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1 #####
2 # File Name: model27_mySimplex_Q1.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 MySimplex
8
9 def oneHot(length, hotIdx):
10     hotVec = [0.0]*length
11     hotVec[hotIdx] = 1.0
12     return hotVec
13
14 ## STEP 1. Set up what we need. -----
15 ## Declare small constant epsilon for strict inequality removal:
16 EPSILON = 0.000000000001
17 ## Declare variable names:
18 variables = ["b0", "b1", "b2", "x3", "x4", "x5", "x6", "x7", "x8", "x9", "x10", "x11", "x12"]
19 ## Declare a list of coefficients of each variable in the objective function (same order):
20 obj_coeffs = 3*[0.0] + 10*[1.0]
21 ## Declare a list of lowerbounds of each variable:
22 #lowerbounds = 3*[EPSILON] + 10*[-float("inf")]
23 lowerbounds = 3*[EPSILON] + 10*[0]
24 ## Declare constraint names:
25 constraint_names = ["Period 3-(1)", "Period 3-(2)",
26                     "Period 4-(1)", "Period 4-(2)",
27                     "Period 5-(1)", "Period 5-(2)",
28                     "Period 6-(1)", "Period 6-(2)",
29                     "Period 7-(1)", "Period 7-(2)",
30                     "Period 8-(1)", "Period 8-(2)",
31                     "Period 9-(1)", "Period 9-(2)",
32                     "Period 10-(1)", "Period 10-(2)",
33                     "Period 11-(1)", "Period 11-(2)",
34                     "Period 12-(1)", "Period 12-(2)",
35                     "b2", "b1 - b2", "b0 - b1",
36                     "b0+b1+b2"]
37 ## Declare a list of RHS constants of each constraints:
38 righthand = [1.0, -1.0, 2.1, -2.1, 3.7, -3.7, 4.2, -4.2, 4.3, -4.3,
39              4.4, -4.4, 4.3, -4.3, 4.2, -4.2, 3.6, -3.6, 2.7, -2.7,
40              EPSILON, EPSILON, EPSILON, 1.0]
41
42 ## Declare a list of inequality directions of each constraints:
43 senses = 23*['G'] + ['E']
44
45 ## Declare and complete a coefficient matrix for the constraints:
46 Mat = []
47 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]
48 for i in range(2, 12):
49     tmp1 = [Precip[i], Precip[i-1], Precip[i-2]] + oneHot(length=10, hotIdx=(i-2))
50     tmp2 = [-Precip[i], -Precip[i-1], -Precip[i-2]] + oneHot(length=10, hotIdx=(i-2))
51     Mat.append(tmp1)
52     Mat.append(tmp2)
53 Mat.append([0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
54 Mat.append([0.0, 1.0, -1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
55 Mat.append([1.0, -1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
56 Mat.append([1.0, 1.0, 1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0])
57
58 ## Set coefficients of each variables in each constraints:
59 lin_expr = []
60 for row in Mat:
61     print(row)
62     lin_expr.append( row )
63
64 ## STEP 2. Generate LP problem object -----
65 ## Generate an LP problem framework
66 problem = MySimplex.SimplexProblem()
67 ## Set objective as minimization
68 problem.setObjectiveDirection( Max=False )

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69 ## Set variables and objective function
70 problem.setVariables( Names=variables, ObjCoeffs=obj_coeffs, Lowerbounds=lowerbounds )
71 ## Set constraints
72 for idx in range(len(lin_expr)):
73     problem.addConstraint( Name = constraint_names[idx]
74                           , rowVec = lin_expr[idx]
75                           , ineq_dir = senses[idx]
76                           , RHS = righthand[idx] )
77
78 ## STEP 3. Solve the problem -----
79 problem.setup()
80 Tableau = problem.buildTableau()
81 Tableau = problem.solve(Tableau)

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