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A GAMS Interface to IPOPT for Large-Scale Nonlinear Programming

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Abstract

The goal of this project is to develop a general interface between IPOPT and GAMS in order to allow a powerful nonlinear optimization tool to be used with a powerful and popular modeling system. The development of this interface will therefore extend the availability of IPOPT to the wide community of GAMS users. The project brings two strong optimization groups at Lehigh and CMU together to address important and challenging industrial problems. To demonstrate the project's results, an Air Products optimization case based in GAMS will be considered.