Gurobi Tutorial

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Instructor: Hui-Ru Iris Jiang

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The Electronic Design Automation Laboratory
Graduate Institute of Electronics Engineering
National Taiwan University
Taipei 106, Taiwan



Outline

- Gurobi Introduction
- Gurobi Installation
- Environment Setting
- License Installation
- Usage
- Input File Format
- Example for PA1

Gurobi Introduction

- Gurobi Optimizer
 - The state-of-the-art mathematical programming solver
- Mathematical Program
 - Decision variable (what you control)
 - Constraints (rules you must follow)
 - Objective function (what you want to minimize/ maximize)
- Version
 - gurobi7.5.2

minimize
$$B = \sum_{i=1}^n y_i$$
 subject to $\sum_{j=1}^n a_j x_{ij} \leq V y_i, \forall i \in \{1,\dots,n\}$
$$\sum_{i=1}^n x_{ij} = 1, \qquad \forall j \in \{1,\dots,n\}$$

$$y_i \in \{0,1\}, \qquad \forall i \in \{1,\dots,n\}$$

$$x_{ij} \in \{0,1\}, \qquad \forall i \in \{1,\dots,n\} \ \forall j \in \{1,\dots,n\}$$
 where $x_i = 1$ if then i is used and $x_{ij} = 1$ if then i is put into him i

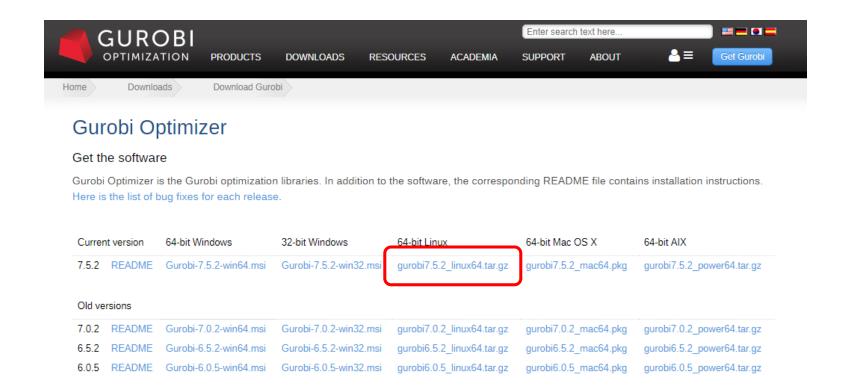
where $y_i=1$ if bin i is used and $x_{ij}=1$ if item j is put into bin i.

Gurobi Installation

- Notice: Gurobi is available in EDAunion server
 - Only need to get the personal academic license
 - Can jump to environment setting chapter
- Download page
 - http://www.gurobi.com/downloads/gurobi-optimizer
- Reference
 - Official document for more detail about Gurobi
 - http://www.gurobi.com/documentation/

Installation for Linux (1/2)

- Demonstration for Linux
 - Follow the instruction on "quickstart_linux.pdf" page 7-8
- Download Page
 - http://www.gurobi.com/downloads/gurobi-optimizer



Installation for Linux (2/2)

- Choose a destination directory
- Copy the file to the destination directory
- Extract the content by following command
 - tar zxvf gurobi7.5.2_linux64.tar.gz
 - This command will create a sub-directory
 - Example: <DESTINATION> / gurobi752 / linux64

Environment Setting for Linux

- Set environment
- <DESTINATION> is Gurobi location
 - Default: /opt (in EDAunion)
- For bash shell
 - Add the following lines to .bashrc files
 - export GUROBI_HOME="<DESTINATION>/gurobi752/linux64"
 - export PATH=PATH="\${PATH}:\${GUROBI_HOME}/bin"
 - export LD_LIBRARY_PATH="\${LD_LIBRARY_PATH}:\${GUROBI_HOME}/lib"
- For csh shell
 - Add the following lines to .cshrc files
 - setenv GUROBI_HOME <DESTINATION>/gurobi752/linux64
 - setenv PATH \${PATH}:\${GUROBI_HOME}/bin
 - setenv LD_LIBRARY_PATH \${LD_LIBRARY_PATH}:\${GUROBI_HOME}/lib

Environment Setting Example (1/2)

- Example in EDAunion U1 server
 - Bash shell
- Step1: "vim .bash_profile"

```
Last login: Fri Mar 16 13:29:39 2018 from edasun3.ee.ntu.edu.tw
-bash-4.1$ vim .bash_profile ■
```

- Step2: use "i" to add the following lines in .bash_profile
 - _ if [-f ~/.bashrc]; then
 - _ . ~/.bashrc
 - _ fi

Step3: ":wq" to save the file

Environment Setting Example (2/2)

Step4: "vim .bashrc"

```
Last login: Fri Mar 16 11:50:28 2018 from edasun3.ee.ntu.edu.tw
-bash-4.1$ vim .bashrc
-bash-4.1$ ■
```

 Step5: use "i" to add the lines from previous page in .bashrc

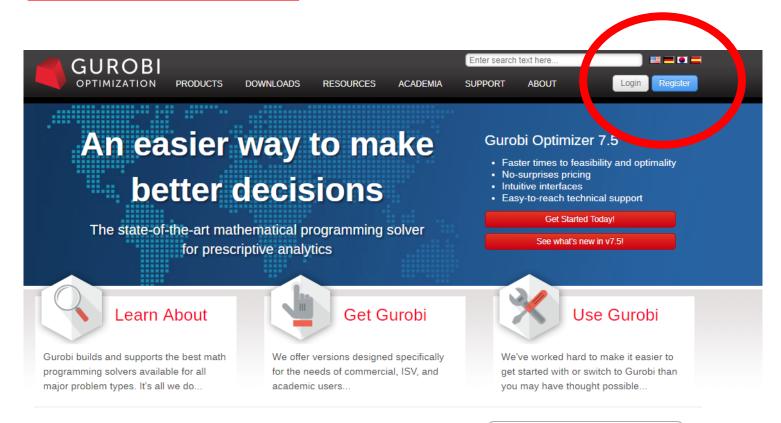
```
export GUROBI_HOME="/opt/gurobi752/linux64"
export PATH="${PATH}:${GUROBI_HOME}/bin"
export LD_LIBRARY_PATH="${LD_LIBRARY_PATH}:${GUROBI_HOME}/lib"
~
```

- Step6: ":wq" to save the file
- Step7: "source .bashrc"
- Done

```
Last login: Thu Mar 15 13:23:49 2018 from edasun3.ee.ntu.edu.tw
-bash-4.1$ vim .bashrc
-bash-4.1$ source .bashrc
-bash-4.1$
```

License Installation (1/8)

- Step1: Register an Gurobi account
 - http://www.gurobi.com/



Gurobi News

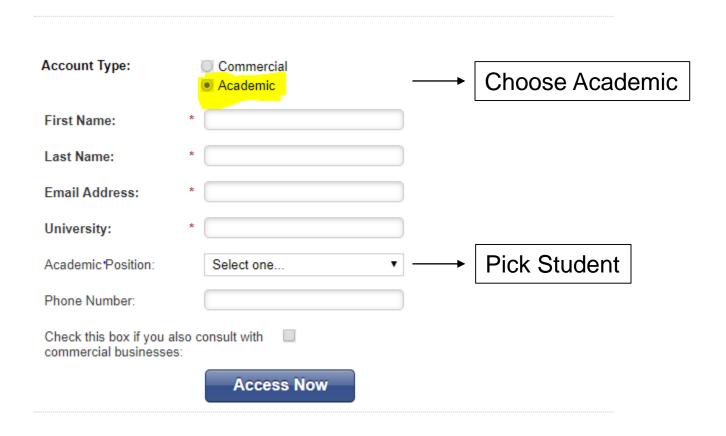
- Upcoming Webinar: Labor Strategy Optimization for the Professional Services Industry
- · Webinar Recording Available: Introduction to Tuning
- We're Hiring Support Engineers
- · Just Added: Gurobi Training Events in Frankfurt, Seattle and Paris
- Article: Applying Gurobi to a Real-World Problem [External]

What users are saying...

"The stable platform provides peace of mind for automated business-critical solutions."

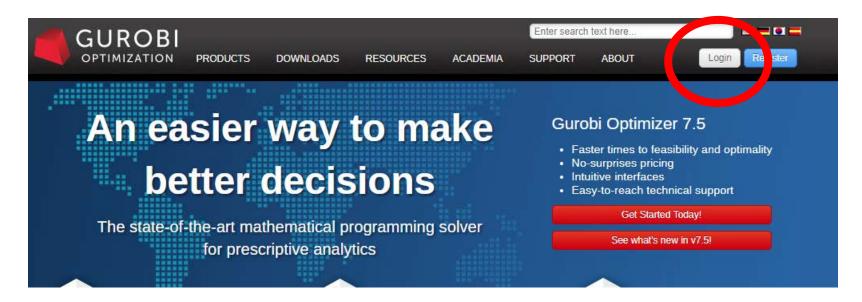
License Installation (2/8)

Step2: Choose an "Academic" type



License Installation (3/8)

- Step3: Reset your account password and login in
 - Check the email title "Password reset on Gurobi"
- Step4: Login in the website
 - http://www.gurobi.com/



License Installation (4/8)

- Step5: Enter the following link
 - https://user.gurobi.com/download/licenses/free-academic

• Step6: Request License

Free Academic License

Request a free academic license

To request a free academic license, please read and accept the End User License Agreement.

End User License Agreement (View in PDF)

I accept the End User License Agreement:

Conditions for the use of an Academic License: An academic license may only be used by a faculty member, a student, or a member of the research or administrative staffs of a degree-granting academic institution. The code may be used only for research and educational purposes. Access for commercial purposes is forbidden.

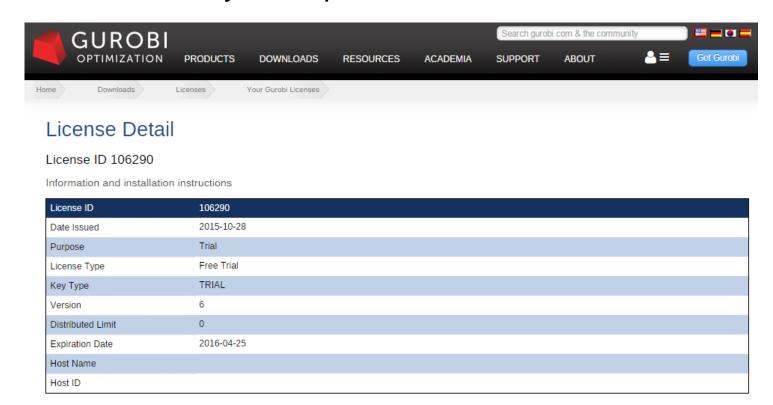
accept these conditions:

We urge academic users to upgrade to the latest version of Gurobi Optimizer. Some features, such as grbgetkey, may not work correctly in older releases.

Request License

License Installation (5/8)

The website after you request the license



To install this license on a computer where Gurobi Optimizer is installed, copy and paste the following command to the Start/Run menu (Windows only) or a command/terminal prompt (any system):

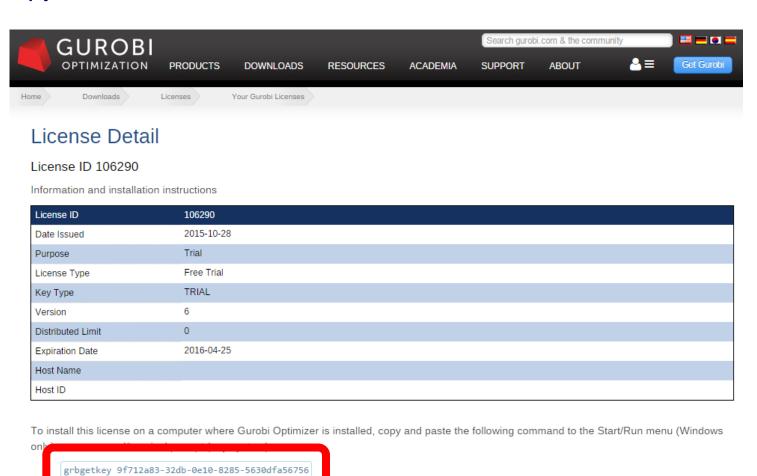
grbgetkey 9f712a83-32db-0e10-8285-5630dfa56756

The grbgetkey command requires an active internet connection. If you get no response or an error message such as "Unable to contact key server", please click here for additional instructions.

License Installation (6/8)

- The website after you request the license
 - Copy the command in red frame below

server", please click here for additional instructions.



on. If you get no response or an error message such as "Unable to contact key

License Installation (7/8)

- Notice: Before you continue, you must have done environment setting
- The following steps are for EDAunion users
 - Others please refer to official reference
- Step7: Open the terminal of EDAunion server
- Step8: Paste the "grbgetkey" command and enter

Last login: Fri Mar 16 13:36:03 2018 from edasun3.ee.ntu.edu.tw -bash-4.1\$ grbgetkey

License Installation (8/8)

Step9: hit Enter

```
-bash-4.1$ grbgetkey 228d5-11e8-b9c0-0a4522cc772c

Gurobi license key client (version 7.5.2)
Copyright (c) 2017, Gurobi Optimization, Inc.

Contacting Gurobi key server...

Key for license ID 227628 was successfully retrieved.
License expires at the end of the day on 2019-03-15.

Saving license key...

In which directory would you like to store the Gurobi license key file?
[hit Enter to store it in /raid4/userr/r06/r06088]:
```

License installation done.

```
In which directory would you like to store the Gurobi license key file? [hit Enter to store it in /raid4/userr/r06/r06088]:

--> License key saved to file '/raid4/userr/r06/r06088/gurobi.lic'.
-bash-4.1$
```

Usage (1): Command Line (1/3)

- Use the example in Gurobi to check if it is available
- Input format for command line
 - _ gurobi_cl [input.lp]
 - _ gurobi_cl ResultFile = [output.sol] [input.lp]
- Example: type following line
 - _ gurobi_cl /opt/gurobi752/linux64/examples/data/coins.lp

Last login: Fri Mar 16 13:39:31 2018 from edasun3.ee.ntu.edu.tw -bash-4.1\$ gurobi_cl /opt/gurobi752/linux64/examples/data/coins.lp

Usage (1): Command Line (2/3)

- The result of example
 - _ gurobi_cl /opt/gurobi752/linux64/examples/data/coins.lp

```
-bash-4.1$ qurobi cl /opt/qurobi752/linux64/examples/data/coins.lp
Academic license - for non-commercial use only
Gurobi Optimizer version 7.5.2 build v7.5.2rc1 (linux64)
Copyright (c) 2017, Gurobi Optimization, Inc.
Read LP format model from file /opt/gurobi752/linux64/examples/data/coins.lp
Reading time = 0.00 seconds
: 4 rows, 9 columns, 16 nonzeros
Optimize a model with 4 rows, 9 columns and 16 nonzeros
Variable types: 4 continuous, 5 integer (0 binary)
Coefficient statistics:
 Matrix range
                   [6e-02, 7e+00]
 Objective range [1e-02, 1e+00]
                   [5e+01, le+03]
 Bounds range
 RHS range
                  [0e+00, 0e+00]
Found heuristic solution: objective -0.0000000
Presolve removed 1 rows and 5 columns
Presolve time: 0.00s
Presolved: 3 rows, 4 columns, 9 nonzeros
Variable types: 0 continuous, 4 integer (0 binary)
Root relaxation: objective 1.134615e+02, 2 iterations, 0.00 seconds
                  Current Node
                                        Objective Bounds
 Expl Unexpl | Obj Depth IntInf | Incumbent
                                                 BestBd Gap | It/Node Time
          0 113.46154
                                1 -0.00000 113.46154
                                113.4500000 113.46154 0.01%
Explored 1 nodes (2 simplex iterations) in 0.01 seconds
Thread count was 16 (of 16 available processors)
Solution count 2: 113.45 -0
Optimal solution found (tolerance 1.00e-04)
Best objective 1.134500000000e+02, best bound 1.134600000000e+02, gap 0.0088%
```

Usage (1): Command Line (3/3)

- The result file of example
 - _ gurobi_cl ResultFile=example.sol /opt/gurobi752/linux64/examples/data/coins.lp

```
-bash-4.1$ gurobi_cl ResultFile=example.sol /opt/gurobi752/linux64/examples/data/coins.lp
Academic license - for non-commercial use only
Gurobi Optimizer version 7.5.2 build v7.5.2rcl (linux64)
Copyright (c) 2017, Gurobi Optimization, Inc.
Read LP format model from file /opt/gurobi752/linux64/examples/data/coins.lp
Reading time = 0.00 seconds
 4 rows, 9 columns, 16 nonzeros
optimize a model with 4 rows. 9 columns and 16 nonzeros
Variable types: 4 continuous, 5 integer (0 binary)
Coefficient statistics:
 Matrix range
                   [6e-02, 7e+00]
 Objective range [le-02, le+00]
                   [5e+01, le+03]
 Bounds range
 RHS range
                   [0e+00, 0e+00]
ound heuristic solution: objective -0.0000000
Presolve removed 1 rows and 5 columns
Presolve time: 0.00s
resolved: 3 rows, 4 columns, 9 nonzeros
Variable types: 0 continuous, 4 integer (0 binary)
Root relaxation: objective 1.134615e+02, 2 iterations, 0.00 seconds
                                        Objective Bounds
Expl Unexpl
               Obj Depth IntInf | Incumbent
                                                 BestBd
                                                          Gap | It/Node Time
          0 113.46154
                                1 -0.00000 113.46154
                                 113.4500000 113.46154 0.01%
Explored 1 nodes (2 simplex iterations) in 0.01 seconds
Thread count was 16 (of 16 available processors)
Solution count 2: 113.45 -0
Optimal solution found (tolerance 1.00e-04)
Best objective 1.134500000000e+02, best bound 1.134600000000e+02, gap 0.0088%
Wrote result file 'example.sol'
```

```
# Objective value = 113.45
Pennies 0
Nickels 0
Dimes 2
Quarters 53
Dollars 100
Cu 999.8
Ni 46.9
Zi 50
Mn 30
```

Usage (2): Interactive Shell (1/2)

- Step1: enter the shell
 - gurobi.sh
- Step2: read the lp file
 - = m = read(' < input.lp >')

```
-bash-4.1$ gurobi.sh
Python 2.7.13 (default, Sep 4 2017, 15:40:17)
[GCC 4.4.7 20120313 (Red Hat 4.4.7-18)] on linux2
Type "help", "copyright", "credits" or "license" for more information.
Academic license - for non-commercial use only

Gurobi Interactive Shell (linux64), Version 7.5.2
Copyright (c) 2017, Gurobi Optimization, Inc.
Type "help()" for help

gurobi>
```

- Step3: solve the model
 - m.optimize()
- Step4: write out the result
 - _ m.write('<output.sol>')
- Step5: exit
 - _ quit()

Usage (2): Interactive Shell (2/2)

Example:

- gurobi.sh
- m = read('coins.lp')
- -m = optimize()
- m.write('output.sol')
- _ quit()

```
-bash-4.1$ gurobi.sh
Python 2.7.13 (default, Sep. 4 2017, 15:40:17)
[GCC 4.4.7 20120313 (Red Hat 4.4.7-18)] on linux2
Type "help", "copyright", "credits" or "license" for more information.
Academic license - for non-commercial use only
Gurobi Interactive Shell (linux64), Version 7.5.2
Copyright (c) 2017, Gurobi Optimization, Inc.
Type "help()" for help
qurobi> m = read('/opt/qurobi752/linux64/examples/data/coins.lp')
gurobi> m.optimize()
Optimize a model with 4 rows, 9 columns and 16 nonzeros
Variable types: 4 continuous, 5 integer (0 binary)
Coefficient statistics:
  Matrix range
                    [6e-02, 7e+00]
  Objective range
                   [le-02, le+00]
  Bounds range
                    [5e+01, le+03]
  RHS range
                    [0e+00, 0e+00]
Found heuristic solution: objective -0.0000000
 resolve removed 1 rows and 5 columns
Presolve time: 0.00s
Presolved: 3 rows, 4 columns, 9 nonzeros
Variable types: 0 continuous, 4 integer (0 binary)
Root relaxation: objective 1.134615e+02, 2 iterations, 0.00 seconds
    Nodes
                  Current Node
                                         Objective Bounds
                                                  BestBd Gap | It/Node Time
 Expl Unexpl | Obj Depth IntInf | Incumbent
           0 113.46154
                                 1 -0.00000 113.46154
                                  113.4500000 113.46154 0.01%
Explored 1 nodes (2 simplex iterations) in 0.01 seconds
Thread count was 16 (of 16 available processors)
Solution count 2: 113.45 -0
Optimal solution found (tolerance 1.00e-04)
Best objective 1.134500000000e+02, best bound 1.134600000000e+02, gap 0.0088%
gurobi> m.write('output.sol')
gurobi> quit()
-bash-4.1$ ls
example.sol gurobi.lic gurobi.log output.sol
```

Input File LP Format Example

- Example: coins.lp
 - provided by Gurobi, in examples/data/

```
Maximize
  .01 Pennies + .05 Nickels + .1 Dimes + .25 Quarters + 1 Dollars
Subject To
  Copper: .06 Pennies + 3.8 Nickels + 2.1 Dimes + 5.2 Quarters + 7.2 Dollars -
     Cu = 0
  Nickel: 1.2 Nickels + .2 Dimes + .5 Quarters + .2 Dollars -
     Ni = 0
  Zinc: 2.4 Pennies + .5 Dollars - Zi = 0
  Manganese: .3 Dollars - Mn = 0
Bounds
  Cu <= 1000
  Ni <= 50
  Zi <= 50
  Mn <= 50
Integers
  Pennies Nickels Dimes Quarters Dollars
End
```

Input File LP Format

- Four blocks
 - Objective (Maximize...)
 - Constraint (Subject To...)
 - Variable Bound (**Bounds**…)
 - Integrality (Integers..., Binary...)
- Tokens must be separated by either a space or a newline
 - Ex. "+ .1 Dollars"
 - Include a space between + and .1
 - Another space between .1 and Dollars

Input File LP Format

- Constraint format
- Left-hand side
 - Variables
- Right-hand side
 - Constant

```
Subject To

R_3_4_1 + R_3_4_2 + R_3_4_3 + R_3_4_4 <= 1

R_4_3_1 + R_4_3_3 + R_4_3_4 <= 1

R_3_2_1 + R_3_2_2 + R_3_2_3 + R_3_2_4 <= 1

R_5_3_1 + R_5_3_2 + R_5_3_3 <= 1

R_3_4_3 + R_4_3_4 + R_3_2_1 <= 1

R_4_3_3 + R_4_3_1 <= 1
```

```
Subject To
Copper: .06 Pennies + 3.8 Nickels + 2.1 Dimes + 5.2 Quarters + 7.2 Dollars - Cu = 0
Nickel: 1.2 Nickels + .2 Dimes + .5 Quarters + .2 Dollars - Ni = 0
Zinc: 2.4 Pennies + .5 Dollars - Zi = 0
Manganese: .3 Dollars - Mn = 0
```

- Variable default bounds
 - Zero lower bound
 - Infinite upper bound

Example for PA1

- In programming assignment#1, use "Binary" to replace "Integers"
- Example:
 - example.lp
- Maximize
 - Sum of all variable
- Subject To
 - Constraints
- Bounds
 - Nothing here
- Binary
 - 0-1 variables

```
Maximize
    R_3_4_1 + R_3_4_2 + R_3_4_3 + R_3_4_4
     + R_4_3_1 + R_4_3_3 + R_4_3_4
     + R_3_2_1 + R_3_2_2 + R_3_2_3 + R_3_2_4
     + R 5 3 1 + R 5 3 2 + R 5 3 3
Subject To
    R_3_4_1 + R_3_4_2 + R_3_4_3 + R_3_4_4 <= 1
    R 4 3 1 + R 4 3 3 + R 4 3 4 <= 1
    R_3_2_1 + R_3_2_2 + R_3_2_3 + R_3_2_4 <= 1
    R_5_3_1 + R_5_3_2 + R 5 3 3 <= 1
    R_3_4_3 + R_4_3_4 + R_3_2_1 <= 1
    R_4_3_3 + R_3_2_2 <= 1
    R 3 4 2 + R 4 3 1 <= 1
Bounds
Binary
    R_3_4_1 R_3_4_2 R_3 4_3 R 3 4 4
    R_4_3_1 R_4_3_3 R_4_3_4
    R_3_2_1 R_3_2_2 R_3_2_3 R_3_2_4
    R 5 3 1 R 5 3 2 R 5 3 3
End
```

Example for PA1

Command

_ gurobi_cl ResultFile = testcase1.sol testcase1.lp

Expected output from terminal

```
-bash-4.1$ gurobi cl ResultFile=testcase1.sol testcase1.lp
Academic license - for non-commercial use only
Gurobi Optimizer version 7.5.2 build v7.5.2rcl (linux64)
Copyright (c) 2017, Gurobi Optimization, Inc.
Read LP format model from file testcasel.lp
Reading time = 0.00 seconds
 7 rows, 14 columns, 21 nonzeros
Optimize a model with 7 rows, 14 columns and 21 nonzeros
Variable types: 0 continuous, 14 integer (14 binary)
Coefficient statistics:
                   [le+00, le+00]
 Matrix range
 Objective range [le+00, le+00]
 Bounds range
                   [le+00, le+00]
 RHS range
                   [le+00, le+00]
Found heuristic solution: objective 4.0000000
Presolve removed 7 rows and 14 columns
Presolve time: 0.00s
Presolve: All rows and columns removed
Explored 0 nodes (0 simplex iterations) in 0.00 seconds
Thread count was 1 (of 16 available processors)
Solution count 1: 4
Optimal solution found (tolerance 1.00e-04)
Best objective 4.000000000000e+00, best bound 4.00000000000e+00, gap 0.0000%
Wrote result file 'testcasel.sol'
```

testcase1.sol

```
Objective value = 4

R_3_4_1 0

R_3_4_2 0

R_3_4_3 0

R_3_4_4 1

R_4_3_1 1

R_4_3_3 0

R_4_3_4 0

R_3_2_1 0

R_3_2_1 0

R_3_2_2 0

R_3_2_3 0

R_3_2_3 0

R_5_3_1 0

R_5_3_1 0

R_5_3_1 0
```

Online Resources

Gurobi

- Official documentation (quick_start, reference manual)
 - http://www.gurobi.com/documentation/
- Simple guide
 - https://wxz159d22.blogspot.tw/2013/09/gurobi.html

Linux

- Bash
 - http://linux.vbird.org/linux_basic/0320bash.php