

ÖGOR Summer-Workshop for PhD-candidates and Post-Docs

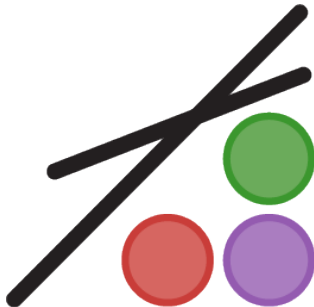
An introduction to Julia and JuMP for Operations Research

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Topic 7

Optimisation JuMP (part 2)



version 1.0.0 and later

Writing an implicit model (1/5)

Example (cont'd):

$$\left[\begin{array}{rcll} \max z(x) = & x_1 & + & 3x_2 & (0) \\ \text{s.t} & x_1 & + & x_2 & \leq 14 \quad (1) \\ & -2x_1 & + & 3x_2 & \leq 12 \quad (2) \\ & 2x_1 & - & x_2 & \leq 12 \quad (3) \\ & x_1 & , & x_2 & \geq 0 \quad (4) \end{array} \right]$$

↓

$$c = (1, 3), \quad d = (14, 12, 12), \quad T = \begin{pmatrix} 1 & 1 \\ -2 & 3 \\ 2 & -1 \end{pmatrix}$$

$$\left[\begin{array}{rcll} \max z(x) = & \sum_{j=1}^2 c_j x_j & & (0) \\ \text{s.t} & \sum_{j=1}^2 t_{ij} x_j \leq d_i & i = 1, 3 & (1-3) \\ & x_j \geq 0 & j = 1, 2 & (4) \end{array} \right]$$

Writing an implicit model (2/5)

Example (cont'd):

$$c = (1, 3), \quad d = (14, 12, 12), \quad T = \begin{pmatrix} 1 & 1 \\ -2 & 3 \\ 2 & -1 \end{pmatrix}$$

```
c = [1, 3]
```

```
d = [14, 12, 12]
```

```
T = [1 1 ; -2 3; 2 -1]
```

```
n,m = size(T)
```

Writing an implicit model (2/5)

Example (cont'd):

$$\left[\begin{array}{llll} \max z(x) = & \sum_{j=1}^2 c_j x_j & & (0) \\ \text{s.t.} & \sum_{j=1}^2 t_{ij} x_j \leq d_i & i = 1, 3 & (1 - 3) \\ & x_j \geq 0 & j = 1, 2 & (4) \end{array} \right]$$

```
julia> md = Model(GLPK.Optimizer)
julia> @variable(md, x[1:m] ≥ 0)
julia> @objective(md, Max, sum(c[j]*x[j] for j=1:m))
julia> @constraint(md, cst[i=1:n], sum(T[i,j]*x[j]
                                     for j=1:m) ≤ d[i])
```

Structured variables in JuMP

Scalar variables:

```
julia> @variable(md, x ≥ 0)
```

Structured variables:

- ▶ Arrays (one-based integer ranges)

```
julia> @variable(md, x[1:4] ≥ 0)
julia> @variable(md, x[1:2, 1:2] ≥ 0, Int)
```

- ▶ DenseAxisArrays (indices are not one-based integer ranges)

```
julia> @variable(md, x[-4:4] ≥ 0)
julia> @variable(md, y[:, :tram, :train]), Bin)
```

- ▶ SparseAxisArrays (indices do not form a rectangular set)

```
julia> @variable(model, x[i=1:2, j=i:2])
```

Structured variables in JuMP

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Structured variables:

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- ▶ SparseAxisArrays (indices do not form a rectangular set)

```
julia> @variable(model, x[i=1:2, j=i:2])
```

More on variables

Providing a primal starting solution (a MIP-start; a warmstart)

```
julia> @variable(model, x, start = 44)
```

```
julia> set_start_value(x, 44)
```

Deleting variables:

```
julia> delete(model, x)
```


More on variables

Providing a primal starting solution (a MIP-start; a warmstart)

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Deleting variables:

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julia> delete(model, x)
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More on the objective

Modify an objective:

call `@objective` with the new objective function:

```
julia> @objective(model, Min, 2x)
```

Modify an objective coefficient:

use `set_objective_coefficient`:

```
set_objective_coefficient(model, variable, coef)
```

```
julia> set_objective_coefficient(model, x2, 5)
```

More on the objective

Modify an objective:

call `@objective` with the new objective function:

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```

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```

More on constraints

Modify the coefficient of a variable for a given constraint:

```
set_normalized_coefficient(cstID, var, coef)
```

```
julia> set_normalized_coefficient(model, x2, 5)
```

Set the right-hand side term of a constraint to a value:

```
set_normalized_rhs(constraintID, value)
```

```
julia> set_normalized_rhs(cst2, 10)
```

Delete a constraint from a model:

```
delete(model, constraintID)
```

```
julia> delete(model, cst2)
```

More on constraints

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Delete a constraint from a model:

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```

More on solutions

Primal solution values for a scalar variable:

```
value(variable)
```

```
julia> value(x1)
```

Primal solution values for a structured variable:

```
value(variable [index])
```

```
julia> value(x[3])
```

```
value. (variable)
```

```
julia> value.(x)
```

More on solutions

Primal solution values for a scalar variable:

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value(variable)
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```
julia> value(x1)
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Primal solution values for a structured variable:

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value(variable [index])
```

```
julia> value(x[3])
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```
value. (variable)
```

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julia> value.(x)
```


Review and exercises

(notebook)

