Optimization Services 1.0 User's Manual

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Abstract

This is the User's Manual for the Optimization Services (OS) project. The objective of (OS) is to provide a set of standards for representing optimization instances, results, solver options, and communication between clients and solvers in a distributed environment using Web Services. This COIN-OR project provides source code for libraries and executable programs that implement OS standards. See the Optimization Services (OS) Home Site for more information.

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1 Introduction

The objective of Optimization Services (OS) is to provide a set of standards for representing optimization instances, results, solver options, and communication between clients and solvers in a distributed environment using Web Services. This COIN-OR project provides source code for libraries and executable programs that implement OS standards. See the Optimization Services (OS) Home Site for more information.

2 Download and Installation

OS is released as open source code under the Common Public License (CPL). This project was created by Robert Fourer, Jun Ma, and Kipp Martin. The code has been written primarily by Jun Ma, Kipp Martin, Robert Fourer and Huanyuan Sheng, the first two are the COIN project leaders for OS. Below we describe different methods for obtaining the C++ source code and binaries.

2.1 Obtaining the Source Code Subversion Repository (SVN)

The C++ source code can be obtained using Subversion. Users with Unix operating systems will most likely have an svn client. For Windows users wishing to obtain and SVN client we recommend ***kipp fillin

The OS project page with a Wiki is available at projects.coin-or.org\OS. Execute the following steps to get the source code using SVN.

Step 1: Connect to a directory where you want the OS project to go. The following command will download the project into the directory COIN-OS

svn co https://projects.coin-or.org/svn/OS/stable/1.0 COIN-OS

Step 2: Connect to the distribution root directory.

cd COIN-OS

Step 3: Run the configure script that will generate the makefiles.

./configure

Step 4: Run the make files.

make

Step 5: Run the unitTest.

make test

Depending upon which third party software you have installed, the result of running the unitTest should look something like:

HERE ARE THE UNIT TEST RESULTS:

```
Solved problem avion2.osil with Ipopt
Solved problem HS071.osil with Ipopt
Solved problem rosenbrockmod.osil with Ipopt
Solved problem parincQuadratic.osil with Ipopt
Solved problem parincLinear.osil with Ipopt
Solved problem callBack.osil with Ipopt
Solved problem callBackRowMajor.osil with Ipopt
Solved problem parincLinear.osil with Clp
Solved problem p0033.osil with Cbc
Solved problem rosenbrockmod.osil with Knitro
Solved problem callBackTest.osil with Knitro
Solved problem parincQuadratic.osil with Knitro
Solved problem parincQuadratic.osil with Knitro
Solved problem p0033.osil with SYMPHONY
Solved problem parincLinear.osil with DyLP
Solved problem lindoapiaddins.osil with Lindo
Solved problem rosenbrockmod.osil with Lindo
Solved problem parincQuadratic.osil with Lindo
Solved problem wayneQuadratic.osil with Lindo
Test the MPS -> OSiL converter on parinc.mps usig Cbc
Test the AMPL nl -> OSiL converter on hs71.nl using LINDO
Test a problem written in b64 and then converted to OSInstance
Successful test of OSiL parser on problem parincLinear.osil
Successful test of OSrL parser on problem parincLinear.osrl
Successful test of prefix and postfix conversion routines on problem rosenbrockmod.osil
Successful test of all of the nonlinear operators on file testOperators.osil
Successful test of AD gradient and Hessian calculations on problem CppADTestLag.osil
```

CONGRATULATIONS! YOU PASSED THE UNIT TEST

If you do not see

CONGRATULATIONS! YOU PASSED THE UNIT TEST

then you have not passed the unitTest and hopefully some semi-inteligible error message was given. CONGRATULATIONS! YOUPASSEDD THE UNIT TEST

Step 6: Install the libraries.

make install

This will install all of the libraries in the lib directory under the distribution root.

The above steps are fully tested on Mac/Unix, Linux, and on Windows using either MINGW/MSYS or CYGWIN. Popular compilers like gcc/g++ or windows native compiler cl.exe can all be used.

Note if you download the OS package, you get these additional COIN-OR projects.

- Cbc projects.coin-or.org\Cbc
- Clp projects.coin-or.org\Clp
- CppAD projects.coin-or.org\CppAD
- Dylp projects.coin-or.org\Dylp
- Osi projects.coin-or.org\Osi
- SYMPHONY projects.coin-or.org\SYMPHONY

2.2 Obtaining the Source Code From a Tarball

2.3 Obtaining a Visual Studio Project

2.4 Obtaining the Binaries

2.5 Platforms

	Mac	Linux	Cyg-gcc	Msys-cl	Msys-gcc	MSVS
AMPL-Client	X	X		X		
Cbc	X	X	X	X		
Clp	X	X	X	X		
Cplex	X	X				
DyLP	X	X	X	X		
Ipopt	X	X				
Knitro	X					
Lindo	X	X		X		
SYMPHONY	X	X	X	X		

Platform Detail:

	Operating System	Compiler	Hardware
Mac	Mac OS X 10.4.9	gcc 4.0.1	Power PC
Linux	Red Hat 3.4.6-8	gcc 3.4.6	Dell Intel 32 bit chip
Cyg-gcc	Windows 2003 Server	gcc 3.4.4	Dell Intel 32 bit chip
Msys-cl	Windows XP	Visual Studio 2003	Dell Intel 32 bit chip
Msys-gcc			
MSVS	Windows XP	Visual Studio 2003	Dell Intel 32 bit chip

3 The OS Project Components

kipp – don't forget to mention the schemas, data, xslt files, etc.

4 The OS Library Components

4.1 OSAgent

The OSAgent part of the library is used to facilitate communication with remote solvers. It is not used if the solver is invoked locally (i.e. on the same machine).

4.2 OSCommonInterfaces

4.3 OSModelInterfaces

4.4 OSParsers

4.5 OSSolverInterfaces

The OSSolverInterfaces library is designed to facilitate linking the OS library with various solver APIs. We first describe how to take a problem instance in OSiL format and connect to a solver that has a COIN-OR OSI interface. See the OSI project www.projects.coin-or.org/Osi. We then describe hooking to the COIN-OR nonlinear code Ipopt. See www.projects.coin-or.org/Ipopt. Finally we describe hooking to two commercial solvers KNITRO and LINDO.

The OS library has been tested with the following solvers using the Osi Interface.

- Cbc
- Clp
- Cplex
- DyLP
- Glpk
- SYMPHONY

In the OSSolverInterfaces library there is an abstract class DefaultSolver that has the following key members:

```
std::string osil;
std::string osol;
std::string osrl;
OSInstance *osinstance;
OSResult *osresult;
and the pure virtual function
virtual void solve() = 0;
```

In order to use a solver through the COIN-OR Osi interface it is necessary to an object in the CoinSolver class which inherits from the DefaultSolver class and implements the appropriate solve() function. We illustrate with the Clp solver.

```
DefaultSolver *solver = NULL;
solver = new CoinSolver();
solver->m_sSolverName = "clp";
```

Assume that the data file containing the problem has been read into the string osil and the solver options are in the string osol. Then the Clp solver is invoked as follows.

```
solver->osil = osil;
solver->osol = osol;
solver->solve();
```

Finally, get the solution in OSrL format as follows

```
cout << solver->osrl << endl;</pre>
```

Even though LINDO and KNITRO are commercial solvers and do not have a COIN-OR Osi interface these solvers are used in exactly the same manner as a COIN-OR solver. For example, to invoke the LINDO solver we do the following.

```
solver = new LindoSolver();
```

Similarly for KNITRO and Ipopt. In the case of the KNITRO, the KnitroSolver class inherits from both DefaultSolver class and the KNITRO NlpProblemDef class. See Kipp--putinKnitromanuallink for more information on the KNITRO solver C++ implementation and the NlpProblemDef class. Similarly, for Ipopt the IpoptSolver class inherits from both the DefaultSolver class and the Ipopt TNLP class. See Kipp--putinIpoptmanuallink for more information on the Ipopt solver C++ implementation and the TNLP calss.

In the examples above the problem instance was assumed to be read from a file into the string osil and then into the class member solver->osil. However, everything can be done entirely in memory. For example, it is possible to use the OSInstance class to create an in-memory problem representation and give this representation directly to a solver class that inherits from DefaultSolver. The class member to use is osinstance. This is illustrated in the example given in Section 9.4.

4.6 OSUtils

5 OSInstance: A General Instance API

- 5.1 Get Methods
- 5.2 Set Methods
- 5.3 Calculate Methods

6 Hooking to An Algorithmic Differentiation Package

7 The OSSolverService

The OSSolverService is a command line executable designed to pass problem instances to solvers and get the result back to be displayed either to standard output or a specified browser. The OSSovlerService can be used to invoke a solver locally or on a remote server. It can work either synchronously or asynchronously.

7.1 OSSolverService Input Parameters

At present, the OSSolverService takes the following parameters. The order of the parameters is irrelevant. Not all the parameters are required. However, two pieces of information must be contained in the input parameters. First, the problem instance location must be specified (either locally or on a remote machine). Second, the solver must be specified.

- -osil xxx.osil this is the name of the file that contains the optimization instance in OSiL format. It is assumed that this file is available in a directory on the machine that is running OSSolverService. If this option is not specified then the instance location must be specified in the OSoL solver options file.
- -osol xxx.osol this is the name of the file that contains the solver options. It is assumed that this file is available in a directory on the machine that is running OSSolverService. It is not necessary to specify this option.
- **-osrl** xxx.osrl this is the name of the file that contains the solver solution. A valid file path must be given on the machine that is running OSSolverService. It is not necessary to specify this option.
- -serviceLocation is the URL of the solver service. This is not required, and if not specified it is assumed that the problem is solved locally.
- -serviceMethod method this is the solver service required. The options are solve, send,kill,knock, getJobID, and retrieve. The use of these options is illustrated in the examples below. This option is not required, and the default value is sovle.

- -mps xxx.mps this is the name of the mps file if the problem instance is in mps format. It is assumed that this file is available in a directory on the machine that is running OSSolverService. The default file format is OSiL so this option is not required.
- -nl xxx.nl this is the name of the AMPL nl file if the problem instance is in AMPL nl format. It is assumed that this file is available in a directory on the machine that is running OSSolverService. The default file format is OSiL so this option is not required.
- -solver solverName this parameter is required if the problem is solved locally. Possible values for default OS installation are tt clp (COIN-OR Clp), cbc (COIN-OR Cbc), dylp (COIN-OR DyLP), and symphony (COIN-OR SYMPHONY). Other solvers supported (if the necessary libraries are present) are cplex (Cplex through COIN-OR Osi), glpk (glpk through COIN-OR Osi), ipopt (COIN-OR Ipopt), knitro (Knitro), and lindo LINDO.
- -browser browserName this parameter is a path to the browser on the local machine. If this optional parameter is specified then the solver result in OSrL format is transformed using XSLT into HTML and displayed in the browser.
- -config pathToConfigureFile this parameter specifies a path on the local machine to a text file containing values for the input parameters. This is convenient for the user not wishing to constantly retype parameter values.

Some Rules:

- 1. When using the send() or solve() methods a problem instance file location *must* be specified either at the command line, in the configuration file, or in the <instanceLocation> element in the OSoL options file file.
- 2. The serviceMethod option must be specified at the command line or in a configuration file. The service method cannot be specified in the OSoL options file.
- 3. If the solver option is not specified, the COIN-OR solver Cbc is the default solver used. In this case an error is thrown if the problem instance has quadratic or other nonlinear terms.
- 4. If the options = send, kill, knock, getJobID, or retrieve are specified, a serviceLocation must be specified.
- 5. The default serviceMethod used is solve if one is not specified.
- 6. When calling a remote server, the solver option must be specified in the OSoL file.

The input parameters to the OSSolverService may be given entirely in the command line or in a configuration file. We first illustrate giving all the parameters in the command line. The following command will invoke the Clp solver on the local machine to solve the problem instance parincLinear.osil.

OSSolverService -solver clp -osil ../data/parincLinear.osil

Alternatively, these parameters can be put into a configuration file. Assume that the configuration file of interest is testlocalclp.config. It would contain the two lines of information

```
-osil ../data/parincLinear.osil
-solver clp
```

Then the command line is

```
OSSolverService -config .../data/testlocalclp.config
```

Parameters specified in the configure file are overridden by parameters specified at the command line. This is convenient if a user has a base configure file and wishes to override only a few options. For example,

```
 \begin{array}{c} {\tt OSSolverService\ -config\ ../data/testlocalclp.config\ -solver\ lindo} \\ {\tt or} \end{array}
```

```
OSSolverService -solver lindo -config ../data/testlocalclp.config
```

will result in the LINDO solver being used even though Clp is specified in the testlocalclp configure file.

7.2 Solving Problems Locally

Generally, when solving a problem locally the user will use the solve service method. The solve method is invoked synchronously and waits for the solver to return the result. The sovle method has two arguments. The first argument is the OSoL file path and the second argument is the OSiL file path. The OSoL file path may be empty. Here is an illustration of using a configure file, testlocal.config, to invoke Ipopt locally.

```
-osil ../data/parincQuadratic.osil
-solver ipopt
-serviceMethod solve
-browser /Applications/Firefox.app/Contents/MacOS/firefox
-osrl /Users/kmartin/temp/test.osrl
```

The first line of testlocal.config gives the local location of the OSiL file, parincQuadratic.osil, that contains the problem instance. The second parameter, -solver ipopt, is the solver to be invoked. The third parameter -serviceMethod solve is not really needed, but included only for purpose of illustration. The default solver service is solve. The fourth parameter is the location of the browser on the local machine. It will read the OSrL file on the local machine using the path specified by the value of the osrl parameter, in this case /Users/kmartin/temp/test.osrl.

In the configuration file testlocalosol.config we illustrate specifying the instance location in an OSoL file.

7.3 Solving Problems Remotely with Web Services

We now illustrate using the OSSolverService executable to call a remote solver service. By remote solver service we mean a solver service that is called using Web services. Both the OSSolverService and the Web service could be on the same physical machine.

In the following sections we illustrate each of the six service methods. All of these examples are based upon a solver service running on a remote server running Apache Tomcat. See tomcat.apache.org. The Web Service running on the server is a Java program based on Apache Axis. See ws.apache.org/axis. This is described in greater detail in Section 8. This Web Service is called OSSolverService.jws. This Java program calls a C++ executable OSSolverService on the server. So there is an OSSolverService on the client that calls the Web Service OSSolverService.jws that in turn calls the executable OSSovlerService on the server. See Figure ??.

kipp – put in a figure of the client OSSolverService call OSSolverService.jws which in turn calls OSSolverService.

7.3.1 The solve Service Method

First we illustrate a simple call to OSSolverService.jws and request a solution using the COIN-OR Clp solver. The call on the client machine is

```
OSSolverService -config ../data/testremote.config
where the testremote.config file is
-osil ../data/parincLinear.osil
-serviceLocation http://128.135.130.17:8080/os/OSSolverService.jws
```

```
No solver is specified so by default the Cbc solver will be used on the server.
Now use an OSoL options file
```

```
OSSolverService -osol ../data/remoteSolve1.osol -osil ../data/parincLinear.osil
where remoteSolve1.osol is
<?xml version="1.0" encoding="UTF-8"?>
<osol xmlns="os.optimizationservices.org">
    <general>
        <serviceURI>http://128.135.130.17:8080/os/OSSolverService.jws</serviceURI>
    </general>
    <optimization>
     <other name="os_solver">clp</other>
    </optimization>
</osol>
In this case we specify a sover to use, name Clp.
   Next we illustrate a call to the remote SolverService and specify an OSiL instance that
is on the remote machine.
OSSolverService -osol ../data/remoteSolve2.osol
where the remoteSolve2.osol file is
<?xml version="1.0" encoding="UTF-8"?>
<osol xmlns="os.optimizationservices.org">
    <general>
        <serviceURI>http://128.135.130.17:8080/os/OSSolverService.jws</serviceURI>
         <instanceLocation locationType="local">
     /home/kmartin/files/code/OSRepository/linear/continuous/pilot.osil
     </instanceLocation>
    </general>
    <optimization>
        <other name="os_solver">clp</other>
    </optimization>
</osol>
if we were to change to the locationType attribute in the <instanceLocation> element to
http then we could specify the intance location to on yet another machine. This is illustrate
below for remoteSovle3.osol.
<?xml version="1.0" encoding="UTF-8"?>
<osol xmlns="os.optimizationservices.org">
    <general>
        <serviceURI>http://128.135.130.17:8080/os/OSSolverService.jws</serviceURI>
         <instanceLocation locationType="http">
     http://gsbkip.chicagogsb.edu/testproblems/parincLinear.osil
```

kipp illustrate the above with a figure

Illustrate when data is uploaded locally or when data is uploaded from another server.

7.3.2 The send Service Method

When the solve service method is used, the OSSolverService does not finish execution until the solution is returned from the remote solver service. The solve method communicates synchronously with the remote solver service. This may not be desirable for large problems when the user does not want to wait for a response. The send service method should be used when asynchronous communication is desired. When the send method is used the instance is communicated to the remote service and the OSSolverService terminates after submission. An example of this is

```
OSSolverService -config ../data/testremoteSend.config
where the testremoteSend.config file is
-solver ipopt
-nl ../data/hs71.nl
-serviceLocation http://128.135.130.17:8080/os/OSSolverService.jws
-serviceMethod send
```

In this example the COIN-OR Ipopt solver is specified. The input file hs71.nl is in AMPL format. Before sending this to the remote solver service the OSSolverService executable converts the nl format into the OSiL XML format and packages this into the SOAP envelope used by Web Services.

Since the send method involves asynchronous communication the remote solver service must keep track of jobs. The send method requires a JobID. In the above example no JobID was specified. When no JobID is specified the OSSolverService method first invokes the getJobID service method to get a JobID and then puts this information into a created OSoL file and send the information to the server. More information on the getJobID service method is provided in Section 7.3.4. The OSSolverService prints the OSoL file to standard output before termination. This is illustrated below,

The JobID is one that is randomly generated by the server and passed back to the OSSolverService. The user can also provide a JobID in their OSoL file. For example, below is a user-provided OSoL file that could be specified in a configuration file or on the command line.

In order to be of any use, it is necessary to get the result of the optimization. This is described in Section 7.3.3. Before proceeding to this section, we describe two ways for knowing when the optimization is complete. One feature of the standard OS remote SolverService is the ability to send an email when the job is complete. Below is an example of the OSoL that uses the email feature.

The remote Solver Service will send an email to the above address when the job is complete. A second option for knowing when a job is complete is to use the knock method.

7.3.3 The retrieve Service Method

The retrieve has a single string argument which is an OSoL instance. Here is an example of using the retrieve method with OSSolverService.

```
OSSolverService -config ../data/testremoteRetrieve.config
```

The testremoteRetrieve.config file is

```
<jobID>123456abcd</jobID>
</general>
</osol>
```

The OSoL file retrieve.osol contains a tag <jobID> that is communicated to the remote service. The remove service locates the result returns it as a string. The string that is returned is an OSrL instance.

7.3.4 The getJobID Service Method

Before submitting a job with the send method a JobID is required. The OSSolverService can get a JobID as follows

```
-serviceLocation http://128.135.130.17:8080/os/OSSolverService.jws-serviceMethod getJobID
```

Note that no OSoL input file is specified. In this case, the OSSolverService sends an empty string. A string is returned with the JobID. This JobID is then put into a <jobID> element in an OSoL string that would be used by the send method.

7.3.5 The knock Service Method

The OSSolverService terminates after executing the send method. Therefore, it is necessary to know when the job is completed on the remote server. One way is to include an email address in the <contact> element with the attribute transportType set to smtp. This was illustrated in Section ??. A second way to check on the status of a job is to use the knock service method. For example, assume a user wants to know if the job with JobID 123456abcd is complete. A user would make the request

```
OSSolverService -config ../data/testRemoteKnock.config
where the testRemoteKnock.config file is
-serviceLocation http://128.135.130.17:8080/OS/OSSolverService.jws
-osplInput ../data/demo.ospl
-osol ../data/retrieve.osol
-serviceMethod knock
the demo.ospl file is
<?xml version="1.0" encoding="UTF-8"?>
<ospl xmlns="os.optimizationservices.org">
<processHeader>
<request action="getAll"/>
</processHeader>
<processData/>
<processData/>
</ospl>
and the retrieve.osol file is
```

Notice the <state> element indicating that the job is finished.

<?xml version="1.0" encoding="UTF-8"?>
<osol xmlns="os.optimizationservices.org">

When making a knock request, the OSoL string can be empty. In this example, if the OSoL string had been empty the status of all jobs solved since the disk clean-up would get reported. Also, there are values other than getAll for the OSpL action attribute in the <request> tag. For example, the action can be set to a value of ping if the user just wants to check if the remote solver service is up and running.

7.3.6 The kill Service Method

</jobs>

If the user submits a job that is taking too long or is a mistake it is possible to kill the job on the remote server using the kill service method. For example to kill job 123456abcd . At the command line type

7.3.7 Summary

Below is a summary of the inputs and outputs of the six service methods.

• solve(osil, osol):

- Inputs: a string with the instance in OSiL format and a string with the solver options in OSoL format
- Returns: a string with the solver solution in OSrL format
- Synchronous call, blocking request/response

• send(osil, osol)

- Inputs: a string with the instance in OSiL format and a string with the solver options in OSoL format
- Returns: a boolean, true if the problem was successfully submitted, false otherwise
- Has the same signature as solve
- Asynchronous (server side), non-blocking call
- The osol string should have a JobID in the <jobID> element

• getJobID(osol)

- Inputs: a string with the solver options in OSoL format (in this case, the string may be empty because no options are required to get the JobID)
- Returns: a string which is the unique job id generated by the solver service
- Used to maintain session and state on a distributed system

• knock(ospl, osol)

- Inputs: a string in OSpL format and a string with the solver options in OSoL format
- Returns: process and job status information from the remote server in OSpL format

• retrieve(osol)

- Inputs: a string with the solver options in OSoL format
- Returns: a string with the solver solution in OSrL format
- The osol string should have a JobID in the <jobID> element

• kill(osol)

- Inputs: a string with the solver options in OSoL format
- Returns: process and job status information from the remote server in OSpL format
- Critical in long running optimization jobs

8 Setting up a Solver Service with Tomcat

9 Examples

9.1 AMPL Client: Hooking AMPL to Solvers

The amplClient executable is designed to work with the AMPL program. See www.ampl. com. The amplClient acts like an AMPL "solver." The amplClient is linked with the OS library and can be used to solve problems either remotely. In both cases the amplClient uses the OSnl2osil class to convert the AMPL generated nl file (which represents the problem instance) into the corresponding instance representation in the OSiL format.

For example, assume that there is a problem instance, hs71.mod in AMPL model format. To solve this problem locally by calling the amplClient from AMPL first start AMPL and then execute the following commands. In this case we are assuming that the local solver used is Ipopt.

```
# take in problem 71 in Hock and Schittkowski
# assume the problem is in the AMPL directory
model hs71.mod;
# tell AMPL that the solve is amplClient
option solver amplClient;
# now tell amplClient to use Ipopt
option amplClient_options "solver ipopt";
# the name of the nl file (this is optional)
write gtestfile;
# now solve the problem
solve;
```

This will invoke Ipopt locally and the result in OSrL format will be displayed on the screen. In order to call a remote solver service, after the command

```
option amplClient_options "solver ipopt";
```

provide an option which has the address of the remote solver service.

option ipopt_options "http://128.135.130.17:8080/ipopt/IPOPTSolverService.jws";

- 9.2 CppAD: Using the CppAD Algorithmic Differentiation Package
- 9.3 File Upload: Using a File Upload Package
- 9.4 Instance Generator: Using the OSInstance API to Generate Instances