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Update on Functions to AMPL

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Small nonlinear example using a function

```
AMPL:  var x; s.t. c: sin(x) = .5;
AMPL:  solve;
MINOS 5.51: optimal solution found.
...
AMPL:  print x; print asin(.5);
0.5235987755982988
0.5235987755982989
AMPL:  display x - asin(.5);
x - asin(0.5) = -1.11022e-16
```



Load Library

When the builtin functions do not suffice, AMPL's load command can introduce libraries of “imported” functions that have been compiled from suitable programming languages, such as C, C++, and Fortran. For example, the GNU Scientific Library, compiled for use with load, is available from <https://ampl.com/resources/extended-function-library> .

More generally,

<https://ampl.com/netlib/ampl/solvers/funcLink> provides details for compiling your own function library.



Why should functions be expressed in AMPL?

- Many MIP solvers permit “callback” functions to influence their solution algorithms. Introducing functions expressed in AMPL would permit making better interfaces to such solvers.
- AMPL functions might simplify some scripts.
- AMPL functions might help express some nonlinear problems.



Recursive function example: factorial

```
function fact(n)
{
    if n <= 2 then {
        if n <= 1 then
            let n := 1;
        return n;
    }
    return n * fact(n-1);
}
```



Running the *fact* function

```
AMPL: display{i in 0..5} fact(i);  
fact(i) [*] :=  
0      1  
1      1  
2      2  
3      6  
4     24  
5    120  
;
```



“show” command for a function

```
ampl: show fact;  
function fact(param n)  
{  
  if n <= 2 then {  
    if n <= 1 then  
      let n := 1;  
    return n;  
  }  
  return n*fact(n - 1);  
}
```



Parsing challenge with domains

AMPL function declarations have long been allowed to specify a domain for each argument, e.g.,

```
function hypot(Reals,Reals);
```

It is nice to allow

```
function foo(a,b) { return a + 2*b; }
```

which is easy to handle if the arguments are unbound symbols. The argument list of an AMPL function should be a new context, but for imported functions we must allow set expressions for domains. Various remedies are possible; for now, new keyword “new” indicates that a parameter name has a new meaning.



Keyword *new*

File *foo*:

```
param a; let a := 4.2;  
function foo(a,b) { return a + b; }
```

Invoking “`ampl foo`” gives output

```
foo1, line 2 (offset 32):
```

```
    syntax error
```

```
context:  function >>> foo(a, <<< b) { return a +
```

But “`function foo(new a, b)`”

or “`function foo(param a, b)`” is OK.



Local context

```
param a; let a := 4.2;  
function foo(new a,b) { return a + b; }  
show foo;  
display a;
```

...gives output

```
function foo(param a, param b)  
{  
    return a + b;  
}
```

```
a = 4.2
```



Declarations within contexts now allowed

```
param a := 1.2;
{ param a := 3.4;
  print 'Inner context 1: a =', a;
  { param a := 5.6;
    print 'Inner context 2: a =', a;
  }
  print 'Back to inner context 1: a =', a;
}
print 'Outermost context: a =', a;
```



Commands within function bodies

For AMPL functions used in AMPL scripts, all commands are allowed in function bodies. AMPL functions visible to solvers, whether in callbacks or nonlinear expressions, will not be allowed to declare variables or execute commands other than **let**, **return**, and flow-of-control commands. In addition, functions in nonlinear expressions will not be allowed to have **OUT** args.



Declaring arguments to functions

Arguments can be declared immediately:

```
function foo(set S, param p{S})
```

or first listed, then declared:

```
function foo(p, S; set S; param p{S})
```

either of which could restrict the indexing set of p in the body of `foo`, in which

```
indx(p) = S.
```

S would have to be a subset of the indexing set of the var or param passed as p .



Recursive functions versus recursive sets and params

AMPL has long allowed recursive set and parameter definitions, such as

```
param factorial{i in integer[0, Infinity)}  
    = if i < 2 then i else i*factorial[i-1];
```

Recursive set and parameter definitions effectively cache their computed values, so are automatically efficient. A purely recursive function may be much *less* efficient.



Ackermann's function

Famous example from recursive-function theory:

```
# recursive Ackermann's function
function Acker(m,n)
{
    if m == 0 then return n + 1;
    if n == 0 then return Acker(m-1,1);
    return Acker(m-1, Acker(m,n-1));
}
```



Recursive param variant of Ackermann's function

```
param nM default 20;
param nN default 200000;
set M = 0 .. nM;
set N = 0 .. nN;
param Ackermann{m in M, n in N} =
    if m == 0 then n + 1
    else if n == 0 then Ackermann[m-1,1]
    else Ackermann[m-1, Ackermann[m,n-1]];

#Ackermann[4,1] = 65533
#Ackermann[4,2] runs out of 32-bit memory
```




Barely starting to work... Returning sets

```
set A; set B; set C;  
function foo(set S, set T) returns set  
{ return S union T; }  
data; set A := a b c; set B := x y;  
display A, B;  
display foo(A, B);
```

gives output

```
set A := a b c;  
set B := x y;  
set foo(A,B) := a b c x y;
```



Soon... Returning tuples as well

Sometimes it is useful to return sets...

```
set S; set T;  
param p{S};  
...  
let T := argmaxset(p);  
# T = {t in S: p[t] == max{i in S} p[i]}
```

or tuples of values and sets

```
let (t,T) := argmax(p);  
# T = {t in S: p[t] == max{i in S} p[i]}  
# and t = p[s] for s in T
```



Closures

For use in callbacks, our plan is to convey “closures” with functions in `.nl` files. This will permit the functions to access values from outer contexts.

Whether changes to these values are communicated back to the AMPL session will be governed by a new option, just as option `send_suffixes` determines whether suffix values in `.sol` files are returned to the AMPL session.



AD for AMPL functions

AMPL itself (aside from imported functions) has been a *primitive recursive* language. For example, `.nl` files do not contain loops — all loops have been expanded by the AMPL processor before it writes the `.nl` file. This allows the AMPL/solver interface library (ASL) to set up structures needed for automatic differentiation in the course of reading the `.nl` file. Imported functions participate by providing first and possibly second partial derivatives for their numeric arguments.



AD for AMPL functions (cont'd)

AMPL functions appearing in objectives and constraints could be fully (and mutually) recursive, which will require the ASL to use techniques commonly used in various AD packages (such as ADOL-C and Sacado) to store partials and other details in dynamically allocated arrays. This is more general but also somewhat slower and takes more memory.



Function arguments in AMPL scripts

Imported functions (made available with `load` commands) can presently only be called with numeric or string arguments. Given the declarations

```
set S; param p{S};  
function foo;
```

imported function `foo` could only be provided all of `param p` by a call of the form

```
call foo(card(S), {i in S} p[i]);
```

(next slide)



Function arguments in AMPL scripts (cont'd)

But an AMPL function foo, declared with

```
function foo(param p{dimen 1});
```

or

```
function foo(param p{dimen 1}) { ... }
```

or

```
set S; # ...
```

```
function foo(param p{S}) { ... }
```

could simply be called by

```
call foo(p);
```



Function arguments in AMPL scripts (cont'd)

Within `foo`, `p`'s declared and actual indexing sets could be accessed by the (provisionally named) new builtin functions `dind` and `indx`, as in

```
dind(p)
```

and

```
indx(p)
```

so

```
sum{i in indx(p)} p[i]
```

would be the sum of all components of `p`.



Status

The initial slides in this talk show output on my (dmg's) laptop. Returning sets, tuples, and functions should (I hope!) work soon. Various issues are still outstanding; perhaps “new” will be needed less.

We intend to make 64-bit “beta” binaries for Linux, MacOSX, and MS Windows available from the AMPL web site, <https://ampl.com>. The “beta” binaries will use the usual AMPL licensing mechanism and will work with current AMPL licenses. Initially AMPL functions will only work in AMPL scripts. Extensions to the solver-interface library (ASL) are further in the future.



Some references

The AMPL web site

<https://ampl.com>

has more on AMPL, including pointers to papers on AMPL and on the AMPL/solver interface library (ASL). When available, pointers to beta copies of AMPL with function extensions will appear on the AMPL web site.

For more on AD (automatic differentiation), see

<http://www.autodiff.org>



Load library example

Example: `gsl_log1p(x)` computes $\log(1 + x)$, avoiding the roundoff error that would occur in computing $1 + x$ for small $|x|$.

```
AMPL: load amplgsl.dll;
AMPL: function gsl_log1p;
AMPL: display log(1 + 5e-16), gsl_log1p(5e-16);
log(1 + 5e-16) = 4.44089e-16
gsl_log1p(5e-16) = 5e-16
AMPL: print log(1 + 1.2e-17), gsl_log1p(1.2e-17);
0 1.2e-17
```



Out args

An imported function can have “out args”, arguments to which the function provides values. For example, if file `foo` contains

```
load swap.dll;
param a; param b;
data; param a := 1.2; param b := 3.4;
function swap(INOUT, INOUT);
display a, b;
display swap(a,b); ## or "call swap(a,b);"
display a, b;
```

then invoking “`ampl foo`” produces the output...



Output from “ampl foo”

a = 1.2

b = 3.4

swap(a, b) = 1

a = 3.4

b = 1.2