

# Package ‘ROI.plugin.msbinlp’

October 22, 2017

**Version** 0.3-0

**Title** 'Multi-Solution' Binary Linear Problem Plug-in for the 'R'  
Optimization Interface

**Description** Enhances the 'R' Optimization Infrastructure ('ROI') package  
with the possibility to obtain multiple solutions for linear  
problems with binary variables. The main function is copied  
(with small modifications) from the relations package.

**Imports** stats, methods, utils, slam, ROI (>= 0.3-0)

**Suggests** ROI.plugin.glpk

**License** GPL-3

**URL** <http://R-Forge.R-project.org/projects/roi>

**NeedsCompilation** no

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**Repository** CRAN

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 Example-1

 Multiple Solutions - Binary LP
 

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**Description**

$$\begin{aligned} & \text{maximize } x + y \\ & \text{subject to } x + y = 1 \\ & x, y \in \{0, 1\} \end{aligned}$$
**Examples**

```
## Not run:
library(ROI)
op <- OP(objective = c(1, 1),
         constraints = L_constraint(c(1, 1), "=", 1),
         types = c("B", "B"))

x <- ROI_solve(op, solver = "msbinlp", method = "glpk", nsol_max = 2L)
x
## 2 optimal solutions found.
## The objective value is: 1.000000e+00
solution(x)
## [[1]]
## [1] 1 0
##
## [[2]]
## [1] 0 1

## End(Not run)
```

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 Example-2

 Multiple Solutions - Binary LP
 

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**Description**

$$\begin{aligned} & \text{maximize } -x_1 - x_2 - x_3 - x_4 - 99x_5 \\ & \text{subject to} \\ & x_1 + x_2 \leq 1 \\ & x_3 + x_4 \leq 1 \\ & x_4 + x_5 \leq 1 \\ & x_i \in \{0, 1\} \end{aligned}$$

**References**

Matteo Fischetti and Domenico Salvagnin (2010) *Pruning moves*. INFORMS Journal on Computing 22.1: 108-119.

**Examples**

```
## Not run:
library(ROI)
op <- OP()
objective(op) <- L_objective(c(-1, -1, -1, -1, -99))
mat <- simple_triplet_matrix(rep(1:3, 2),
                             c(c(1, 3, 4), c(2, 4, 5)),
                             rep(1, 6))
constraints(op) <- L_constraint(mat,
                                dir = leq(3),
                                rhs = rep.int(1, 3))
types(op) <- rep("B", length(op))

x <- ROI_solve(op, solver = "msbinlp", method = "glpk", nsol_max = 2L)
x
## 2 optimal solutions found.
## The objective value is: -1.010000e+02
solution(x)
## [[1]]
## [1] 0 1 1 0 1
##
## [[2]]
## [1] 1 0 1 0 1

## End(Not run)
```

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