Ipopt Compilation on Windows & Interfacing with Spyder/Pyomo

This document will guide the user in the installation and compilation of the ipopt solver, as well as interfacing the resulting executable with pyomo. The same procedure may be followed to configure and install **any** COINOR AMPL enabled solver, such as, bonmin, couenne (MINLP solver), etc.

Prerequisites

- Windows OS
- Internet connection
- Spyder (Python IDE) with updated Pyomo libraries
- Patience

Step 1: Cygwin

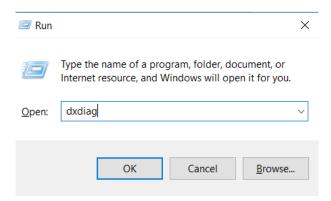
Cygwin, is a command line interface running in a UNIX-like environment. It is through this program that the user (you) will be able to compile Ipopt with the selected linear solvers.

Step 1.1: Download Installer

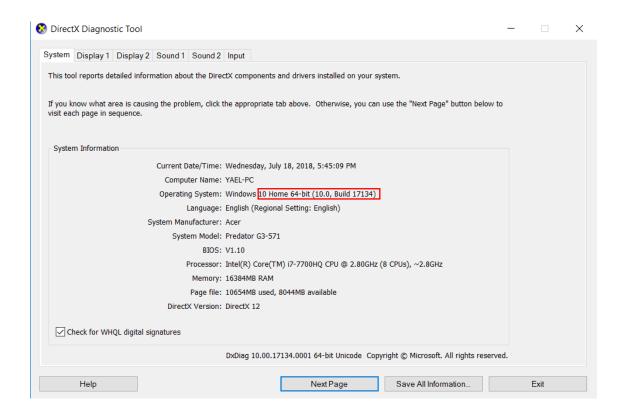
Cygwin may be downloaded from the following link:

https://www.cygwin.com/setup-x86_64.exe For **32 bit** systems: https://www.cygwin.com/setup-x86.exe

(If you already know which architecture your system is, skip to step 1.2. To check your hardware and software settings press Win+R, and run *dxdiag*)



Click 'Yes' to the prompt that will appear and you will see a screen like the following:



In this case, you would download the *64 bit* version of the installer.

Step 1.2: Installing Cygwin:

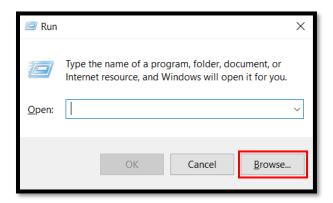
The initial steps to install Cygwin will depend on the rights of your current user account.

Step 1.2.1.a User has administrative rights:

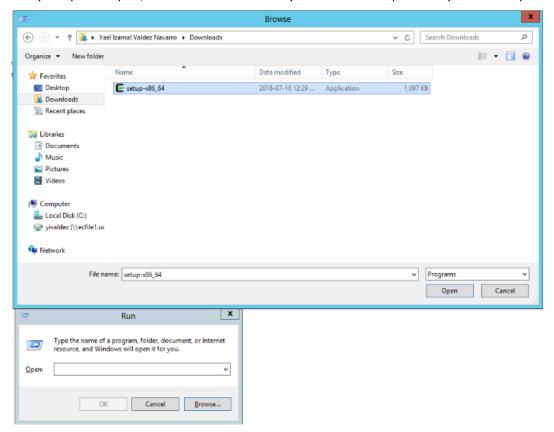
Simply execute the installer you downloaded from the previous step.

Step 1.2.1.b User does not have administrative rights:

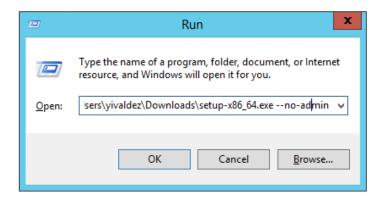
• Press Win+R, click on Browse...



• A prompt will open, look for the executable you downloaded previously and click open:



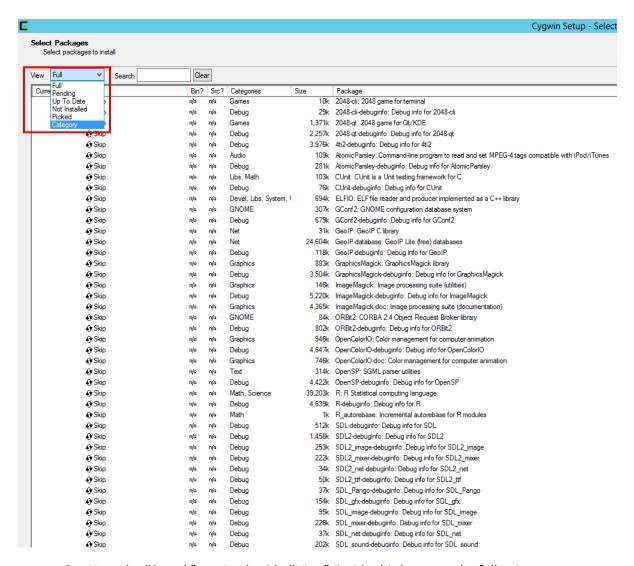
• The path to the installer will be generated on the "Run" window, add a **blank** space, then add the parameter "--no-admin" without the quotes and click OK, installation process will begin:



Step 1.2.2 Selecting the packages:

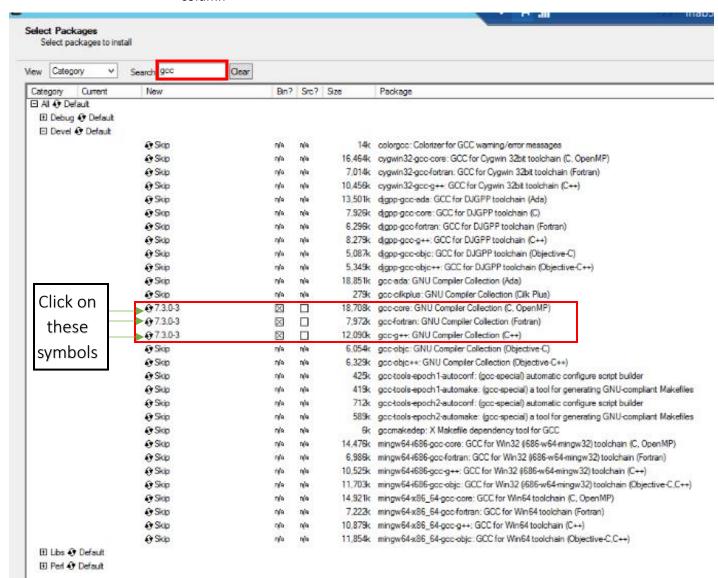
When executing the installer (you will need an internet connection):

- 1. Click Next
- 2. Select "Install from Internet", click Next
- 3. Default directory should be selected "C:\cygwin64" (for 64 bit systems), click Next
- 4. Leave Local Package Directory as default, click Next
- 5. Select Direct Connection, click Next
- Any download site should be good, the topmost one is recommended as it is Cygwin's
 official server "http://cygwin.mirror.constant.com", click Next
- 7. You will be greeted by the following window: (On "View" section, select "Category" for ease of navigation)

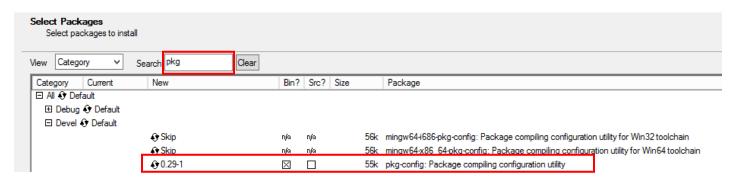


8. Note the "Search" section beside "View", inside this box type the following:

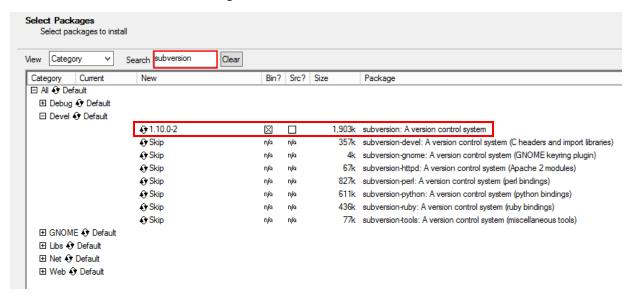
 gcc: Expand the "Devel" tab and click on the icon that resembles an "S" for the "gcc-core", "gcc-fortran" and "gcc-g++" packages, an "x" will appear on the bin column



pkg: Same, as before, expand *Devel* tab, click on the "s" for the "pkg-config" package



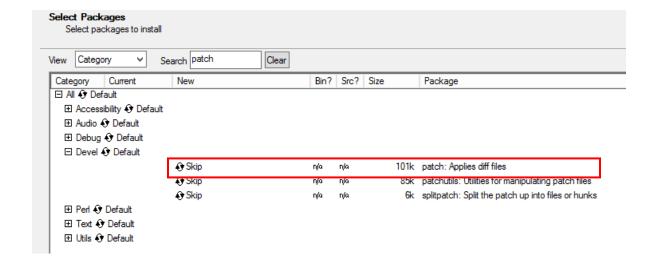
o subversion: Again, under the *Devel* tab, select "subversion"



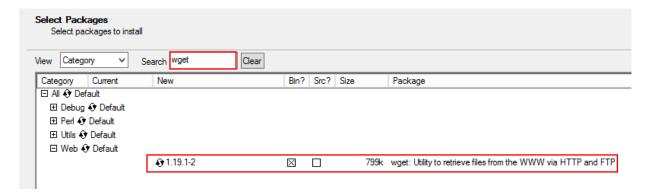
o unzip: On the Archive tab, select "unzip"



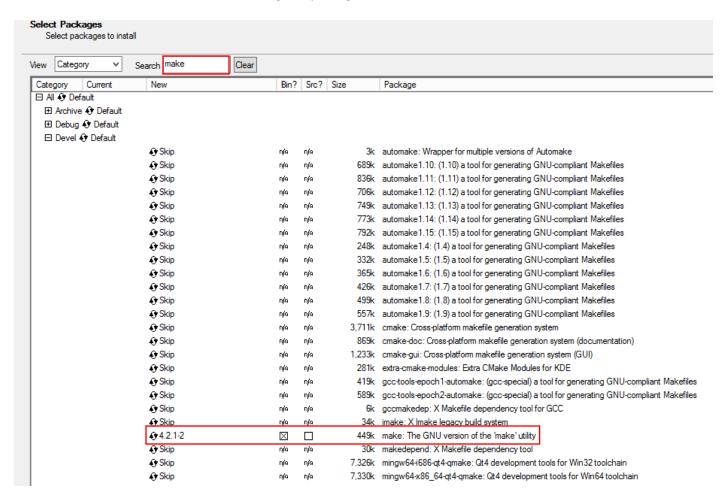
patch: On the Devel tab, select "patch"



wget: Under the Web tab, select the "wget" package



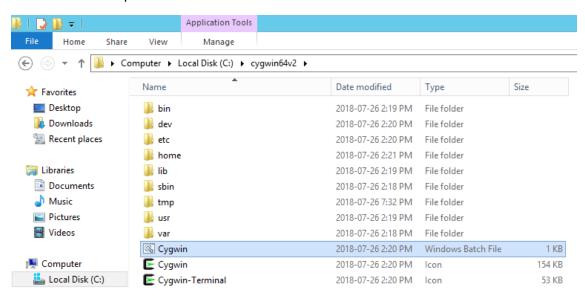
 make: Under the **Devel** tab, select "make". This package is one that will sometimes give problems, another section will explain the bugs that may appear when installing this package



After selecting the packages mentioned previously, click "Next" to initialize the installation process.

Step 1.3: Verifying installation:

Once the installation is completed, go to your **install directory** (By default, *C:\cygwin64*), run "*Cygwin.bat*", the main terminal will open.



To verify that the packages were all installed correctly, execute the following commands:

- gcc --version (Symbols before "version" are double dash "- ", without the blank space)
- pkg-config -version
- svn --version: For Subversion
- unzip –version
- patch –version
- wget –version
- make –version: Should this command not display anything, see the next subsection

The resulting prompt should be the terminal displaying the respective package information, should there be no output from the terminal, it means that something in the installation went wrong, try to delete the created directories and reinstall the program.

Step 1.3.1: make --version error

Should you be presented with the case where the command "make --version" does **not** display anything, try reinstalling. Follow the steps mentioned above, and verify functionality with make --version, most of the time this will fix the issue, should this not work:

- Replace the "make.exe" executable located in the folder C:\cygwin64\bin with the one downloaded from: http://www.cmake.org/files/cygwin/make.exe
- 2. Verify the new executable by running "make --version" in the terminal
- 3. Should the previous step also fail, download another version of the executable: http://www.cmake.org/files/cygwin/make.exe-cygwin1.7, rename it to "make.exe" and place it in the C:\cygwin64\bin folder.
- 4. Verify the new executable by running "make --version" in the terminal

Step 2: Getting Ipopt code

1. From the following link, download the **most recent** Ipopt-x.y.z.tgz, where x.y.z is the version number: https://www.coin-or.org/download/source/Ipopt/?C=M;O=D

Index of /download/source/Ipopt

	Name	Last modified	Size	Description
4	Parent Directory		-	
	Ipopt-doxydoc-3.12.1>	2018-06-03 03:32	11M	
Ō	Ipopt-doxydoc-3.12.1>	2018-06-03 03:32	8.3M	In this case:
P	Ipopt-3.12.10.zip	2018-06-03 03:31	4.8M	
ů	Ipopt-3.12.10.tgz	2018-06-03 03:31	4.3M	x=3 y=12 z=10

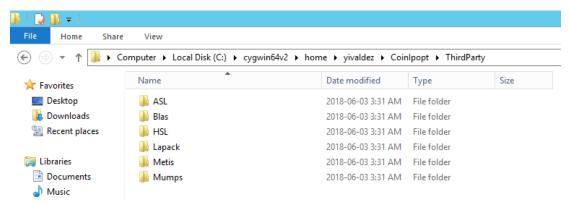
- 2. Place the downloaded *lopt-x.y.z.tgz* file into your **home** directory, located by default in the folder: *C:\cygwin64\home\usr* where *usr* is your user name.
- 3. Inside the terminal, run the following commands:
 - a. **gunzip lpopt-x.y.z.tgz:** Will unpack the *tgz* file into a *tar* file
 - b. **tar xvf Ipopt-x.y.z.tar:** Will unpack the *tar* file into a folder named *Ipopt-x.y.z*, **note** *xvf* is a parameter, do not replace the *x* in *xvf* with the version number
 - c. mv lpopt-x.y.z Coinlpopt: Will rename the folder to Coinlpopt
 - d. **cd CoinIpopt:** Will change the current **working directory** of the terminal into the recently renamed *CoinIpopt* folder

```
| Toppt-3.12.19/BuildTools/install-sh | Toppt-3.12.19/BuildTools/compile_f2c/ | Toppt-3.12.19/BuildTools/Makenain.inc | Toppt-3.12.19/BuildTools/Makenain.inc | Toppt-3.12.19/BuildTools/MSUisualStudio/19/ | Toppt-3.12.19/BuildTools/comfig.sub | Toppt-3.12.19/Bu
```

Step 3: Obtaining Ipopt's Third Party Software

Ipopt has some dependencies that due to their licensing, are **not** able to be included with Ipopt's code. You will need to download them individually.

Navigate to the third-party software folder, located in: *C:\cygwin64\home\usr\CoinIpopt\ThirdParty* these are the packages that need to be installed.



Step 3.1: Installing ASL (AMPL Solver Library):

This is an essential package to interface with *pyomo*. In the terminal, run the following commands:

a. **cd ThirdParty**: Change the working directory to the "*ThirdParty*" folder (previous working directory was *CoinIpopt*)

```
| Toppt=3.12.10/BuildTools/compile_f2c/README | Toppt=3.12.10/BuildTools/compile_f2c/compile_f2c | Toppt=3.12.10/BuildTools/compile_f2c | Toppt=3.12.10/BuildTools/compile_f2c/compile_f2c | Toppt=3.12.10/BuildTools/compile_f2c/compile_f2c | Toppt=3.12.10/BuildTools/depcomp | Toppt=3.12.10/BuildTools/Makemain.inc | Toppt=3.12.10/BuildTools/MSUisualStudio/compile_f2c | Toppt=3.12.10/BuildTools/compile_f2c | Toppt=3.12.10/BuildTools/co
```

- **b. cd ASL**: Change the working directory to the "**ASL**" folder
- c. ./get.ASL: Executes a script that uses wget to obtain the code for ASL

```
_ 0
                                           ~/Coinlpopt/ThirdParty/ASL
  mv Ipopt-3.12.10 CoinIpopt
  cd CoinIpopt
                LAB5 ~/CoinIpopt
  cd ThirdParty
  ivaldez@LRLAB5 ~/CoinIpopt/ThirdParty
cd ASL
 ivaldez@LRLAB5 ~/CoinIpopt/ThirdParty/ASL ./get.ASL
 lunning script for downloading the source code for the ASL
     nloading the source code from www.coin-or.org...
118-07-26 16:54:55-- https://www.coin-or.org/BuildTools/ASL/solvers-20180528
   ...
solving www.coin-or.org (www.coin-or.org)... 130.127.206.21
necting to www.coin-or.org (www.coin-or.org)|130.127.206.21|:443... connected
 TTP request sent, awaiting response... 200 OK
ength: 349280 (341K) [application/x-gzip]
aving to: 'solvers-20180528.tgz'
 olvers-20180528.tg 100%[===========>] 341.09K 1.97MB/s
2018-07-26 16:54:55 (1.97 MB/s) - 'solvers-20180528.tgz' saved [349280/349280]
 ownload finished.
John John Tillshed.
Inpacking the source code...
Idding No_dtoa to CFLAGS...
Ipplying path for MinGW
patching file solvers/fpinitmt.c
Deleting the tar file...
      downloading the source code for ASL.
   valdez@LRLAB5 ~/CoinIpopt/ThirdParty/ASL
```

d. cd ..: Returns to the *ThirdParty* folder (cd followed by a space and two dots)

Step 3.2: Installing BLAS (Linear algebra operations subprograms):

In the terminal (*ThirdParty* is working directory), run the following commands:

- a. cd BLAS: Change the working directory to the "BLAS" folder
- **b.** ./get.BLAS: Executes a script that uses wget to obtain the code for BLAS
- c. cd ..: Returns to the *ThirdParty* folder

Step 3.3: Installing Lapack (Linear algebra subroutines):

In the terminal, run the following commands:

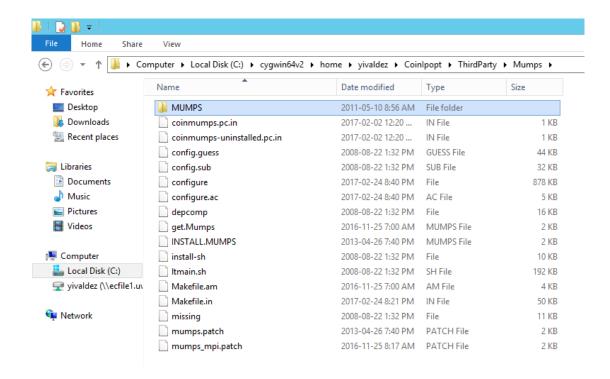
- a. cd Lapack: Change the working directory to the "Lapack" folder
- **b.** ./get.Lapack: Executes a script that uses wget to obtain the code for Lapack
- c. cd ..: Returns to the ThirdParty folder

Step 3.4: Installing Mumps (Conventional linear problem solver):

In the terminal, run the following commands:

- a. cd Mumps: Change the working directory to the "Mumps" folder
- **b.** ./get.Mumps: Executes a script that uses wget to obtain the code for Mumps
- **c. cd** ..: Return to the *ThirdParty* folder

Note: Sometimes the renaming of the created folder will not work, just to make sure, verify that inside this directory: C:\cygwin64\home\usr\Coinlpopt\ThirdParty\Mumps there exists a folder called "MUMPS"



Step 2.5: Installing Metis (Matrix Ordering Algorithm):

In the terminal, run the following commands:

- a. cd Metis: Change the working directory to the "Metis" folder
- **b.** ./get.Metis: Executes a script that uses wget to obtain the code for Metis
- c. cd ..: Return to the ThirdParty folder

Step 2.6: Installing the HSL solvers:

Last but not least, the HSL solvers need to be acquired through this site:

http://www.hsl.rl.ac.uk/download/coinhsl/2015.06.23/

Where you will fill out a form requesting academic permission to use these linear solvers (MA27, MA57, MA97, etc.), you should get an answer within a day or two. Attached to the mail will be a download link to two files, a rar and a *tar*

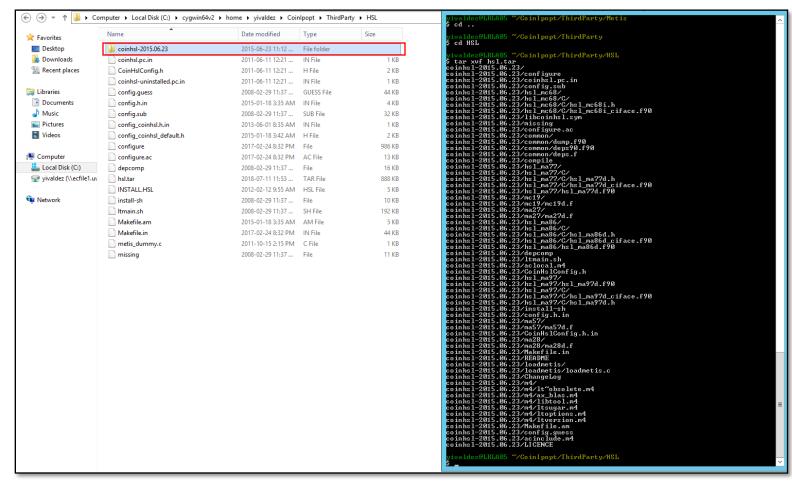
Download and rename the provided tar file to hsl.tar and place it in the following directory:

C:\cygwin64\home\usr\CoinIpopt\ThirdParty\HSL

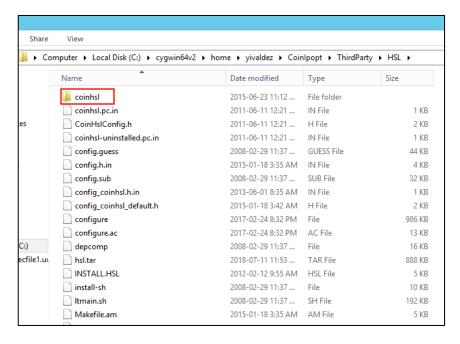
In the terminal, run the following commands (current working directory should be *ThirdParty*):

a. cd HSL: Change the working directory to the "HSL" folder

b. tar xvf hsl.tar: Extracts contents of the tar file into the HSL folder



c. Rename extracted folder: Rename the created folder, in this case "coinhsl-2015.06.23" to "coinhsl"

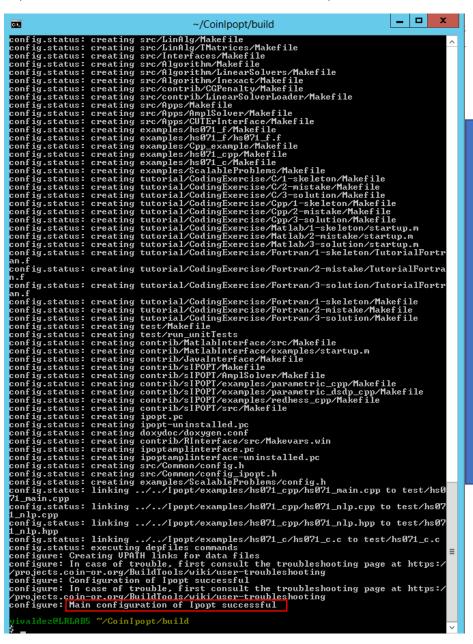


Yael I. Valdez-Navarro, MASc

Step 4: Compilation of Ipopt's code

Change working directory to *Coinlpot* (*cd* .. then *cd*.. from the *HSL* folder) to run the following commands:

- 1. **mkdir build:** Will create the folder "build" inside CoinIpopt directory
- 2. cd build: Change current working directory to the newly created folder
- 3. ../configure: Will run the "configure" script located in Coinlpopt folder and dump results in build. The script will verify the integrity of every code needed to compile, including the third-party packages. If the last output is "configure: Main configuration of Ipopt successful", then you are ready to compile. Depending on your machine's processor speed, running this script may take a while (~3 mins on a i7 7700HQ, ~40 mins on Irlab5 servers).



If you followed this guide the letter, shouldn't be much of a problem configuring all the packages. Should you receive an error, make note of it (most of the time, related to third party software). The "configure" script is specific enough so that the error message will mention the steps needed correct the issue. Otherwise, Google is your friend.

- 4. **make:** Will compile the code based on the parameters of the previous *configure* script. If *configure* was successful, this step shouldn't show an error message. If the compilation terminates unexpectedly, a detailed message will appear, follow its instructions to fix the issue, then delete *build* directory in *CoinIpopt* folder and go back to *step 4*. **NOTE:** Running *make* will take a very long time! (~30 mins on a i7 7700HQ, ~3 hours on Irlab5 servers)
- 5. **make test:** Once the previous *make* command finishes, run *make test* to verify the functionality of the configured *ipopt* solver (*build* is our current working directory).

```
_ | _ |
                                                                                                               ~/Coinlpopt/build
make[3]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/LinAlg'
make[3]: Nothing to be done for 'all-am'.
make[3]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/LinAlg'
make[2]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/LinAlg'
Making all in src/Algorithm
make[2]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Algorithm
Making all in LinearSolvers
make[3]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Algorithm.
LinearSolvers'
make[3]: Nothing to be done for 'all'.
make[3]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Algorithm/inearSolvers'
dinearSolvers'
Making all in Inexact
make[3]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Algorithm.
Devert
 Inexact'
make[3]: Nothing to be done for 'all'.
make[3]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Algorithm/
     ake[3]: Entering directory '/home/yivaldez/Goin[popt/build/[popt/src/Algorith
make[3]: Nothing to be done for 'all-am'.
make[3]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Algorithm'
make[2]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Algorithm'
Making all in src/contrib/CGPenalty'
make[2]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/contrib/C
Penalty'
make[2]: Nothing to be done for 'all'.
make[2]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/contrib/CG
make[2]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/contrib/CG
 manetz; .

enalty'
Making all in src/contrib/LinearSolverLoader
Making all in src/contrib/LinearSolverLoader
make[2]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/contrib/L
nearSolverLoader'
nearSolverLoader'

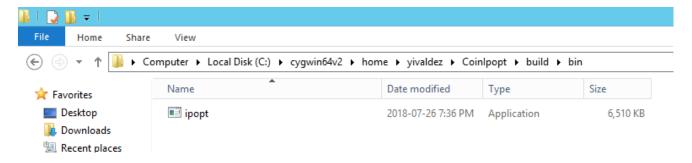
'tal: Nothing to be done for 'all'... (Cris Lyant/build/Ipopt/src/contrib/Li
 neanSolverLoader'
make[2]: Nothing to be done for 'all'.
make[2]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/contrib/Li
eanSolverLoader'
Making all in src/Interfaces
make[2]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Interface
 make[2]: Nothing to be done for 'all'.
make[2]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Interfaces
   Making all in src/Apps
make[2]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps'
Making all in CUTErInterface
make[3]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps/CUTE
 Interface'
make[31: Nothing to be done for 'all'.
make[31: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps/CUTEr
      aking all in AmplSolver
aking all in AmplSolver
ake[3]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps/Ampl
    liver
nake[3]: Nothing to be done for 'all'.
nake[3]: Leaving directory '/home/yivaldez/Coin[popt/build/Ipopt/src/Apps/AmplS
liver'
lack-ing directory '/home/yivaldez/Coinlpopt/build/Ipopt/src/Apps/A
make[3]: Entering directory '/home/yivaldez/Coinlpopt/build/Ipopt/src/Apps'
make[3]: Nothing to be done for 'all-am'.
make[3]: Leaving directory '/home/yivaldez/Coinlpopt/build/Ipopt/src/Apps'
make[2]: Leaving directory '/home/yivaldez/Coinlpopt/build/Ipopt/src/Apps'
make[2]: Entering directory '/home/yivaldez/Coinlpopt/build/Ipopt'
make[2]: Nothing to be done for 'all-am'.
make[2]: Leaving directory '/home/yivaldez/Coinlpopt/build/Ipopt'
cd test; make test
make[2]: Entering directory '/home/yivaldez/Coinlpopt/build/Ipopt/test'
chmod u+x ./run_unitTests
./run_unitTests
 Running unitTests...
 Testing AMPL Solver Executable...
Testing MMIL Solver Executable...
Test passed!
Testing C++ Example...
Test passed!
Testing C Example...
Test passed!
Testing Fortran Example...
Test passed!
Testing Fortran Example...
Test passed!
make[2]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/test'
make[1]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/
```

6. **make install:** Will create some libraries and **configure the final executable of ipopt.** No successful message is displayed once the *make install* command finishes, so do not be alarmed if it just displays the following:

```
_ | D | X
                                                                                                                                                                                                                              ~/Coinlpopt/build
    C:4.
                              during linking
use the '-LLIBDIR' linker flag
  See any operating system documentation about shared libraries for
nore information, such as the ld<1> and ld.so<8> manual pages.
   test -z "/home/yivaldez/CoinIpopt/build/bin" ; mkdir -p -- "/home/yivaldez/CoinIpopt/build/bin"
/bin/sh ../../../libtool --mode=install /usr/bin/install -c 'ipopt.exe' '/h
ome/yivaldez/CoinIpopt/build/bin/ipopt.exe'
/usr/bin/install -c ipopt.exe /home/yivaldez/CoinIpopt/build/bin/ipopt.exe
make install-exec-hook
make[5]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps/AmplS
    make[5]. Mothing to be done for 'install-exec-hook'.
make[5]: Nothing to be done for 'install-exec-hook'.
make[5]: Leaving directory '/home/yivaldez/Coinlpopt/build/Ipopt/src/Apps/AmplSo
 make[5]: Leaving directory //home/yivaracz/solin/ppp/build/loopt/build/include/coin" || mkdir -p -- "/home/yiva ldez/CoinIpopt/build/include/coin" || mkdir -p -- "/home/yiva ldez/CoinIpopt/build/include/coin" |
//usr/bin/install -c -m 644 '...../Ipopt/src/Apps/AmplSolver/AmplTNLP.h
pp' '/home/yivaldez/CoinIpopt/build/include/coin/AmplTNLP.hpp'
test -z "/home/yivaldez/CoinIpopt/build/lib/pkgconfig" || mkdir -p -- "/home/yiv
aldez/CoinIpopt/build/lib/pkgconfig" |
/usr/bin/install -c -m 644 '...../ipoptamplinterface.pc' '/home/yivaldez/Coi
nIpopt/build/lib/pkgconfig/ipoptamplinterface.pc'
make[4]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps/AmplSolver'
         ake[3]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps/AmplSo
 make [3]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps'
make [3]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps'
make [4]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps'
make [4]: Nothing to be done for 'install-exec-am'.
make [4]: Nothing to be done for 'install-data-am'.
make [4]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps'
make [3]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps'
make [3]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt/src/Apps'
make [3]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt'
fost = z "/home/yivaldez/CoinIpopt/build/share/coin/doc/Ipopt"
for file in README AUTHORS LICENSE;
do '
if test = f "$file"; then dir=; else dir="...../Ipopt/"; fi;
if test = f "$dir$file"; then /usr/bin/install = c = m 644 "$dir$file" "/home/yivaldez/CoinIpopt/build/share/coin/doc/Ipopt/$file"; fi;
done
     tost -z "/home/yivaldez/GoinIpopt/build/lib/pkgconfig" ¦¦ mkdir -p -- "/home/yiv
aldez/GoinIpopt/build/lib/pkgconfig"
/usr/bin/install -c -m 644 'ipopt.pc' '/home/yivaldez/GoinIpopt/build/lib/pkgco
/usr/bin/install -c -m 644 ipopt.pc' '/home/yivaldez/CoinIpopt/build/lib/pkgco nfig/ipopt.pc' make install-data-hook make [41: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt' PKG_COMFIG_PATH=/home/yivaldez/CoinIpopt/build/lib64/pkgconfig::/home/yivaldez/CoinIpopt/build/lib/pkgconfig::/home/yivaldez/CoinIpopt/build/lib/pkgconfig::/home/yivaldez/CoinIpopt/build/share/pkgconfig::/home/yivaldez/CoinIpopt/build/share/coin/doc/Ipopt/ipopt_addlibs_cpp.txt addlibs_cpp.txt addlibs_come/yivaldez/CoinIpopt/build/share/coin/doc/Ipopt/ppt.txt; \
cat /home/yivaldez/CoinIpopt/build/share/coin/doc/Ipopt/ppt.txt; \
cat /home/yivaldez/CoinIpopt/build/share/coin/doc/Ipopt/ipopt_addlibs_c.txt; \
for i in -L/usr/lib/gcc/x86_64-pc-cygwin/?3.0 -L/usr/lib/gcc/x86_64-pc-cygwin/?3.0/../../.x86_64-pc-cygwin/lib/../lib -L/usr/lib/gcc/x86_64-pc-cygwin/?3.0/../../.x86_64-pc-cygwin/lib/../lib -L/usr/lib/gcc/x86_64-pc-cygwin/?3.0/../../.x86_64-pc-cygwin/lib/../lib -L/usr/lib/gcc/x86_64-pc-cygwin/?3.0/../../.x86_64-pc-cygwin/lib/../lib -L/usr/lib/gcc/x86_64-pc-cygwin/?3.0/../../../x86_64-pc-cygwin/lib/../lib -L/usr/lib/gcc/x86_64-pc-cygwin/lib/../lib -L/usr/lib/gcc/x86_64-pc-cygwin/lib/../lib -L/usr/lib/cc/x86_64-pc-cygwin/lib/../lib -L/usr/lib/cc/x86_64-pc-cygwin/lib/../lib -L/usr/lib/cc/x86_64-pc-cygwin/lib/../lib -L/usr/lib/cc/x86_64-pc-cygwin/lib/../lib -L/usr/lib/cc/x86_64-pc
                           ..... -lgfortran -lquadmath in tank...
ummy ; do \
addlibs=`echo -n " $addlibs " ; sed -e "s! $i ! !g"` ; \
in ldes/CoinInopt/build/sh
    done ; \
echo "$addlibs -lstdc++ -lm" > /home/yivaldez/CoinIpopt/build/share/coin/doc/Ipo
nt/inont addlibs f tyt
      nake[4]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt'
make[3]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt'
make[3]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt'
make[1]: Leaving directory '/home/yivaldez/CoinIpopt/build/Ipopt'
make[1]: Entering directory '/home/yivaldez/CoinIpopt/build/Ipopt'
make[1]: Entering directory '/home/yivaldez/CoinIpopt/build'
make[2]: Entering directory '/home/yivaldez/CoinIpopt/build'
make[2]: Nothing to be done for 'install data-am'.
make[2]: Leaving directory '/home/yivaldez/CoinIpopt/build'
make[1]: Leaving directory '/home/yivaldez/CoinIpopt/build'
```

7. **Locate the ipopt executable:** Once *make install* finishes, go to the following directory: C:\cygwin64\home\usr\CoinIpopt\build\bin

Within this directory you will find the ipopt.exe file, this is the compiled solver, capable of running AMPL models with different linear solvers.



Step 5: Interfacing with Spyder IDE

The way Spyder (or another python IDE) works is by obtaining the value of the *PATH* variable (from Windows) when it starts. When we run a Pyomo model, Spyder will look for the solver executable (ipopt.exe) within the different directories of the before-mentioned PATH variable.

The procedure to be followed will depend if you already had a previous version of ipopt solver interfaced with Pyomo. If you can successfully run the following line within your python/pyomo model, it means that an old version of ipopt is already interfaced:

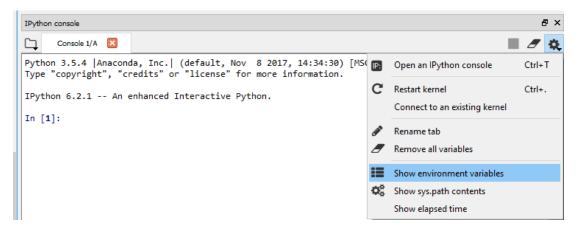
solver = SolverFactory('ipopt') #Loads ipopt
results=solver.solve(your model) #Solves the model

If this is true, continue with the next step, else, skip to 5.1.b

Step 5.1.a: Deleting an old ipopt reference

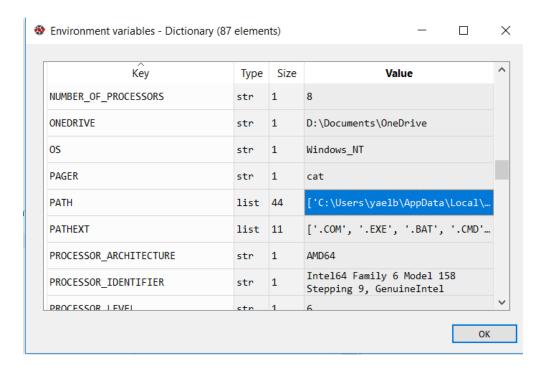
To stop Spyder solving your pyomo model with the old version of Ipopt:

1. Open Spyder (ver 3.2.8 or greater), there should be a **gear** icon near **your IPython console** (if there isn't, update your Spyder), click on it to display a menu and click on *Show environment variables*.

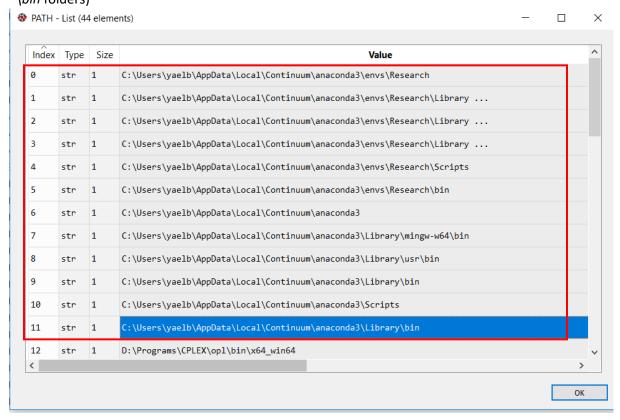


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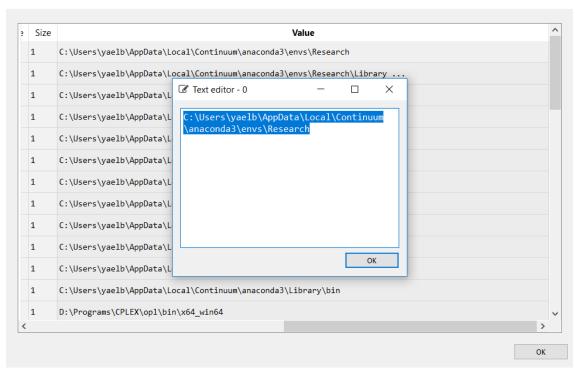
2. Scroll down and find the PATH variable, double click on its Value



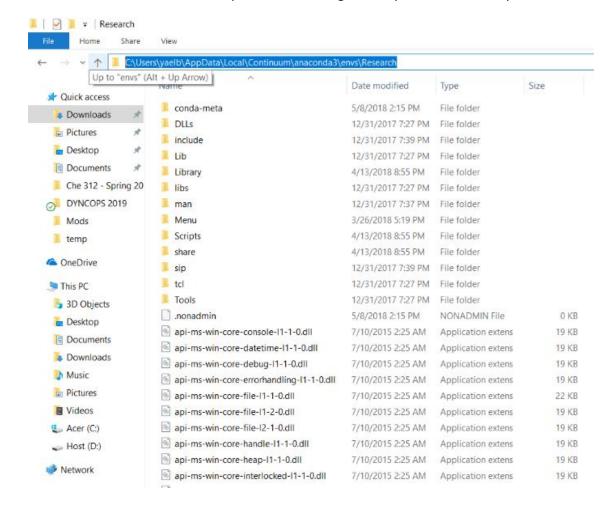
3. You will see a long list of directories appear in a prompt, *ipopt* will be located **within** one of these **anaconda folders** (from index 0 to 11 in this case), and will probably be in one of the *\bin folders)



4. For one directory, double click on Value, a prompt with a string will appear, copy this value



5. Paste this value in a new explorer window to go directly into said directory



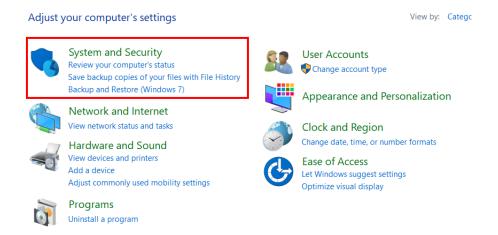
6. Look for *ipopt.exe*, once located, **delete it** and continue to the step 5.1.b, if not found in the current directory, search **another one**, look at **ALL** your directories (from index 0 to 11 in this case) just to make sure there isn't a copy of the old ipopt.exe within one of these folders, if you are running multiple environments.

icudt58.dⅡ	11/16/2017 4:58 PM	Application extens	25,
icuin.dll	11/16/2017 4:58 PM	Application extens	2,
icuin58.dll	11/16/2017 4:58 PM	Application extens	2,
icuinfo.exe	11/16/2017 4:58 PM	Application	
icuio.dll	11/16/2017 4:58 PM	Application extens	
icuio58.dll	11/16/2017 4:58 PM	Application extens	
icupkg.exe	11/16/2017 4:58 PM	Application	
icutest.dll	11/16/2017 4:58 PM	Application extens	
icutest58.dll	11/16/2017 4:58 PM	Application extens	
icutu.dll	11/16/2017 4:58 PM	Application extens	
icutu58.dll	11/16/2017 4:58 PM	Application extens	
icuuc.dll	11/16/2017 4:58 PM	Application extens	1,
icuuc58.dll	11/16/2017 4:58 PM	Application extens	1,
idc.exe	9/20/2017 8:31 PM	Application	
ifdlg100.dll	4/12/2017 11:29 A	Application extens	
ipopt.exe	7/27/2018 4:47 PM	Application	
ipegtran.exe	11/8/2017 11:32 PM	Application	
Iconvert.exe	9/20/2017 8:55 PM	Application	
libchkp.dll	4/12/2017 11:29 A	Application extens	
libeay32.dll	3/27/2018 11:07 A	Application extens	2
libEGL.dll	9/20/2017 8:29 PM	Application extens	
libGLESv2.dll	9/20/2017 8:29 PM	Application extens	1,
libicaf.dll	4/12/2017 11:29 A	Application extens	
libifcoremd.dll	4/12/2017 11:29 A	Application extens	1,
libifcorert.dll	4/12/2017 11:29 A	Application extens	1,

Step 5.1.b: Modifying Windows' PATH variable

Next, we will need to "tell" the system where the new *ipopt.exe* is located. To do this, we will have to add the directory where *ipopt* is located to our Windows' PATH variable.

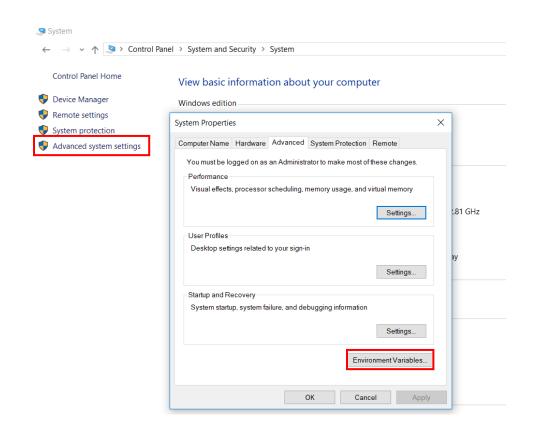
1. Open Control Panel and navigate to System and Security:



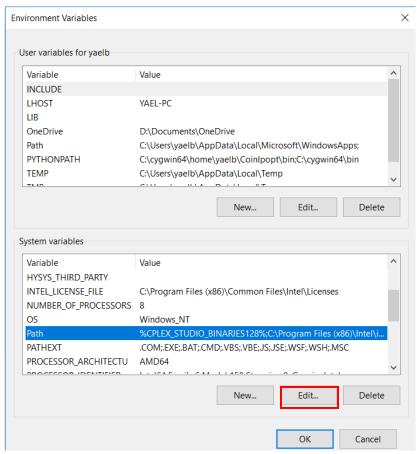
2. Inside System and Security click on System



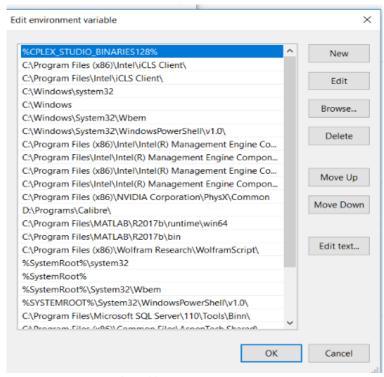
3. Open *Advanced system settings* (you **WILL** need **Administrator rights**) and click on *Environment Variables*



4. Locate the **PATH** variable under **System variables**

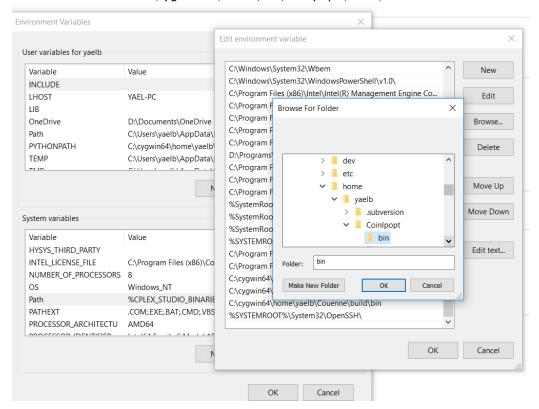


5. For Windows 10, click on the *Edit* button a prompt will open, the window will include all of the directories that your PATH variable has access to:

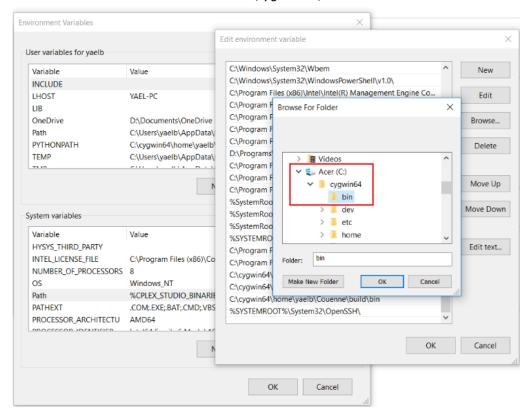


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6. Click on New then on Browse... locate the bin folder **where** ipopt.exe is: C:\cygwin64\home\usr\CoinIpopt\build\bin



7. Click OK and **repeat step 6**, but this time select the main *bin* folder **inside Cygwin** folder: C:\cygwin64\bin



8. Click *OK* your PATH variable is now saved with the new directories.

NOTE: If you have previous versions of Windows, the PATH variable is not edited with the prompt. It will be displayed as a long string of directories, where each directory is separated by a ";". To add ipopt's path, place a; at the end of the string, followed by the two new folder paths.

Old PATH directories; C:\cygwin64\home\usr\CoinIpopt\build\bin; C:\cygwin64\bin

- 9. For the system to apply the new path variable, reset your PC
- 10. To confirm that ipopt is working correctly, open a **new** Cygwin terminal by running **Cygwin.bat**, and similarly as before, run the command **ipopt** --version to display the following output:

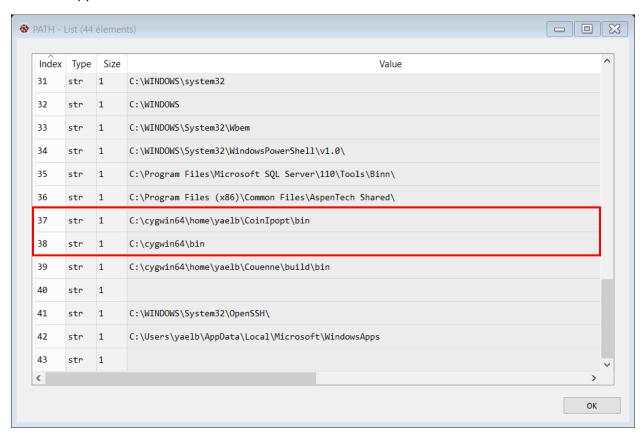


11. Congrats, Ipopt is now configured correctly and it is recognized by your system!

NOTE: Should you get a message that ipopt cannot be found, check your Windows' PATH variable values by repeating step 5.1.b and make sure to restart your PC.

Step 6: Choosing your linear solver

Now that the system is recognizing ipopt, make sure Spyder has imported the new Windows' PATH variable by repeating the procedure in 5.1.a (steps 1-2), scroll down to find the **new directories** added to the list of Spyder's **PATH values**.



Should you not find the new directories, check your Windows' PATH variable values by repeating step 5.1.b

With your newly compiled Ipopt, you will have access to all HSL solvers, as well as the conventional MUMPS solver. To select which linear algebra package is to be used for the solution of your pyomo model use the following line:

solver = SolverFactory('ipopt')

solver.options['linear_solver'] = 'linsolv'

results=solver.solve(m)

Where *linsolv* can be one of the following strings:

ma27	ma57	ma77
ma86	ma97	mumps

NOTE: If you are **not** able to select the linear solver and already had an **old ipopt** version, make sure you are deleting **all** the *ipopt* executables from the listed directories from step 5.1.a

An example:

```
Input: #Define your pyomo model, constraints and objective
#Solve model

opt=SolverFactory('ipopt')
 opt.options['linear_solver'] = 'ma57'
 opt.solve(m,tee=True)
```

Output:

```
Examples/Simulations')
Ipopt 3.12.10: linear solver=ma57
*******************************
This program contains Ipopt, a library for large-scale nonlinear optimization.
Ipopt is released as open source code under the Eclipse Public License (EPL).
        For more information visit http://projects.coin-or.org/Ipopt
This is Ipopt version 3.12.10, running with linear solver ma57.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                         102
Number of nonzeros in Lagrangian Hessian....:
                                                        1441
Error in an AMPL evaluation. Run with "halt_on_ampl_error yes" to see details.
Error evaluating Jacobian of equality constraints at user provided starting point.
 No scaling factors for equality constraints computed!
IPython console
             History log
         Permissions: RW End-of-lines: CRLF Encoding: UTF-8 Line: 345 Column: 37 Memory: 42 %
```



Special thanks to **David M. Thierry** for his recommendations and insight