

callback

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This file is part of CasADi.

CasADi -- A symbolic framework for dynamic optimization.
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1 Callback

```
[1]: from casadi import *  
     from numpy import *
```

In this example, we will demonstrate callback functionality for Ipopt. Note that you need the fix <https://github.com/casadi/casadi/wiki/enableIpoptCallback> before this works

We start with constructing the rosenbrock problem

```
[2]: x= SX.sym("x")  
     y= SX.sym("y")
```

```
[3]: f = (1-x)**2+100*(y-x**2)**2  
     nlp={'x':vertcat(x,y), 'f':f, 'g':x+y}  
     fcn = Function('f', [x, y], [f])
```

```

[4]: import matplotlib
    if "Agg" not in matplotlib.get_backend():
        matplotlib.interactive(True)

[5]: from pylab import figure, subplot, contourf, colorbar, draw, show, plot, title

[6]: import time

[7]: class MyCallback(Callback):
    def __init__(self, name, nx, ng, np, opts={}):
        Callback.__init__(self)

        self.nx = nx
        self.ng = ng
        self.np = np

        figure(1)

        x_,y_ = mgrid[-1:1.5:0.01,-1:1.5:0.01]
        z_ = DM.zeros(x_.shape)

        for i in range(x_.shape[0]):
            for j in range(x_.shape[1]):
                z_[i,j] = fcn(x_[i,j],y_[i,j])
        contourf(x_,y_,z_)
        colorbar()
        title('Iterations of Rosenbrock')
        draw()

        self.x_sols = []
        self.y_sols = []

        # Initialize internal objects
        self.construct(name, opts)

    def get_n_in(self): return nlpsol_n_out()
    def get_n_out(self): return 1
    def get_name_in(self, i): return nlpsol_out(i)
    def get_name_out(self, i): return "ret"

    def get_sparsity_in(self, i):
        n = nlpsol_out(i)
        if n=='f':
            return Sparsity.scalar()
        elif n in ('x', 'lam_x'):
            return Sparsity.dense(self.nx)
        elif n in ('g', 'lam_g'):

```

```

        return Sparsity.dense(self.ng)
    else:
        return Sparsity(0,0)
def eval(self, arg):
    # Create dictionary
    darg = {}
    for (i,s) in enumerate(nlpsol_out()): darg[s] = arg[i]

    sol = darg['x']
    self.x_sols.append(float(sol[0]))
    self.y_sols.append(float(sol[1]))

    if hasattr(self, 'lines'):
        if "template" not in matplotlib.get_backend(): # Broken for template:
↳https://github.com/matplotlib/matplotlib/issues/8516/
            self.lines[0].set_data(self.x_sols, self.y_sols)

    else:
        self.lines = plot(self.x_sols, self.y_sols, 'or-')

    draw()
    time.sleep(0.25)

    return [0]

```

```

[8]: mycallback = MyCallback('mycallback', 2, 1, 0)
     opts = {}
     opts['iteration_callback'] = mycallback
     opts['ipopt.tol'] = 1e-8
     opts['ipopt.max_iter'] = 50
     solver = nlpsol('solver', 'ipopt', nlp, opts)
     sol = solver(lbx=-10, ubx=10, lb=-10, ub=10)

```

```

*****
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 https://github.com/coin-or/Ipopt
*****

```

This is Ipopt version 3.14.11, running with linear solver MUMPS 5.4.1.

```

Number of nonzeros in equality constraint Jacobian...:      0
Number of nonzeros in inequality constraint Jacobian.:      2
Number of nonzeros in Lagrangian Hessian...:           3

```

```

Total number of variables...:      2

```

```

        variables with only lower bounds:      0
        variables with lower and upper bounds: 2
        variables with only upper bounds:      0
Total number of equality constraints...:      0
Total number of inequality constraints...:      1
        inequality constraints with only lower bounds:      0
        inequality constraints with lower and upper bounds: 1
        inequality constraints with only upper bounds:      0

iter   objective   inf_pr   inf_du lg(mu)  ||d||  lg(rg) alpha_du alpha_pr ls
  0  1.0000000e+00  0.00e+00  1.33e+00 -1.0  0.00e+00 -  0.00e+00  0.00e+00  0
  1  8.1696108e-01  0.00e+00  8.18e+00 -1.0  8.33e-01 -  9.22e-01  2.50e-01f  3
  2  5.0928866e-01  0.00e+00  1.31e+00 -1.0  1.58e-01 -  1.00e+00  1.00e+00f  1
  3  3.8213489e-01  0.00e+00  5.32e+00 -1.0  4.89e-01 -  1.00e+00  5.00e-01f  2
  4  2.2689357e-01  0.00e+00  1.54e+00 -1.0  1.92e-01 -  1.00e+00  1.00e+00f  1
  5  1.9526345e-01  0.00e+00  9.02e+00 -1.0  3.85e-01 -  1.00e+00  1.00e+00f  1
  6  6.2791707e-02  0.00e+00  2.66e-01 -1.0  1.22e-01 -  1.00e+00  1.00e+00f  1
  7  3.3688142e-02  0.00e+00  3.14e+00 -1.7  4.88e-01 -  1.00e+00  5.00e-01f  2
  8  1.1215647e-02  0.00e+00  6.93e-01 -1.7  1.45e-01 -  1.00e+00  1.00e+00f  1
  9  3.3356343e-03  0.00e+00  1.69e+00 -1.7  1.91e-01 -  1.00e+00  1.00e+00f  1
iter   objective   inf_pr   inf_du lg(mu)  ||d||  lg(rg) alpha_du alpha_pr ls
 10  3.2713823e-04  0.00e+00  8.94e-02 -1.7  5.61e-02 -  1.00e+00  1.00e+00f  1
 11  9.2093197e-06  0.00e+00  1.06e-01 -2.5  4.91e-02 -  1.00e+00  1.00e+00f  1
 12  1.0134200e-07  0.00e+00  3.06e-04 -2.5  3.33e-03 -  1.00e+00  1.00e+00f  1
 13  2.0350914e-10  0.00e+00  3.66e-05 -3.8  9.12e-04 -  1.00e+00  1.00e+00f  1
 14  2.9616464e-14  0.00e+00  7.79e-08 -5.7  4.22e-05 -  1.00e+00  1.00e+00h  1
 15  5.4181655e-20  0.00e+00  1.17e-11 -8.6  5.16e-07 -  1.00e+00  1.00e+00f  1

```

Number of Iterations...: 15

```

                                (scaled)                (unscaled)
Objective...:  5.4181654535916011e-20    5.4181654535916011e-20
Dual infeasibility...:  1.1724482496621431e-11    1.1724482496621431e-11
Constraint violation...:  0.0000000000000000e+00    0.0000000000000000e+00
Variable bound violation:  0.0000000000000000e+00    0.0000000000000000e+00
Complementarity...:  2.5060224083090714e-09    2.5060224083090714e-09
Overall NLP error...:  2.5060224083090714e-09    2.5060224083090714e-09

```

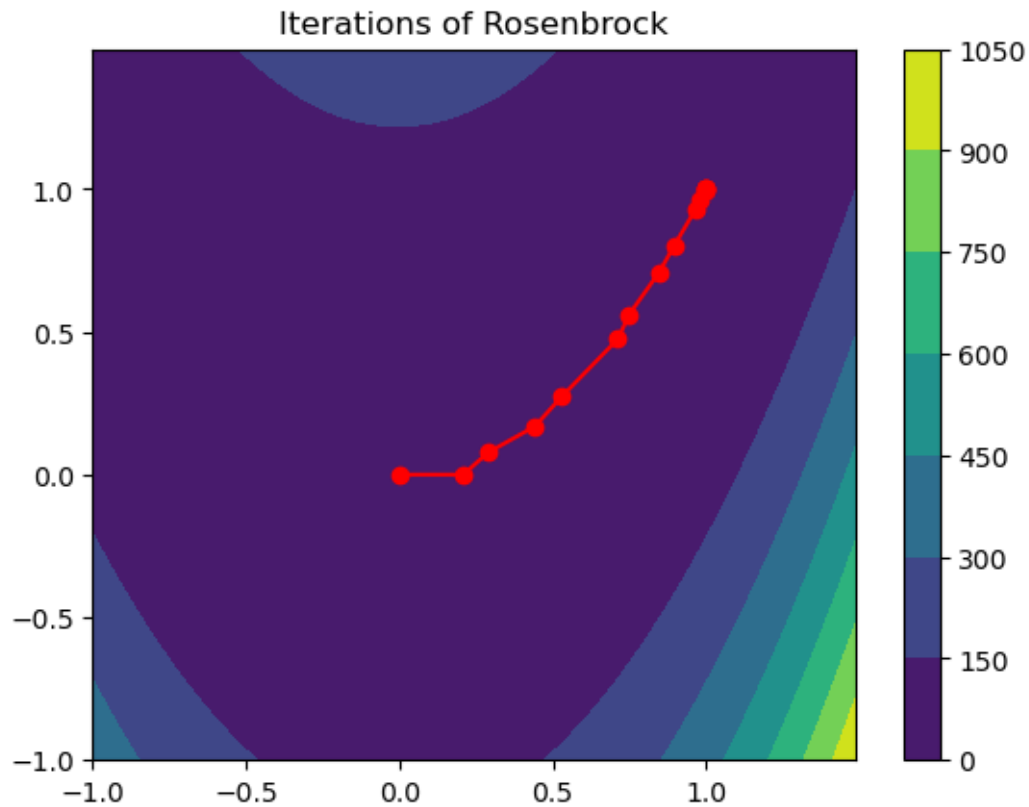
```

Number of objective function evaluations      = 22
Number of objective gradient evaluations      = 16
Number of equality constraint evaluations      = 0
Number of inequality constraint evaluations    = 22
Number of equality constraint Jacobian evaluations = 0
Number of inequality constraint Jacobian evaluations = 16
Number of Lagrangian Hessian evaluations     = 15
Total seconds in IPOPT                       = 4.464

```

EXIT: Optimal Solution Found.

	solver	:	t_proc	(avg)	t_wall	(avg)	n_eval
callback_fun		557.46ms	(34.84ms)	4.45 s	(278.00ms)	16	
nlp_f		54.00us	(2.45us)	44.50us	(2.02us)	22	
nlp_g		123.00us	(5.59us)	82.70us	(3.76us)	22	
nlp_grad_f		60.00us	(3.53us)	47.40us	(2.79us)	17	
nlp_hess_l		136.00us	(9.07us)	122.20us	(8.15us)	15	
nlp_jac_g		38.00us	(2.24us)	35.60us	(2.09us)	17	
total		576.13ms	(576.13ms)	4.46 s	(4.46 s)	1	



By setting matplotlib interactivity off, we can inspect the figure at ease

```
[9]: matplotlib.interactive(False)
show()
```