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Title: Parameter tuning of linear programming solvers

Abstract: Linear programming solvers have a large set of parameters that allow users to control algorithmic aspects. Tuning solver options may have a considerable impact on solver performance. Previous efforts to tune solver parameters have used derivative-free optimization algorithms. In this work, we apply various derivative-free optimization solvers in order to find high quality tuning parameters for linear programming solvers. This work investigates how sensitive linear programming solvers are to a parameter tuning process. We present extensive computational results.

Keywords: Linear and nonlinear optimization, Derivative-free optimization, Optimization for learning and data analysis