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CPLEX alternatives  
After some trials to fix MATLAB/CPLEX API's memory usage problem (memory leak) and after referring to some studies I decided to switch to Gurobi solver. For pure LP problems, it seems to be slightly slower compared to CPLEX but this can be due to the way I use Gurobi. Someone may find Gurobi faster compared to CPLEX.

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(say, model), it is time to create an IloCplex object (say, cplex) for solving the problem: IloCplex cplex(model); To solve the model, call: cplex.solve (); This method returns an IloBool value, where: IloTrue indicates that CPLEX successfully found a feasible (yet not necessarily optimal) solution IloFalse indicates that no solution was found

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