



➤ OPTIMIZATION

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GAMS

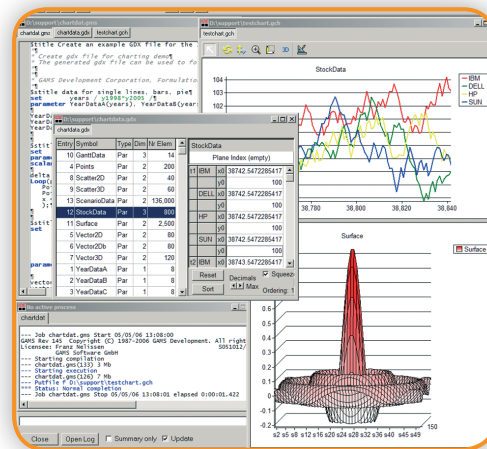
High-Level Modeling

The General Algebraic Modeling System (GAMS) is a high-level modeling system for mathematical programming problems. GAMS is tailored for complex, large-scale modeling applications, and allows you to build large maintainable models that can be adapted quickly to new situations. Models are fully portable from one computer platform to another.

Wide Range of Model Types

GAMS allows the formulation of models in **many different problem classes**, including

- Linear (LP) and Mixed Integer Linear (MIP)
- Quadratic Programming (QCP) and Mixed Integer QCP (MIQCP)
- Nonlinear (NLP) and Mixed Integer NLP (MINLP)
- Constrained Nonlinear Systems (CNS)
- Mixed Complementary (MCP)
- Programs with Equilibrium Constraints (MPEC)
- Conic Programming Problems
- Stochastic Linear Problems



GAMS Integrated Developer Environment for editing, debugging, solving models, and viewing data.

State-of-the-Art Solvers

GAMS incorporates all major commercial and academic state-of-the-art solution technologies for a broad range of problem types, including global nonlinear optimization solvers.

Interfacing GAMS with MATLAB® and R

GDXMRW (for MATLAB) and GDXRRW (for R) are utilities to exchange data between GAMS and MATLAB or R and to call GAMS models from MATLAB or R:

- Give MATLAB or R users access to all the optimization capabilities of GAMS
- Allow visualization and analysis of GAMS data directly within MATLAB or R
- Extend the existing GDX data utilities
- GDXMRW is included with GAMS distributions
- GDXRRW is freely downloadable

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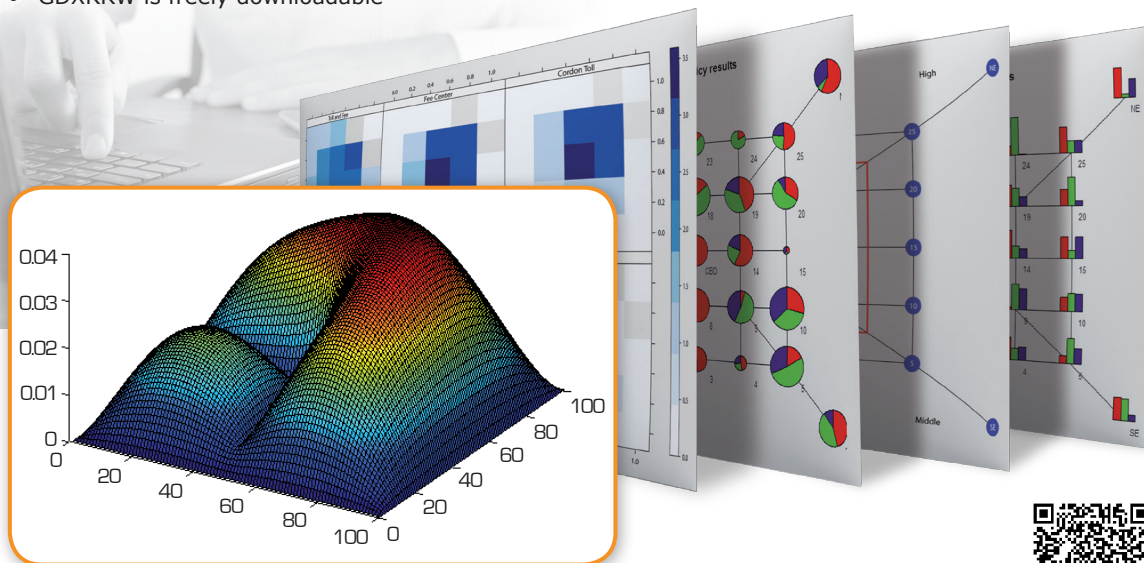
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For more information please visit: http://support.gams.com/doku.php?id=gdxrrw:interfacing_gams_and_r
MATLAB is a product of MathWorks, R is a free software environment for statistical computing and graphics.

