COSC-364 FLOW PLANNING ASSIGNMENT

Will Cowper

ID: 81163265

 $\begin{tabular}{ll} wgc22@uclive.ac.nz\\ Contribution: 50\% \end{tabular}$

Jesse Sheehan

ID: 53366509

jps 111 @uclive.ac.nz

Contribution: 50%

May 29, 2019

1 Problem Formulation

TALK ABOUT PROBLEM HERE. REFERENCE THE CONSTRAINT EQUATIONS AS WE GO. TRY TO ADDRESS EACH CONSTRAINT

Notation:

- X is the number of source nodes.
- Y is the number of transit nodes.
- \bullet Z is the number of destination nodes.
- S_i is the *i*th source node.
- T_k is the kth transit node.
- D_j is the jth destination node.
- h_{ij} is the demand flow between S_i and D_j . This is equal to 2i + j.
- c_{ik} is the link capacity between S_i and T_k .
- d_{kj} is the link capacity between T_k and D_j .
- x_{ikj} is the decision variable associated with the path S_i - T_k - D_j .
- u_{ikj} is the binary decision variable associated with x_{ikj} . These are required because h_{ij} must be split across exactly 2 transit nodes.
- l_k is the load on T_k .

Note: Due to the limitations of the LP file format, many of the following equations must be rearranged for use in CPLEX. Most notably, there cannot be any variables on the right hand side of an equality or inequality.

1.1 Objective Function

$$minimize_{[x,c,d,r]} r (1)$$

1.2 Constraints

$$\sum_{k=1}^{Y} x_{ikj} = h_{ij} \qquad i \in \{1, \dots, X\}, j \in \{1, \dots, Z\}$$
 (2)

$$\sum_{i=1}^{Z} x_{ikj} = c_{ik} \qquad i \in \{1, \dots, X\}, k \in \{1, \dots, Y\}$$
 (3)

$$\sum_{i=1}^{X} x_{ikj} = d_{kj} \qquad k \in \{1, \dots, Y\}, j \in \{1, \dots, Z\}$$
 (4)

$$\sum_{k=1}^{Y} x_{ikj} = l_k \qquad i \in \{1, \dots, X\}, j \in \{1, \dots, Z\}$$
 (5)

$$\sum_{k=1}^{Y} u_{ikj} = 2 i \in \{1, \dots, X\}, j \in \{1, \dots, Z\}$$
 (6)

$$x_{ikj} = \frac{u_{ikj}h_{ij}}{2} \qquad i \in \{1, \dots, X\}, k \in \{1, \dots, Y\}, j \in \{1, \dots, Z\}$$
 (7)

$$\sum_{i=1}^{X} \sum_{j=1}^{Z} x_{ikj} \le r \qquad k \in \{1, \dots, Y\}$$
 (8)

$$u_{ikj} \in \{0,1\}$$
 $i \in \{1,\ldots,X\}, k \in \{1,\ldots,Y\}, j \in \{1,\ldots,Z\}$ (9)

$$h_{ij} = 2i + j$$
 $i \in \{1, \dots, X\}, j \in \{1, \dots, Z\}$ (10)

1.3 Non-Negativity Constraints

$$r \ge 0 \tag{11}$$

$$x_{ijk} \ge 0$$
 $i \in \{1, \dots, X\}, k \in \{1, \dots, Y\}, j \in \{1, \dots, Z\}$ (12)

$$c_{ik} \ge 0$$
 $i \in \{1, \dots, X\}, k \in \{1, \dots, Y\}$ (13)

$$d_{kj} \ge 0$$
 $k \in \{1, \dots, Y\}, j \in \{1, \dots, Z\}$ (14)

2 Results

3 Appendix

3.1 Source Code

$3.1.1 \operatorname{src/_main__.py}$

```
import sys
  from lp_gen import generate_lp_file
  from lp_utils import get_lp_filename, run_cplex
  __TITLE__ = "COSC-364 Assignment 2"
  _AUTHORS__ = [("Will Cowper", "81163265"), ("Jesse Sheehan", "53366509")]
  def print_version():
      print('{0} by {1}'.format(__TITLE__, ', '.join(
           ["{0} ({1})".format(name, sid) for (name, sid) in _AUTHORS__])))
14
  def print_usage():
      print ('Usage: \{0\} < x > < y > < z >'. format (sys.argv [0])
16
  def get_problem_parameters():
      """ Returns a tuple containing the x, y and z parameters. """
20
       try:
           x = int(sys.argv[1])
           y = int(sys.argv[2])
           z = int(sys.argv[3])
24
      except:
           print_usage()
26
           \operatorname{exit}(-1)
28
       if x \le 0:
           print("Error: x must be strictly positive")
30
           \operatorname{exit}(-1)
       if y < 0:
           print("Error: y must be strictly positive")
           exit(-1)
36
       if z \ll 0:
           print("Error: z must be strictly positive")
38
           \operatorname{exit}(-1)
40
      return x, y, z
  def save_lp_file(filename, data):
      try:
           f = open(filename, 'w')
46
           f.write(data)
           f.close()
48
      except:
```

```
print("Error: could not save file '{0}'".format(filename))
           exit(-1)
  def main():
54
       print_version()
      if len(sys.argv) != 4:
56
           print_usage()
           \operatorname{exit}(-1)
58
      else:
           x, y, z = get_problem_parameters()
60
           data = generate_lp_file(x, y, z)
           filename = get_lp_filename(x, y, z)
           save_lp_file(filename, data)
           print("Success: saved as '{0}'".format(filename))
64
           run_cplex(filename)
  if __name__ == "__main__":
      main()
```

 $../src/_main_.py$

$3.1.2 \text{ src/lp_utils.py}$

```
import functools
 import subprocess
  import inspect
  def get_lp_filename(x, y, z):
      """ Returns the filename that the LP data should be saved to. """
      return "problem\{0\}\{1\}\{2\}.lp".format(x, y, z)
10
  def run_cplex(filename):
      """ Runs cplex on the LP file. """
      subprocess.run(
          ['cplex', '-c', '"read {0}"'.format(filename), '"optimize"', '"
14
     display solution variables -", 1)
  def crange(first , last):
      """ Returns a list of characters between the two characters passed in (
     inclusive).
      >>> crange('A', 'C')
      ['A', 'B', 'C']
20
      >>> crange('A', 'A')
      [ 'A ']
      if ord(first) > ord(last):
          raise ValueError("last must come after first")
26
      else:
          return [chr(i) for i in range(ord(first), ord(last) + 1)]
28
30
```

```
def repeat (obj, n):
       """ Returns a list with obj repeated n times.
       >>> repeat (1, 1)
       [1]
       >>> repeat(42, 0)
       36
       >>> repeat (5, 4)
       [5, 5, 5, 5]
       \Rightarrow \Rightarrow repeat([1, 2], 2)
       [[1, 2], [1, 2]]
40
       return [obj for _ in range(n)]
42
44
  def perms(lists):
       """ Returns all the permutations of the elements.
46
       >>> perms([])
48
       >>> perms([['a', 'b', 'c']])
       [(',a',,), (',b',,), (',c',,)]
50
       >>> perms([['a', 'b', 'c'], ['x', 'y', 'z']])
       [('a', 'x'), ('a', 'y'), ('a', 'z'), ('b', 'x'), ('b', 'y'), ('b', 'z')
       , \; (\ '\ c\ ', \; \ 'x\ ') \; , \; (\ '\ c\ ', \; \ 'y\ ') \; , \; (\ '\ c\ ', \; \ 'z\ ') \; ]
       if len(lists) = 0:
54
            return []
        elif (len(lists) == 1):
            return [(x,) for x in lists[0]]
58
       else:
60
            return [(x,) + y \text{ for } x \text{ in lists } [0] \text{ for } y \text{ in perms(lists } [1:])]
62
  def concat(permutations):
       """ Returns the permutations concatenated as strings.
       >>> concat (perms ([['a', 'b', 'c']]))
66
       ['a', 'b', 'c']
       >>> concat (perms ([[ 'a', 'b', 'c'], ['x', 'y', 'z']]))
       ['ax', 'ay', 'az', 'bx', 'by', 'bz', 'cx', 'cy', 'cz']
       return [functools.reduce(lambda x, y: x + str(y), p, '') for p in
      permutations]
72
  def get_function_source(fn):
       src = inspect.getsource(fn)
       return \operatorname{src} \left[ \operatorname{str} \left( \operatorname{src} \right) . \operatorname{index} \left( ':' \right) + 2: \right]
  def get_lines(strings):
       return '\n\t'.join(strings)
78
80
  if _-name_- = "_-main_-":
       import doctest
82
       doctest.testmod()
```

../src/lp_utils.py

3.1.3 src/lp_gen.py

```
from lp_utils import perms, concat, get_lines, get_function_source
  # Change these variables to alter the behaviour of the LP file generator
  PATH\_SPLIT = 2
  DEMANDFLOW = lambda i , j : 2 * i + j
  TEMPLATE = """ \setminus
  \\ COSC-364 Assignment 2, LP Output File
  \ \ \  Parameters: X=\{\}, Y=\{\}, Z=\{\}, Split=\{\}, Demand=\{\}\}
  MINIMIZE
12 \ t r
14 SUBJECT TO
  \ \ \backslash \ t \setminus \backslash \ \ DEMAND \ \ CONSTRAINTS
  \setminus t \{\}
  \t\\ CAPACITY CONSTRAINTS FOR LINKS BETWEEN SOURCE AND TRANSIT NODES
20 \ t { }
  \t \setminus \t \setminus \t  CAPACITY CONSTRAINTS FOR LINKS BETWEEN TRANSIT AND DESTINATION NODES
  \ t { }
  \t\\ OBJECTIVE FUNCTION LOAD CONSTRAINTS
26 \ t { }
  \t\\ TRANSIT NODE LOAD CONSTRAINTS
  \setminus t \{ \}
30
   \t\\ BINARY VARIABLE AND DECISION VARIABLE CONSTRAINTS
32 \ t { }
34 \ \ \ BINARY VARIABLE CONSTRAINTS (ONLY 2 ACTIVE TRANSIT NODES)
  \setminus t \{ \}
36
  BOUNDS
38
  \t \setminus \t \setminus \ NON–NEGATIVITY CONSTRAINTS
40 \mid \langle tr \rangle = 0
  \ t { }
  BIN
  \setminus t \{ \}
46
48 END
  def get_nodes(x, y, z):
        """ Returns a tuple containing the source, transit and destination node
       ids as integers. """
       s = list(range(1, x + 1))
       t = list(range(1, y + 1))
```

```
d = list(range(1, z + 1))
       return s, t, d
  def get_demand_constraints(s, t, d):
       """ Returns a list of demand constraints. """
       return ['+'.join(["x_{-}\{0\}\{1\}\{2\}".format(i, k, j) for k in t]) + '=
      \{0\} '. format (DEMAND.FLOW(i, j))
               for (i, j) in perms ([s, d])
64
  def get_source_transit_capacity_constraints(s, t, d):
       """ Returns a list of capacity constraints for the links between the
      source and transit nodes. """
       return \
           [' + '.join(["x_{-}\{0\}\{1\}\{2\}".format(i, k, j) for j in d]) +
               ' - c_{-}\{0\}\{1\} = 0'.format(i, k) for (i, k) in perms([s, t])]
70
  def get_transit_destination_capacity_constraints(s, t, d):
       """ Returns a list of capacity constraints for the links between the
74
      transit and destination nodes. """
       return \
           [' + '.join(["x_{-}\{0\}\{1\}\{2\}".format(i, k, j) for i in s]) +
               ' - d_{-}\{0\}\{1\} = 0'.format(k, j) for (k, j) in perms([t, d])]
  def get_transit_load_constraints(s, t, d):
80
       """ Returns the list of transit load constraints. """
       return ['+'.join(["x_{-}{0}{1}{2}".format(i, k, j) for (i, j) in perms([
      s, d])]) +
                ' - 1_{-}\{0\} = 0'. format(k) for k in t
  def get_objective_function_load_constraints(s, t, d):
       """ Returns the list of objective function load constraints. """
       return [', +', join(["c_{-}\{0\}\{1\}", format(i, j) for i in s]) +
                 - r \ll 0, for j in d
88
  def get_binary_and_decision_variable_constraints(s, t, d):
       """ Returns the binary and decision variable constraints. """
       return ['{3} x_{0}{1}{2} - {4} u_{0}{1}{2} = 0'.format(i, k, j,
      PATH_SPLIT, \overline{DEMANDFLOW}(i, j)) for (i, k, j) in perms([s, t, d])]
94
  def get_binary_constraints(s, t, d):
       """ Returns a list of binary variable constraints. """
       return [' + '.join(["u_{0}]{1}{2}".format(i, k, j) for k in t]) + ' = {}
      '. format (PATH_SPLIT)
               for (i, j) in perms([s, d])]
98
   def get_binary_variables(s, t, d):
       """ Returns a list of binary variables. """
102
       return ["u_{0}{1}{2}".format(i, k, j) for (i, k, j) in perms([s, t, d])
104
106 def get_non_negativity_constraints(s, t, d):
```

```
Returns a list of non-negativity constraints. """
       return ["x_{-}\{0\}\{1\}\{2\}] >= 0".format(i, k, j) for (i, k, j) in perms([s, t])
108
      (i, d) + ["c<sub>-</sub>{0}{1} >= 0".format(i, k) for (i, k) in perms([s, t])] + ["
      d_{-}\{0\}\{1\} >= 0".format(k, j) for (k, j) in perms([t, d])]
  def generate_lp_file(x, y, z):
       "" Returns the LP file contents as per the project specification.
       s, t, d = get\_nodes(x, y, z)
112
       demand_constraints = get_lines(get_demand_constraints(s, t, d))
114
       source_transit_capacity_constraints = get_lines(
           get_source_transit_capacity_constraints(s, t, d))
116
       transit_destination_capacity_constraints = get_lines(
           get_transit_destination_capacity_constraints(s, t, d))
118
       non_negativity_constraints = get_lines(get_non_negativity_constraints(
           s, t, d))
       objective_function_load_constraints = get_lines(
      get_objective_function_load_constraints(s, t, d))
       transit_load_constraints = get_lines(
           get_transit_load_constraints(s, t, d))
       binary_and_decision_constraints = get_lines(
124
      get_binary_and_decision_variable_constraints(s, t, d))
       binary_variable_constraints = get_lines(get_binary_constraints(s, t, d)
       binary_variables = get_lines(get_binary_variables(s, t, d))
126
       return TEMPLATE. format (
           х,
           у,
130
           PATH_SPLIT,
           get_function_source(DEMANDFLOW),
           demand_constraints,
           source_transit_capacity_constraints,
           transit_destination_capacity_constraints,
           objective_function_load_constraints,
           transit_load_constraints,
138
           binary_and_decision_constraints,
           binary_variable_constraints,
140
           non_negativity_constraints,
           binary_variables)
142
```

../src/lp_gen.py

3.2 Generated LP File

3.2.1 problem_3_2_4.lp

3.3 Plagiarism Declaration