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2 # File Name: model27_cplex_Q2.py #
3 # Author: Geonsik Yu, Purdue University, IE Dept #
4 # LP problem (Model 27: Hydrological Model) from: #
5 # https://sites.math.washington.edu/~burke/crs/407/models/m27.html #
6 #####
7 import cplex
8
9 ## STEP 1. Set up what we need. -----
10 ## Declare small constant epsilon for strict inequality removal:
11 EPSILON = 0.000000000001
12 ## Declare variable names:
13 variables = ["b0", "b1", "b2", "A"]
14 ## Declare a list of coefficients of each variable in the objective function (same order):
15 obj_coeffs = 3*[0.0] + [1.0]
16 ## Declare a list of upperbounds of each variable:
17 upperbounds = 4*[cplex.infinity]
18 ## Declare a list of lowerbounds of each variable:
19 #lowerbounds = 3*[EPSILON] + [-cplex.infinity]
20 lowerbounds = 3*[EPSILON] + [0.0]
21 ## Declare constraint names:
22 constraint_names = ["Period 3-(1)", "Period 3-(2)",
23                    "Period 4-(1)", "Period 4-(2)",
24                    "Period 5-(1)", "Period 5-(2)",
25                    "Period 6-(1)", "Period 6-(2)",
26                    "Period 7-(1)", "Period 7-(2)",
27                    "Period 8-(1)", "Period 8-(2)",
28                    "Period 9-(1)", "Period 9-(2)",
29                    "Period 10-(1)", "Period 10-(2)",
30                    "Period 11-(1)", "Period 11-(2)",
31                    "Period 12-(1)", "Period 12-(2)",
32                    "b2", "b1 - b2", "b0 - b1",
33                    "b0+b1+b2"]
34 ## Declare a list of RHS constants of each constraints:
35 righthand = [1.0, -1.0, 2.1, -2.1, 3.7, -3.7, 4.2, -4.2, 4.3, -4.3,
36              4.4, -4.4, 4.3, -4.3, 4.2, -4.2, 3.6, -3.6, 2.7, -2.7,
37              EPSILON, EPSILON, EPSILON, 1.0]
38
39 ## Declare a list of inequality directions of each constraints:
40 senses = 23*['G'] + ['E']
41
42 ## Declare and complete a coefficient matrix for the constraints:
43 Mat = []
44 Precip = [3.8, 4.4, 5.7, 5.2, 7.7, 6.0, 5.4, 5.7, 5.5, 2.5, 0.8, 0.4]
45 for i in range(2, 12):
46     tmp1 = [Precip[i], Precip[i-1], Precip[i-2], 1]
47     tmp2 = [-Precip[i], -Precip[i-1], -Precip[i-2], 1]
48     Mat.append(tmp1)
49     Mat.append(tmp2)
50 Mat.append([0.0, 0.0, 1.0, 0.0])
51 Mat.append([0.0, 1.0, -1.0, 0.0])
52 Mat.append([1.0, -1.0, 0.0, 0.0])
53 Mat.append([1.0, 1.0, 1.0, 0.0])
54
55 ## Set coefficients of each variables in each constraints:
56 lin_expr = []
57 for row in Mat:
58     lin_expr.append( cplex.SparsePair(ind=variables, val=row) )
59
60 ## STEP 2. Generate LP problem object -----
61 ## Generate an LP problem
62 problem = cplex.Cplex()
63 ## Set objective as minimization
64 problem.objective.set_sense( problem.objective.sense.minimize )
65 ## Set variables and objective function
66 problem.variables.add( obj=obj_coeffs, ub=upperbounds, lb=lowerbounds, names=variables )
67 ## Set constraints
68 problem.linear_constraints.add(lin_expr = lin_expr, senses = senses, rhs = righthand, names = constraint_names)
69 ## Solve the problem
70 problem.solve()
71
72 ## STEP 3. Print out results -----
73 numrows = problem.linear_constraints.get_num()
74 numcols = problem.variables.get_num()
75
76 print("Solution status = " + repr(problem.solution.get_status()) + ": " + repr(problem.solution.status[problem.solution.get_status()]))
77 print("Solution value = " + repr(problem.solution.get_objective_value()))
78
79 x = problem.solution.get_values()
80 shadow_price = problem.solution.get_dual_values()
81 for i in range(numcols):
82     print("Variable " + variables[i] + ": Value = " + repr(x[i]))
83 for i in range(numrows):
84     print("Constraint " + constraint_names[i] + ": Shadow Price = " + repr(shadow_price[i]))

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