

Frontline Solvers Optimization and Simulation Tools

	Platform Line		Professional Line	
	Risk Solver Platform	Premium Solver Platform	Risk Solver Pro	Premium Solver Pro
Platform:	Windows	Windows and Mac	Windows	Windows
Conventional Optimization				
Solves linear, non-linear, mixed Integer, and non-smooth problems	✓(Enhanced)	✓(Enhanced)		✓
Solves quadratic, quadratically constrained, 2 nd order cone problems	✓	✓		
Problem size limits with built-in engines (Variables x Constraints)	Up to 8,000 x 8,000	Up to 8,000 x 8,000		Up to 2,000 x 8,000
Automatic model analysis and selection of best available engine	✓	✓		✓
Constraint Wizard, Guided Mode to build better models in less time	✓	✓		✓
Automatic transformation to improve solvability of your model	✓	✓		
Accepts optional plug-in Solver Engines (w/unlimited Vars x Consts.)	✓	✓		
Monte Carlo Simulation				
Fastest Monte Carlo simulation in Excel, multiple simulations	✓		✓	
Over 50 distributions and over 30 statistics and risk measures built-in	✓		✓	
Distribution Wizard to help you select the right probability distribution	✓		✓	
Fit custom distributions from data, create/use sharable standard DISTs	✓		✓	
Decision Trees				
Easy to use decision trees with rollback values and sensitivity analysis	✓		✓	
Support for simulation with probability distributions in the tree	✓		✓	
Support for optimization of values in the tree	✓			✓(Requires both products)
Simulation Optimization and Stochastic Optimization				
Fastest simulation optimization in Excel	✓			✓(Requires both products)
Stochastic optimization with recourse decisions under uncertainty	✓			
Robust optimization for large scale models with uncertainty	✓			
VaR/CVaR constraints with adjustable tolerances	✓			
Additional ease of use features				
Comprehensive charting, reporting, and sensitivity/scenario analysis	✓	✓	✓	✓
Context sensitive Help and included example models	✓	✓	✓	✓
User Guide, Reference Guide, Quick Start Guides included	✓	✓	✓	✓
Online tutorial videos	✓	✓	✓	✓
Speed and accuracy features				
Directly access all available processor cores	✓	✓	✓	
PSI Interpreter for fastest, most accurate, optimization solves	✓	✓		
PSI Interpreter for fastest, most accurate, simulations	✓		✓	
Optimizations/simulations distributed to Windows compute clusters	✓			

See detailed by product features [comparison chart](#)

See detailed solver engines [comparison chart](#) including size limits and problem types by engine