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% LMtestGOP1: Set up and solve the following nonlinear model with LINDO API's
%           global optimizer.
%
%           minimize  f(x) =  x*sin(x*pi) + 10
%           subject to
%
%                   0 <= x <= 10;
%
% Usage:  LMtestGOP1

% Remarks:
% 1) Model is loaded via LSloadInstruct(). See LINDO-API manual for details.
% 2) Calls (optional) LMcbLocal.m callback function if multi-start solver is used.
%
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%
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%
% Last update Sep 02, 2003 (MKA)
%

lindo;
clc;
help LMtestGOP1;

pause (0.01);

% set verbose
verbose = 1;

% Init model size
nCons = 1; % number of constraints
nVars = 1; % number of variables
nObjs = 1; % number of objectives
nNums = 2; % number of real numbers
iObjSen = 1;

% Init bounds and rhs
csense = ['L'];
vtype = ['C'];
adL = [0];
adU = [10];
adX = [5];

% Init instruction list
anConBeg = [];
anConLen = [];
anObjBeg = [];
anObjLen = [];
anIns = [];
nInsLen = [];
anVarNdx = [];
adNumVal = [10; atan(1)*4];

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% objective: x*sin(x*pi) + 10
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
ikode = 1;
tmpIns = [EP_PUSH_VAR; 0; ...
          EP_PUSH_NUM; 1; ...
          EP_MULTIPLY; ...
          EP_SIN ; ...
          EP_PUSH_VAR; 0; ...
          EP_MULTIPLY; ...
          EP_PUSH_NUM; 0; ...
          EP_PLUS];

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anIns      = [anIns; tmpIns];
anObjBeg   = [anObjBeg; ikode];
anObjLen   = [anObjLen; length(tmpIns)];

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% constraint 1: x - 15 <= 0
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
ikode      = ikode + length(tmpIns);
tmpIns     = [EP_PUSH_VAR; 0; ...
             EP_PUSH_NUM; 0; ...
             EP_MINUS];

anIns      = [anIns; tmpIns];
anConBeg   = [anConBeg; ikode];
anConLen   = [anConLen; length(tmpIns)];
ikode      = ikode + length(tmpIns);

% length of instruction list
nInsLen    = length(anIns);

if (ikode-1 ~= nInsLen)
    fprintf('Error in instruction lists');
end;
anConBeg   = anConBeg -1;
anObjBeg   = anObjBeg -1;

% Read license key from a license file
[MY_LICENSE_KEY,nErr] = mxlindo('LSloadLicenseString',MY_LICENSE_FILE);

% Create a LINDO environment
[iEnv,nErr]=mxlindo('LScreateEnv',MY_LICENSE_KEY);
if nErr ~= LSERR_NO_ERROR, return; end;

% Declare and create a model
[iModel,nErr]=mxlindo('LScreateModel',iEnv);
if nErr ~= LSERR_NO_ERROR, return; end;

if verbose > 0
    fprintf('\n Default Nonlinear Optimizer started... \n\n');
end;

% Set callback function to display local solutions (see LMcbLP.m)
if verbose > 0
    fprintf('\n%10s %15s %15s %15s %15s
\n','ITER','PRIMAL_OBJ','DUAL_OBJ','PRIMAL_INF','DUAL_INF');
    [nErr] = mxlindo('LSsetCallback', iModel, 'LMcbLP', 'Dummy string');
end;

% Set NLP print level to 1
[nErr] = mxlindo('LSsetModelIntParameter', iModel, LS_IPARAM_NLP_PRINTLEVEL, 1);

[nErr] = mxlindo('LSsetModelIntParameter', iModel, LS_IPARAM_NLP_PRELEVEL, 126);

% Set NLP solver
[nErr] = mxlindo('LSsetModelIntParameter', iModel, LS_IPARAM_NLP_SOLVER,
LS_NMETHOD_CONOPT);

% Set maximum number of local searches when multistart solver is used
[nErr] = mxlindo('LSsetModelIntParameter', iModel, LS_IPARAM_NLP_MAXLOCALSEARCH, 1);

% Turn linearization on
[nErr] = mxlindo('LSsetModelIntParameter', iModel, LS_IPARAM_NLP_LINEARZ, 1);

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[nErr] = mxlindo('LSloadInstruct',iModel,nCons,nObjs,nVars,nNums,iObjSen,...
    csense,vtype,anIns,nInsLen,anVarNdx,adNumVal,adX,anObjBeg,anObjLen,...
    anConBeg,anConLen,adL,adU);

%keep the dimension info
[n, nErr] = mxlindo('LSgetInfo',iModel,LS_IINFO_NUM_VARS);
[m, nErr] = mxlindo('LSgetInfo',iModel,LS_IINFO_NUM_CONS);
[LPNz, nErr] = mxlindo('LSgetInfo',iModel,LS_IINFO_NUM_NONZ);
[QCNz, nErr] = mxlindo('LSgetInfo',iModel,LS_IINFO_NUM_QC_NONZ);
[NLPNz, nErr] = mxlindo('LSgetInfo',iModel,LS_IINFO_NUM_NLP_NONZ);
[NLPobjNz, nErr] = mxlindo('LSgetInfo',iModel,LS_IINFO_NUM_NLPOBJ_NONZ);
if nErr ~= LSERR_NO_ERROR, return; end;

% Optimize model
[solStatus,nErr] = mxlindo('LSsolveGOP', iModel);
[solStatus,nErr] = mxlindo('LSgetModelIntParameter',iModel,LS_IPARAM_STATUS);

if (solStatus == LS_STATUS_OPTIMAL)
    if verbose > 0
        fprintf('\n A (global) optimal solution is found ... \n\n');
    end;

    % Get solution
    [x,nErr]=mxlindo('LSgetPrimalSolution',iModel);
    [obj,nErr]=mxlindo('LSgetObjective',iModel);

    % Report
    fprintf(' Objective = %11.5f\n',obj);
    for i=1:n,
        fprintf(' x[%d]          = %11.5f\n',i,x(i));
    end;
else
    if verbose > 0
        fprintf('\n Optimizer failed.... \n\n');
    end;
end;

% Exit LINDO API
[nErr]=mxlindo('LSdeleteEnv',iEnv);

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