

Project Description

Linear programming is a mathematical method for determining a way to achieve the best outcome (such as maximum profit or lowest cost) in a given mathematical model for some list of requirements represented as linear relationships. An example linear programming job is given as follows:

$$\begin{array}{rllll} \text{minimize} & 3 x_1 & - x_2 & & \\ \text{subject to} & -x_1 + 6 x_2 - x_3 + x_4 & \geq & -3 & \\ & & 7 x_2 & + 2 x_4 & = 5 \\ & x_1 + x_2 + x_3 & & & = 1 \\ & & x_3 + x_4 & \leq & 2 \end{array}$$

lp_solve (<http://lpsolve.sourceforge.net/5.5/>) is a widely used linear programming library. It can be used either as a command line tool or through its C API. In this project, your task is to build an Eiffel linear programming library which delegates the solving job to the lp_solve library. The project must contain the following functionalities:

- Class representation of the linear problem to solve (both minimization and maximization jobs)
- Class representation of the solution or in case of no solution exists, an indication to the client
- A time measurement for each of the performed solving job
- Caching of already solved jobs, so new duplicated jobs can read results directly from the cache
- Choose either the command line tool or the C API to perform the solving. Using the C API will yield better time performance, however, it is more difficult to implement. Projects using the C API will receive an additional 5 points.
- A test suite showing the major functionalities
- Use void-safety
- A final presentation demonstrating the design and performance of the delivered library
- Project should be finished by a single student