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1 #####
2 # File Name: model27_cplex_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 cplex
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", "A3", "A4", "A5", "A6", "A7", "A8", "A9", "A10", "A11", "A12"]
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 upperbounds of each variable:
22 upperbounds = 13*[cplex.infinity]
23 ## Declare a list of lowerbounds of each variable:
24 #lowerbounds = 3*[EPSILON] + 10*[-cplex.infinity]
25 lowerbounds = 3*[EPSILON] + 10*[0]
26
27 ## Declare constraint names:
28 constraint_names = ["Period 3-(1)", "Period 3-(2)",
29                     "Period 4-(1)", "Period 4-(2)",
30                     "Period 5-(1)", "Period 5-(2)",
31                     "Period 6-(1)", "Period 6-(2)",
32                     "Period 7-(1)", "Period 7-(2)",
33                     "Period 8-(1)", "Period 8-(2)",
34                     "Period 9-(1)", "Period 9-(2)",
35                     "Period 10-(1)", "Period 10-(2)",
36                     "Period 11-(1)", "Period 11-(2)",
37                     "Period 12-(1)", "Period 12-(2)",
38                     "b2", "b1 - b2", "b0 - b1",
39                     "b0+b1+b2"]
40 ## Declare a list of RHS constants of each constraints:
41 righthand = [1.0, -1.0, 2.1, -2.1, 3.7, -3.7, 4.2, -4.2, 4.3, -4.3,
42              4.4, -4.4, 4.3, -4.3, 4.2, -4.2, 3.6, -3.6, 2.7, -2.7,
43              EPSILON, EPSILON, EPSILON, 1.0]
44
45 ## Declare a list of inequality directions of each constraints:
46 senses = 23*['G'] + ['E']
47
48 ## Declare and complete a coefficient matrix for the constraints:
49 Mat = []
50 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]
51 for i in range(2, 12):
52     tmp1 = [Precip[i], Precip[i-1], Precip[i-2]] + oneHot(length=10, hotIdx=(i-2))
53     tmp2 = [-Precip[i], -Precip[i-1], -Precip[i-2]] + oneHot(length=10, hotIdx=(i-2))
54     Mat.append(tmp1)
55     Mat.append(tmp2)
56 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])
57 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])
58 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])
59 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])
60
61 ## Set coefficients of each variables in each constraints:
62 lin_expr = []
63 for row in Mat:
64     print(row)
65     lin_expr.append( cplex.SparsePair(ind=variables, val=row) )
66
67 ## STEP 2. Generate LP problem object -----
68 ## Generate an LP problem
69 problem = cplex.Cplex()
70 ## Set objective as minimization
71 problem.objective.set_sense( problem.objective.sense.minimize )
72 ## Set variables and objective function
73 problem.variables.add( obj=obj_coeffs, ub=upperbounds, lb=lowerbounds, names=variables )
74 ## Set constraints
75 problem.linear_constraints.add(lin_expr = lin_expr, senses = senses, rhs = righthand, names = constraint_names)
76 ## Solve the problem
77 problem.solve()
78
79 ## STEP 3. Print out results -----
80 numrows = problem.linear_constraints.get_num()
81 numcols = problem.variables.get_num()
82
83 print("Solution status = " + repr(problem.solution.get_status()) + ": " + repr(problem.solution.status[problem.solution.get_status()]))
84 print("Solution value = " + repr(problem.solution.get_objective_value()))
85
86 x = problem.solution.get_values()
87 shadow_price = problem.solution.get_dual_values()
88 for i in range(numcols):
89     print("Variable " + variables[i] + ": Value = " + repr(x[i]))
90 for i in range(numrows):
91     print("Constraint " + constraint_names[i] + ": Shadow Price = " + repr(shadow_price[i]))

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