

```
/* modify.ox
```

A C programming example of interfacing with the LINDO API demonstrating adding new variables and constraints.

Original problem:

```
MAX = 20 * A + 30 * C
S.T.   A + 2 * C <= 120
      A           <= 60
      C           <= 50
```

Modified problem after adding variables:

```
MAX = 20 * A + 30 * C - 2 * D
S.T.   A + 2 * C           <= 120
      A                   <= 60
      C                   <= 50
      [ C + D             >= 50] add later
```

Solving such a problem with the LINDO API involves the following steps:

1. Create a LINDO environment.
2. Create a model in the environment.
3. Specify the model.
4. Add a new variable
5. Perform the optimization.
6. Retrieve the solution.
7. Delete the LINDO environment.

```
*/
```

```
#include <oxstd.h>
```

```
/* LINDO API header file is located under lindoapi\ox */
#import <packages/lindoapi/ox/oxlindo>
```

```
/* main entry point */
```

```
main()
```

```
{
    decl nErrorCode;
    /* Number of constraints */
    decl nM = 3;

    /* Number of variables */
    decl nN = 2;

    /* declare an instance of the LINDO environment object */
    decl pEnv;

    /* declare an instance of the LINDO model object */
    decl pModel;

    /* >>> Step 1 <<< Create a LINDO environment. */
    pEnv = OxLScreateEnv();

    /* >>> Step 2 <<< Create a model in the environment. */
    pModel = LScreateModel ( pEnv, &nErrorCode);
    LSerrorCheck(pEnv, nErrorCode);

    {

    /* >>> Step 3 <<< Specify the model.
```

To specify our model, we make a call to LSloadLPData,

passing it:

```
- A pointer to the model which we are specifying(pModel)
- The number of constraints in the model
- The number of variables in the model
- The direction of the optimization (i.e. minimize or
- maximize)
- The value of the constant term in the objective (may
  be zero)
- The coefficients of the objective function
- The right-hand sides of the constraints
- The types of the constraints
- The number of nonzeros in the constraint matrix
- The indices of the first nonzero in each column
- The length of each column
- The nonzero coefficients
- The row indices of the nonzero coefficients
- Simple upper and lower bounds on the variables
*/

/* The direction of optimization */
  decl nDir = LS_MAX;

/* The objective's constant term */
  decl dObjConst = 0.;

/* The coefficients of the objective function */
  decl adC = < 20., 30.>;

/* The right-hand sides of the constraints */
  decl adB = < 120., 60., 50.>;

/* The constraint types */
  decl acConTypes = "LLL";

/* The number of nonzeros in the constraint matrix */
  decl nNZ = 4;

/* The indices of the first nonzero in each column */
  decl anBegCol = 0 ~ 2 ~ nNZ;

/* The length of each column. Since we aren't leaving
  any blanks in our matrix, we can set this to NULL */
  decl pnLenCol = <>;

/* The nonzero coefficients */
  decl adA = < 1., 1., 2., 1.>;

/* The row indices of the nonzero coefficients */
  decl anRowX = < 0, 1, 0, 2>;

/* Simple upper and lower bounds on the variables.
  By default, all variables have a lower bound of zero
  and an upper bound of infinity. Therefore pass NULL
  pointers in order to use these default values. */
  decl pdLower = <>, pdUpper = <>;

/* We have now assembled a full description of the model.
  We pass this information to LSloadLPData with the
  following call. */
  nErrorCode = LSloadLPData( pModel, nM, nN, nDir,
    dObjConst, adC, adB, acConTypes, nNZ, anBegCol,
    pnLenCol, adA, anRowX, pdLower, pdUpper);
  LSerrorCheck(pEnv, nErrorCode);

}

/* >>> Step 4 <<< Add a new variable */
```

```

{
  decl nA = 1;
  decl achVtype = "C";
  decl pdLower = <>, pdUpper = <>;
  decl apszVname = {};
  decl ia=<>;
  decl ka=<>;
  decl cnta=<>;
  decl a=<>;
  decl c= -2.0;

  /* It is assumed that the new variable has no nonzeros in the existing
  constraints, therefore, sparse matrix data are set to <>.*
  nErrorCode = LSaddVariables(pModel, nA,achVtype,apszVname,<>,<>,<>,
                             <>,c,<>, <>);

}

/* >>> Step 5 <<< Perform the optimization */
decl nSolStatus;
nErrorCode = LSoptimize( pModel, LS_METHOD_PSIMPLEX, &nSolStatus);
LSErrorCheck(pEnv, nErrorCode);

{

/* >>> Step 6 <<< Retrieve the solution */
  decl i;
  decl adX, dObj;

/* Get the value of the objective */
  nErrorCode = LSgetInfo(pModel,LS_DINFO_POBJ,&dObj);
  LSErrorCheck(pEnv, nErrorCode);

  println( "Objective Value = ", dObj);

/* Get the variable values */
  nErrorCode = LSgetPrimalSolution ( pModel, &adX);
  LSErrorCheck(pEnv, nErrorCode);

  nErrorCode = LSgetInfo ( pModel, LS_IINFO_NUM_VARS, &nN);
  print ("Primal values = ", adX);
}

/* >>> Step 7 <<< Delete the LINDO environment */
nErrorCode = LSdeleteEnv( &pEnv);
}

```