

A communication company plans to place 10 broadcast stations at given locations a^1, \dots, a^{10} in 10 regions. Each station has its own maximum *signal converge area* of radius r_i (in feet). The radius r_i of each station i is at least \underline{r} feet and at most \bar{r} feet ($i = 1, \dots, 10$). To cover each square foot of the signal converge area of the i -th station, a cost of c_i dollars is incurred. The company can remotely control these stations by placing a central station at location x . This location should be covered by all stations a^i in their *signal coverage area*, but it must be at most r_0 feet far from the company's headquarters located at a given place a_0 . The goal is to find the location x of the central station and the radius r_i of the i -th station to minimize the total cost.

The input data is given as follows:

- The location of all stations is $a^1 = (0,4)$, $a^2 = (1,5)$, $a^3 = (2,3)$, $a^4 = (2,1)$, $a^5 = (3,6)$, $a^6 = (4,5)$, $a^7 = (4,1)$, $a^8 = (5,2)$, $a^9 = (6,5)$, $a^{10} = (7,4)$.
- The location of the headquarters $a^0 = (4,4)$, the upper and lower bounds of the radius $r_0 = 1$, $\bar{r} = 5$, and $\underline{r} = 0.02$.
- The unit costs are $c = [1; 2; 1.2; 2.5; 2.1; 1.1; 1.8; 1.4; 1.35; 1.82]^T$

The units of the distances $r_i, \bar{r}, \underline{r}, r_0$ and the coordinates of a^i are in 10^5 feet and the unit cost c_i are in dollars per square foot. The distance is measured by the Euclidean distance, which is defined as $\|x - y\| = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2}$ for any two points $x = (x_1, x_2)$ and $y = (y_1, y_2)$ in R^2 .

```
In [ ]: using JuMP, Ipopt, LinearAlgebra
```

```
m = Model(Ipopt.Optimizer)
```

```
Out[ ]: A JuMP Model
Feasibility problem with:
Variables: 0
Model mode: AUTOMATIC
CachingOptimizer state: EMPTY_OPTIMIZER
Solver name: Ipopt
```

```
In [ ]: # defining variables
costs = [1; 2; 1.2; 2.5; 2.1; 1.1; 1.8; 1.4; 1.35; 1.82]

a0 = [4, 4]

a1 = [0, 4]
a2 = [1, 5]
a3 = [2, 3]
a4 = [2, 1]
a5 = [3, 6]
a6 = [4, 5]
a7 = [4, 1]
a8 = [5, 2]
a9 = [6, 5]
a10 = [7, 4]

r0 = 1

r_upper = 5
r_lower = 0.02

# variable to represent the radius of each station
stations = 1:10
@variable(m, r_upper >= radius[stations] >= r_lower)

# variable to represent the location of the central station
@variable(m, x[1:2])
```

```
Out[ ]: 2-element Vector{VariableRef}:
 x[1]
 x[2]
```

```
In [ ]: # defining constraints

@NLexpression(m, expr1, sqrt((x[1]-a1[1])^2 + (x[2]-a1[2])^2))
@NLexpression(m, expr2, sqrt((x[1]-a2[1])^2 + (x[2]-a2[2])^2))
@NLexpression(m, expr3, sqrt((x[1]-a3[1])^2 + (x[2]-a3[2])^2))
@NLexpression(m, expr4, sqrt((x[1]-a4[1])^2 + (x[2]-a4[2])^2))
@NLexpression(m, expr5, sqrt((x[1]-a5[1])^2 + (x[2]-a5[2])^2))
@NLexpression(m, expr6, sqrt((x[1]-a6[1])^2 + (x[2]-a6[2])^2))
@NLexpression(m, expr7, sqrt((x[1]-a7[1])^2 + (x[2]-a7[2])^2))
@NLexpression(m, expr8, sqrt((x[1]-a8[1])^2 + (x[2]-a8[2])^2))
@NLexpression(m, expr9, sqrt((x[1]-a9[1])^2 + (x[2]-a9[2])^2))
@NLexpression(m, expr10, sqrt((x[1]-a10[1])^2 + (x[2]-a10[2])^2))

@NLconstraint(m, distance1, expr1 <= radius[1])
@NLconstraint(m, distance2, expr2 <= radius[2])
@NLconstraint(m, distance3, expr3 <= radius[3])
@NLconstraint(m, distance4, expr4 <= radius[4])
@NLconstraint(m, distance5, expr5 <= radius[5])
@NLconstraint(m, distance6, expr6 <= radius[6])
@NLconstraint(m, distance7, expr7 <= radius[7])
@NLconstraint(m, distance8, expr8 <= radius[8])
@NLconstraint(m, distance9, expr9 <= radius[9])
@NLconstraint(m, distance10, expr10 <= radius[10])

# location of center station must be within r_0 of headquarters
@NLexpression(m, expr0, sqrt((x[1]-a0[1])^2 + (x[2]-a0[2])^2))
@NLconstraint(m, hqdistance, expr0 <= r0)
```

```
Out[ ]: 
$$subexpression_{11} - 1.0 \leq 0$$

```

```
In [ ]: # objective function

cost1 = (10^10 * costs[1]) * (pi * radius[1]^2)
cost2 = (10^10 * costs[2]) * (pi * radius[2]^2)
cost3 = (10^10 * costs[3]) * (pi * radius[3]^2)
cost4 = (10^10 * costs[4]) * (pi * radius[4]^2)
cost5 = (10^10 * costs[5]) * (pi * radius[5]^2)
cost6 = (10^10 * costs[6]) * (pi * radius[6]^2)
cost7 = (10^10 * costs[7]) * (pi * radius[7]^2)
cost8 = (10^10 * costs[8]) * (pi * radius[8]^2)
cost9 = (10^10 * costs[9]) * (pi * radius[9]^2)
cost10 = (10^10 * costs[10]) * (pi * radius[10]^2)

@objective(m, Min, cost1+cost2+cost3+cost4+cost5+cost6+cost7+cost8+cost9+cost10)
```

```
Out[ ]: 
$$3.141592653589793e10radius_1^2 + 6.283185307179586e10radius_2^2 + 3.7699111843077$$


$$+ 6.597344572538566e10radius_3^2 + 3.4557519189487724e10radius_6^2 + 5.6548667764$$


$$+ 4.2411500823462204e10radius_9^2 + 5.71769862953$$

```

```
In [ ]: # objective goal is to minimize the total cost
        optimize!(m)
```

This is Ipopt version 3.14.4, running with linear solver MUMPS 5.4.1.

```
Number of nonzeros in equality constraint Jacobian...:    0
Number of nonzeros in inequality constraint Jacobian.:   32
Number of nonzeros in Lagrangian Hessian.....:         43
```

```
Total number of variables.....:    12
      variables with only lower bounds:    0
      variables with lower and upper bounds:  10
      variables with only upper bounds:    0
Total number of equality constraints.....:    0
Total number of inequality constraints.....:   11
      inequality constraints with only lower bounds:    0
      inequality constraints with lower and upper bounds:  0
      inequality constraints with only upper bounds:   11
```

iter	objective	inf_pr	inf_du	lg(mu)	d	lg(rg)	alpha_du	alpha_pr
ls								
0	4.6002311e+08	8.03e+00	1.10e+02	-1.0	0.00e+00	-	0.00e+00	0.00e+00
1	4.5732994e+08	8.01e+00	1.09e+02	-1.0	4.31e+00	-	3.29e-03	3.98e-03h
2	4.2395454e+08	7.32e+00	1.01e+02	-1.0	6.74e+00	-	3.88e-03	8.62e-02f
3	4.1411690e+08	7.14e+00	9.85e+01	-1.0	6.06e+00	-	1.96e-02	2.39e-02f
4	3.8507458e+08	6.53e+00	9.15e+01	-1.0	5.50e+00	-	5.86e-03	8.66e-02f
5	3.8287968e+08	6.39e+00	8.75e+01	-1.0	5.15e+00	-	1.00e-01	2.04e-02f
6	4.0934548e+08	4.78e+00	8.12e+01	-1.0	5.38e+00	-	7.82e-02	2.60e-01h
7	4.7800598e+08	4.32e+00	6.33e+01	-1.0	1.17e+01	-	1.38e-01	1.11e-01h
8	5.2854187e+08	4.28e+00	5.49e+01	-1.0	1.73e+01	-	7.70e-02	1.00e-02h
9	5.3688306e+08	4.28e+00	1.47e+02	-1.0	7.10e+00	-	1.22e-02	2.87e-04h
iter	objective	inf_pr	inf_du	lg(mu)	d	lg(rg)	alpha_du	alpha_pr
ls								
10	2.3308338e+09	4.17e+00	9.25e+01	-1.0	5.21e+00	-	2.32e-03	2.63e-02h
11	4.8299327e+09	4.08e+00	4.75e+02	-1.0	5.04e+00	-	7.86e-02	2.12e-02h
12	2.4409258e+10	3.73e+00	2.43e+02	-1.0	4.93e+00	-	6.53e-02	8.64e-02h
13	2.4689500e+10	3.72e+00	8.72e+02	-1.0	4.54e+00	-	7.64e-02	9.61e-04h
14	2.6669801e+10	3.70e+00	8.32e+02	-1.0	5.19e+00	-	1.70e-03	6.51e-03h
15	2.6705255e+10	3.70e+00	8.47e+02	-1.0	4.13e+00	-	3.70e-03	1.13e-04h
16	3.6870057e+10	3.60e+00	7.25e+02	-1.0	4.21e+00	-	4.74e-04	2.70e-02h
17	3.6994909e+10	3.60e+00	8.35e+02	-1.0	3.84e+00	-	2.74e-02	2.97e-04h
18	5.5313596e+10	3.47e+00	6.24e+02	-1.0	3.35e+00	-	6.59e-04	3.55e-02h

```

1
19 9.0299470e+10 3.30e+00 1.92e+03 -1.0 3.23e+00 - 2.03e-01 5.02e-02h
1
iter objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr
ls
20 9.0729436e+10 3.29e+00 2.33e+03 -1.0 2.92e+00 - 4.89e-02 5.56e-04h
1
21 1.0309463e+11 3.24e+00 2.18e+03 -1.0 2.93e+00 - 5.77e-04 1.51e-02h
1
22 1.3595779e+11 3.13e+00 3.43e+03 -1.0 2.82e+00 - 1.78e-01 3.53e-02h
1
23 1.3704573e+11 3.13e+00 3.44e+03 -1.0 3.19e+00 - 3.01e-03 1.10e-03h
1
24 4.5014955e+11 2.47e+00 1.43e+03 -1.0 2.82e+00 - 1.62e-03 2.09e-01h
1
25 4.6836177e+11 2.45e+00 2.94e+03 -1.0 2.08e+00 - 2.59e-01 1.12e-02h
1
26 5.7869131e+11 2.29e+00 7.73e+03 -1.0 2.06e+00 - 7.98e-01 6.41e-02h
1
27 5.8156736e+11 2.28e+00 7.72e+03 -1.0 2.24e+00 - 4.38e-03 1.68e-03h
1
28 7.6671151e+11 2.06e+00 6.75e+03 -1.0 1.95e+00 - 2.64e-03 1.00e-01h
1
29 7.6904255e+11 2.05e+00 6.77e+03 -1.0 1.83e+00 - 2.24e-02 1.30e-03h
1
iter objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr
ls
30 8.6124739e+11 1.95e+00 6.38e+03 -1.0 1.91e+00 - 1.62e-03 4.96e-02h
1
31 9.5520746e+11 1.85e+00 6.75e+03 -1.0 1.81e+00 - 6.24e-01 4.98e-02h
1
32 3.8315751e+12 7.02e-03 1.20e+03 -1.0 1.72e+00 - 1.07e-01 1.00e+00h
1
33 3.8377240e+12 4.53e-04 1.25e+00 -1.0 4.53e-02 - 1.00e+00 1.00e+00h
1
34 3.8382084e+12 0.00e+00 2.78e-05 -2.5 4.53e-04 - 1.00e+00 1.00e+00h
1
35 3.8382075e+12 0.00e+00 8.86e-10 -5.7 1.21e-06 - 1.00e+00 1.00e+00f
1
36 3.8382075e+12 0.00e+00 3.44e-12 -8.6 7.88e-10 - 1.00e+00 1.00e+00f
1
37 3.8382075e+12 0.00e+00 4.72e-12 -12.5 1.07e-12 - 1.00e+00 1.00e+00h
1

```

Number of Iterations.....: 37

	(scaled)	(unscaled)
Objective.....:	1.2217393889649695e+05	3.8382074889736309e+12
Dual infeasibility.....:	4.7186638881452112e-12	1.4824119805756445e-04
Constraint violation.....:	0.0000000000000000e+00	0.0000000000000000e+00
Variable bound violation:	0.0000000000000000e+00	0.0000000000000000e+00
Complementarity.....:	2.8937262932851201e-13	9.0909092644841566e-06
Overall NLP error.....:	1.1390606611048847e-13	1.4824119805756445e-04

```

Number of objective function evaluations      = 38
Number of objective gradient evaluations     = 38
Number of equality constraint evaluations     = 0
Number of inequality constraint evaluations   = 38
Number of equality constraint Jacobian evaluations = 0
Number of inequality constraint Jacobian evaluations = 38

```

```
Number of Lagrangian Hessian evaluations      = 37
Total seconds in IPOPT                       = 0.050
```

```
EXIT: Optimal Solution Found.
```

```
In [ ]: value.(x)
```

```
Out[ ]: 2-element Vector{Float64}:
 3.3890596192441715
 3.492931776304539
```

```
In [ ]: value.(radius)
```

```
Out[ ]: 1-dimensional DenseAxisArray{Float64,1,...} with index sets:
         Dimension 1, 1:10
And data, a 10-element Vector{Float64}:
 3.4267832172078605
 2.8246876709969095
 1.473929554770824
 2.8538036740546104
 2.537076745951608
 1.6261927152668025
 2.5667015679297327
 2.1963547425501337
 3.0146748153723792
 3.6463692275916513
```

```
In [ ]:
```