

```

0 #
1 #
2 #
3 #
4 #
5 #
6 #

```

Callback

```

11 from casadi import *
12 from numpy import *

```

In this example, we will demonstrate callback functionality for Ipopt. Note that you need the fix <https://github.com/casadi/casadi/wiki/enableIpoptCallback> before this works

We start with constructing the rosenbrock problem

```

18 x=SX.sym("x")
19 y=SX.sym("y")
20
21 f = (1-x)**2+100*(y-x**2)**2
22 nlp={ 'x':vertcat(x,y), 'f':f, 'g':x+y}
23 fcn = Function('f', [x, y], [f])

```

Matplotlib callback

Now let's do some useful visualisations We create a callable python class, i.e. one that has a `__call__` member

```

34
35 from pylab import figure, subplot, contourf, colorbar, draw, show, plot,
    title
36
37 import time
38 import matplotlib
39 matplotlib.interactive(True)
40
41 class MyCallback(Callback):
42     def __init__(self, name, nx, ng, np, opts={}):
43         Callback.__init__(self)
44
45         self.nx = nx
46         self.ng = ng
47         self.np = np
48
49         opts['input_scheme'] = nlpsol_out()
50         opts['output_scheme'] = ['ret']
51
52         figure(1)
53         subplot(111)
54
55         x_,y_ = mgrid[-1:1.5:0.01,-1:1.5:0.01]
56         z_ = DM.zeros(x_.shape)
57
58         for i in range(x_.shape[0]):
59             for j in range(x_.shape[1]):

```

```

60         z_[i,j] = fcn(x_[i,j],y_[i,j])
61         contourf(x_,y_,z_)
62         colorbar()
63         title('Iterations of Rosenbrock')
64         draw()
65
66         self.x_sols = []
67         self.y_sols = []
68
69         # Initialize internal objects
70         self.construct(name, opts)
71
72     def get_n_in(self): return nlpsol_n_out()
73     def get_n_out(self): return 1
74
75     def get_sparsity_in(self, i):
76         n = nlpsol_out(i)
77         if n=='f':
78             return Sparsity.scalar()
79         elif n in ('x', 'lam_x'):
80             return Sparsity.dense(self.nx)
81         elif n in ('g', 'lam_g'):
82             return Sparsity.dense(self.ng)
83         else:
84             return Sparsity(0,0)
85
86     def eval(self, arg):
87         # Create dictionary
88         darg = {}
89         for (i,s) in enumerate(nlpsol_out()): darg[s] = arg[i]
90
91         sol = darg['x']
92         self.x_sols.append(float(sol[0]))
93         self.y_sols.append(float(sol[1]))
94         subplot(111)
95         if hasattr(self, 'lines'):
96             self.lines[0].set_xdata(self.x_sols)
97             self.lines[0].set_ydata(self.y_sols)
98         else:
99             self.lines = plot(self.x_sols, self.y_sols, 'or-')
100
101         draw()
102         time.sleep(0.25)
103
104         return [0]
105
106 mycallback = MyCallback('mycallback', 2, 1, 0)
107 opts = {}
108 opts['iteration_callback'] = mycallback
109 opts['ipopt.tol'] = 1e-8
110 opts['ipopt.max_iter'] = 50
111 solver = nlpsol('solver', 'ipopt', nlp, opts)
112 sol = solver(lbx=-10, ubx=10, lbx=-10, ubg=10)

```

This program contains Ipopt, a library for large-scale nonlinear optimization.
Ipopt is released as open source code under the Eclipse Public License (EPL).

For more information visit <http://projects.coin-or.org/Ipopt>

This is Ipopt version 3.12.3, running with linear solver ma57.

Number of nonzeros in equality constraint Jacobian...: 0
Number of nonzeros in inequality constraint Jacobian.: 2
Number of nonzeros in Lagrangian Hessian.....: 3

Total number of variables.....: 2
variables with only lower bounds: 0
variables with lower and upper bounds: 2
variables with only upper bounds: 0

Total number of equality constraints.....: 0

Total number of inequality constraints.....: 1

inequality constraints with only lower bounds: 0

inequality constraints with lower and upper bounds: 1

inequality constraints with only upper bounds: 0

iter	objective	inf_pr	inf_du	lg(mu)	d	lg(rg)	alpha_du
0	1.0000000e+00 +00 0	0.00e+00	1.33e+00	-1.0	0.00e+00	-	0.00e+00 0.00e
1	8.1696108e-01 -01f 3	0.00e+00	8.18e+00	-1.0	8.33e-01	-	9.22e-01 2.50e
2	5.0928866e-01 +00f 1	0.00e+00	1.31e+00	-1.0	1.58e-01	-	1.00e+00 1.00e
3	3.8213489e-01 -01f 2	0.00e+00	5.32e+00	-1.0	4.89e-01	-	1.00e+00 5.00e
4	2.2689357e-01 +00f 1	0.00e+00	1.54e+00	-1.0	1.92e-01	-	1.00e+00 1.00e
5	1.9526345e-01 +00f 1	0.00e+00	9.02e+00	-1.0	3.85e-01	-	1.00e+00 1.00e
6	6.2791707e-02 +00f 1	0.00e+00	2.66e-01	-1.0	1.22e-01	-	1.00e+00 1.00e
7	3.3688142e-02 -01f 2	0.00e+00	3.14e+00	-1.7	4.88e-01	-	1.00e+00 5.00e
8	1.1215647e-02 +00f 1	0.00e+00	6.93e-01	-1.7	1.45e-01	-	1.00e+00 1.00e
9	3.3356343e-03 +00f 1	0.00e+00	1.69e+00	-1.7	1.91e-01	-	1.00e+00 1.00e

iter	objective	inf_pr	inf_du	lg(mu)	d	lg(rg)	alpha_du
10	3.2713823e-04 +00f 1	0.00e+00	8.94e-02	-1.7	5.61e-02	-	1.00e+00 1.00e
11	9.2093197e-06 +00f 1	0.00e+00	1.06e-01	-2.5	4.91e-02	-	1.00e+00 1.00e
12	1.0134200e-07 +00f 1	0.00e+00	3.06e-04	-2.5	3.33e-03	-	1.00e+00 1.00e

13	2.0350914e-10 +00f 1	0.00e+00	3.66e-05	-3.8	9.12e-04	-	1.00e+00 1.00e
14	2.9616464e-14 +00f 1	0.00e+00	7.79e-08	-5.7	4.22e-05	-	1.00e+00 1.00e
15	5.4181655e-20 +00f 1	0.00e+00	1.17e-11	-8.6	5.16e-07	-	1.00e+00 1.00e

Number of Iterations....: 15

	(scaled)	(unscaled)
Objective.....	5.4181654535916011e-20	5.4181654535916011e
Dual infeasibility.....	1.1724482496621431e-11	1.1724482496621431e
Constraint violation....	0.0000000000000000e+00	0.0000000000000000e
Complementarity.....	2.5060224083090714e-09	2.5060224083090714e
Overall NLP error.....	2.5060224083090714e-09	2.5060224083090714e

Number of objective function evaluations	= 26
Number of objective gradient evaluations	= 16
Number of equality constraint evaluations	= 0
Number of inequality constraint evaluations	= 26
Number of equality constraint Jacobian evaluations	= 0
Number of inequality constraint Jacobian evaluations	= 16
Number of Lagrangian Hessian evaluations	= 15
Total CPU secs in IPOPT (w/o function evaluations)	= 0.305
Total CPU secs in NLP function evaluations	= 0.001

EXIT: Optimal Solution Found.

	proc	wall mean time	num evals	mean proc time
nlp_f	0.000 [s]	0.000 [s]	26	0.00 [ms]
nlp_g	0.000 [s]	0.000 [s]	26	0.00 [ms]
nlp_grad_f	0.000 [s]	0.000 [s]	17	0.00 [ms]
nlp_jac_g	0.000 [s]	0.000 [s]	17	0.00 [ms]
nlp_hess_l	0.000 [s]	0.000 [s]	15	0.00 [ms]
all previous	0.000 [s]	0.001 [s]		
callback_fun	0.310 [s]	4.301 [s]	16	19.38 [ms]
callback_prep	0.000 [s]	0.000 [s]	16	0.00 [ms]
solver	0.000 [s]	0.009 [s]		
mainloop	0.310 [s]	4.311 [s]		

By setting matplotlib interactivity off, we can inspect the figure at ease

114 matplotlib.interactive(False)

115 show ()

