

Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

MLDS440 Lab 02

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- There are 100 newly graduated doctors who have ranked the type of residency they want to go.
- There are 12 fields of residency, each of which have limited number of available positions.
- Your task is to assign the doctors to proper positions such that the average ranks are minimized.

Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

■ **Index sets:** $i \in \mathcal{I}$ represents doctors; $j \in \mathcal{J}$ represents fields of residency.

Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

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Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

■ **Index sets:** $i \in \mathcal{I}$ represents doctors; $j \in \mathcal{J}$ represents fields of residency.■ **Data:** r_{ij} The rank of field j ranked by doctor i ; c_j The capacity of field j .■ **Decision variables:** $x_{ij} \in \{0, 1\}$ for whether doctor i is assigned to job j .

$$\text{Minimize: } \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \sum_{j \in \mathcal{J}} r_{ij} x_{ij}$$

■ **Index sets:** $i \in \mathcal{I}$ represents doctors; $j \in \mathcal{J}$ represents fields of residency.■ **Data:** r_{ij} The rank of field j ranked by doctor i ; c_j The capacity of field j .■ **Decision variables:** $x_{ij} \in \{0, 1\}$ for whether doctor i is assigned to job j .

$$\text{Minimize: } \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \sum_{j \in \mathcal{J}} r_{ij} x_{ij}$$

$$\text{Subject to: } \sum_{i \in \mathcal{I}} x_{ij} \leq c_j \quad \text{for all } j \in \mathcal{J}$$

$$\sum_{j \in \mathcal{J}} x_{ij} = 1 \quad \text{for all } i \in \mathcal{I}$$

$$x_{ij} \in \{0, 1\} \quad \text{for all } i \in \mathcal{I} \text{ and } j \in \mathcal{J}$$

Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

Model.addVars()

addVars (*indices, lb=0.0, ub=float("inf"), obj=0.0, vtype=GRB.CONTINUOUS, name="")

Add multiple decision variables to a model.

Returns a Gurobi **tupledict** object that contains the newly created variables. The keys for the **tupledict** are derived from the **indices** argument(s). The arguments for this method can take several different forms, which will be described now.

The first arguments provide the indices that will be used as keys to access the variables in the returned **tupledict**. In its simplest version, you would specify one or more integer values, and this method would create the equivalent of a multi-dimensional array of variables. For example, `x = model.addVars(2, 3)` would create six variables, accessed as `x[0,0]`, `x[0,1]`, `x[0,2]`, `x[1,0]`, `x[1,1]`, and `x[1,2]`.

Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

Model.addConstrs()

addConstrs (generator, name="")

Add multiple constraints to a model using a Python generator expression. Returns a Gurobi [tupledict](#) that contains the newly created constraints, indexed by the values generated by the generator expression.

The first argument to **addConstrs** is a Python generator expression, a special feature of the Python language that allows you to iterate over a Python expression. In this case, the Python expression will be a Gurobi constraint and the generator expression provides values to plug into that constraint. A new Gurobi constraint is added to the model for each iteration of the generator expression.

To give an example, if **x** is a Gurobi variable, then

```
m.addConstr(x <= 1, name='c0')
```

would add a single linear constraint involving this variable. In contrast, if **x** is a list of Gurobi variables, then

```
m.addConstrs((x[i] <= 1 for i in range(4)), name='c')
```


Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

quicksum()

quicksum (data)

A version of the Python **sum** function that is much more efficient for building large Gurobi expressions ([LinExpr](#) or [QuadExpr](#) objects). The function takes a list of terms as its argument.

Note that while **quicksum** is much faster than **sum**, it isn't the fastest approach for building a large expression. Use [addTerms](#) or the [LinExpr\(\)](#) constructor if you want the quickest possible expression construction.

Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

Consider adding the following constraints to the original problem

Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

Consider adding the following constraints to the original problem

- The doctors graduated from four different medical schools. The hospital wants to control the minimum and maximum number of doctors from each school in each position.

Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

Consider adding the following constraints to the original problem

- The doctors graduated from four different medical schools. The hospital wants to control the minimum and maximum number of doctors from each school in each position.
- School 3 wants at least 10 of their students go to job 1 to 5. How to make sure that happens?

Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

Consider adding the following constraints to the original problem

- The doctors graduated from four different medical schools. The hospital wants to control the minimum and maximum number of doctors from each school in each position.
- School 3 wants at least 10 of their students go to job 1 to 5. How to make sure that happens?
- We definitely don't want anyone to be extremely disappointed. Let us make sure that each doctor is not assigned to their worst d options. How to make that happen? What is the maximal feasible value of d ?

Lab 02

R. Wang

Problem

Problem
formulation

Coding

Extension

- **New index sets:** $k \in \mathcal{K}$ represents schools
- **New data:**
 - $s_{ik} \in \{0, 1\}$ Whether doctor i graduated from school k .
 - m_{kj}, M_{kj} The minimum and maximum constraint of total number from school k for job j .
- **New constraints:**
School-job constraints: $m_{kj} \leq \sum_{i \in \mathcal{I}} s_{ik} x_{ij} \leq M_{kj}$ for all $j \in \mathcal{J}$ and $k \in \mathcal{K}$

Lab 02

R. Wang

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Problem
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 - First 5 jobs for school 3: $\sum_{i \in \mathcal{I}} \sum_{j=1}^5 s_{i3} x_{ij} \geq 10$

Lab 02

R. Wang

Problem

Problem
formulation

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School-job constraints: $m_{kj} \leq \sum_{i \in \mathcal{I}} s_{ik} x_{ij} \leq M_{kj}$ for all $j \in \mathcal{J}$ and $k \in \mathcal{K}$

First 5 jobs for school 3: $\sum_{i \in \mathcal{I}} \sum_{j=1}^5 s_{i3} x_{ij} \geq 10$

Min-max the rank: $\sum_{j \in \mathcal{J}} r_{ij} x_{ij} \leq 7$ for all $i \in \mathcal{I}$