (int) |
| Java | IloCplex.Param.MIP.Cuts.ZeroHalfCut | ZeroHalfCuts (int) |
| .NET | Cplex.Param.MIP.Cuts.ZeroHalfCut | ZeroHalfCuts (int) |
| OPL | | zerohalfcuts |
| Python | parameters.mip.cuts.zerohalfcut | mip.cuts.zerohalfcut |
| MATLAB | Cplex.Param.mip.cuts.zerohalfcut | mip.cuts.zerohalfcut |
| Interactive | mip cuts zerohalfcut | mip cuts zerohalfcut |
| Identifier | 2111 | 2111 |

Description

Decides whether or not to generate zero-half cuts for the problem. The value 0 (zero), the default, specifies that the attempt to generate zero-half cuts should continue only if it seems to be helping.

If you find that too much time is spent generating zero-half cuts for your model, consider setting this parameter to -1 (minus one) to turn off zero-half cuts.

If the dual bound of your model does not make sufficient progress, consider setting this parameter to 2 to generate zero-half cuts more aggressively.

For a definition of a zero-half cut, see the topic Zero-half cuts in the general topic Cuts in the *CPLEX User's Manual*. The table Parameters for controlling cutsru the END, also in the user's manual, includes links to the documentation of other parameters affecting other types of cuts.

Table 81. Values

| Value | Meaning |
|-------|---------------------------------------------|
| -1 | Do not generate zero-half cuts |
| 0 | Automatic: let CPLEX choose; default |
| 1 | Generate zero-half cuts moderately |
| 2 | Generate zero-half cuts aggressively |

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