Homework 3 - Integer Programming

Adv. Analytics and Metaheuristics

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March 2022

Contents

1 - Problem 1

1.1 Mathematical Formulation

1.1.1 Sets

Set Name	Description
$GENERATORS$	Set of generators i that can be used (A,B,C)
$PERIODS$	2 possible periods p (1, 2) in the production day

1.1.2 Parameters

Parameter Name	Description
S_i	Fixed cost to start a generator ($i \in GENERATORS$) in the entire day
F_i	Fixed cost to operate a generator ($i \in GENERATORS$) in any period
C_i	Variable cost per megawatt to operator a generator ($i \in GENERATORS$) in any period
U_i	Max. megawatts generated for generator ($i \in GENERATORS$) in any period
$demand_p$	Total demanded megawatts for period ($p \in PERIODS$)
M_i	Value to map watts used by each generator ($i \in GENERATORS$)

1.1.3 Decision Variables

Variable Name	Description
$watts_{i,p}$	*Integer variable*: Number of watts to produce per generator ($i \in GENERATORS$) per period ($p \in PERIODS$)
$x_{i,p}$	*Binary variable*: 1 if a generator ($i \in GENERATORS$) is in period p ($p \in PERIODS$), 0 if not turned on at all
y_i	*Binary variable*: 1 if a generator ($i \in GENERATORS$) is used, 0 if not turned on at all

1.1.4 Objective Function

$$minimize\,cost: \sum_{i \in GENERATORS} \Big((\textstyle\sum_{p \in PERIODS}(watts_{i,p}) \times C_i) + (F_i \times \textstyle\sum_{p \in PERIODS} x_{i,p}) + (S_i \times y_i) \Big)$$

1.1.5 Constraints

C1: For each period, meet the demanded megawatts

$$requiredWatts: \sum_{i \in GENERATORS} (watts_{i,p}) = demand_p, \forall\ p \in PERIODS$$

C2: For each generator, don't surpass the allowable megawatts

$$upperBound: \sum_{p \in PERIODS} (watts_{i,p}) \leq U_i, \forall\ i \in GENERATORS$$

C3: For each generator, map decision variables together to account for the fixed costs in a given day S_i

$$mapVars: \sum_{p \in PERIODS} (watts_{i,p}) \leq M_i \times y_i, \forall\ i \in GENERATORS$$

C4: For each generator and period, map decision variables y and $watts$ together to account for the fixed costs in a per period p

$$mapVars2: watts_{i,p} \leq M_i \times x_{i,p}, \forall\ i \in GENERATORS,\ p \in PERIODS$$

1.2 Code and Output

1.2.1 Code

group23_HW3_p1.mod

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```
# Homework 3 - Integer Programming
# Adv. Analytics and Metaheuristics
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# March 2022
# Problem 1

reset;                    # Reset globals
options solver cplex;     # Using cplex for simplex alg

# SETS ============================================================
    set GENERATORS; # Set of generators to use
    set PERIODS;    # Periods in the day

# PARAMETERS ======================================================
    param S {GENERATORS}   >= 0; # Fixed cost to start
    param F {GENERATORS}   >= 0; # Fixed cost to operate
    param C {GENERATORS}   >= 0; # Variable cost per megawatt
    param U {GENERATORS}   >= 0; # Upper bound on megawatts in a day
    param M {GENERATORS}   >= 0; # Map decision variables
    param demand {PERIODS} >= 0; # Megawatts required per period

# DECISION VARIABLES ==============================================
    var watts {GENERATORS, PERIODS} >= 0 integer; # Megawatts to use
    var x {GENERATORS, PERIODS} binary; # Map to watts for fixed daily costs
    var y {GENERATORS} binary; # Map to watts for fixed daily costs

# OBJECTIVE FUNCTION ==============================================
  minimize cost:
      (sum{i in GENERATORS} (sum{p in PERIODS} watts[i,p])*C[i])
    + (sum{i in GENERATORS} F[i]*sum{p in PERIODS}x[i,p])
    + (sum{i in GENERATORS} S[i]*y[i]);

# CONSTRAINTS =====================================================

    # C1: For each period, meet the demanded megawatta
    subject to requiredWatts {p in PERIODS}:
        (sum{i in GENERATORS} watts[i,p]) = demand[p];

    # C2: For each generator, don't surpass the allowable megawatts
    subject to upperBound {i in GENERATORS}:
        (sum{p in PERIODS} watts[i,p]) <= U[i];

    # C3: For each generator, map decision variables together to account for the
    fixed costs in a given day Si
    subject to mapVars {i in GENERATORS}:
        (sum{p in PERIODS} watts[i,p]) <= M[i] * y[i];

    # C4: For each generator and period, map decision variables y and watts together
    to account for the fixed costs in a per period p
    subject to mapVars2 {i in GENERATORS, p in PERIODS}:
        watts[i,p] <= M[i] * x[i,p];

# CONTROLS ========================================================
    data group23_HW3_p1.dat;
    solve;

    print;
    print "Which generators are used?";
    display y;

    print "Which periods were the generators used?";
    display x;

    print "Optimal Amount of Megawatts for each generator and period:";
    display watts;
```

group23_HW3_p1.dat

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```
# Homework 3 - Integer Programming
# Adv. Analytics and Metaheuristics
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# March 2022
# Problem 1

# SETS ============================================================
    set GENERATORS  := A B C;   # Set of generators to use
    set PERIODS     := 1 2;     # Periods in the day


# PARAMETERS ======================================================

    # S: Fixed cost to start a generator (i ∈ GENERATORS) in the entire day
    # F: Fixed cost to operate a generator (i ∈ GENERATORS) in any period
    # C: Variable cost per megawatt to operator a generator (i ∈ GENERATORS) in any period
    # U: Max. megawatts generated for generator (i ∈ GENERATORS) in any period
    # M: Value to map watts used by each generator (i ∈ GENERATORS)
    #    Set to be slighlty over the max megawatts per day
    param: S     F    C     U     M :=
        A  3000  700  5.00  2100  2200
        B  2000  500  4.00  1800  1900
        C  1000  900  7.00  3000  3100
        ;

    # Total demanded megawatts for period (p ∈ PERIODS)
    param demand :=
        1   2900
        2   3900
        ;
```

1.2.2 Output

```
ampl: model 'C:\Users\daniel.carpenter\OneDrive - the Chickasaw
CPLEX 20.1.0.0: optimal integer solution; objective 46100
7 MIP simplex iterations
0 branch-and-bound nodes

Which generators are used?
y [*] :=
A  1
B  1
C  1
;

Which periods were the generators used?
x :=
A 1   0
A 2   1
B 1   0
B 2   1
C 1   1
C 2   0
;

Optimal Amount of Megawatts for each generator and period:
watts :=
A 1      0
A 2   2100
B 1      0
B 2   1800
C 1   2900
C 2      0
;
```

1.2.2.1 Analysis of the Output

- The minimized cost is $\$46,100$
- Generator A, B, and C run
- Generator C runs in period 1. Generator A and B run in period 2
- Generator A produces $2,100$ megawatts in total
- Generator B produces $1,800$ megawatts in total
- Generator C produces $2,900$ megawatts in total

2 - Problem 2

2.1 Mathematical Formulation

2.1.1 Sets

Set Name	Description
$PRODUCTS$	5 types of landscaping and construction products (e.g., cement, sand, etc.) labeled product (p) $A, B, C, D,$ and E
$SILOS$	8 different silos s that each product must be stored in $(1, 2, \ldots, 8)$

2.1.2 Parameters

Parameter Name	Description
$cost_{s,p}$	Cost of storing *one ton* of product $p \in PRODUCTS$ in silo $s \in SILOS$
$supply_p$	Total supply *in tons* available of product $p \in PRODUCTS$
$capacity_s$	Total capacity *in tons* of silo $s \in SILOS$. Can store products.

2.1.3 Decision Variables

Variable Name	Description
$tonsOfProduct_{p,s}$	*Tons* of product $p \in PRODUCTS$ to store in silo $s \in SILOS$
$isStored_{p,s}$	*Binary variable* indicating if product $p \in PRODUCTS$ is stored in silo $s \in SILOS$

2.1.4 Objective Function

2.1.5 Constraints

C1:

2.2 Code and Output

2.2.1 Code

2.2.2 Output