example

May 4, 2022

1 Example for mismatch of SCIP documentation and PyScipOpt

[1]:
```
from pyscipopt import Model, Pricer, SCIP_RESULT, SCIP_STAGE
import warnings
warnings.simplefilter(action='ignore', category=FutureWarning)
import networkx as nx
import random
import matplotlib.pyplot as plt
import numpy as np

from cffi import FFI
ffi = FFI()
labelling_lib = ffi.dlopen("Labelling/labelling_lib.so")

funDefs = "void initGraph(unsigned num_nodes, unsigned* node_data, double*␣
 ↪edge_data, const double capacity); void labelling(double const * dual,const␣
 ↪bool farkas, unsigned* result);"
ffi.cdef(funDefs, override=True)
```

[2]:
```
# Create Simple Graph for correctnes
G = nx.complete_graph(4)
G.remove_edge(0,3)
for (u, v) in G.edges():
    G.edges[u,v]['weight'] = 1
G.edges[1,2]['weight'] = 1

for node in G.nodes():
    G.nodes()[node]['demand'] = 1

# nx.draw(G,with_labels=True)
```

[3]:
```
class VRP(Model):
    def __init__(self,graph):
        super().__init__()

        self.original_graph = graph
        self.graph = graph.copy()
```

```
        self.vars = {}
        self.cons = []
```

[10]:
```
class VRPPricer(Pricer):
    def pricerinit(self):
        self.data['cons'] = [self.model.getTransformedCons(con) for con in self.
 ↪model.cons]
        self.data['vars'] = {path:self.model.getTransformedVar(var) for␣
 ↪(path,var) in self.model.vars.items()}

        print(f" There are {len(self.model.getConss())} constraints in the␣
 ↪model and {len(self.data['cons'])} of them are known to the pricer.")

        node_data = list(nx.get_node_attributes(self.model.graph,"demand").
 ↪values())
        nodes_arr = ffi.cast("unsigned*", np.array(node_data).astype(np.uintc).
 ↪ctypes.data)

        edges = nx.adjacency_matrix(self.model.graph,dtype=np.double).toarray()
        edges_arr = ffi.cast("double*", edges.ctypes.data)

        num_nodes = ffi.cast("unsigned",self.model.graph.number_of_nodes())

        capacity_ptr = ffi.cast("double",self.data['capacity'])
        labelling_lib.initGraph(num_nodes,nodes_arr,edges_arr, capacity_ptr)

    def pricerfarkas(self):
#         print("Farkas Pricing has been called.")
        dual = [self.model.getDualfarkasLinear(con) for con in self.
 ↪data['cons']]
        print(f"NEW PRICING CALL: Farkas Values are {dual}")
        return self.labelling(dual, farkas=True)

    def pricerredcost(self):
        pi = [self.model.getDualsolLinear(con) for con in self.data['cons']]
        print(f"NEW PRICING CALL: Dual variables are {pi}")
        return self.labelling(pi)

    def labelling(self, dual,farkas=False):
        pointer_dual = ffi.cast("double*", np.array(dual,dtype=np.double).
 ↪ctypes.data)

        # TODO: Possible improvement: result can be reused every time
        result = np.zeros(self.data['capacity'] + 2,dtype=np.uintc)
        result_arr = ffi.cast("unsigned*",result.ctypes.data)
```

```
        labelling_lib.labelling(pointer_dual, False,result_arr)

        if(result[0] == 1):
            print("There are no paths with negative reduced costs")
            # There are no paths with negative reduced costs
            return {'result':SCIP_RESULT.SUCCESS}

        result_indices = np.insert(np.nonzero(result),0,0)
        path = tuple(result[result_indices])
        print(f"Labelling found path {path} with negative reduced cost")
        if path in self.data['vars'].keys():
            cost = self.model.getVarRedcost(self.data['vars'][path])
            print(f"Path already in variables with reduced cost {cost} while␣
 ↪farkas is {farkas}.")

        var = self.model.addVar(vtype="B",obj=nx.path_weight(self.model.
 ↪graph,path,"weight"),pricedVar=True)
        weight = nx.path_weight(self.model.graph,path,"weight")
        counts = np.unique(path[1:-1], return_counts=True)
        for i, node in enumerate(counts[0]):
            self.model.addConsCoeff(self.data['cons'][node-1], var␣
 ↪,counts[1][i])

        self.model.addConsCoeff(self.data['cons'][-1], var, 1)
        self.data['vars'][tuple(path)] = var

        return {'result':SCIP_RESULT.SUCCESS}
```

[11]:
```
model = VRP(G)
num_vehicles = 3

# Create pricer
pricer = VRPPricer()
pricer.data = {}
pricer.data["capacity"] = 3
pricer.data["num_vehicles"] = num_vehicles
model.includePricer(pricer, "pricer","does pricing")

# Create a valid set of variables and the constraints to it
for i in range(1,G.number_of_nodes()-1):
    path = (0,i,G.number_of_nodes()-1)
    cost = nx.path_weight(G,path,"weight")
    var = model.addVar(vtype="B",obj=cost)
    model.vars[path] = var
    cons = model.addCons(var == 1, name=str(node),modifiable=True)
    model.cons.append(cons)
```

```
# Add the convexity constraint, which limits the number of available vehicles
convexity_constraint = model.addCons(sum(model.vars.values()) <= num_vehicles,␣
 ↪modifiable=True)
model.cons.append(convexity_constraint)

model.hideOutput()
model.optimize()
model.hideOutput(quiet=False)
model.printBestSol()
print(pricer.data['vars'])
```

```
 There are 3 constraints in the model and 3 of them are known to the pricer.
NEW PRICING CALL: Dual variables are [2.0, 2.0, -0.0]
Labelling found path (0, 1, 2, 3) with negative reduced costGraph data
successfully copied to C.

NEW PRICING CALL: Dual variables are [2.0, 2.0, -0.0]
Labelling found path (0, 1, 2, 3) with negative reduced cost
Path already in variables with reduced cost -1.0 while farkas is False.
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Labelling found path (0, 2, 1, 2, 3) with negative reduced cost
NEW PRICING CALL: Dual variables are [1.3333333333333333, 1.3333333333333335,
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There are no paths with negative reduced costs
NEW PRICING CALL: Dual variables are [1.5, 1.5, -0.0]
Labelling found path (0, 1, 2, 1, 3) with negative reduced cost
Path already in variables with reduced cost -0.0 while farkas is False.
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{(0, 1, 3): t_x1, (0, 2, 3): t_x2, (0, 1, 2, 3): x4, (0, 1, 2, 1, 3): x18, (0,
2, 1, 2, 3): x849}
pressed CTRL-C 1 times (5 times for forcing termination)
objective value:                                    3
x3                                                  1   (obj:3)
```