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1 #####
2 # File Name: mySimplex.py #
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4 # #
5 # - Implement simplex method with the following requirements satisfied: #
6 # #
7 # Programming Requirements: #
8 # (R1) Design a routine to do the conversion to the standard form LP. #
9 # (R2) Design a routine to detect if the LP at hand is feasible or not. #
10 # (15 pt) #
11 # (R3) Design a routine to detect if the coefficient matrix associated with #
12 # the standard form of the LP has full row rank; and if not, how to #
13 # remove the redundant constraints. (15 pt) #
14 # (R4) Design a routine to check if a basic feasible solution (BFS) with #
15 # the identity matrix as the corresponding basis is readily available. #
16 # If yes, you can just go ahead to use the BFS to start your simplex #
17 # method; #
18 # otherwise, use the methods we learned in class to start your simplex #
19 # with an identity matrix as the initial basis. (15 pt) #
20 # (R5) Your code needs to implement one rule to prevent the simplex method #
21 # from cycling. (15 pt) #
22 # (R6) Termination: your code needs to be able to handle both cases at #
23 # termination (6-1) a finite optimal solution or (6-2) unbounded(15 pt)#
24 #####
25
26 from builtins import object
27 import numpy as np
28 from numpy import dot, zeros
29 from numpy.linalg import matrix_rank, norm
30 import sys
31
32 ### Numpy printing parameters setting.
33 np.set_printoptions(precision = 4, linewidth = 200, threshold=sys.maxsize)
34 ### Global threshold value for checking zero value with floating point errors.
35 THRESHOLD = 1e-8
36
37 class SimplexProblem(object):
38     def __init__(self):
39         #####
40         # Constructor: This function constructs an LP problem object #
41         #####
42
43         ## Attribute that will be initialized by setObjectiveDirection() function.
44         self._objDirection = None # Decides whether the given problem is maximization or minimization.
45         self._objectiveValue = 0
46
47         ## Attributes that will be initialized by setVariables() function.
48         self._objCoeffs = None # Coefficient values in the objective function for variables.
49         self._varNames = None # Names for variables.
50         self._varLowerbounds = None # Lowerbounds for variables.
51         self._varCount = None # Number of non-slack, non-artificial objCoeffs.
52         self._reducedCosts = None # Reduced costs
53
54         # Attributes that will be initialized by addConstraint function.
55         self._conNames = [] # List of names for all the constraints.
56         self._AMatrix = [] # Coefficient Matrix "A"
57         self._ineqDirs = [] #
58         self._RHSs = []
59         self._basisSet = []
60
61         # Attributes for Two step method.
62         self._twoStep = False
63         self._2nd_objectiveValue = 0
64         self._reducedSecondary = [] # Secondary reduced costs
65
66     def debug(self):
67         #####
68         # This debug function prints out internal attributes. #
69         #####
70         print("# of original variables: ", self._varCount)
71         print(self._varNames)
72         print(self._reducedCosts)
73         if self._twoStep == True:
74             print(self._reducedSecondary)
75         tmp = np.array(self._AMatrix)
76         for idx in range(len(self._AMatrix)):
77             print(tmp[idx], "||", self._RHSs[idx])
78         print("Basis: ", self._basisSet)
79         print("-----")
80
81     def setObjectiveDirection(self, Max = True):
82         self._objDirection = Max
83         #####
84         # This function initializes the direction of optimization: If the problem #
85         # is on maximization, Max = True (Default), otherwise, Max = False. #
86         #####
87
88     def setVariables(self, Names, ObjCoeffs, Lowerbounds=None):
89         #####
90         # This function initializes the decision variable set, their names, their #
91         # coefficients in the objective function, and their upper & lower bounds. #
92         #####
93         self._objCoeffs = ObjCoeffs
94         self._varNames = Names
95         self._varLowerbounds = Lowerbounds
96

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97 def addConstraint(self, Name, rowVec, ineq_dir, RHS):
98     #####
99     # This function adds one constraint at a time. Each constraint requires to #
100     # have coefficient vector with the same order with the variable vector, one#
101     # inequality direction, and one right-hand side constant value.          #
102     #####
103     self._conNames.append(Name)
104     self._AMatrix.append(rowVec)
105     self._ineqDirs.append(ineq_dir)
106     self._RHSs.append(RHS)
107
108 def printCurrentStatus(self, Tableau):
109     print("-----")
110     print("Current Basic Variables: ", ' '.join(self._basisSet) )
111     print("Current Objective Value: ", repr(Tableau[0,-1]) )
112     for idx in range(Tableau.shape[1]-1):
113         value = 0.0
114         if self._varNames[idx] in self._basisSet:
115             value = Tableau[1+self._basisSet.index(self._varNames[idx]), -1]
116         print(self._varNames[idx], " := ", repr(value))
117
118 def setup(self):
119     #####
120     # Related to the requirement (R1).                                     #
121     # (1) Transform the objective direction into "Minimization" and        #
122     #     negate the signs of objective coefficients.                      #
123     # (2) Transform the input constraint:                                  #
124     #     2-1) [LHS <= RHS form]: pass.                                   #
125     #     2-2) [LHS >= RHS form]: change to [-LHS <= -RHS].              #
126     #     2-3) [LHS = RHS form]: split into [LHS <= RHS form]            #
127     #         and [-LHS <= -RHS form].                                     #
128     # (3) Check the resulting RHS's from (2).                             #
129     #     IF all the RHS's are positive:                                   #
130     #         Go add (+1 coeff) slack variables for each constraints.      #
131     #         Check the problem type as "COMMON".                         #
132     #         Check the problem feasibility as "FEASIBLE"                  #
133     #     Else:                                                            #
134     #         Go add (+1 coeff) slack variables for constraints with positive #
135     #         RHS's (name S_i),                                             #
136     #         add (-1 coeff) slack variables for constraints with negative #
137     #         RHS's (name S_i), and                                         #
138     #         add (+1 coeff) artificial variables for constraints with      #
139     #         negative RHS's (name A_i).                                    #
140     #         Check the problem type as "TWOSTEP".                        #
141     #####
142     self._varCount = len(self._varNames)
143     if self._objDirection == True:
144         self._reducedCosts = self._objCoeffs
145     else:
146         self._reducedCosts = [-1*ele for ele in self._objCoeffs]
147
148     for idx in range(len(self._conNames)):
149         if self._ineqDirs[idx] == 'G':
150             self._AMatrix[idx] = [-1*ele for ele in self._AMatrix[idx]]
151             self._RHSs[idx] = -1*self._RHSs[idx]
152         elif self._ineqDirs[idx] == 'E':
153             self._AMatrix.append( [-1*ele for ele in self._AMatrix[idx]] )
154             self._RHSs.append( -1*self._RHSs[idx] )
155
156     s_ind, a_ind = 1, 1
157     for idx in range(len(self._AMatrix)):
158         self._varNames.append("S"+repr(s_ind))
159         self._reducedCosts.append(0)
160         for jdx in range(len(self._AMatrix)):
161             if jdx == idx:
162                 self._AMatrix[jdx].append(+1)
163             else:
164                 self._AMatrix[jdx].append(0)
165         s_ind += 1
166
167     for idx in range(len(self._RHSs)):
168         if self._RHSs[idx] < 0:
169             self._varNames.append("A"+repr(a_ind))
170             self._reducedCosts.append(0)
171             self._AMatrix[idx] = [-1*ele for ele in self._AMatrix[idx]]
172             self._RHSs[idx] = -1*self._RHSs[idx]
173             for jdx in range(len(self._AMatrix)):
174                 if jdx == idx:
175                     self._AMatrix[jdx].append(+1)
176                 else:
177                     self._AMatrix[jdx].append(0)
178             self._basisSet.append("A"+repr(a_ind))
179             a_ind += 1
180         else:
181             self._basisSet.append(self._varNames[self._varCount+idx])
182
183     if a_ind < 1.0001: ## "COMMON" case.
184         returnStr = "COMMON"
185     else: ## "TWOSTEP" case.
186         self._twoStep = True
187         for name in self._varNames:
188             if name[0] == "A":
189                 self._reducedSecondary.append(-1)
190             else:
191                 self._reducedSecondary.append(0)
192         returnStr = "TWOSTEP"
193     return returnStr

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194
195 def buildTableau(self):
196     #####
197     # This function builds tableau for both "COMMON" and "TWO STEP" cases #
198     # and reduce the constraints (non-zeroth rows of the tableau) using the #
199     # reduced row echelon form. #
200     #####
201     Tableau = []
202     if self._twoStep == True:
203         Tableau.append( self._reducedSecondary )
204     else:
205         Tableau.append( self._reducedCosts )
206     Tableau[-1].append( 0 )
207
208     for idx in range(len(self._AMatrix)):
209         Tableau.append( self._AMatrix[idx] )
210         Tableau[-1].append( self._RHSs[idx] )
211
212     Tableau = np.array(Tableau)
213     #Tableau[1:,], tempIndices = self.reduceProblemMatrix(Tableau[1:,])
214     tempConMat, tempIndices = self.reduceProblemMatrix(Tableau[1:,])
215     tempConMat = np.vstack([Tableau[0,:], tempConMat])
216     Tableau = tempConMat
217
218     ## Reorder basis based on the indices from the reducedProblemMatrix
219     tempList = [self._basisSet[i] for i in tempIndices]
220     self._basisSet = tempList
221
222     print("Initialize the given LP problem:")
223     if self._twoStep:
224         Tableau = self.initZeroth(Tableau)
225         print("TWO STEP METHOD CALLED:")
226     else:
227         print("VANILLA SIMPLEX METHOD CALLED:")
228
229     self.printCurrentStatus(Tableau)
230     return Tableau
231
232 def initZeroth(self, Tableau):
233     #####
234     # This function initializes the 0th row of the tableau for basic columns. #
235     # It assumes that for the input tableau's basic columns, they are all one- #
236     # hot vectors except for the zero-th element. This function simply finds #
237     # basic columns with -1 for the zero-th element, and add pivot rows to the #
238     # zero-th row. #
239     #####
240     colIndices = []
241     for idx in range(Tableau.shape[1]):
242         if (Tableau[0, idx] != 0 and self._varNames[idx] in self._basisSet):
243             colIndices.append(idx)
244     for idx in colIndices:
245         rowIdx = np.argmax(Tableau[:, idx])
246         ratio = -1*Tableau[0, idx]/Tableau[rowIdx, idx]
247         Tableau[0, :] += ratio*Tableau[rowIdx, :]
248
249     print("Initialize the zero-th row:")
250     self.printCurrentStatus(Tableau)
251     return Tableau
252
253 def solve(self, Tableau):
254     # Related to the requirement (R2).
255     # Related to the requirement (R4).
256     if self._twoStep == True:
257         ## IF the problem type is "TWO STEP":
258         # (a) Put a secondary objective function with (+1 coeff) for all artificial variables.
259         # (b) Run tableau simplex steps until it meets one of the [Tableau Simplex's Termination Conditions]
260         # (c) IF the optimal objective value from (b) is zero with all zero artificial values, then process to the 2nd step
261         # Otherwise, end procedure and say the original LP is not feasible.
262         terminationFlag = 0
263         print("Run the 1st step of Two Step Method")
264         while(terminationFlag == 0):
265             Tableau, terminationFlag = self.run_oneIteration(Tableau)
266             self.printCurrentStatus(Tableau)
267         if Tableau[0,-1] < THRESHOLD:
268             ## When 1st phase of Two step method ends with feasibility guaranteed.
269             ## (1) Setup 2nd phase tableau.
270             removalIndices = [self._varNames.index(ele) for ele in self._varNames if ele[0]=="A"]
271             Tableau = np.delete(Tableau, removalIndices, 1)
272             for idx in range(Tableau.shape[1]-1):
273                 Tableau[0,idx] = self._reducedCosts[idx]
274             Tableau[0,-1] = 0
275             ## (2) Restore 0 reduced costs for the basic columns.
276             print("Run the Vanilla Simplex Method or the 2st step of Two Step Method")
277             Tableau = self.initZeroth(Tableau)
278             terminationFlag = 0
279             while(terminationFlag == 0):
280                 Tableau, terminationFlag = self.run_oneIteration(Tableau)
281                 self.printCurrentStatus(Tableau)
282         else:
283             ## When 1st phase of Two step method ends otherwise.
284             # [Tableau Simplex's Termination Conditions]
285             # (T0) When 1st phase of Two step method ends otherwise.
286             # - "No feasible solution"
287             print("- Terminate Procedure: No feasible solution for this problem.")
288     else:
289         ## IF the problem type is "COMMON":
290         ## Run tableau simplex steps until it meets one of the [Tableau Simplex's Termination Conditions]

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291         while(terminationFlag == 0):
292             Tableau, terminationFlag = self.run_oneIteration(Tableau)
293             self.printCurrentStatus(Tableau)
294             self.printCurrentStatus(Tableau)
295         return Tableau
296
297 def run_oneIteration(self, Tableau):
298     #####
299     # (1) Find a positive zeroth row element in the tableau with smallest index#
300     # value. Set the corresponding variable as "Entering Variable" in      #
301     # this iteration.                                                    #
302     # If there is no such element in the zeroth row, then terminate the   #
303     # iteration.                                                         #
304     # If there is no such element that (2) can find an element, then     #
305     # terminate the iteration.                                           #
306     # (2) Find a non-negative element from the selected column with the minimum#
307     # ratio (rhs/ele). Set the corresponding variable as "Leaving Variable"#
308     # in this iteration.                                                #
309     # If there exists a tie, then select the one with the smaller index. #
310     # If there is no such element in the column, go to (1) and find another#
311     # column.                                                            #
312     # (3) Multiply the pivot row by ratios (-Ele/pivotEle) and add it to the #
313     # corresponding rows, respectively.                                  #
314     #                                                                    #
315     # Related to the requirement (R6)                                    #
316     #####
317     terminationType = 0 # 0 - No termination
318                       # 1 - Termination with optimal corner.
319                       # 2 - Termination with unboundedness.
320
321     pivotCol = None
322     pivotRow = None
323     failCol = []
324
325     Once = False
326     pivotCol = self.findCol(Tableau, failCol)
327
328     if pivotCol == None:
329         if Once == False:
330             # [Tableau Simplex's Termination Conditions]
331             # (T1) If all the reduced costs are negative.
332             # - "Optimal corner point found"
333             # - Return the optimal solution and the optimal objective value.
334             print("- Terminate Procedure: Optimal Value = ", Tableau[0,-1])
335             terminationType = 1
336         else:
337             # [Tableau Simplex's Termination Conditions]
338             # (T2) If for all positive reduced cost columns, there are only non-positive elements.
339             # - "Unboundedness found"
340             # - Return "-inf" for minimization problems and "+inf" for maximization problems.
341             print("- Terminate Procedure: Unboundedness")
342             terminationType = 2
343     else:
344         Once = True
345         pivotRow = self.findRow(Tableau[:, pivotCol], Tableau[:, -1])
346         if pivotRow == None:
347             failCol.append(pivotCol)
348
349         self._basisSet[pivotRow-1] = self._varNames[pivotCol]
350
351         Tableau[pivotRow, :] = Tableau[pivotRow, :] / Tableau[pivotRow, pivotCol]
352
353         for idx in range(Tableau.shape[0]):
354             if idx != pivotRow:
355                 ratio = -1*Tableau[idx, pivotCol]/Tableau[pivotRow, pivotCol];
356                 Tableau[idx, :] += ratio * Tableau[pivotRow, :]
357
358         return (Tableau, terminationType)
359
360 def findCol(self, Tableau, failCol):
361     #####
362     # This function returns the pivot column for simplex iteration.      #
363     # Check the non-optimality condition from the last column because we always#
364     # want to remove the artificial column first for the TWOSTEP level.   #
365     # To achieve consistency in terms of the Blend's rule, we choose the  #
366     # HIGHEST-numbered nonbasic column with a negative (reduced) cost.    #
367     # Related to the requirement (R5): Blends' rule.                    #
368     #####
369     pivotCol = None
370     #for idx in range(Tableau.shape[1]-1):
371     for idx in reversed(range(Tableau.shape[1]-1)):
372         if (Tableau[0, idx] > THRESHOLD and idx not in failCol):
373             pivotCol = idx
374             break;
375     return pivotCol
376
377 def findRow(self, PivotCol, RHSs):
378     #####
379     # This function returns the pivot row when pivot column is given in simplex#
380     # We choose the row with the lowest ratio between the (transformed) right #
381     # hand side and the coefficient in the pivot tableau where the coefficient #
382     # is greater than zero.                                                #
383     # To achieve consistency in terms of the blend's rule, when the minimum #
384     # ratio is shared by several rows, we choose the row with HIGHEST index. #
385     # Related to the requirement (R5): Blends' rule.                    #
386     #####
387     pivotRow = None
388     minRatio = float("Inf")
389     #for idx in reversed(range(1, PivotCol.size)):

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388     for idx in range(1, PivotCol.size):
389         ## Selects larger index when it falls in tie situation.
390         if PivotCol[idx] > 0:
391             if RHSs[idx]/PivotCol[idx] <= minRatio:
392                 minRatio = RHSs[idx]/PivotCol[idx]
393             pivotRow = idx
394     return pivotRow
395
396
397 def reduceProblemMatrix(self, ProblemMatrix):
398     #####
399     # This function returns the problem matrix [A;b] after removing row vector #
400     # redundancy. #
401     # Related to the requirement (R3). #
402     #####
403     rref_results = self.rref(ProblemMatrix)
404
405     rowFlags = [False]*rref_results[0].shape[0]
406     # Check each rref matrix's row whether there is non-zero element and make a T/F flag array for it.
407     for i in range(rref_results[0].shape[0]):
408         for j in range(rref_results[0].shape[0]):
409             if abs(rref_results[0][i][j]) < THRESHOLD:
410                 rowFlags[i] = True
411                 break;
412
413     remainderIndices = []
414     for idx in range(len(rowFlags)):
415         if rowFlags[idx] == False:
416             break;
417     remainderIndices.append(rref_results[1][idx])
418     return (ProblemMatrix[remainderIndices,:], remainderIndices)
419
420 def rref(self, ProblemMatrix):
421     #####
422     # This function returns (1) the reduced row echelon form (RREF) of the #
423     # problem matrix and (2) the list of original row indices from the input #
424     # matrix of each row of RREF. * ProblemMatrix = [A; b] #
425     # Reference Source: #
426     # https://stackoverflow.com/questions/7664246/python-built-in-function-to- #
427     # do-matrix-reduction/7665269#7665269 #
428     #####
429     Matrix = ProblemMatrix.copy()
430     rows, cols = Matrix.shape
431     r = 0
432     pivots_pos = []
433     row_exchanges = np.arange(rows)
434     for c in range(cols):
435         ## Find the pivot row:
436         pivot = np.argmax(np.abs(Matrix[r:rows,c])) + r
437         m = np.abs(Matrix[pivot, c])
438         if m <= THRESHOLD:
439             ## Skip column c, making sure the approximately zero terms are actually zero.
440             Matrix[r:rows, c] = np.zeros(rows-r)
441         else:
442             ## keep track of bound variables
443             pivots_pos.append((r,c))
444
445             if pivot != r: ## Swap current row and pivot row
446                 Matrix[[pivot, r], c:cols] = Matrix[[r, pivot], c:cols]
447                 row_exchanges[[pivot,r]] = row_exchanges[[r,pivot]]
448
449             ## Normalize pivot row
450             Matrix[r, c:cols] = Matrix[r, c:cols] / Matrix[r, c];
451             ## Eliminate the current column
452             v = Matrix[r, c:cols]
453
454             if r > 0: ## Above (before row r):
455                 ridx_above = np.arange(r)
456                 Matrix[ridx_above, c:cols] = Matrix[ridx_above, c:cols] - np.outer(v, Matrix[ridx_above, c]).T
457             if r < rows-1: ## Below (after row r):
458                 ridx_below = np.arange(r+1,rows)
459                 Matrix[ridx_below, c:cols] = Matrix[ridx_below, c:cols] - np.outer(v, Matrix[ridx_below, c]).T
460             r += 1
461         if r == rows: ## Check if done
462             break;
463     return (Matrix, row_exchanges)

```