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2 # File Name: model27_mySimplex_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 MySimplex
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", "x3"]
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 lowerbounds of each variable:
17 #lowerbounds = 3*[EPSILON] + 10*[-float("inf")]
18 lowerbounds = 3*[EPSILON] + [0.0]
19 ## Declare constraint names:
20 constraint_names = ["Period 3-(1)", "Period 3-(2)",
21                    "Period 4-(1)", "Period 4-(2)",
22                    "Period 5-(1)", "Period 5-(2)",
23                    "Period 6-(1)", "Period 6-(2)",
24                    "Period 7-(1)", "Period 7-(2)",
25                    "Period 8-(1)", "Period 8-(2)",
26                    "Period 9-(1)", "Period 9-(2)",
27                    "Period 10-(1)", "Period 10-(2)",
28                    "Period 11-(1)", "Period 11-(2)",
29                    "Period 12-(1)", "Period 12-(2)",
30                    "b2", "b1 - b2", "b0 - b1",
31                    "b0+b1+b2"]
32 ## Declare a list of RHS constants of each constraints:
33 righthand = [1.0, -1.0, 2.1, -2.1, 3.7, -3.7, 4.2, -4.2, 4.3, -4.3,
34             4.4, -4.4, 4.3, -4.3, 4.2, -4.2, 3.6, -3.6, 2.7, -2.7,
35             EPSILON, EPSILON, EPSILON, 1.0]
36
37 ## Declare a list of inequality directions of each constraints:
38 senses = 23*['G'] + ['E']
39
40 ## Declare and complete a coefficient matrix for the constraints:
41 Mat = []
42 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]
43 for i in range(2, 12):
44     tmp1 = [Precip[i], Precip[i-1], Precip[i-2], 1]
45     tmp2 = [-Precip[i], -Precip[i-1], -Precip[i-2], 1]
46     Mat.append(tmp1)
47     Mat.append(tmp2)
48 Mat.append([0.0, 0.0, 1.0, 0.0])
49 Mat.append([0.0, 1.0, -1.0, 0.0])
50 Mat.append([1.0, -1.0, 0.0, 0.0])
51 Mat.append([1.0, 1.0, 1.0, 0.0])
52
53 ## Set coefficients of each variables in each constraints:
54 lin_expr = []
55 for row in Mat:
56     print(row)
57     lin_expr.append( row )
58
59 ## STEP 2. Generate LP problem object -----
60 ## Generate an LP problem framework
61 problem = MySimplex.SimplexProblem()
62 ## Set objective as minimization
63 problem.setObjectiveDirection( Max=False )
64 ## Set variables and objective function
65 problem.setVariables( Names=variables, ObjCoeffs=obj_coeffs, Lowerbounds=lowerbounds )
66 ## Set constraints
67 for idx in range(len(lin_expr)):

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68     problem.addConstraint( Name = constraint_names[idx]
69                             , rowVec = lin_expr[idx]
70                             , ineq_dir = senses[idx]
71                             , RHS = righthand[idx] )
72
73 ## STEP 3. Solve the problem -----
74 problem.setup()
75 Tableau = problem.buildTableau()
76 Tableau = problem.solve(Tableau)
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