# **AMPL** in the Cloud

# Using Online Services to Develop and Deploy Optimization Applications through Algebraic Modeling

#### Robert Fourer

AMPL Optimization Inc.

4er@ampl.com

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Technology Tutorials — Monday, 2:10-3:00 pm

# The Optimization Modeling Cycle

### Steps

- > Communicate with problem owner
- ➤ Build model
- Prepare data
- ➤ Generate optimization problem
- ➤ Submit problem to solver
  - \* Gurobi, Knitro, CPLEX, Xpress, CONOPT, MINOS, . . .
- ➤ Report & analyze results
- > Repeat until you get it right!

# Goals for optimization software

- ➤ Do this quickly and reliably
- > Get results before client loses interest
- ➤ Deploy for application

# **Optimization Modeling Languages**

# Two forms of an optimization problem

- ➤ Modeler's form
  - \* Mathematical description, easy for people to work with
- > Solver's form
  - \* Explicit data structure, easy for solvers to compute with

# Idea of a modeling language

- > A computer-readable modeler's form
  - \* You write optimization problems in a modeling language
  - \* Computers translate to algorithm's form for solution

# Advantages of a modeling language

- > Faster modeling cycles
- ➤ More reliable modeling
- More maintainable applications

# **Algebraic Modeling Languages**

# Formulation concept

- ➤ Define data in terms of sets & parameters
  - \* Analogous to database keys & records
- > Define decision variables
- > Minimize or maximize a function of decision variables
- ➤ Subject to equations or inequalities that constrain the values of the variables

### Advantages

- > Familiar
- > Powerful
- > Proven



#### **Features**

- ➤ Algebraic modeling language
- ➤ Built specially for optimization
- Designed to support many solvers

# Design goals

- ➤ Powerful, general expressions
- ➤ Natural, easy-to-learn modeling principles
- ➤ Efficient processing that scales well with problem size

### 3 ways to use . . .

# 3 Ways to Use AMPL

# Command language

- ➤ Browse results & debug model interactively
- ➤ Make changes and re-run

# Scripting language

➤ Bring the programmer to the modeling language

# Programming interface (API)

➤ Bring the modeling language to the programmer

# **Example: Roll Cutting**

#### **Motivation**

- > Fill orders for rolls of various widths
  - \* by cutting raw rolls of one (large) fixed width
  - \* using a variety of cutting patterns

# Optimization model

- Decision variables
  - \* number of raw rolls to cut according to each pattern
- ➤ Objective
  - \* minimize number of raw rolls used
- Constraints
  - \* meet demands for each ordered width

#### Roll cutting

# **Mathematical Formulation**

#### Given

```
W set of ordered widths
```

*n* number of patterns considered

### and

```
a_{ij} occurrences of width i in pattern j, for each i \in W and j = 1,...,n
```

 $b_i$  orders for width i, for each  $i \in W$ 

#### Roll cutting

# **Mathematical Formulation** (cont'd)

#### Determine

 $X_j$  number of rolls to cut using pattern j, for each j = 1,...,n

### to minimize

$$\sum_{j=1}^{n} X_{j}$$

total number of rolls cut

# subject to

$$\sum_{j=1}^{n} a_{ij} X_{j} \ge b_{i}, \text{ for all } i \in W$$

number of rolls of width *i* cut must be at least the number ordered

#### Roll Cutting

### **AMPL Formulation**

# Symbolic model

```
set WIDTHS;
param orders {WIDTHS} > 0;

param nPAT integer >= 0;
param nbr {WIDTHS,1..nPAT} integer >= 0;

var Cut {1..nPAT} integer >= 0;

minimize Number:
    sum {j in 1..nPAT} Cut[j];

subj to Fulfill {i in WIDTHS}:
    sum {j in 1..nPAT} nbr[i,j] * Cut[j] >= orders[i];
```

$$\sum_{j=1}^{n} a_{ij} X_j \ge b_i$$

#### Roll Cutting

# **AMPL Formulation** (cont'd)

# Explicit data (independent of model)

```
param: WIDTHS: orders :=
    6.77    10
    7.56    40
    17.46    33
    18.76    10;

param nPAT := 9;

param nbr: 1 2 3 4 5 6 7 8 9 :=
    6.77    0 1 1 0 3 2 0 1 4
    7.56    1 0 2 1 1 4 6 5 2
    17.46    0 1 0 2 1 0 1 1 1
    18.76    3 2 2 1 1 1 0 0 0 0;
```

# **Command Language**

*Model* + *data* = *problem instance to be solved* 

```
ampl: model cut.mod;
ampl: data cut.dat;
ampl: option solver cplex;
ampl: solve;
CPLEX 12.7.0.0: optimal integer solution; objective 20
3 MIP simplex iterations
ampl: option omit_zero_rows 1;
ampl: option display_1col 0;
ampl: display Cut;
4 13 7 4 9 3
```

# **Command Language** (cont'd)

# Solver choice independent of model and data

```
ampl: model cut.mod;
ampl: data cut.dat;
ampl: option solver gurobi;
ampl: solve;
Gurobi 7.0.0: optimal solution; objective 20
3 simplex iterations
ampl: option omit_zero_rows 1;
ampl: option display_1col 0;
ampl: display Cut;
4 13 7 4 9 3
```

# **Command Language** (cont'd)

# Solver choice independent of model and data

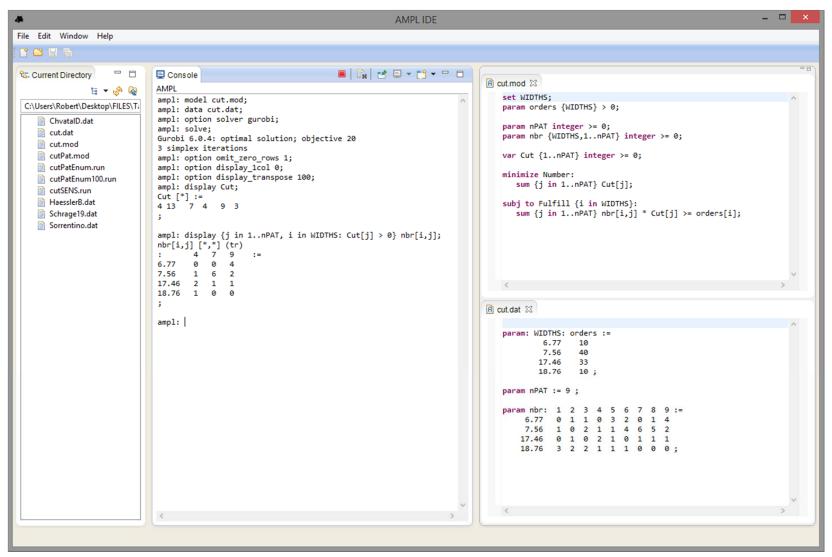
```
ampl: model cut.mod;
ampl: data cut.dat;
ampl: option solver gurobi;
ampl: solve;
Xpress 29.01: Best integer solution found 20
3 integer solutions have been found; 1 branch and bound node
ampl: option omit_zero_rows 1;
ampl: option display_1col 0;
ampl: display Cut;
4 13 7 4 9 3
```

# Command Language (cont'd)

# Results available for browsing

```
ampl: display {j in 1..nPAT, i in WIDTHS: Cut[j] > 0} nbr[i,j];
                                                # patterns used
6.77 0 0 4
7.56 1 6 2
17.46 2 1 1
18.76 1 0 0
ampl: display {j in 1..nPAT} sum {i in WIDTHS} i * nbr[i,j];
1 63.84 3 59.41 5 64.09 7 62.82
                                   9 59.66
                                                # pattern
2 61.75 4 61.24 6 62.54 8 62.0
                                                # total widths
ampl: display Fulfill.slack;
6.77 2
                                                # overruns
7.56 3
17.46 0
18.76 3
```

# **IDE** for Command Language



# Computing in the Cloud

#### Client side

- ➤ Local computing device owned by the user
  - \* Company, organization, university, individual
- ➤ Client application run by the user on the local device

#### Server side

- ➤ Remote computing facility owned by a provider
  - \* Company, organization, university
- > Service running automatically at the remote facility

# AMPL Optimization in the Cloud

# Optimization on demand

➤ NEOS Server

# Optimization by subscription

➤ Gurobi Instant Cloud

# Building optimization apps

QuanDec

... more AMPL alternatives on the way!

# NEOS Server www.neos-server.org

# Network Enabled Optimization System

- ➤ Originated 1995 at Argonne National Laboratory
  - \* U.S. Department of Energy
- ➤ Since 2011 at Wisconsin Institutes for Discovery
  - \* University of Wisconsin, Madison

# Free "optimization on demand"

- ➤ Over 40 solvers
- > Several optimization modeling languages

# **Architecture**

#### Distributed workstations

- ➤ Offer varied inputs & solvers
- Process submissions on demand
- Contributed by varied organizations

### Central scheduler

- > Receives and queues submissions
- > Sends submissions to appropriate workstations
- > Returns results

# Minimal hands-on management

- ➤ Distributed: Install NEOS software on workstations
- ➤ Central: Update server database of workstation locations and abilities

# **Original Facilities**

### Local submission clients

- > Email
- > Website
- ➤ NEOS submission tool

# Problem description formats

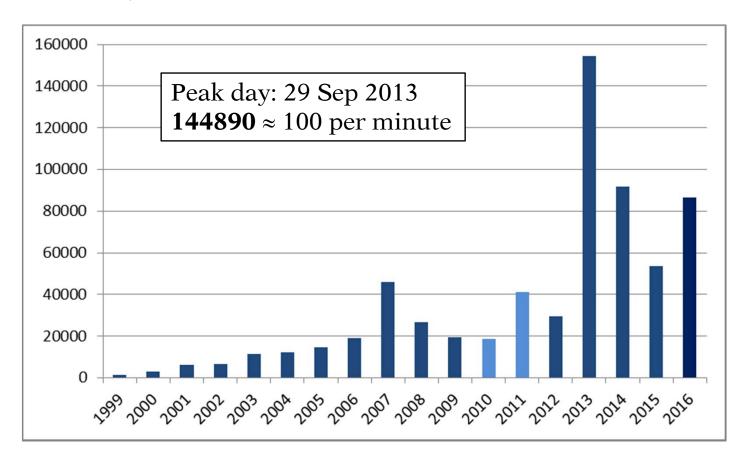
- ➤ Linear: MPS and other solver files
- ➤ Nonlinear: Fortran or C programs
  - \* automatic differentiation of programs

W. Gropp and J.J. Moré, 1997. **Optimization Environments and the NEOS Server**. *Approximation Theory and Optimization*, M. D. Buhmann and A. Iserles, eds., Cambridge University Press, 167-182.

J. Czyzyk, M.P. Mesnier and J.J. Moré, 1998. **The NEOS Server**. *IEEE Journal on Computational Science and Engineering* **5**(3), 68-75.

# **Impact: Total Submissions**

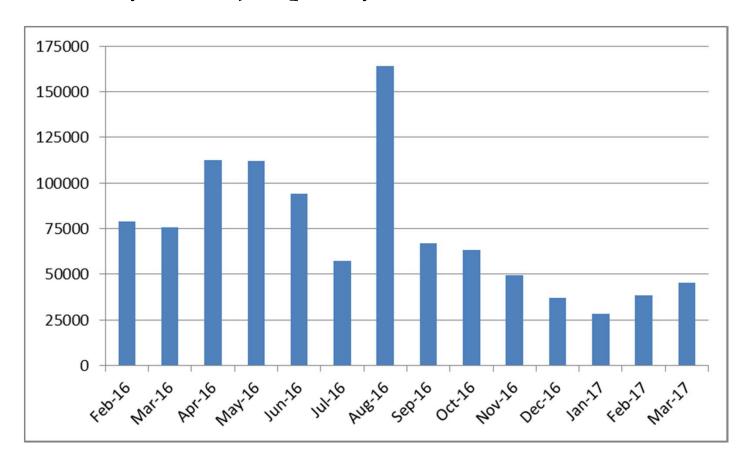
# Monthly rates since 1999



45000/month ≈ one per minute

# **Impact: Recent Submissions**

# Monthly rates for past year



45000/month ≈ one per minute

### Assessment

# Strengths

- > Free
- > Choice of solvers
  - \* Every popular solver available
- > Easy to use
  - \* No account setup
  - \* No advance scheduling

#### Weaknesses

- > Stand-alone focus: submission of "solve jobs"
- ➤ Non-profit management
  - \* Limited support & development
  - \* No guarantee of confidentiality
  - \* No guarantee of performance

# **Modeling Languages in NEOS**

# Modeling language inputs

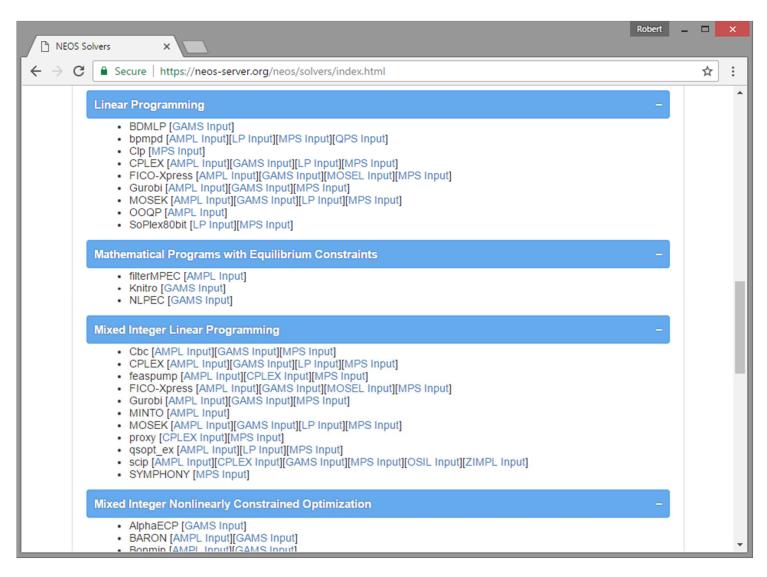
- ➤ AMPL model, data, commands files
- ➤ GAMS model, options, gdx files

# Modeling language operation

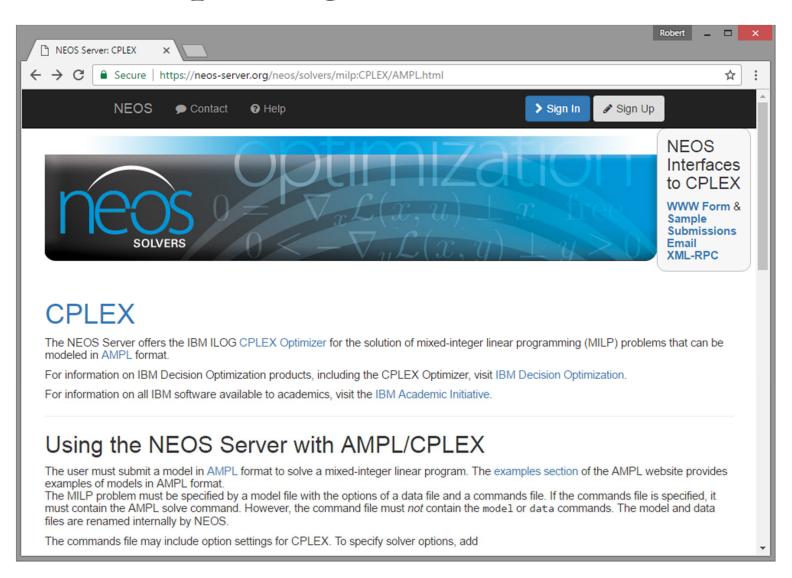
- ➤ User chooses a solver and a language
- ➤ NEOS scheduler finds a compatible workstation
- ➤ NEOS workstation invokes modeling language system with given inputs
- ➤ Modeling language system invokes solver

E.D. Dolan, R. Fourer, J.J. Moré and T.S. Munson, **Optimization on the NEOS Server.** *SIAM News* **35:**6 (July/August 2002) 4, 8–9. www.siam.org/pdf/news/457.pdf

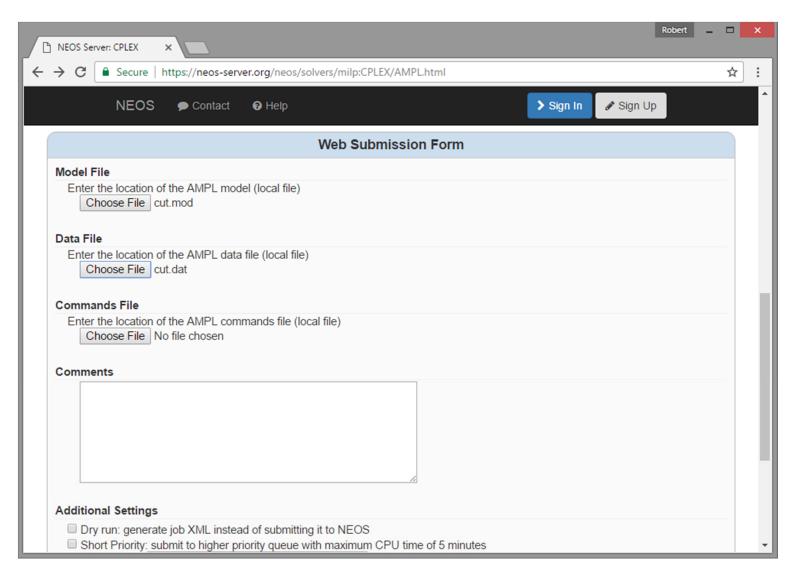
# Solver & Language Listing



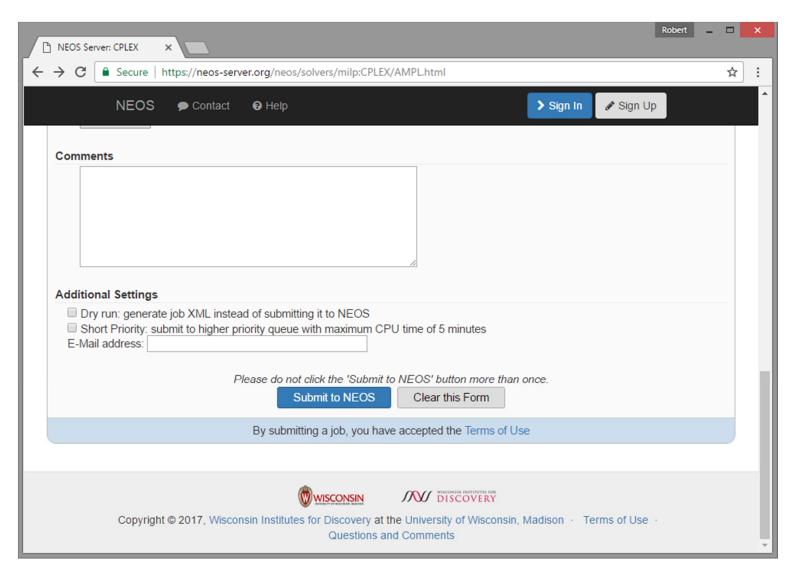
# **AMPL Input Page**



# **AMPL Input Page**

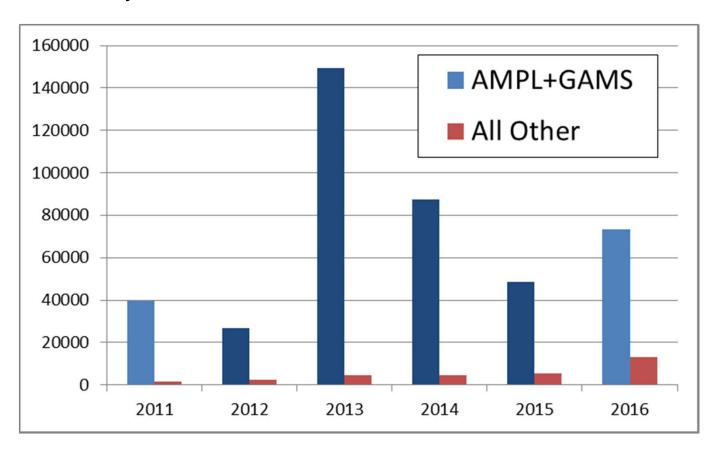


# **AMPL Input Page**



# **Impact: Modeling Languages**

# Monthly rates since 2011



### **APIs**

# Application programming interfaces

➤ Access NEOS from a local program

# *Implementations*

- ➤ Version 1: XML-RPC remote procedure call
- ➤ Version 5: full Python API

#### Uses

- ➤ NEOS submission tool
- ➤ NEOS option in Solver Studio for Excel
- > NEOS as a "solver" for modeling systems

# **Modeling Systems as NEOS Clients**

### New "solvers"

- > Kestrel for AMPL
- > Kestrel for GAMS

# Familiar operation

- ➤ Choose Kestrel as the local "solver"
- > Set an option to choose a real solver on NEOS
- ➤ Initiate a solve and wait for results

E.D. Dolan, R. Fourer, J.-P. Goux, T.S. Munson and J. Sarich, **Kestrel: An Interface from Optimization Modeling Systems to the NEOS Server.** *INFORMS Journal on Computing* **20** (2008) 525–538. dx.doi.org/10.1287/ijoc.1080.0264

### **AMPL Interactive Session**

```
ampl: model sched1.mod;
ampl: data sched.dat;
ampl: let least assign := 16;
ampl: option solver kestrel;
ampl: option kestrel options 'solver=cplex';
ampl: solve;
Connecting to: neos-server.org:3332
Job 4679195 submitted to NEOS, password='JMNRQoTD'
Check the following URL for progress report:
http://neos-server.org/neos/cgi-bin/nph-neos-
solver.cgi?admin=results&jobnumber=4679195&pass=JMNRQoTD
Job 4679195 dispatched
password: JMNRQoTD
 ----- Begin Solver Output ------
Job submitted to NEOS HTCondor pool.
```

### **AMPL Interactive Session**

```
----- Begin Solver Output -----
Job submitted to NEOS HTCondor pool.
CPLEX 12.6.2.0: optimal integer solution; objective 265.9999999999943
135348 MIP simplex iterations
17430 branch-and-bound nodes
ampl: option omit zero rows 1, display 1col 0;
ampl: display Work;
Work [*] :=
 1 16
        11 16 36 19 72 20 82 20
                                         106 16 114 20
                                                         125 20
 3 16 29 16 66 17 79 19 104 19
                                                 121 16
                                         112 16
ampl:
```

# **Kestrel Impact**

#### Some success

- ➤ 2013 and 2014: Peaked at over 500,000 submissions
- ➤ 2015: Dropped to only about 30,000 submissions
- ➤ 2016: Back up to 100,000 submissions

### **Kestrel Assessment**

# Strengths

- ➤ Powerful local client for modeling
- ➤ NEOS facilities for solving

### Weaknesses

- ➤ Not all NEOS solvers available
- ➤ Local solver software is strong competition . . .
  - \* Bundled with modeling languages
  - \* Free for trial use
  - \* Free for course and academic use
- ➤ Limited support & development

**NEOS Server** 

## **Recent Developments**

### Intensified support

- ➤ Shift to HTCondor "high-throughput" platforms
- > Updated Kestrel client
- Updated solver offerings

#### User accounts



- ➤ Higher proiority for job scheduling
- "My Jobs" tab listing recent jobs & links to results

## **Other Offerings Like NEOS**

### IBM Decision Optimization on Cloud

- ➤ "DropSolve" service similar to NEOS
- ➤ "DOcplexcloud API" like NEOS API

### Satalia

- Chooses a solver for you
- > Pays royalties to clients and to solvers
- > Currently sold on subscription . . .

# Gurobi 7.0 Instant Cloud cloud.gurobi.com

### Client side

- > Standard Gurobi installation
- > Cloud license

### Server side

- ➤ Compute server for Gurobi solver
  - \* Single-machine solves
  - \* Distributed MIP solves
  - \* Distributed tuning
- > Server pools with load balancing

... hosted on Amazon Web Services

"Cloud computing technology is changing quickly. Please check these documents periodically to ensure you have the latest instructions for the Gurobi Cloud."

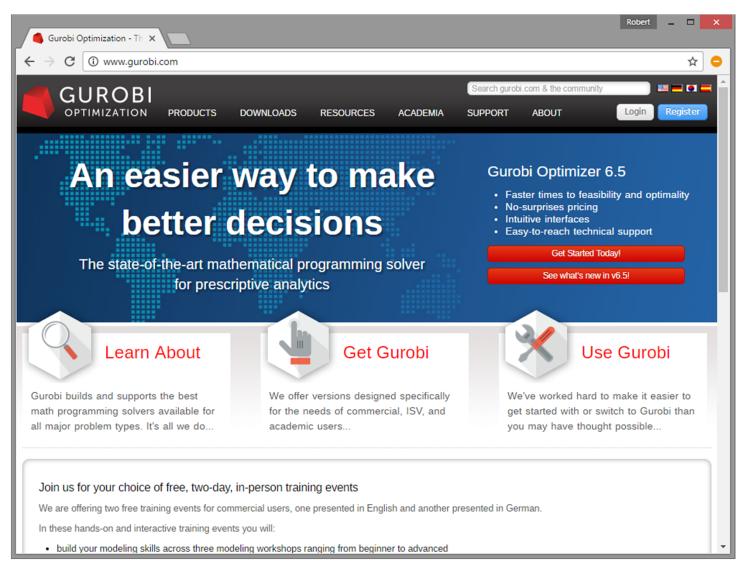
### Client side

- ➤ AMPL installation (command-line or IDE)
- > Standard Gurobi-for-AMPL installation

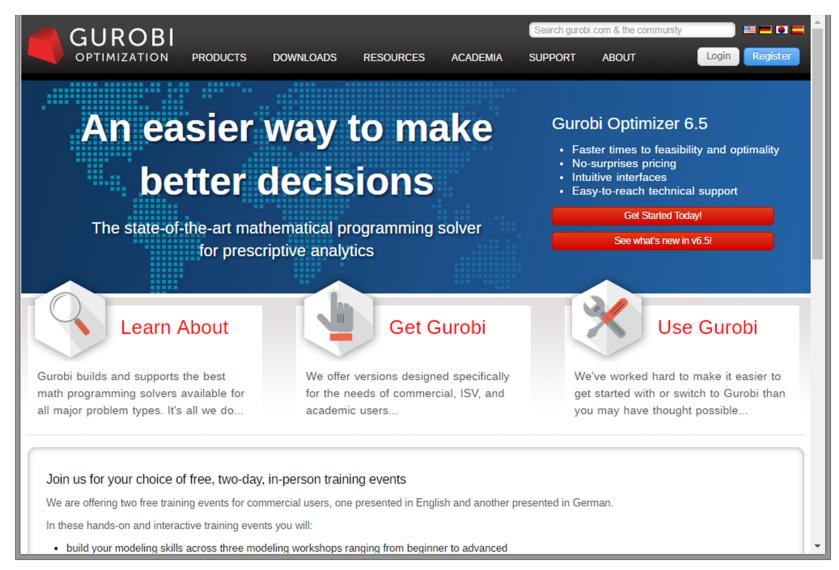
### Server side

- ➤ Gurobi compute server
- ➤ Gurobi optimizer

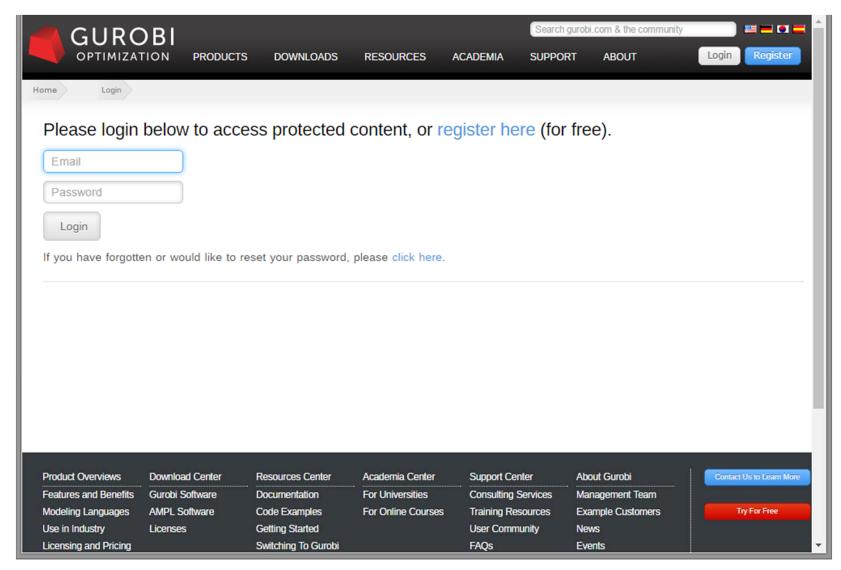
## www.gurobi.com



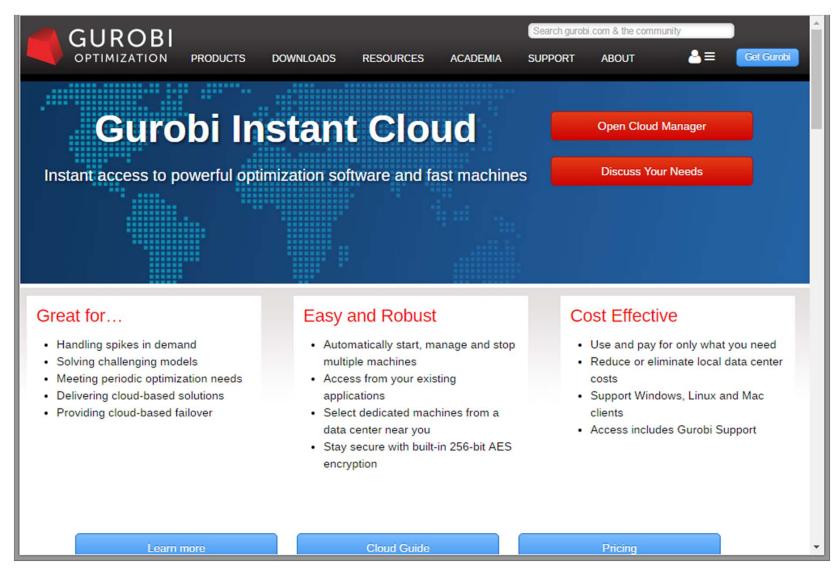
# www.gurobi.com



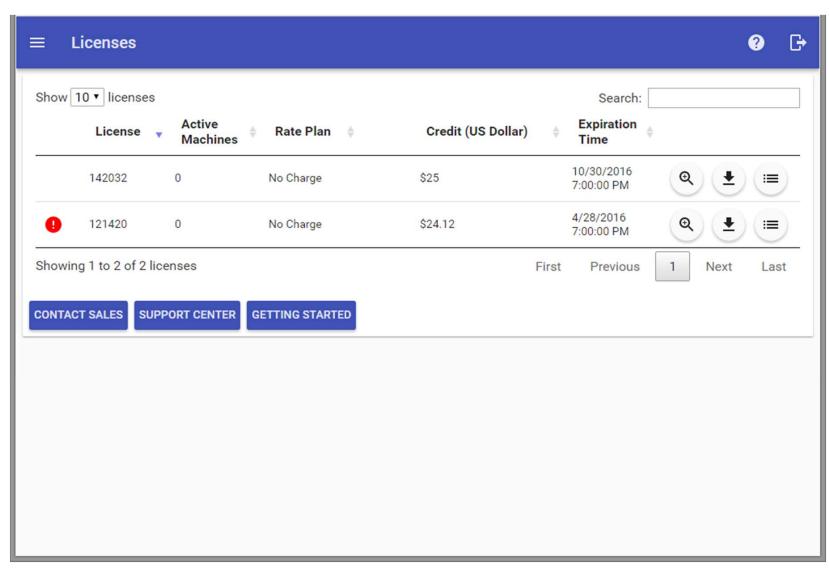
# www.gurobi.com



# ngcloud.gurobi.com



### **View Available Licenses**



### Get Gurobi License File

```
# This is a license file created by the Gurobi Instant Cloud
# Created on Mon, 17 Oct 2016 20:46:26 GMT
# License Id: 142032
# Place this file in your home directory or one of the following
# locations where XXX is the Gurobi Optimizer version you are using:
# * C:\gurobi\ or C:\gurobiXXX\ on Windows
# * /opt/gurobi/ or /opt/gurobiXXX/ on Linux
# * /Library/gurobi/ or /Library/gurobiXXX/ on Mac OS X
# Or set environment variable GRB_LICENSE_FILE to point to this file
# Do not share this license file because it contains your secret key

CLOUDACCESSID=fedf3901-04f1-44d7-9725-e36c1c3f70f6
CLOUDKEY=0v9XdWrDQLiE3EiAAEKtFW
CLOUDHOST=ngcloud.gurobi.com
```

## Use with AMPL: Setup

```
ampl: model multmip3.mod;
ampl: data multmip3.dat;
ampl: option solver gurobi;
ampl: option gurobi_options
ampl?
       'cloudid=fedf3901-04f1-44d7-9725-e36c1c3f70f6 \
      cloudkey=0v9XdWrDQLiE3EiAAEKtFw';
ampl?
ampl:
```

## Use with AMPL: Startup

```
ampl: model multmip3.mod;
ampl: data multmip3.dat;
ampl: option solver gurobi;
ampl: option gurobi options
       'cloudid=fedf3901-04f1-44d7-9725-e36c1c3f70f6 \
ampl?
ampl?
        cloudkey=0v9XdWrDQLiE3EiAAEKtFw';
ampl: solve;
Gurobi 7.0.0: cloudid=fedf3901-04f1-44d7-9725-e36c1c3f70f6
cloudkey=0v9XdWrDQLiE3EiAAEKtFw
Waiting for cloud server to start.....
```

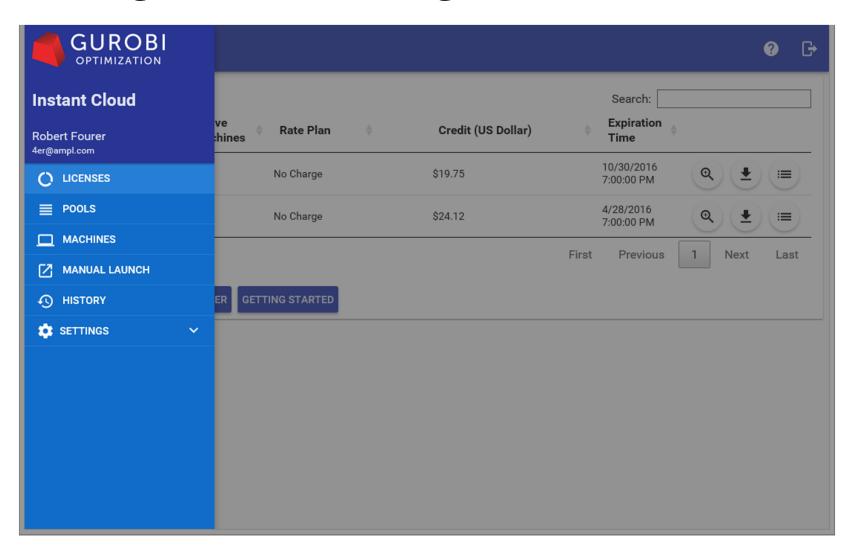
### Use with AMPL: Solve

```
ampl: model multmip3.mod;
ampl: data multmip3.dat;
ampl: option solver gurobi;
ampl: option gurobi options
ampl?
      'cloudid=fedf3901-04f1-44d7-9725-e36c1c3f70f6 \
      cloudkey=0v9XdWrDQLiE3EiAAEKtFw';
ampl?
ampl: solve;
Gurobi 7.0.0: cloudid=fedf3901-04f1-44d7-9725-e36c1c3f70f6
cloudkey=0v9XdWrDQLiE3EiAAEKtFw
Waiting for cloud server to start.....
Capacity available on 'default' cloud pool - connecting...
Established 256-bit AES encrypted connection
Gurobi 7.0.0: optimal solution; objective 235625
289 simplex iterations
25 branch-and-cut nodes
plus 35 simplex iterations for intbasis
ampl:
```

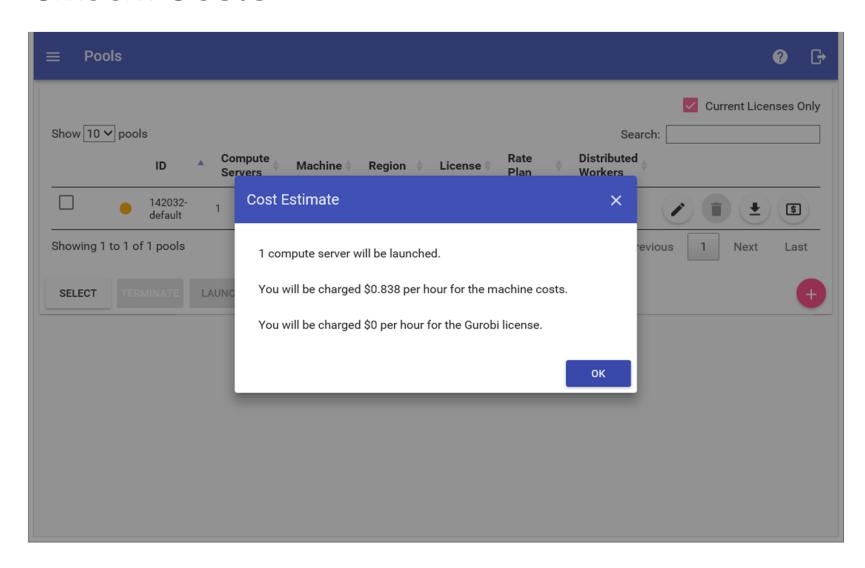
### **Use with AMPL: Continue**

```
ampl: display {i in ORIG, j in DEST} sum {p in PROD} Trans[i,j,p];
      DET
            FRA
                  FRE
                       LAF
                             LAN
                                   STL
                                        WIN
                                               :=
CLEV
      625
          375
                  550
                             500
                                   550
GARY 0 0 0
                       400
                               0
                                   625
                                        375
      525 525 625 600
                                   625
PITT
                                        0
ampl: reset data;
ampl: data multmip3a.dat;
ampl: solve;
Gurobi 7.0.0: cloudid=fedf3901-04f1-44d7-9725-e36c1c3f70f6
cloudkey=0v9XdWrDQLiE3EiAAEKtFw
Capacity available on 'default' cloud pool - connecting...
Established 256-bit AES encrypted connection
Gurobi 7.0.0: optimal solution; objective 238450
163 simplex iterations
plus 33 simplex iterations for intbasis
ampl:
```

# **Manage Server Configuration**



## **Check Costs**



### **Gurobi Cloud Costs**

### Commercial plans

- > Annual subscription fee, *plus*
- ➤ Hourly rates for use:
  - \* Gurobi rate for compute servers
  - \* Amazon rate for distributed workers

### Trials, academic use, special grants

➤ Amazon rate only

... set up through sales rep

### **Gurobi Cloud for AMPL: Assessment**

### Strengths

- > Security
- ➤ Reliability (via Amazon)
- ➤ Support for multi-server and/or multi-worker pools
- Support for local modeling clients

### Drawbacks (compared to NEOS)

- > Not free
  - \* Budgeting can be complicated
- > Solver-specific
- ➤ Not quite "optimization on demand"

### QuanDec

### Server side

- > AMPL model and data
- > Standard AMPL-solver installations

### Client side

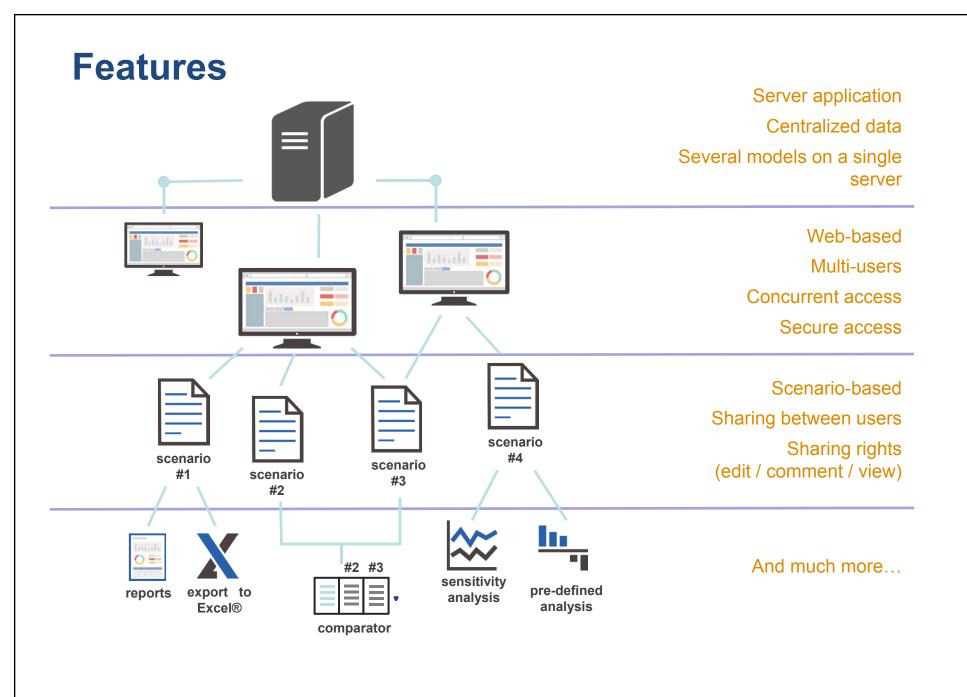
- ➤ Interactive tool for collaboriation & decision-making
- > Runs on any recent web browser
- Java-based implementation
  - \* AMPL API for Java
  - \* Eclipse Remote Application Platform
    - ... developed / supported by Cassotis Consulting



The web-based graphical interface that turns optimization models written in AMPL into decision-making tools.





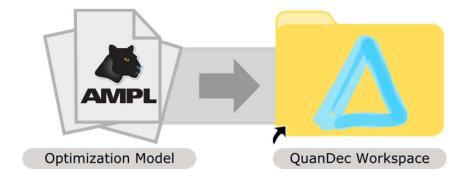


## **Getting started**

step 1: install QuanDec on a server

**step 2:** copy & paste your model files (.mod and .dat) into QuanDec's workspace

step 3: create AMPL tables and link them to QuanDec explorer



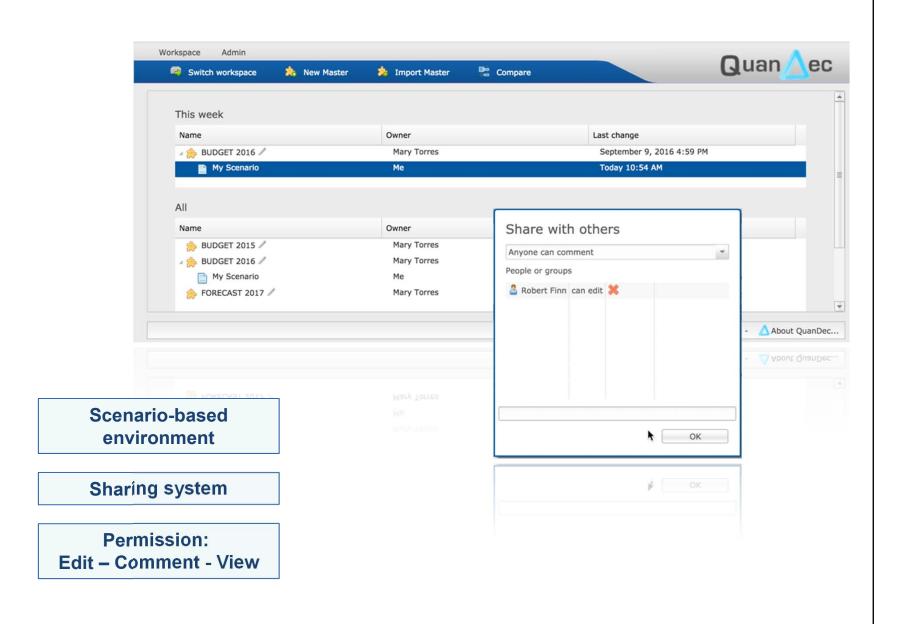


**Web-application** 

Multi-user

**Secure access** 

**Concurrent access** 



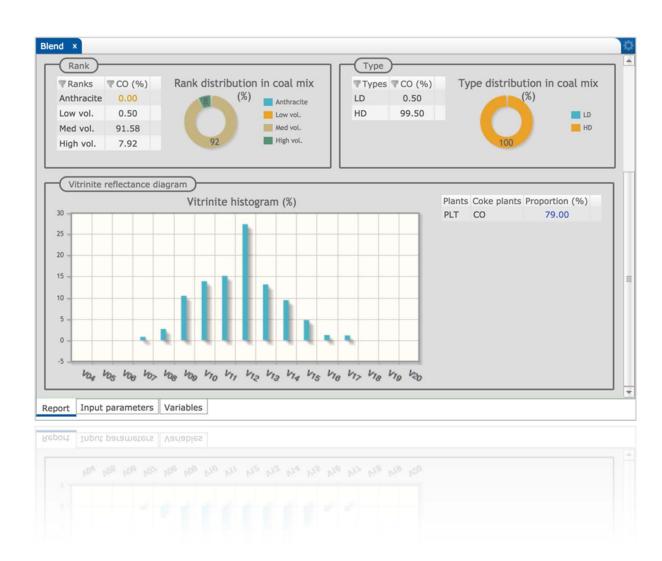
#### 3 levels:

- Report
- Input parameters
- Variables

#### **Chart and tables**

Colored values for easier analysis

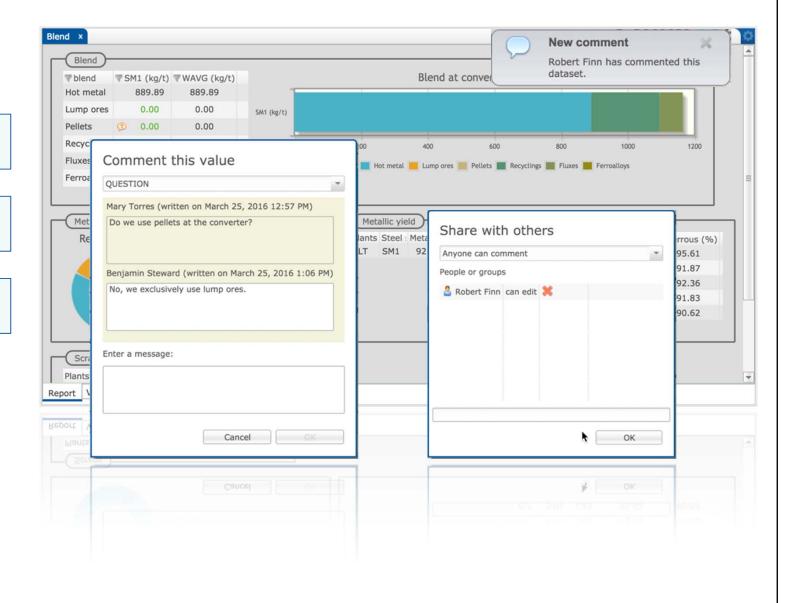
Constraint (min/max) on any variable

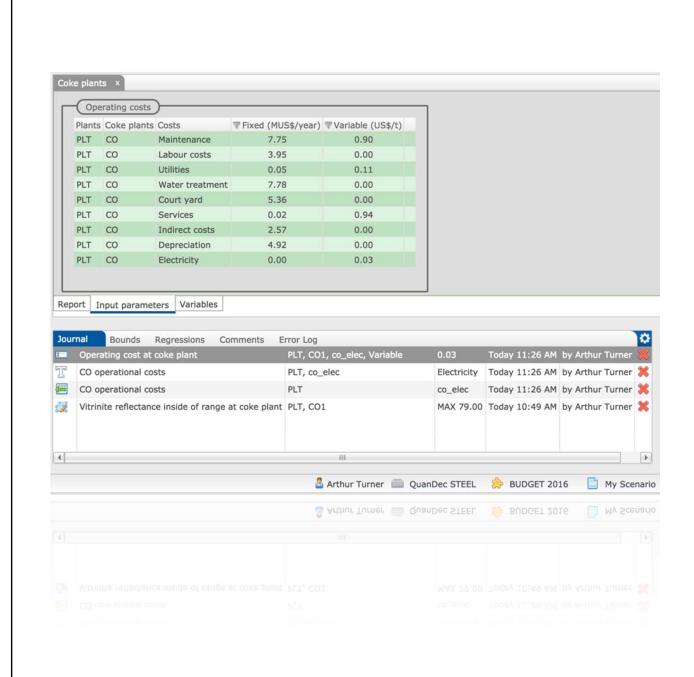


Collaborative work

Notification system

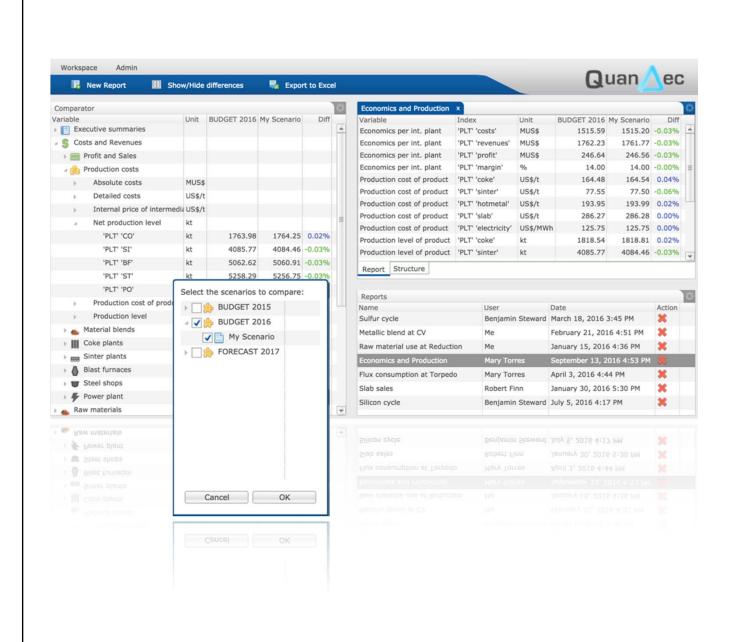
Comments between users





Scenarios with changes history

Traceability and undo system

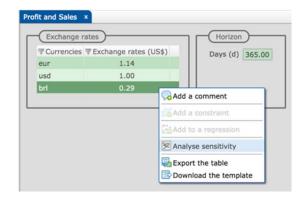


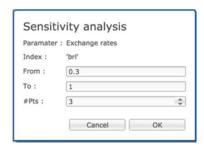
Scenario comparison

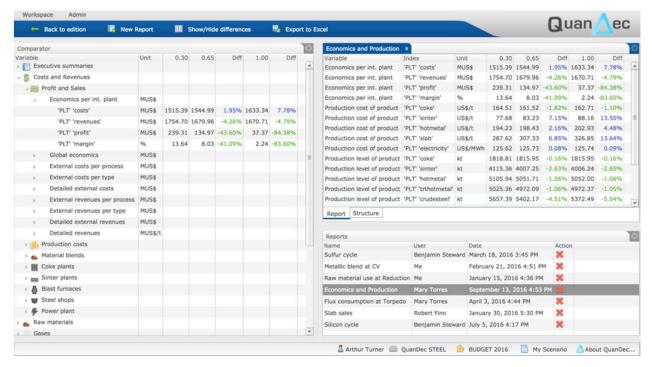
All variables can be compared

Display of relative difference

**Custom reports** 







Sensitivity analysis

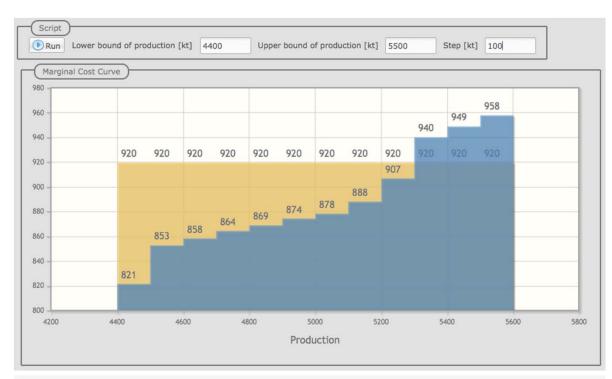
For both parameters AND variables

All variables can be compared

Display of relative difference

### **Predefined analyses**

#### **Script parameters**





## **QuanDec Availability**

### Ready now for commercial applications

- > Free trials available
- Pricing keyed to number of models & users

### First year's support included

- ➤ Tailored setup support from Cassotis Consulting
- > Customizations possible

... contact sales@ampl.com for details