FICO® Xpress Optimization

Mosel Language

Cheat Sheet

Release 6.2

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Xpress Mosel language: an algebraic modelling and procedural programming language; first published in 2001 (Dash Optimization), acquired by FICO in 2008, provided as free software since 2018.

Structure of a Mosel program

Mosel program: text file with the extension .mos of the following form (or package / end-package for a Mosel package = library) that gets compiled to a platform-independent .bim (BIM=binary model) file:

```
model model name
  Compiler directives
  Parameters
  Body
end-model
```

Compiler directives Options, loading of libraries, version number

```
options explterm
                     ! Explicit termination with ';'
                    ! Don't allow implicit declaration
options noimplicit
uses "mmxprs", "mmodbc"
version 1.0.0
```

Parameters Scalars of type integer, real, boolean, or string; run-time parameters (models and packages): specified with default value; package parameters (packages only): specify type

```
parameters
 DATAFILE="mydata.txt"
                        ! Runtime parameter
  'myparam': integer
                         ! Define a package parameter
end-parameters
```

Model body Statements other than compiler directives and parameters, including any number of declarations, initializations from/initializations to, functions and procedures

Declarations Simple objects can be used without declaring them, if their type is obvious; declarations are private by default

```
declarations
 ONE = 1
                                 ! Constant declaration
 public val: real
                                ! Public scalar
 public procedure dosomething ! Public subroutine
end-declarations
```

Initializations Data type/access method is specified via I/O drivers (default text format: no prefix to filename; tmp: for temporary directory: bin: binary format)

```
initializations from "mmsheet.xls:mydat.xls"
 [A,B,C] as 'ARangeName'
COST as '[Sheet1$A1:C10]
end-initializations
initializations to "mmodbc.odbc:mvdat.accdb"
SOL as 'SolTable
end-initializations
```

Functions and procedures Structure similar to a model: can define overloaded versions

```
function multiply(a,b: real): real
                        ! Define function return value
 returned:= a*b
end-function
                        ! Variable number of arguments
public procedure writesomething(msgs: ...)
 forall(t in msqs) writeln(t)
end-procedure
```

Comments

```
declarations
 make: array(R: range) of mpvar ! Comment on an entity
end-declarations
(! And this is a multi-line
 comment !) forall(t in 1..NT) ...
```

Annotations Meta data in a Mosel source file; either global or associated with public globally declared objects (including subroutines); predefined categories mc and doc

```
public declarations
 MYERR=11 !@doc.descr An error code constant
end-declarations
(!@doc.
  @descr Some short description
 @return Explain the return value
public function getavalue: real
```

Types Built-in types (Mosel core, additional types via modules):

```
any boolean integer linctr mpproblem mpvar real string
```

Naming conventions

Known/constant values (data): upper case or mixed Unknown values (variables), loop indices: lower case Subroutines: lower case, avoid underscores Constraints: mixed case (CamelCase)

Data structures

Arrays collections of labeled objects of a given type where the label of an array entry is defined by its index tuple

```
declarations
 A: array(1..5) of real
 B: array(range, set of string) of integer
 x: array(1...10) of mpvar
 C: array(1..5) of real
end-declarations
A:: [4.5, 2.3, 7, 1.5, 10]
A(2) := 1.2
B:: (2..4, ["ABC", "DE"]) [15, 100, 90, 60, 40, 15]
C:= array(i in 1..5) x(i).sol
```

Sets collections of objects of the same type without establishing an order among them (as opposed to arrays and lists)

```
declarations
 S: set of string
 R: range
end-declarations
S:= {"A", "B", "C", "D"}
R := 1..10
```

Lists collections of objects of the same type may contain the same element several times; order of elements is specified by construction.

```
declarations
 L: list of integer
 M: array(range) of list of string
end-declarations
L := [1, 2, 3, 4, 5]
M:: (2..4)[['A','B','C'], ['D','E'], ['F','G','H','I']]
```

Records finite collections of objects of any type

Each component of a record is called a field and is characterized by its name and its type.

```
declarations
 ARC: array (ARCSET:range) of record
                             ! Source and sink of arc
   Source, Sink: string
   Cost: real
                             ! Cost coefficient
```

```
end-record
end-declarations
ARC(1).Source:= "B"
ARC(3).Cost:= 1.5
```

User types treated in the same way as the predefined types of the Mosel language.

```
declarations
 myreal = real
 myarray = array(1..10) of myreal
 public arc = record
   public Source, Sink: string ! Source and sink of arc
 end-record
 ARC: array (ARCSET:range) of arc
end-declarations
```

Union types Union: container capable of holding an object of one of a predefined set of types.

```
declarations
 u: string or real
                           ! 'string' or 'real' scalar
 a: any
                           ! Scalar accepting any type
 ! Type name for the union of the 4 basic Mosel types:
 basictype = string or integer or real or boolean
 U: array(range) of basictype ! Array of 'basictype'
end-declarations
```

Selection statements

Inline "if" function

case ... end-case

```
if [... elif] [... else] ... end-if
 if c=1: writeln('single statement shorthand version')
 if c=1 then
   writeln('c equals 1')
 elif c>1 then
   writeln('c is bigger than 1')
   writeln('c is smaller than 1')
  end-if
```

Inven(t) := stock(t) = buy(t) - sell(t) +if(t > 1, stock(t-1), 0)

```
case c of
 1,2 : writeln('c equals 1 or 2')
 3 : writeln('c equals 3')
  4..6: do
        writeln('c is in 4..6')
        writeln('c is not 1, 2 or 3')
       end-do
else
 writeln('c is not in 1..6')
end-case
```

Loops

```
forall
 forall(f in FAC, t in TIME)
   make(f,t) \le MAXCAP(f,t)
 forall(t in TIME) do
   use(t) <= MAXUSE(t)
   buy(t) <= MAXBUY(t)
  end-do
```

with equivalent to a forall loop stopped after the first iteration

```
with f='F1', t=1 do
  make(f,t) \le MAXCAP(f,t)
 end-do
i := 1
while (i \leq 10) do
  write(' ', i)
 i += 1
```

end-do repeat ... until

```
i := 1
repeat
 write(' ', i)
 i += 1
until i > 10
```

break, next break: jumps out of the current (or n) loop(s); next jumps to the beginning of the next iteration of the current loop

```
repeat
                       | 'L1': repeat
 while (condition1) do |
                          'L2': while (condition1) do
   if condition2 then
                                   if condition2 then
                                    break 'L1'
     break 2
   end-if
                                   end-if
 end-do
                           end-do
until condition3
                       | until condition3
```

as counter

```
cnt:=0.0
writeln("Average of odd numbers in 1..10: ",
  (sum(cnt as counter, i in 1..10 | isodd(i)) i) / cnt)
```

Operators

Arithmetic operators

```
standard:
                     + - * /
power:
int. division/remainder:
                     mod div
sum:
                     sum(i in 1..10) ...
product:
                     prod(i in 1..10) ...
minimum/maximum:
                     min(i in 1..10) ...
count:
                     count(i in 1..10 | isodd(i))
```

Assignment operators

```
i := 10
i += 20
               ! Same as i := i + 20
i -= 5
               ! Same as i := i - 5
```

Assignment operators with linear constraints

```
C := 5*x + 2*y <= 20
D := C + 7*v
! Same as (constraint type is dropped)
D := 5 * x + 9 * y - 20
C += 7*v
! Same as (constraint type is retained)
C := 5*x + 9*y <= 20
```

Logical operators

```
constants:
            true, false
standard:
            and, or, not
AND:
            and(i in 1..10) ...
            or(i in 1..10) ...
comparison:
           <, >, =, <>, <=, >=
```

Set operators

```
constants:
            {'A', 'B'}
union:
union:
             union(i in 1..10) ...
intersection:
intersection:
            inter(i in 1..10) ...
```

Set comparison operators

difference:

```
subset:
               Set1 <= Set2
               Set1 >= Set2
superset:
equals:
               Set1 = Set2
not equals:
               Set1 <>Set2
element of:
               "Oil5" in Set1
not element of:
              "Oil5" not in Set1
```

List operators

```
constants:
               [1, 2, 3]
concatenation: +, sum, union
truncation:
equals:
               L1 = L2
not equals:
              L1 <>L2
```

String expressions

```
"C:\\ddd1\ddd2"
                           ! Results in 'C:\ddd1ddd2'
'C:\\ddd1\ddd2'
                           ! Results in 'C:\\ddd1\ddd2'
`myfile.txt`
                           ! Content of file 'myfile.txt'
"Euro symbol as unicode: \u20AC"
```

Union and reference operators

```
u is set of string ~! u of union type
is not:
            u is not procedure
reference to: L:= [->cos, ->sin, ->arctan, ->exp]
```

Reserved words

a: and any array as

The following words are reserved in Mosel. The upper case versions are also reserved (i.e. AND and and are keywords but not And).

```
b: boolean break
c: case constant count counter
d: declarations div do dynamic
e: elif else end evaluation
f: false forall forward from function
h: hashmap
i: if imports in include initialisations
   initializations integer inter is is binary
   is_continuous is_free is_integer is_partint
   is_semcont is_semint is_sos1 is_sos2
1: linctr list
m: max min mod model mpproblem mpvar
n: namespace next not nsgroup nssearch
o: of options or
p: package parameters procedure public prod
r: range real record repeat requirements return
s: set shared string sum
t: then to true
u: union until uses
v: version
```

Mosel libraries

w: while with

Additional functionality is provided by Mosel libraries, which extend the basic Mosel language; current Mosel distribution:

Solvers mmxprs, mmnl, mmxnlp, mmrobust, advmod, kalis, nlsolv

Data handling mmodbc, mmsheet, mmoci, mmetc, mmxml,

fssappstudio

System mmsvstem, mmhttp, mmssl, deplov, zlib

Model handling mmjobs

GUI, graphics mmsvg, mminsight

aec2, hadoop, s3, dmp, executor Cloud

Other matlab, r, mosjym, python3, math, random, mmreflect

Using the Mosel Command Line

Standard model execution from the command line:

```
Execute (=compile/load/run) file 'mymodel.mos' :
mosel exec mymodel.mos
Short form (works with 'mymodel.mos' or 'mymodel.bim'):
mosel mymodel
Setting model runtime parameters:
mosel mymodel NT=5 DATAFILE="mydata.dat"
Compile to a specified BIM file name/location:
mosel comp mymodel.mos -o mybim.bim
Profiler run (output in 'mymodel.mos.prof'):
mosel prof mymodel.mos
```

Some useful commands:

mosel -h	Command line help text
mosel -V	Mosel version
mosel 1slib	List available modules/packages
mosel exam -h	Mosel version info and paths
mosel exam -a mybim.bim	Annotations of 'mybim.bim'
mosel exam -ps mmxprs	Parameters+subroutines of 'mmxprs

Mosel command line debugger:

***************************************	help break cont print cont	Start Mosel debugger Display debugger commands Set breakpoint at line 20 Execute up to the breakpoint Print out symbol 'D' Continue model execution
quit Quit the debugger		

moseldoc tool to generate an XML model documentation that is processed into HTML pages:

mosel comp -D mymodel.mos moseldoc mymodel

Links

Online documentation:

http://www.fico.com/fico-xpress-optimization/docs/latest

Online examples: http://examples.xpress.fico.com/example.pl

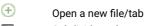
Free Community Edition download: https://community.fico.com/optimization

Open source components: https://github.com/fico-xpress/mosel

Working with Xpress Workbench

Xpress Workbench is an integrated development environment (IDE) for Mosel models and Xpress Insight applications.

Editor



T Subdivide and re-arrange panes in the editor window

Code folding for blocks of Mosel statements

Unfold folded code

Line position markers during debugging

Breakpoints: click onto the gray area (left to the line number if it is displayed) preceding the editor text row

Delete breakpoint/deactivated breakpoint.

Model execution: for file name selected in the box next to the buttons

Compile a model (Ctrl-B).

(P) Execute (compile/load/run) a model (Ctrl-F5).

Execute (compile/load/run) a model in debug mode (F5)

Open Compiler Options or Run Dialog windows.

Navigating in the debugger (select Debugger tab on right border)

Activate/deactivate all breakpoints.

Start/stop the debugger.

Resume/suspend model execution (F8).

Step over an expression (F10).

Step into an expression (F11).

Step out of an expression (Shift-F11).

Don't pause on exceptions.

Deployment to Xpress Insight (select Xpress Insight tab)

Publish selected model to Insight (Ctrl-Alt-P).

Build an Insight app archive (Ctrl-Shift-A).

Debug a scenario.

Edit Tableau workbooks (Ctrl-Alt-T).

G Refresh Insight scenario tree

Xpress Insight settings

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