

shortPath nb updating values

April 29, 2018

```
In [1]: # Austin Griffith  
# Python 3.6.5  
# 4/25/2018
```

```
import pandas as pd  
import numpy as np  
from gurobipy import *  
import matplotlib.pyplot as plt  
import matplotlib.pylab as pylab  
import networkx as nx
```

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In [2]: # set up plotting parameters  
params = {'legend.fontsize': 20,  
          'figure.figsize': (13,9),  
          'axes.labelsize': 20,  
          'axes.titlesize': 20,  
          'xtick.labelsize': 15,  
          'ytick.labelsize': 15}  
pylab.rcParams.update(params)
```

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In [3]: # graph all nodes and paths  
def networkCompletePlot(solution,maxNode):  
    G = nx.DiGraph()  
    G.add_nodes_from(range(0,maxNode+1))  
    for i,j in nodes:  
        G.add_edge(i,j)  
  
    # get solution nodes  
    sp = [i for i,j in solution[1]]  
    sp.append(end)  
  
    colorNode = ['white' if not node in sp else 'red' for node in G.nodes()]  
    title = 'Complete Network: Gamma = '+str(int(solution[0]))+', Opt Obj = '+str(round(  
    nx.draw_networkx(G,node_color=colorNode,node_size=200)  
    plt.axis('off')  
    plt.title(title)  
    plt.show()
```

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# graph path, with costs on edges
def networkPathPlot(solution,maxNode,cost):
    # get solution nodes
    sp = [i for i,j in solution[1]]
    sp.append(end)

    # set up random position values
    a = np.arange(maxNode+1)
    b = np.arange(maxNode+1)
    np.random.shuffle(a)
    posArray = np.array([a,b]).transpose()

    positions = {}
    for p in range(0,len(sp)):
        L = posArray[p]
        positions[sp[p]] = (L[0],L[1])

    # set up network graph
    G = nx.DiGraph()
    G.add_nodes_from(sp)

    for i,j in tuplelist(solution[1]):
        G.add_edge(i,j)

    labels = {}
    for i in solution[1]:
        labels[i] = round(c[i],3)

    title = 'Optimal Path: Gamma = '+str(int(solution[0]))+', Opt Obj = '+str(round(solu
    nx.draw_networkx(G,positions,node_size=350)
    nx.draw_networkx_edge_labels(G,positions,edge_labels=labels)
    plt.axis('off')
    plt.title(title)
    plt.show()

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In [4]: # pull data
edges = pd.read_csv('edge_values.csv')
edges['i'] = np.int64(edges['i'])
edges['j'] = np.int64(edges['j'])

# create dictionaries of edge values
c = {}
d = {}
nodes = tuplelist()
for i in edges.index:
    c[edges['i'][i],edges['j'][i]] = edges['c(ij)'][i]
    d[edges['i'][i],edges['j'][i]] = edges['d(ij)'][i]

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        nodes.append((edges['i'][i],edges['j'][i]))

maxNodes = max(edges['j'])
minNodes = min(edges['i'])

In [5]: # choose start and end nodes
start = 0
end = int(maxNodes)

# allowed edge congestions
gend = 4
gammas = np.linspace(0,gend,gend+1)
print('Allowed Congestions:')
print(gammas)

Allowed Congestions:
[ 0.  1.  2.  3.  4.]

In [6]: # initialize model
model = Model('Shortest_Path')

# set up x binary variables, set to each location/movement
xVars = model.addVars(nodes, vtype=GRB.BINARY, name='move')
y0 = model.addVar(vtype=GRB.CONTINUOUS, name='y0')
zVars = model.addVars(nodes, lb=0.0, vtype=GRB.CONTINUOUS, name='cong')
model.update()

In [7]: # constrain all entrance and exit nodes
enterStart = []
leaveStart = []
enterEnd = []
leaveEnd = []
for n in nodes:
    # for start nodes
    if n[0] == start:
        leaveStart.append(xVars[n])
    elif n[1] == start:
        enterStart.append(xVars[n])
    # for end nodes
    if n[0] == end:
        leaveEnd.append(xVars[n])
    elif n[1] == end:
        enterEnd.append(xVars[n])

model.addConstr(quicksum(leaveStart) == 1)
model.addConstr(quicksum(enterStart) == 0)
model.addConstr(quicksum(leaveEnd) == 0)

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model.addConstr(quicksum(enterEnd) == 1)
model.update()

```

In [8]: *# gather all paths*

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paths = []
for i in range(minNodes+1,maxNodes):
    pathFrom = []
    pathTo = []
    for n in nodes:
        if n[0] == i:
            pathFrom.append(xVars[n])
        elif n[1] == i:
            pathTo.append(xVars[n])
    paths.append([pathFrom,pathTo])
model.update()

for p in paths:
    model.addConstr(quicksum(p[0]) - quicksum(p[1]) == 0.0)
model.update()

print('Example of Path Constraint for a Given Node:')
print(quicksum(p[0]) - quicksum(p[1]))

```

Example of Path Constraint for a Given Node:

<gurobi.LinExpr: move[28,22] + move[28,11] + move[28,15] + move[28,28] + move[28,9] + move[28,19]

In [9]: *# objective function*

```

costObj = []
for n in nodes:
    costObj.append(xVars[n]*c[n])
    model.addConstr(zVars[n] >= xVars[n]*d[n] - y0)
model.update()

print('Example of Congestion Constraint:')
print(zVars[n], ' >= ', xVars[n]*d[n] - y0)

```

Example of Congestion Constraint:

<gurobi.Var cong[30,6]> >= <gurobi.LinExpr: 4.577964888409282 move[30,6] + -1.0 y0>

In [10]: *# iterate optimization through various gammas (congestions)*

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output = []
for g in gammas:
    # optimize
    objective = quicksum(costObj) + g*y0 + quicksum(zVars)
    model.setObjective(objective, GRB.MINIMIZE)

    model.optimize()

```

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# order the printout of optimal edges
moves = []
for m in xVars:
    if xVars[m].x != 0:
        moves.append(m)
order = [moves[0]]
for i in range(len(moves)):
    for m in moves:
        if order[i][1] == m[0]:
            order.append(m)
output.append([g,order,model.objVal])

```

Optimize a model with 795 rows, 1527 columns and 3761 nonzeros

Variable types: 764 continuous, 763 integer (763 binary)

Coefficient statistics:

```

Matrix range      [9e-04, 5e+00]
Objective range    [7e-03, 1e+00]
Bounds range       [1e+00, 1e+00]
RHS range          [1e+00, 1e+00]

```

Found heuristic solution: objective 0.8726727

Presolve removed 765 rows and 895 columns

Presolve time: 0.00s

Presolved: 30 rows, 632 columns, 1215 nonzeros

Variable types: 0 continuous, 632 integer (632 binary)

Root relaxation: objective 2.816806e-01, 13 iterations, 0.00 seconds

Nodes			Current Node			Objective Bounds			Work	
Expl	Unexpl		Obj	Depth	IntInf	Incumbent	BestBd	Gap	It/Node	Time
*	0	0			0	0.2816806	0.28168	0.00%	-	0s

Explored 0 nodes (13 simplex iterations) in 0.02 seconds

Thread count was 8 (of 8 available processors)

Solution count 2: 0.281681 0.872673

Optimal solution found (tolerance 1.00e-04)

Best objective 2.816805681065e-01, best bound 2.816805681065e-01, gap 0.0000%

Optimize a model with 795 rows, 1527 columns and 3761 nonzeros

Variable types: 764 continuous, 763 integer (763 binary)

Coefficient statistics:

```

Matrix range      [9e-04, 5e+00]
Objective range    [7e-03, 1e+00]
Bounds range       [1e+00, 1e+00]
RHS range          [1e+00, 1e+00]

```

Loaded MIP start with objective 5.28168

Presolve removed 71 rows and 832 columns

Presolve time: 0.02s

Presolved: 724 rows, 695 columns, 2726 nonzeros

Found heuristic solution: objective 5.2811299

Variable types: 1 continuous, 694 integer (694 binary)

Root relaxation: objective 9.033342e-01, 73 iterations, 0.00 seconds

Nodes		Current Node			Objective Bounds			Work	
Expl	Unexpl	Obj	Depth	IntInf	Incumbent	BestBd	Gap	It/Node	Time
	0	0	0.90333	0	40	5.28113	0.90333	82.9%	- 0s
H	0	0				4.0651681	0.90333	77.8%	- 0s
H	0	0				1.5399132	0.90333	41.3%	- 0s
	0	0	1.38375	0	9	1.53991	1.38375	10.1%	- 0s
	0	0	1.44475	0	5	1.53991	1.44475	6.18%	- 0s

Explored 1 nodes (124 simplex iterations) in 0.06 seconds

Thread count was 8 (of 8 available processors)

Solution count 3: 1.53991 4.06517 5.28113

Optimal solution found (tolerance 1.00e-04)

Best objective 1.539913208932e+00, best bound 1.539913208932e+00, gap 0.0000%

Optimize a model with 795 rows, 1527 columns and 3761 nonzeros

Variable types: 764 continuous, 763 integer (763 binary)

Coefficient statistics:

Matrix range [9e-04, 5e+00]

Objective range [7e-03, 2e+00]

Bounds range [1e+00, 1e+00]

RHS range [1e+00, 1e+00]

Loaded MIP start with objective 2.20427

Presolve removed 29 rows and 54 columns

Presolve time: 0.01s

Presolved: 766 rows, 1473 columns, 3628 nonzeros

Variable types: 737 continuous, 736 integer (736 binary)

Root relaxation: objective 1.281366e+00, 61 iterations, 0.00 seconds

Nodes		Current Node			Objective Bounds			Work	
Expl	Unexpl	Obj	Depth	IntInf	Incumbent	BestBd	Gap	It/Node	Time
	0	0	1.28137	0	33	2.20427	1.28137	41.9%	- 0s
	0	0	1.57175	0	22	2.20427	1.57175	28.7%	- 0s

	0	0	1.57912	0	15	2.20427	1.57912	28.4%	-	0s
H	0	0				1.7697391	1.57912	10.8%	-	0s
	0	0	1.71081	0	12	1.76974	1.71081	3.33%	-	0s
	0	0	cutoff	0		1.76974	1.76974	0.00%	-	0s

Explored 1 nodes (156 simplex iterations) in 0.07 seconds
Thread count was 8 (of 8 available processors)

Solution count 2: 1.76974 2.20427

Optimal solution found (tolerance 1.00e-04)
Best objective 1.769739091273e+00, best bound 1.769739091273e+00, gap 0.0000%
Optimize a model with 795 rows, 1527 columns and 3761 nonzeros
Variable types: 764 continuous, 763 integer (763 binary)
Coefficient statistics:
Matrix range [9e-04, 5e+00]
Objective range [7e-03, 3e+00]
Bounds range [1e+00, 1e+00]
RHS range [1e+00, 1e+00]

Loaded MIP start with objective 1.99956

Presolve removed 29 rows and 54 columns
Presolve time: 0.00s
Presolved: 766 rows, 1473 columns, 3628 nonzeros
Variable types: 737 continuous, 736 integer (736 binary)

Root relaxation: objective 1.515815e+00, 51 iterations, 0.00 seconds

Nodes		Current Node				Objective Bounds			Work	
Expl	Unexpl	Obj	Depth	IntInf		Incumbent	BestBd	Gap	It/Node	Time
	0	0	1.51582	0	26	1.99956	1.51582	24.2%	-	0s
	0	0	1.81369	0	12	1.99956	1.81369	9.30%	-	0s
*	0	0		0		1.8554621	1.85546	0.00%	-	0s

Explored 1 nodes (78 simplex iterations) in 0.05 seconds
Thread count was 8 (of 8 available processors)

Solution count 2: 1.85546 1.99956

Optimal solution found (tolerance 1.00e-04)
Best objective 1.855462126819e+00, best bound 1.855462126819e+00, gap 0.0000%
Optimize a model with 795 rows, 1527 columns and 3761 nonzeros
Variable types: 764 continuous, 763 integer (763 binary)
Coefficient statistics:
Matrix range [9e-04, 5e+00]
Objective range [7e-03, 4e+00]

Bounds range [1e+00, 1e+00]
 RHS range [1e+00, 1e+00]

Loaded MIP start with objective 1.85546

Presolve removed 29 rows and 54 columns

Presolve time: 0.00s

Presolved: 766 rows, 1473 columns, 3628 nonzeros

Variable types: 737 continuous, 736 integer (736 binary)

Root relaxation: objective 1.687283e+00, 52 iterations, 0.00 seconds

Nodes		Current Node			Objective Bounds			Work	
Expl	Unexpl	Obj	Depth	IntInf	Incumbent	BestBd	Gap	It/Node	Time
0	0	1.68728	0	33	1.85546	1.68728	9.06%	-	0s

Cutting planes:

Gomory: 1

Explored 1 nodes (52 simplex iterations) in 0.04 seconds

Thread count was 8 (of 8 available processors)

Solution count 1: 1.85546

Optimal solution found (tolerance 1.00e-04)

Best objective 1.855462126819e+00, best bound 1.855462126819e+00, gap 0.0000%

In [11]: # print optimal values and paths, plot network

```

for o in output:
    print('\nFor Gamma: '+str(o[0]))
    print('Path:')
    print(o[1])
    print('Cost of Movement (Objective):')
    print(o[2])
    networkCompletePlot(o,maxNodes)
    networkPathPlot(o,maxNodes,c)

```

For Gamma: 0.0

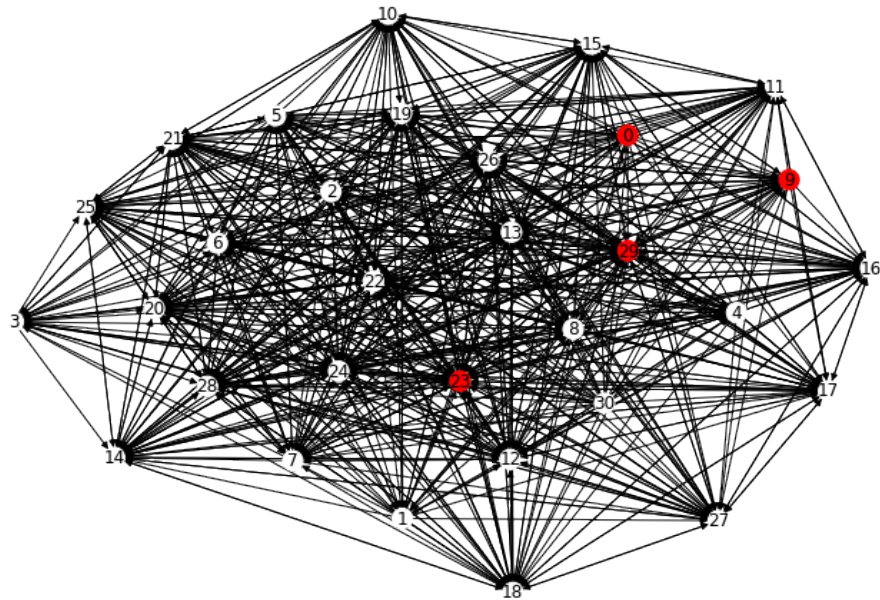
Path:

[(0, 9), (9, 23), (23, 29)]

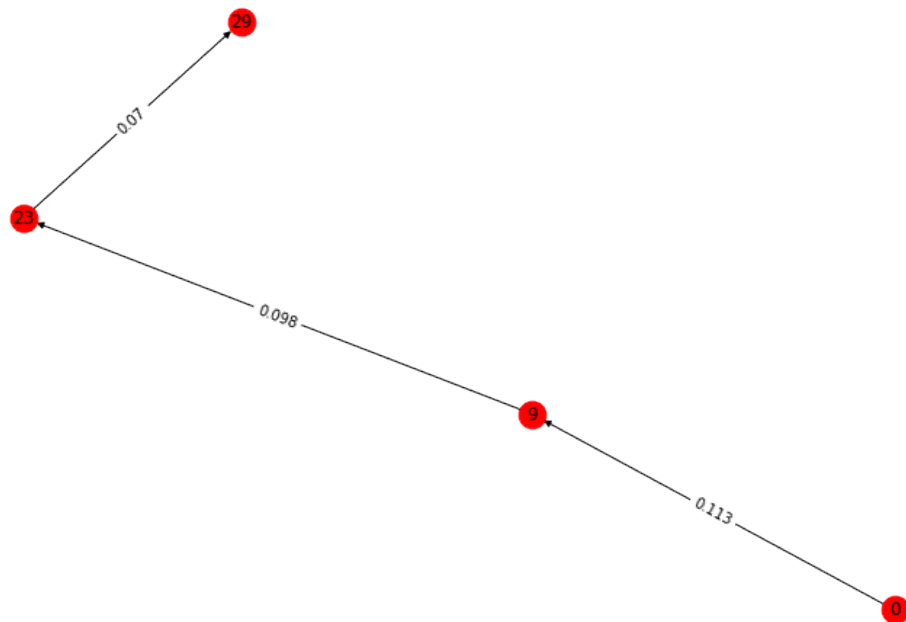
Cost of Movement (Objective):

0.281680568106491

Complete Network: $\Gamma = 0$, Opt Obj = 0.28168



Optimal Path: $\Gamma = 0$, Opt Obj = 0.28168



For Gamma: 1.0

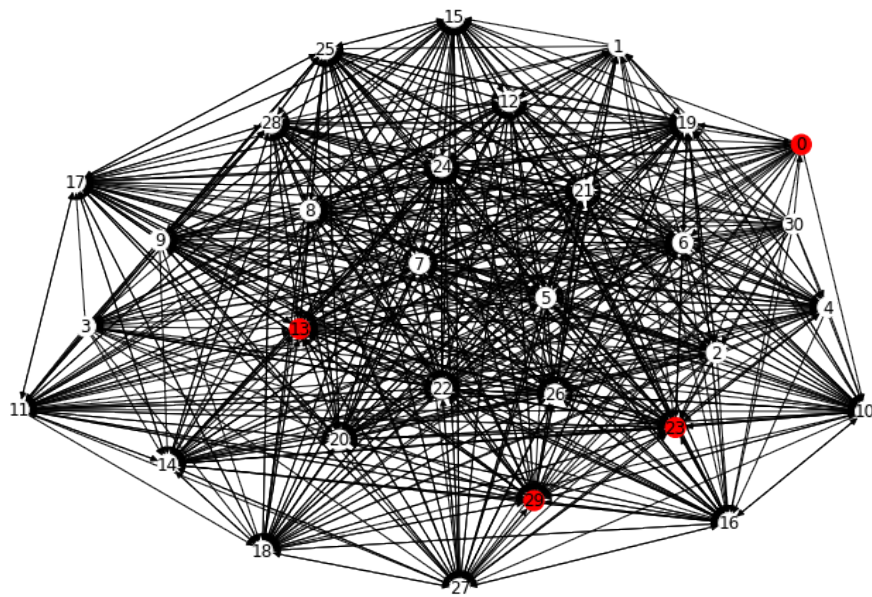
Path:

[(0, 13), (13, 23), (23, 29)]

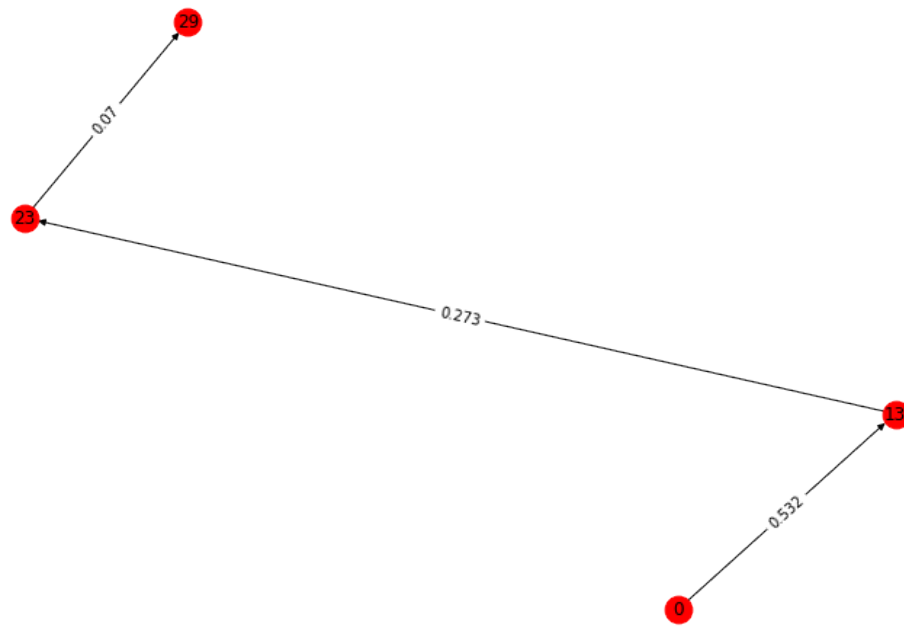
Cost of Movement (Objective):

1.5399132089321064

Complete Network: Gamma = 1, Opt Obj = 1.53991



Optimal Path: Gamma = 1, Opt Obj = 1.53991



For Gamma: 2.0

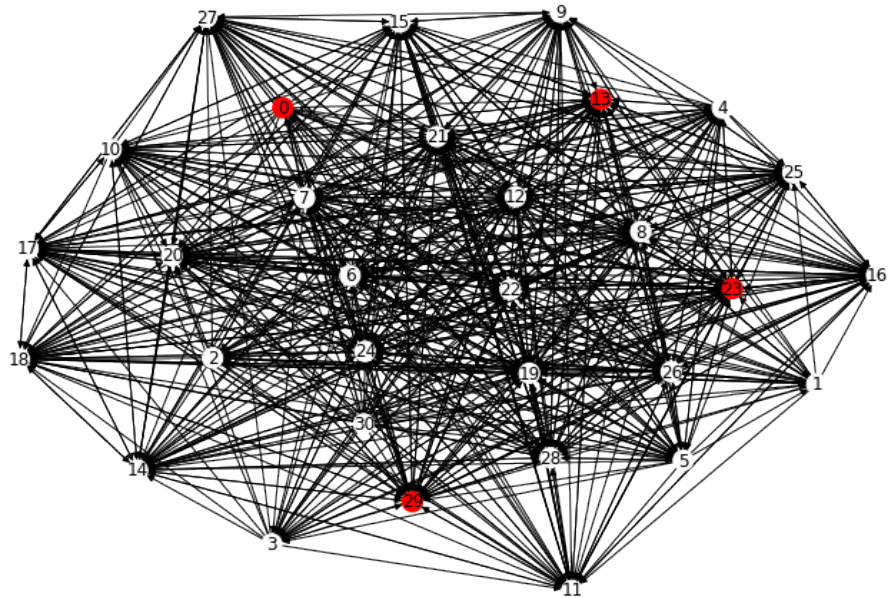
Path:

[(0, 13), (13, 23), (23, 29)]

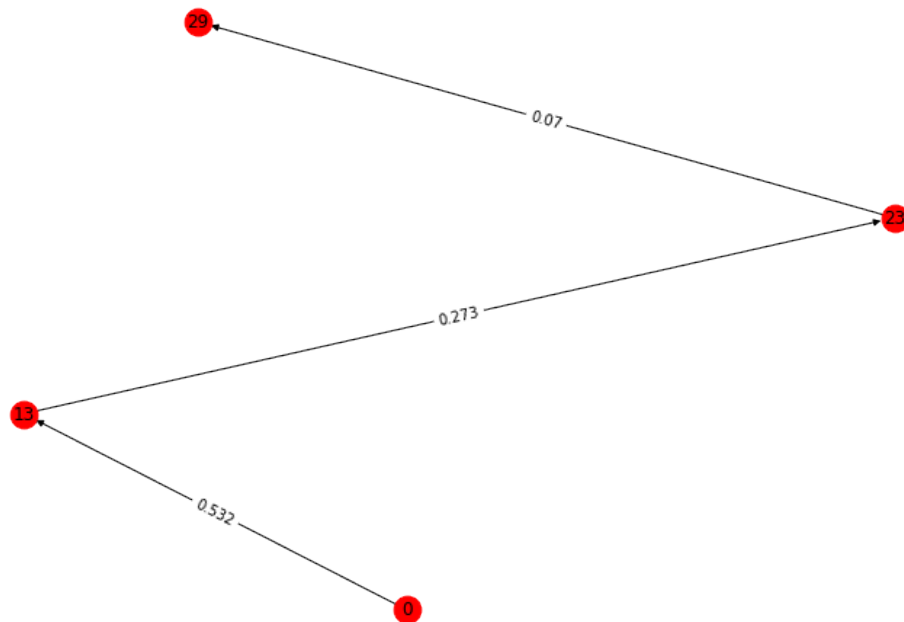
Cost of Movement (Objective):

1.7697390912734972

Complete Network: $\Gamma = 2$, Opt Obj = 1.76974



Optimal Path: $\Gamma = 2$, Opt Obj = 1.76974



For Gamma: 3.0

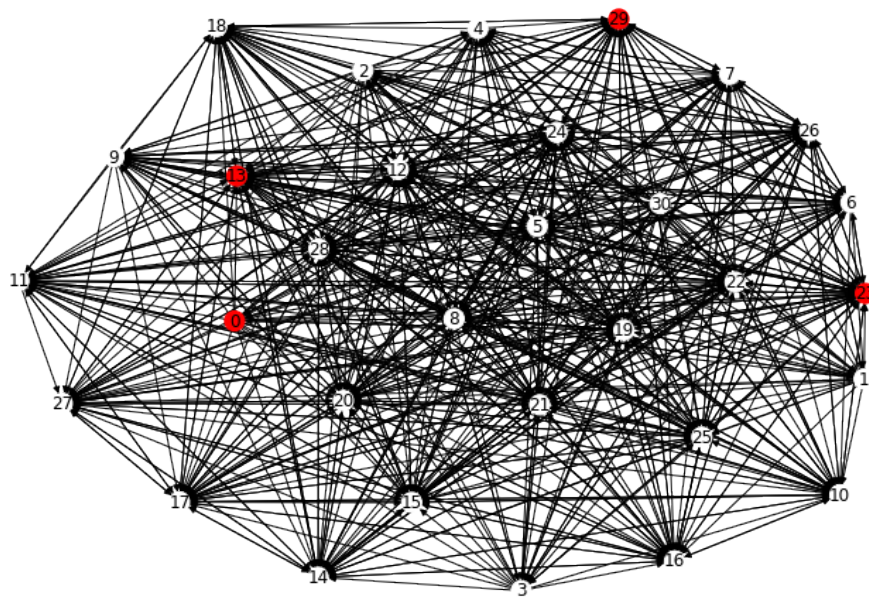
Path:

[(0, 13), (13, 23), (23, 29)]

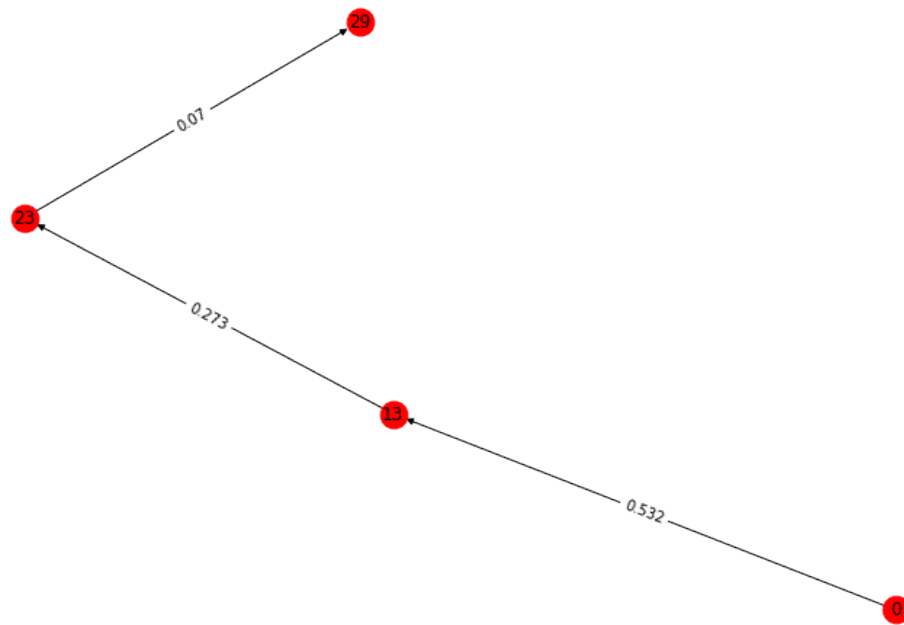
Cost of Movement (Objective):

1.85546212681852

Complete Network: Gamma = 3, Opt Obj = 1.85546



Optimal Path: Gamma = 3, Opt Obj = 1.85546



For Gamma: 4.0

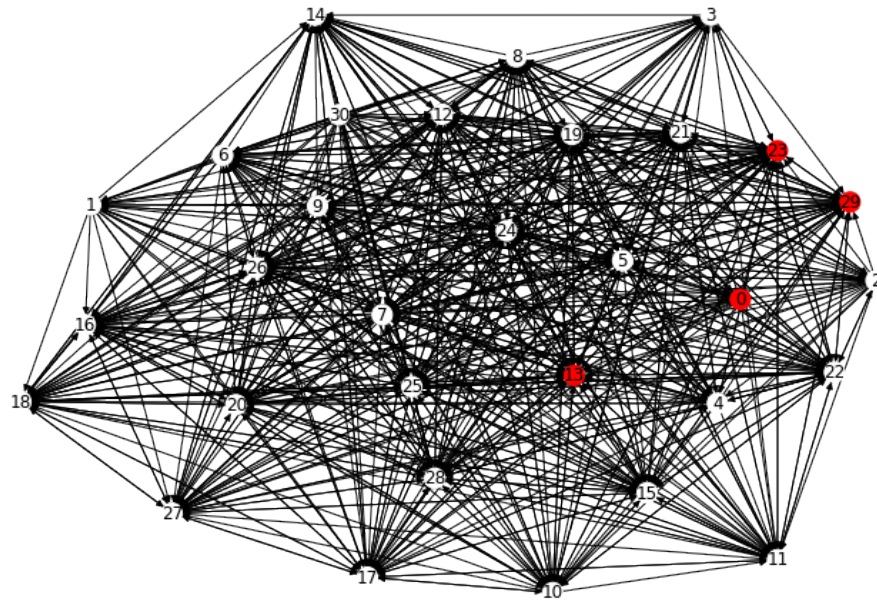
Path:

[(0, 13), (13, 23), (23, 29)]

Cost of Movement (Objective):

1.85546212681852

Complete Network: Gamma = 4, Opt Obj = 1.85546



Optimal Path: Gamma = 4, Opt Obj = 1.85546

