

Introduction

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Introduction

```
using JuMP; using Clp;  
  
using GLPKMathProgInterface
```

Example Solver

$$\min \sum_{(i,j)} c_{ij} x_{ij}$$

subject to

$$\sum_{i,j \in A} x_{ij} - \sum_{(j,i) \in A} x_{ij} = b_i \quad \forall_i \in N$$

$$0 \leq x_{ij} \leq 1 \quad \forall (i,j) \in A$$

```
model = Model(Clp.Optimizer)  
  
@variable(model, 0 <= x <= 40)  
@variable(model, y <= 0)  
@variable(model, z <= 0)  
  
@objective(model, Max, x + y + z)  
  
@constraint(model, const1, -x + y + z <= 20)  
@constraint(model, const2, x + 3y + z <= 30)  
  
display(model)
```

A JuMP Model

Maximization problem with:

Variables: 3

Objective function type: GenericAffExpr{Float64,VariableRef}

`GenericAffExpr{Float64,VariableRef}`-in-`MathOptInterface.LessThan{Float64}`: 2 constraints

```
`VariableRef`-in-`MathOptInterface.GreaterThan{Float64}`: 1 constraint  
`VariableRef`-in-`MathOptInterface.LessThan{Float64}`: 3 constraints  
Model mode: AUTOMATIC  
CachingOptimizer state: EMPTY_OPTIMIZER  
Solver name: Clp  
Names registered in the model: const1, const2, x, y, z
```

```
optimize!(model)
```

```
results = [JuMP.value(x), JuMP.value(y), JuMP.value(z) ]
```

```
display(results)
```

```
3-element Array{Float64,1}:  
 40.0  
-3.3333333333333335  
 0.0
```