

HW 5 Solution - ISE 754 Fall 2020

Contents

- Question 1
- Create Data
- (b) Solve using UFLADD heuristic
- (c) Formulate as MILP and solve
- Question 2
- Read Data
- Geolocate
- Calc (Plant + Customer) to Customer Transport Costs
- Est Fixed Cost
- Current TLC
- New TLC
- Question 3
- Create set covering model
- Use INTLINPROG
- Plot solution
- Question 4
- EXAMPLE 4: UFL with $n, m = 104$
- Demand and Capacity
- Create MILP model of CFL
- Solve using Gurobi
- CFL solution
- (Fractional x_{ij})
- Compare CFL to UFL solution
- Copy UFL solution from script results

Question 1

Create Data

```
k = 50;  
C = [0 92 50 56; 92 0 80 74; 50 80 0 18; 56 74 18 0];  
mdisp(C)
```

```
C:      1      2      3      4  
--:-----  
1:      0     92     50     56  
2:     92      0     80     74  
3:     50     80      0     18
```

4: 56 74 18 0

(b) Solve using UFLADD heuristic

```
[y,TC,X] = ufladd(k,C);  
y,TC,mdisp(X)
```

y =

2 3

TC =

168

```
X: 1 2 3 4  
-:-----  
1: 0 0 0 0  
2: 0 1 0 0  
3: 1 0 1 1  
4: 0 0 0 0
```

(c) Formulate as MILP and solve

```
clear mp  
mp = Milp('UFL')  
[n m] = size(C);  
kn = iff(isscalar(k), repmat(k,1,n), k(:)');  
mp.addobj('min',kn,C)  
for j = 1:m  
    mp.addcstr(0,{':',j},'=',1)  
end  
for i = 1:n  
    mp.addcstr({m,{i}}, '>=', {i, ':'})  
end  
mp.addub(1,1)  
mp.addctype('B','C')  
mp.dispmodel  
ilp = mp.milp2ilp;  
[x,TC,exitflag,output] = intlinprog(ilp{:});  
x = mp.namesolution(x);  
y = find(x.kn), TC, mdisp(x.C)
```

mp =

Milp with properties:

Model: [1×1 struct]

```

UFL: lhs  B  B  B  B  C  C  C  C  C  C  C  C  C  C  C  C  C  C  C  C  rhs
-----:-----
Min:      50 50 50 50 0.00 92 50 56 92 0.00 80 74 50 80 0.00 18 56 74 18 0.00
1:  1  0  0  0  0  1.00 1  1  1  0  0.00 0  0  0  0  0.00 0  0  0  0  0.00  1
2:  1  0  0  0  0  0.00 0  0  0  1  1.00 1  1  0  0  0.00 0  0  0  0  0.00  1
3:  1  0  0  0  0  0.00 0  0  0  0  0.00 0  0  1  1  1.00 1  0  0  0  0.00  1
4:  1  0  0  0  0  0.00 0  0  0  0  0.00 0  0  0  0  0.00 0  1  1  1  1.00  1
5:  0  4  0  0  0 -1.00 0  0  0 -1  0.00 0  0 -1  0  0.00 0 -1  0  0  0.00 Inf
6:  0  0  4  0  0  0.00 -1  0  0  0 -1.00 0  0  0 -1  0.00 0  0 -1  0  0.00 Inf
7:  0  0  0  4  0  0.00 0 -1  0  0  0.00 -1  0  0  0 -1.00 0  0  0 -1  0.00 Inf
8:  0  0  0  0  4  0.00 0  0 -1  0  0.00 0 -1  0  0  0.00 -1  0  0  0 -1.00 Inf
lb:      0  0  0  0  0.00 0  0  0  0  0.00 0  0  0  0  0.00 0  0  0  0  0.00
ub:      1  1  1  1  1.00 1  1  1  1  1.00 1  1  1  1  1.00 1  1  1  1  1.00
LP:      Optimal objective value is 50.000000.

```

```

Heuristics:      Found 1 solution using rounding.

```

```

Upper bound is 200.000000.

```

```

Relative gap is 15.92%.

```

```

Cut Generation:  Applied 6 implication cuts.

```

```

Lower bound is 168.000000.

```

```

Relative gap is 0.00%.

```

```

Optimal solution found.

```

```

Intlinprog stopped at the root node because the objective value is within a gap
tolerance of the optimal value, options.AbsoluteGapTolerance = 0 (the default
value). The intcon variables are integer within tolerance,
options.IntegerTolerance = 1e-05 (the default value).

```

```

y =

```

```

      1      2      4

```

```

TC =

```

```

168.0000

```

```

:  1  2  3  4
-:-----
1:  1  0  0  0
2:  0  1  0  0
3:  0  0  0  0
4:  0  0  1  1

```

Question 2

Read Data

```
fn = 'HW5data.xlsx';
inC = table2struct(readtable(fn, 'Sheet', 'Customers'));
inP = table2struct(readtable(fn, 'Sheet', 'Plants'));
```

Geolocate

```
city2lonlat = @(city,st) ...
    uscity('XY',mand(city,uscity('Name'),st,uscity('ST')));
for i = 1:length(inP)
    XYP(i,:) = city2lonlat(inP(i).City,inP(i).State);
end
XYC = uszip5('XY',mand([inC.Zip],uszip5('Code5')));
```

Calc (Plant + Customer) to Customer Transport Costs

```
length([inC.Zip]) == length(unique([inC.Zip])) % all customers in diff Zip
D = dists(XYP,XYC,'mi'); % => no area adj needed
f = [inC.Demand];
F = sparse(argmin(D,1),1:length(inC),f); % allocate customers to plants
r = sum([inP.DistCost])/sum(sum(F.*D)) % nominal network-wide $/ton-mi
D = dists([XYP; XYC],XYC,'mi'); % can ignore circuitry
C = r*(f(:)'.*D);
```

```
ans =
```

```
logical
```

```
1
```

```
r =
```

```
0.1812
```

Est Fixed Cost

```
x = sum(F,2);
y = [inP.ProdCost]';
yest = @(x,p) p(1) + p(2)*x;
fh = @(p) sum((y - yest(x,p)).^2);
ab = fminsearch(fh,[0 1])
k = ab(1), c_prod = ab(2)
plot(x,y,'r.')
hold on, fplot(@(x) yest(x,ab),[0 max(x)],'k-'), hold off
```

ab =

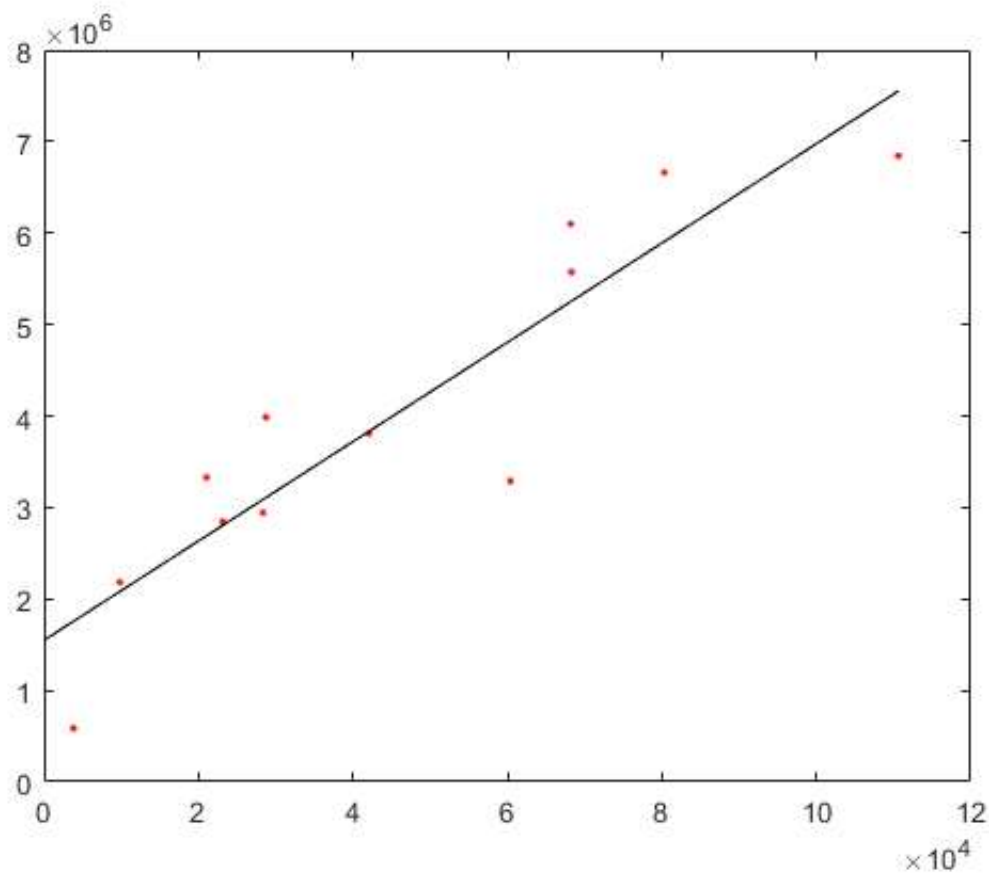
```
1.0e+06 *  
1.5473    0.0001
```

k =

```
1.5473e+06
```

c_prod =

```
54.2893
```



Current TLC

```
yorig = 1:length(inP)  
nNForig = length(yorig)  
distCost_orig = sum([inP.DistCost])  
fixedCost_orig = k * length(inP)  
TLCorig = fixedCost_orig + distCost_orig
```

yorig =

1 2 3 4 5 6 7 8 9 10 11 12

```
nNForig =
```

```
12
```

```
distCost_orig =
```

```
15474204
```

```
fixedCost_orig =
```

```
1.8568e+07
```

```
TLCorig =
```

```
3.4042e+07
```

New TLC

```
[ynew,TLCnew,X] = ufl(k,C); ynew, TLCnew  
nNFnew = length(ynew)
```

```
Add: 30364130.242262  
Xchg: 30161453.077928  
Add: 30161453.077928  
Drop: 30161453.077928  
Final: 30161453.077928
```

```
ynew =
```

```
11 41 93 108 130 132 190 236
```

```
TLCnew =
```

```
3.0161e+07
```

```
nNFnew =
```

```
8
```

Question 3

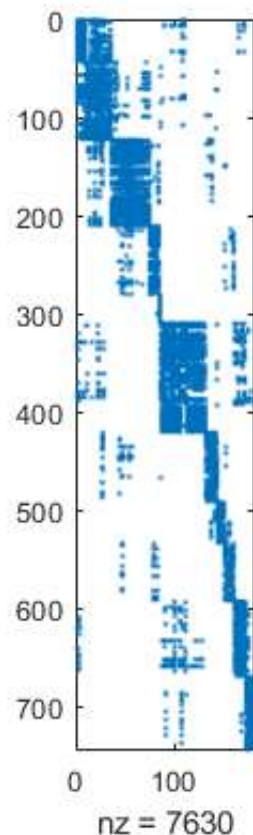
Create set covering model

```

clear all, close all
s= uszip5(strcmp('NC',uszip5('ST')) & uszip5('Pop') >20000);
d = uszip5(strcmp('NC',uszip5('ST')) & uszip5('Pop') >0);
D = dists(d.XY,s.XY,'mi');
D = D + sqrt(d.LandArea/pi); % Add center to edge distance of demand region
rmax = 30;
c = ones(1,size(D,2));
A = false(size(D));
A(D < rmax) = true;
is0 = ~any(A,2);
A(is0,:) = [];
fprintf('Total pop %d; pop not covered %d; pct covered %f%%\n',...
    sum(d.Pop),sum(d.Pop(is0)),...
    100*(sum(d.Pop) - sum(d.Pop(is0)))/sum(d.Pop))
mp = Milp('Set Cover');
mp.addobj('min',c)
mp.addcstr(A,'>=',1)
mp.addctype('B')
spy(A)

```

Total pop 9535477; pop not covered 212117; pct covered 97.775497%



Use INTLINPROG

```

ilp = mp.milp2ilp
x = intlinprog(ilp{:});

```

```
nNF = sum(x)
```

```
ilp =
```

```
1×8 cell array
```

```
Columns 1 through 4
```

```
{180×1 double}    {1×180 double}    {744×180 double}    {744×1 double}
```

```
Columns 5 through 8
```

```
{0×180 double}    {0×1 double}    {180×1 double}    {180×1 double}
```

```
LP:                Optimal objective value is 37.000000.
```

```
Optimal solution found.
```

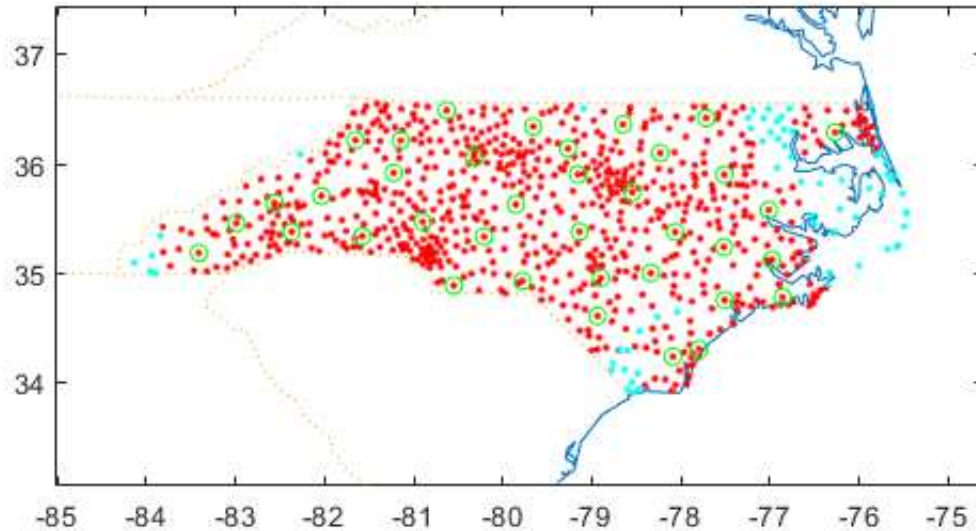
Intlinprog stopped at the root node because the objective value is within a gap tolerance of the optimal value, options.AbsoluteGapTolerance = 0 (the default value). The intcon variables are integer within tolerance, options.IntegerTolerance = 1e-05 (the default value).

```
nNF =
```

```
37
```

Plot solution

```
idx = find(x);  
makemap(d.XY)  
pplot(d.XY(~is0,:), 'r.')  
pplot(d.XY(is0,:), 'c.')  
pplot(s.XY(idx,:), 'go')  
% pplot(s.XY(idx,:), s.Name(idx))
```

Question 4

EXAMPLE 4: UFL with n,m = 104

```
clear all
x = uszip5(mor({'NC'},uszip5('ST')) & uszip5('Pop') > 30000);
P = x.XY;
a = x.LandArea;
dafh = @(XY1,a1,XY2,a2) max(1.2*dists(XY1,XY2,'mi'),...
    0.675*max(sqrt(a1(:)),sqrt(a2(:))));
Da = dafh(P,a,P,a); % Area-adjusted distances
f = x.Pop'; % person
r = 1/10000; % $/person-mi
C = r*Da.*f; % $
k = 500; % repmat(500,1,size(C,1));
```

Demand and Capacity

Population for each EF already specified as 'f'

```
K = 4e5 % Maximum total population at NF
```

K =

400000

```
clear mp
mp = Milp('CFL')
mp.Model;
[n m] = size(C)
kn = iff(isscalar(k), repmat(k,1,n), k(:)'); % expand if k is constant value
mp.addobj('min', kn, C) % min sum_i(ki*yi) + sum_j(cij*xij))
for j = 1:m
    mp.addcstr(0, {':', j}, '=', 1) % sum_i(xij) = 1
end
for i = 1:n
    mp.addcstr({K, {i}}, '>=', {f, {i, ':'}}) % m*yi >= sum_j(xij) (weak form.)
end
mp.addub(1, 1)
mp.addctype('B', 'C') % only k are integer (binary)
mp.Model
```

[illegible]

[illegible]

Academic license - for non-commercial use only
Gurobi Optimizer version 9.0.3 build v9.0.3rc0 (win64)
Optimize a model with 208 rows, 10920 columns and 21736 nonzeros
Model fingerprint: 0xc9flae36
Variable types: 10816 continuous, 104 integer (104 binary)
Coefficient statistics:
Matrix range [1e+00, 4e+05]
Objective range [7e+00, 2e+03]
Bounds range [1e+00, 1e+00]
RHS range [1e+00, 1e+00]
Found heuristic solution: objective 80402.136568
Presolve time: 0.03s
Presolved: 208 rows, 10920 columns, 21736 nonzeros
Variable types: 10816 continuous, 104 integer (104 binary)

Root relaxation: objective 7.546385e+03, 214 iterations, 0.02 seconds

Nodes		Current Node			Objective Bounds			Work	
Expl	Unexpl	Obj	Depth	IntInf	Incumbent	BestBd	Gap	It/Node	Time
	0	0	7546.38534	0	101	80402.1366	7546.38534	90.6%	- 0s
H	0	0				52712.826590	7546.38534	85.7%	- 0s
H	0	0				47710.831214	7546.38534	84.2%	- 0s
H	0	0				40687.377837	7546.38534	81.5%	- 0s
H	0	0				25722.585854	9520.93659	63.0%	- 0s
	0	0	9520.93659	0	73	25722.5859	9520.93659	63.0%	- 0s
	0	0	9522.07380	0	73	25722.5859	9522.07380	63.0%	- 0s
H	0	0				21295.407336	9522.07380	55.3%	- 0s
	0	0	10929.3146	0	64	21295.4073	10929.3146	48.7%	- 0s
H	0	0				19378.635796	10929.3146	43.6%	- 0s
	0	0	10940.4299	0	64	19378.6358	10940.4299	43.5%	- 0s
	0	0	10942.5319	0	64	19378.6358	10942.5319	43.5%	- 0s
	0	0	11776.3457	0	64	19378.6358	11776.3457	39.2%	- 0s
H	0	0				17245.251368	11776.3457	31.7%	- 0s
	0	0	11778.1252	0	64	17245.2514	11778.1252	31.7%	- 0s
	0	0	12486.3831	0	51	17245.2514	12486.3831	27.6%	- 0s
H	0	0				15927.307621	12486.3831	21.6%	- 0s
H	0	0				15749.922137	12486.3831	20.7%	- 0s
H	0	0				15323.033031	12486.3831	18.5%	- 0s
H	0	0				14837.799396	12486.3831	15.8%	- 0s
H	0	0				14367.729128	12486.3831	13.1%	- 0s
	0	0	12503.5746	0	52	14367.7291	12503.5746	13.0%	- 0s
	0	0	12503.7465	0	51	14367.7291	12503.7465	13.0%	- 0s
	0	0	12700.3775	0	42	14367.7291	12700.3775	11.6%	- 0s
	0	0	12712.7315	0	41	14367.7291	12712.7315	11.5%	- 0s
	0	0	12714.2863	0	40	14367.7291	12714.2863	11.5%	- 0s
	0	0	12762.1705	0	37	14367.7291	12762.1705	11.2%	- 0s
H	0	0				13807.711769	12762.1705	7.57%	- 0s
	0	0	12784.6572	0	26	13807.7118	12784.6572	7.41%	- 0s
	0	0	12791.1734	0	27	13807.7118	12791.1734	7.36%	- 0s
	0	0	12817.3977	0	40	13807.7118	12817.3977	7.17%	- 0s
	0	0	12817.3977	0	40	13807.7118	12817.3977	7.17%	- 0s
H	0	0				13144.500748	12817.3977	2.49%	- 0s
	0	2	12817.3977	0	40	13144.5007	12817.3977	2.49%	- 0s
H	30	32				12899.541723	12829.9544	0.54%	24.6 0s
H	214	70				12897.602443	12829.9544	0.52%	17.4 0s
H	252	97				12891.729098	12840.2536	0.40%	18.3 0s

H 257 97 12880.443548 12840.2536 0.31% 18.2 0s

Cutting planes:

Implied bound: 491

Flow cover: 40

Relax-and-lift: 50

Explored 490 nodes (8416 simplex iterations) in 1.01 seconds

Thread count was 6 (of 6 available processors)

Solution count 10: 12880.4 12891.7 12897.6 ... 15749.9

Optimal solution found (tolerance 1.00e-04)

Best objective 1.288044354803e+04, best bound 1.288044354803e+04, gap 0.0000%

CFL solution

```
TCcfl = result.objval
idxNFcfl = find(round(x.kn)) % Round in case y > 0 & y < eps
nNFcfl = sum(x.kn)
pop = round(sum(f.*x.C,2));
mdisp(pop(idxNFcfl),idxNFcfl,[],'Site')
```

TCcfl =

1.2880e+04

idxNFcfl =

6 20 34 42 47 50 71 76 78 82 91 100

nNFcfl =

12

Site: 1

----:-----

6:	400,000
20:	400,000
34:	400,000
42:	362,695
47:	378,386
50:	256,657
71:	400,000
76:	400,000
78:	400,000
82:	337,098
91:	226,842
100:	305,169

(Fractional xij)

```
xijfrac = nnz(x.C > eps & x.C < 1-eps)
xijint = nnz(x.C > 1-eps)
xijfrac + xijint
m % No. EF
```

```
xijfrac =
```

```
12
```

```
xijint =
```

```
98
```

```
ans =
```

```
110
```

```
m =
```

```
104
```

Compare CFL to UFL solution

Copy UFL solution from script results

```
TCufl = 1.2102e+04
idxNFufl = [6 18 39 50 66 82 91 100]
nNFufl = 8
vdisp('nNFcfl,nNFufl')
100*TCcfl/TCufl
```

```
TCufl =
```

```
12102
```

```
idxNFufl =
```

```
6 18 39 50 66 82 91 100
```

```
nNFufl =
```

```
8
```

```
      : nNFcfl  nNFufl  
-----  
1:      12      8
```

ans =

106.4324