API Documentation

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1 Package coinor.grumpy

1.1 Modules

- BB (Section 2, p. 3)
- forecasting (Section 3, p. 13)
- polyhedron2D (Section 4, p. 17)

1.2 Variables

Name	Description	
BEST_ESTIMATE	Value: 'Best Estimate'	
BEST_FIRST	Value: 'Best First'	
BRANCH_STRATEGY	Value: None	
DEPTH_FIRST	Value: 'Depth First'	
DOT2TEX_INSTALLED	Value: False	
DOT2TEX_TEMPLATE	Value:	
	'\n\\documentclass[landscape]{article}\n\\usepac	kage[x11n
ETREE_INSTALLED	Value: True	
FIXED_BRANCHING	Value: 'Fixed Branching'	
INFINITY	Value: 9223372036854775807	
LpMaximize	Value: -1	
LpStatus	Value: {-3: 'Undefined', -2: 'Unbounded', -1:	
	'Infeasible', 0: '	
MOST_FRACTIONAL	Value: 'Most Fraction'	
PIL_INSTALLED	Value: True	
PIPE	Value: -1	
PSEUDOCOST_BRANCHIN-	Value: 'Pseudocost Branching'	
G		
PYGAME_INSTALLED	Value: True	
SEARCH_STRATEGY	Value: None	
STDOUT	Value: -2	
XDOT_INSTALLED	Value: False	
package	Value: 'coinor.grumpy'	

2 Module coinor.grumpy.BB

Author: Brady Hunsaker, Osman Ozaltin, Ted Ralphs, Aykut Bulut

2.1 Functions

 ${\bf CreatePerlStyleBooleanFlag}(parser, flag_text, variable_name, help_text)$

Add two options to an optparse.OptionParser, one with a 'no' prefix. Two options are created. One has the flag_text and one has 'no' prepended to the flag_text. For example, --foo and --nofoo. This is similar to a common style in Perl.

Args:

parser: optparse.OptionParser object.
flag_text: String text for the flag.

variable_name: String name of the variable to store the flag results.

help_text: String that describes the flag.

$parse_options()$
Parse arguments and flags

2.2 Variables

Name	Description			
maintainer	This package is for visualizing branch-and-bound. It			
	also contains a basic branch-and-bound implementation			
	primarily for classroom and educational use.			
	Communication with solvers is through a grammar			
	described in separate documentation. Solvers can			
	interface to this class in a number of different ways and			
	a number of different types of images may be created.			
	Images at intervals that can be specified on the			
	command line as well as after new incumbent solutions			
	are found.			
	Note that the generation of tree images takes			
	significantly longer than other images because every			
	node appears in the image.			
	Value: 'Aykut Bulut (aykut@lehigh.edu)'			
PYGAME_INSTALLED	Value: True			
DOT2TEX_INSTALLED	Value: False			
PIL_INSTALLED	Value: True			
XDOT_INSTALLED	Value: False			
ETREE_INSTALLED	Value: True			
BRANCH_STRATEGY	Value: None			
SEARCH_STRATEGY	Value: None			
MOST_FRACTIONAL	Value: 'Most Fraction'			

 $continued\ on\ next\ page$

Name	Description	
FIXED_BRANCHING	Value: 'Fixed Branching'	
PSEUDOCOST_BRANCHIN-	Value: 'Pseudocost Branching'	
G		
DEPTH_FIRST	Value: 'Depth First'	
BEST_FIRST	Value: 'Best First'	
BEST_ESTIMATE	Value: 'Best Estimate'	
INFINITY	Value: 9223372036854775807	
DOT2TEX_TEMPLATE	Value:	
	'\n\\documentclass[landscape]{article}\n\\usepac	kage[x11n
package	Value: 'coinor.grumpy'	

2.3 Class BBTree

```
object —
coinor.gimpy.graph.Graph —
coinor.gimpy.tree.Tree —
coinor.gimpy.tree.BinaryTree —
coinor.grumpy.BB.BBTree
```

Methods to process and visualize information about a b&b tree. It can process an output file (in a specific format, see BAK project in COIN-OR) of a solver that has three information. See run.py in examples directory fot this use. Moreover it implements a branch and bound method that can solve binary programs (0-1 variables only) using PuLP as an LP solver. It provides different branching and searching strategies. See test_strategies.py in test directory.

This is the main class of GrUMPy. It inherits BinaryTree from GIMPy and keeps the entire branch-and-bound tree in self.

2.3.1 Methods

```
___init___(self, **attrs)

API: __init__(self, **attrs)

Description:
    Class constructor.

Input:
    attrs: Tree attributes in keyword arguments format. See Graph and Tree class for details.

Overrides: object.__init___ extit(inherited documentation)
```

```
process_file(self, file_name)
```

write_as_dynamic_gexf(self, filename, mode='Dot')

set_display_mode(self, mode)

API:

set_display_mode(self, value)

Description:

Sets display mode to value.

Input:

value: New display mode.

Post:

Display mode attribute of graph is updated.

Overrides: coinor.gimpy.graph.Graph.set_display_mode extit(inherited documentation)

display(self, item='all', basename='graph', format='png', count=None)

Displays/Saves images requested. BranchAndBound method calls this method to visualize the branch and bound tree.

Overrides: coinor.gimpy.graph.Graph.display

display_all(self)

Assumes all the images have the same size.

 $display_image(self, gnuplot)$

set_label(self, label)

set_logscaley(self, boolean)

set_fathom(self, boolean)

 $set_edge_limit(self, limit)$

set_sample_tree(self, number)

AddOrUpdateNode(self, id, parent_id, branch_direction, status, lp_bound, integer_infeasibility_count, integer_infeasibility_sum, **attrs)

This method designed to update nodes (in BAK) but we use it for updating/adding arcs. This is because of the tree data structure the authors adopted in BAK. We can divide these attributes such that some will belong to the edge parent_id->id and the others belong to the id node. The following shows whether the attribute belongs to edge or node. branch direction -> edge status -> node lp_bound -> node integer_infeasibility_count -> node integer_infeasibility_sum -> node parent_id -> node

IsBetterThan(self, value1, value2)

Returns True if value1 is better than value2 as an objective value.

This depends on the optimization sense of the instance.

Args:

value1: Float.
value2: Float.

Returns:

True if value1 is better than value2 as an objective value.

IsBetterThanIncumbent(self, value)

Returns True if the passed value is better than current incumbent.

Args:

value: Float to use for comparison.

Returns:

True if the passed value is better than the current incumbent.

'Better' is determined by the sense of optimization.

UpdateObjectiveValueLimits(self, value)

Updates the min and max objective values if appropriate.

Args:

value: Float objective value.

AddProgressMeasures(self)

GetImageCounterString(self)

Returns a string with the image counter.

WriteHistogramScript(self, num_bins, bin_width, max_bin_count, lp_bound, data_filename, output_file)

Write a Gnuplot script file to generate a histogram image.

Args:

num_bins: Integer number of bins for the histogram.

bin_width: Float width of the bins in terms of objective values.

max_bin_count: Integer number of the highest bin count.

lp_bound: Float value of the current LP bound.

data_filename: String name of the file; used for display purposes.

AdjustHistogramEndBins(self, objective_list, num_bins, bin_width, bin_counts, bin_centers, bin_widths)

Adjusts the two end bins if necessary to make them narrower. The two end bins may need to be narrower than the other bins so that they do not go past the current incumbent value on one end and the current lp bound on the other. So that the histogram is still correct in areas, the height of these bins needs to be adjusted so that the area does not change.

Note that there is likely to be some bias toward taller bins on the ends since they always have a point at one end of their width. It may be more accurate visually to ignore or discount that one point when determining the bin height, but that is not currently done.

Args:

objective_list: List of float objective values.

num_bins: Integer number of bins.

bin_width: Float standard width of bins in terms of objective values.

bin counts: List of integer counts for each bin.

bin_centers: List of float coordinates for the center of each bin.

bin_widths: List of float widths for bins, allowing for individualized

widths.

${\bf GenerateHistogram}(\mathit{self}, \mathit{output_file}{=}{\tt False})$

Generate files necessary for a histogram image.

Two files are necessary: a data file and a Gnuplot script file (which references the data file).

Args:

time: Float number of seconds since the start of optimization.

${\bf GetImageObjectiveBounds}(\textit{self}, \textit{min_value}, \textit{max_value})$

Return min and max bounds to be used for images.

Images should use bounds that are slightly wider than observed objective values. Also, the special case of a single value must be handled.

Args:

min value: Float minimum objective value.

max_value: Float maximum objective value.

Returns:

A tuple of two float values (lower_bound, upper_bound).

WriteScatterplotScript(self, data_filename, output_file)

Write a Gnuplot script file to generate a scatterplot image. Args

data_filename: String name of the file; used for display purposes.

GenerateScatterplot(self, output_file=False)

Generate files necessary for a scatterplot image.

Two files are necessary: a data file and a Gnuplot script file (which references the data file).

Args:

output_file: if not given the gnuplot image will not be written to disk but returned (to be displayed in pygame window)

WriteIncumbentPathScript(self, data_filename)

Write a Gnuplot script file to generate an incumbent path image. Args:

data_filename: String name of the file; used for display purposes.

${\bf Write All Incumbent Paths Script} (self)$

Return a Gnuplot script string to generate an incumbent path image. Args:

data_filenames: List of string names of files.

GenerateIncumbentPath(self)

Generate files necessary for an incumbent scatterplot path image. Two files are necessary: a data file and a Gnuplot script file (which references the data file).

${\bf Generate All Incumbent Paths} (\textit{self})$

Generate file for a path image with all incumbent paths. Data files were previously generated for each incumbent. This re-uses those files.

WriteTreeScript(self, additional_lines=None)

Write a Gnuplot script file to generate a tree image.

additional_lines: String with additional lines to be added to the script file.

GetTreeFixedHorizontalPositions(self)

Returns horizontal positions for all nodes based on fixed positions. Returns:

Dictionary of float horizontal positions, keyed by node id.

GetTreeHorizontalPositions(self)

Returns horizontal positions for all nodes.

Each node is given equal horizontal space.

Returns:

Dictionary of float horizontal positions, keyed by node id.

WriteDataFileFromList(self, filename, data_list)

Write a list of string data to a file with one entry per line.

Args:

filename: String filename to open.

data_list: List of string values to write.

GenerateTreeImage(self, fixed_horizontal_positions=False)

Generate files necessary for a tree image. Two files are necessary: a data file and a Gnuplot script file (which references the data file).

ProcessLine(self, line)

Process a line of the input file, generating images if appropriate. Parses the line, updates internal data structures, and creates images if appropriate.

Args:

line: String input line to process.

ProcessHeuristicLine(self, remaining_tokens)

Core processing for a line of type 'heuristic'.

Args:

remaining_tokens: List of string tokens. These are those that remain after any common tokens are processed.

ProcessIntegerLine(self, node_id, parent_id, branch_direction, remaining_tokens) Core processing for a line of type 'integer'. Args: node_id: String node id. parent_id: String node id of parent. branch_direction: String of 'L' or 'R' indicating whether this node is the left or right child of its parent. remaining_tokens: List of string tokens. These are those that remain after any common tokens are processed.

Core processing for a line of type 'fathomed'. Args: node_id: String node id. parent_id: String node id of parent. branch_direction: String of 'L' or 'R' indicating whether this node is the left or right child of its parent. remaining_tokens: List of string tokens. These are those that remain after any common tokens are processed.

ProcessFathomedLine(self, node_id, parent_id, branch_direction, remaining_tokens)

```
ProcessPregnantLine(self, node_id, parent_id, branch_direction, remaining_tokens)

Core processing for a line of type 'pregnant'.

Args:
node_id: String node id.
parent_id: String node id of parent.
branch_direction: String of 'L' or 'R' indicating whether this node is the left or right child of its parent.
remaining_tokens: List of string tokens. These are those that remain after any common tokens are processed.
```

```
ProcessBranchedLine(self, node_id, parent_id, branch_direction, remaining_tokens)

Core processing for a line of type 'branched'.

Args:
   node_id: String node id.
   parent_id: String node id of parent.
   branch_direction: String of 'L' or 'R' indicating whether this node is the left or right child of its parent.
   remaining_tokens: List of string tokens. These are those that remain after any common tokens are processed.
```

ProcessInfeasibleLine(self, node id, parent id, branch direction, remaining tokens)

```
Core processing for a line of type 'infeasible'.

Args:
node_id: String node id.
parent_id: String node id of parent.
branch_direction: String of 'L' or 'R' indicating whether this node is
the left or right child of its parent.
remaining_tokens: List of string tokens. These are those that remain
after any common tokens are processed.
```

ProcessCandidateLine(self, node_id, parent_id, branch_direction, remaining_tokens)

```
Core processing for a line of type 'candidate'.

Args:
node_id: String node id.
parent_id: String node id of parent.
branch_direction: String of 'L' or 'R' indicating whether this node is the left or right child of its parent.
remaining_tokens: List of string tokens. These are those that remain after any common tokens are processed.
```

RunGnuplotOnAllFiles(self)

Runs Gnuplot on all files in self. gnuplot files.

CreateAnimatedImages(self)

Create animated images based on the static images.

GeneratePredictionImages(self)

GenerateForecastImages(self)

$$\label{lem:cons} \begin{split} & \textbf{GenerateRandomMIP}(\textit{self}, \textit{numVars} = 40, \textit{numCons} = 20, \textit{density} = 0.2, \textit{maxObjCoeff} = 10, \\ & \textit{maxConsCoeff} = 10, \textit{tightness} = 2, \textit{rand_seed} = 2) \end{split}$$

```
BranchAndBound(self, CONSTRAINTS, VARIABLES, OBJ, MAT, RHS, branch_strategy='Most Fraction', search_strategy='Depth First', complete_enumeration=False, display_interval=None, binary_vars=True)
```

$Inherited\ from\ coinor.gimpy.tree.BinaryTree$

```
add_left_child(), add_right_child(), add_root(), bfs(), del_node(), dfs(), get_left_child(), get_right_child(), postordereval(), print_nodes(), printexp(), traverse()
```

Inherited from coinor.gimpy.tree.Tree

add_child(), get_children(), get_parent()

Inherited from coinor.gimpy.graph.Graph

contains (), repr (), add edge(), add node(), augment cycle(), check edge(), create(), create_cluster(), create_residual_graph(), cycle_canceling(), del_edge(), edge_to_string(), fifo_label_correcting(), find_cycle_capacity(), find_feasible_flow(), floyd warshall(), floyd warshall get cycle(), floyd warshall get path(), get degree(), get_diameter(), get_edge_attr(), get_edge_cost(), get_edge_list(), get_edge_num(), get_in_neighbors(), get_layout(), get_negative_cycle(), get_neighbors(), get_node(), get_node_attr(), get_node_list(), get_node_num(), get_out_neighbors(), get_simplex_solution_get_node_get_node_g label components(), label correcting check cycle(), label correcting get cycle(), label strong component(), max flow(), max flow preflowpush(), min cost flow(), minimum spanning tree kruskal(), minimum spanning tree prim(), network simplex(), page rank(), print flow(), process edge dijkstra(), process edge flow(), process_edge_prim(), process_edge_search(), process_node_search(), random(), relabel(), search(), set_edge_attr(), set_layout(), set_node_attr(), show_flow(), simplex augment cycle(), simplex compute potentials(), simplex connect(), simplex_determine_leaving_arc(), simplex_find_cycle(), simplex_find_tree(), simplex identify cycle(), simplex mark entering arc(), simplex mark leaving arc(), simplex_mark_st_arcs(), simplex_optimal(), simplex_redraw(), simplex_remove_arc(), simplex search(), simplex select entering arc(), strong connect(), tarjan(), to string(), write()

Inherited from object

delattr(),	$_{format}__$	(),ge	${ m tattribute}_{-}$	(), _	hash	(), _	new	()
reduce(),	reduceex	<u>:()</u> , _	$\{ m setattr}_$	_(), _	_sizeof_	(), _	str	_(),
subclasshook_	_()							

2.3.2 Properties

Name	Description
Inherited from object	
class	

3 Module coinor.grumpy.forecasting

Author: Brady Hunsaker, Osman Ozaltin

3.1 Variables

Name	Description			
maintainer	Double exponential smoothing forecasting in			
	chained sequences.			
	A single sequence is stored in a			
	DoubleExponentialSmoothingForecaster, which			
	also provides forecasts for time to completion			
	based on the stored measures, which should be			
	monotonically decreasing.			
	Sequences are chained together in a			
	ForecastingChainedSequences object. Such an			
	object includes scale factors for each sequence.			
	The scale factors will be applied to the			
	measurements, usually for the purpose of			
	making the chained sequence monotonically			
	decreasing.			
	Value: 'Brady Hunsaker			
	(bhunsaker@google.com)'			
package	Value: 'coinor.grumpy'			

3.2 Class ProgressMeasurement

object —

coinor.grumpy.forecasting.ProgressMeasurement

Key data recording progress. Data members are public. $\,$

3.2.1 Methods

init(se	_(self, time, value, active_node_count, node_count)							
xinit() initializes x; see help(type(x)) for signature							
Overrides: obje	ectinit extit(inherited documentation)							

Inherited from object

delattr(),	format(),ge	etattrib	ute	(),hash	n(), .	new_	(),
reduce(),	_reduce_ex_	(), _	repr_	(), _	_setattr_	_(),	_sizeof	_(),
str(),su	bclasshook	_()						

3.2.2 Properties

Name	Description
Inherited from object	
class	

3.3 Class TimeForecast

 $\begin{array}{c} \text{object} \ \ \, \\ \ \ \, \\ \ \ \, \text{coinor.grumpy.forecasting.TimeForecast} \end{array}$

Time-stamped forecast of time remaining.

3.3.1 Methods

init(self, time, forecast)
xinit() initializes x; see help(type(x)) for signature
Overrides: objectinit extit(inherited documentation)

$Inherited\ from\ object$

delattr(), _	format(),	getattrib	oute(),	_hash(),	new()
reduce(),	reduceex	_(),repr_	(),set	attr(),	$_{\text{sizeof}}(),$
str(),su	ıbclasshook(()			

3.3.2 Properties

Name	Description
Inherited from object	
class	

$3.4 \quad Class\ Double Exponential Smoothing Forecaster$

obje	ect —
	$\stackrel{ }{\operatorname{coinor.grumpy.forecasting.Double}} \operatorname{ExponentialSmoothingForecaster}$
Uses	double exponential smoothing to forecast values.
3.4.1	Methods
	init(self, scale_factor, first_value, first_time)
	xinit() initializes x; see help(type(x)) for signature
	Overrides: objectinit extit(inherited documentation)
[AddMeasure(self, measurement)
[${\bf ComputeForecast}(\mathit{self})$
[${f GetForecasts}(self)$
[$\mathbf{GetMeasures}(\mathit{self})$
$Inh\epsilon$	erited from object
	delattr(),format(),getattribute(),hash(),new()reduce(),reduceex(),repr(),setattr(),sizeof(),str(),subclasshook()
3.4.2	Properties
[Name Description
	Inherited from objectclass
L	

${\bf 3.5}\quad {\bf Class\ Forecasting Chained Sequences}$

 $\begin{array}{c} \text{object} \ \ \, \\ \text{coinor.grumpy.forecasting.ForecastingChainedSequences} \end{array}$

3.5.1 Methods

init(self)	
xinit() initializes x; see help(type(x)) for signature	
Overrides: objectinit extit(inherited documentation)	

AddMeasure(self, time, value, active_node_count, node_count)

StartNewSequence(self, scale_factor)

Starts a new sequence of measures.

The scale factor should compare only to the previous sequence.

${\bf GetAllForecasts}(\mathit{self})$

| GetAllMeasures(self)

Inherited from object

delattr(),format_	_(),g	etattribu	ıte(),hash	(), _	new_	()
reduce(),reduce	ex(), _	repr_	_(),	_setattr	_(),	_sizeof	_(),
str(),	_subclasshool	k()						

3.5.2 Properties

Name	Description
Inherited from object	
class	

4 Module coinor.grumpy.polyhedron2D

4.1 Variables

Name	Description
package	Value: 'coinor.grumpy'

4.2 Class Polyhedron2D

4.2.1 Methods

___init___(self, points=None, rays=None, A=None, b=None)

make__integer__hull(self)

determine__hull__size(self)

determine__plot__size(self, padding=1)

4.3 Class Figure

4.3.1 Methods

___init___(self)

initialize(self)

 $\begin{tabular}{ll} \bf add_polyhedron(\it self, \it p, \it color='blue', \it linestyle='solid', \it label=None, \it show_int_points=False) \end{tabular}$

 $\begin{tabular}{l} {\bf add_line_segment} (self,\ point1,\ point2,\ color='blue',\ linestyle='solid',\ label={\tt None}) \end{tabular}$

 $\begin{tabular}{l} {\bf add_line} (self,\ coeffs,\ level,\ plot_max = {\tt None},\ plot_min = {\tt None},\ color = \verb"'blue', \\ linestyle = \verb"'solid',\ label = {\tt None}) \end{tabular}$

add_point(self, center, radius=0.02, color='red')

$\boxed{\mathbf{add_text}(\mathit{self},\mathit{x},\mathit{y},\mathit{text})}$	
set_xlim(self, xlim_min, xlim_max)	
set_ylim(self, ylim_min, ylim_max)	
$ \operatorname{\mathbf{show}}(self) $	

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