

OPTIMIZATION SOLUTIONS



The most advanced solver for nonlinear optimization

Efficient & robust solution on large scale problems
Four interior-point/active-set algorithms for NLP
Three MINLP algorithms for discrete optimization
Complementarity constraints for equilibrium problems
Parallel multi-start method for global optimization
Many extra features based on customer feedbacks
Easy to use and well documented

Think one step ahead... and let Artelys Knitro be your competitive advantage!

The optimization techniques used by Artelys Knitro offer the leading combination of computational efficiency and robustness. Artelys Knitro is the only nonlinear solver with four different algorithms, allowing it to solve a large range of complex nonlinear problems.

Key features

- Efficient and robust solution on large scale problems
- Two interior-point/barrier and two active-set/SQP algorithms
- Three algorithms for mixed-integer nonlinear optimization
- Heuristics, cutting planes, branching rules for MINLP
- Special routine to handle complementary constraints
- Parallel multistart feature for global optimization
- Ability to run multiple algorithms concurrently
- Automatic and parallel tuning of option settings
- Automatic computation of approximate first-order and second-order derivatives
- Smart initialization strategies and fast infeasibility detection

New Artelys Knitro 12 features

- A brand new Julia interface also supporting the JuMP modeling language.
- A new Python function, called 'optimize', solving all your optimization problems using Knitro in a single call fashion.
- New cut families for mixed-integer models (MIP/MINLP): Mixed Integer Rouding, zero-half and clique.
- Enhancement of the presolver including multipass methods applying successive presolve operations to fully exploit your problem structure.
- The Knitro-Tuner has been extended to handle mixed-integer models.
- Support of the MPS file format (Mathematical Programming System).
- General performance improvement especially for large SOCP instances.

Problem classes solved by Artelys Knitro

- General nonlinear problems (NLP), including non-convex
- Systems of nonlinear equations
- Linear problems (LP)
- Quadratic problems (QP/QCQP), both convex and non-convex
- Second-order cone programs (SOCP) including nonlinear constraints and objective
- Least squares problems / regression, both linear and nonlinear
- Mathematical programs with complementarity constraints (MPCC/MPEC)
- Mixed-integer nonlinear problems (MIP/MINLP)
- Derivative-free optimization problems (DFO)

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MODELING SYSTEMS







Online Artelys Knitro documentation www.artelys.com/tools/knitro_doc

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OPERATING SYSTEMS

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