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1 #####
2 # File Name: modell2_cplex.py #
3 # Author: Geonsik Yu, Purdue University, IE Dept #
4 # LP problem (Model 12: Alloy Blending) from: #
5 # https://sites.math.washington.edu/~burke/crs/407/models/m12.html #
6 #####
7 import cplex
8
9 ## STEP 1. Set up what we need. -----
10 ## Declare variable names
11 variables = ["x1", "x2", "x3", "x4", "x5"]
12 ## Declare a list of coefficients of each variable in the objective function (same order)
13 obj_coeffs = [19.0, 17.0, 23.0, 21.0, 25.0]
14 ## Declare a list of upperbounds of each variable
15 upperbounds = [cplex.infinity, cplex.infinity, cplex.infinity, cplex.infinity, cplex.infinity]
16 ## Declare a list of lowerbounds of each variable
17 lowerbounds = [0.0, 0.0, 0.0, 0.0, 0.0]
18 ## Declare constraint names
19 constraint_names = ["Tin(%)", "Zinc(%)", "Lead(%)"]
20 ## Declare a list of RHS constants of each constraints
21 righthand = [40.0, 35.0, 25.0]
22 ## Declare a list of inequality directions of each constraints
23 senses = ['E', 'E', 'E']
24 ## Set coefficients of each variables in each constraints:
25 lin_expr = [cplex.SparsePair(ind=variables, val=[60.0, 25.0, 45.0, 20.0, 50.0]),
26             cplex.SparsePair(ind=variables, val=[10.0, 15.0, 45.0, 50.0, 40.0]),
27             cplex.SparsePair(ind=variables, val=[30.0, 60.0, 10.0, 30.0, 10.0])]
28
29 ## STEP 2. Generate LP problem object -----
30 ## Generate an LP problem
31 problem = cplex.Cplex()
32 ## Set objective as minimization
33 problem.objective.set_sense( problem.objective.sense.minimize )
34 ## Set variables and objective function
35 problem.variables.add( obj=obj_coeffs, ub=upperbounds, lb=lowerbounds, names=variables )
36 ## Set constraints
37 problem.linear_constraints.add(lin_expr = lin_expr, senses = senses, rhs = righthand, names = constraint_names)
38 ## Solve the problem
39 problem.solve()
40
41 ## STEP 3. Print out results -----
42 numrows = problem.linear_constraints.get_num()
43 numcols = problem.variables.get_num()
44
45 print("Solution status = " + repr(problem.solution.get_status()) + ": " + repr(problem.solution.status[problem.solution.get_status()]))
46 print("Solution value = " + repr(problem.solution.get_objective_value()))
47
48 x = problem.solution.get_values()
49 shadow_price = problem.solution.get_dual_values()
50 for i in range(numcols):
51     print("Variable " + variables[i] + ": Value = " + repr(x[i]))
52 for i in range(numrows):
53     print("Constraint " + constraint_names[i] + ": Shadow Price = " + repr(shadow_price[i]))

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