

# Optimization in Your Toolchain: How **AMPL** is Making it Faster and Easier

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# Optimization in Your Toolchain:

## How **AMPL** is Making it Faster and Easier

Optimization has been fundamental to Analytics for as long as there have been computers, yet we are still finding ways to make optimization software more natural to use, faster to run, and easier to integrate with enterprise systems. In this presentation, you'll learn how AMPL's modeling framework has been enhanced to support optimization in today's challenging applications. Topics include:

- Expressing constraint logic more directly and understandably
- Exchanging data and results directly and efficiently with spreadsheets and database systems
- Interfacing to business systems through APIs for popular programming languages
- Deploying optimization in cloud environments and containers

To round out the presentation, the theme of adding optimization to applications will be illustrated by several varied case studies.

# Outline

## *Optimization*

- ❖ Optimization in practice
- ❖ Model-based optimization
- ❖ Model-based optimization in AMPL

## *Developments in AMPL*

- ❖ *more natural*: Writing models more like you think about them
- ❖ *faster, easier*: Exchanging data and results directly and efficiently with spreadsheets and database systems
- ❖ *faster*: Interfacing to enterprise systems through APIs for popular programming languages
- ❖ *easier*: Deploying optimization in containers and in the cloud

# Optimization in Practice

*Given a recurring need to make many interrelated decisions*

- ❖ Purchases, production and shipment amounts, assignments, . . .

*Consistently make highly desirable choices*

*By applying ideas from mathematical optimization*

- ❖ Ways of describing problems (*models*)
- ❖ Ways of solving problems (*algorithms*)

# Optimization in Practice

## *Large numbers of decision variables*

- ❖ Thousands to millions

## *An objective function*

- ❖ Minimize or maximize

## *Various constraint types*

- ❖ 10-20 distinct types
- ❖ Thousands to millions of each type
- ❖ Few variables involved in each constraint

## *Solved many times with different data*

- ❖ Simple rules can't capture all possibilities in advance

## *Solvable only by a series of computational steps*

- ❖ Number of steps not predictable

## Example:

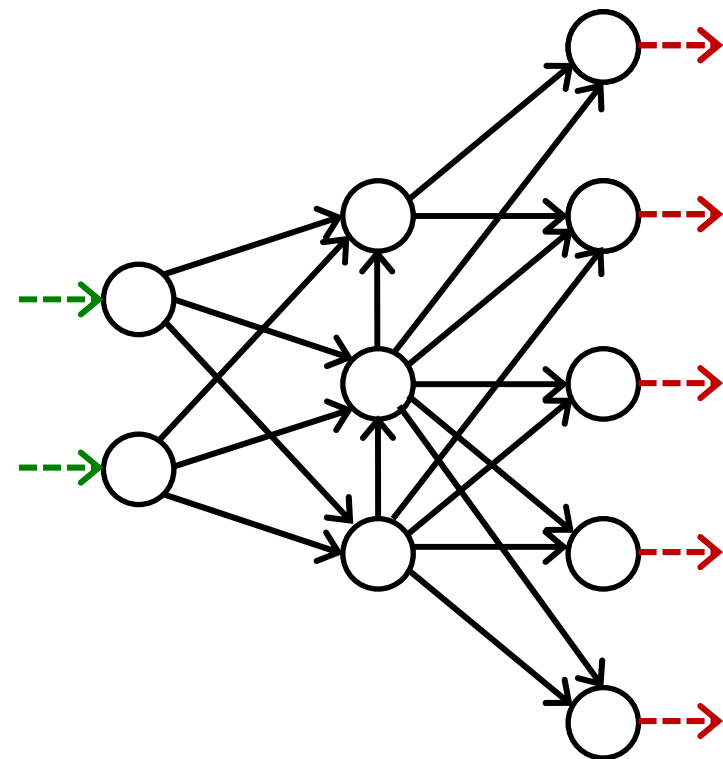
# Multi-Product Network Flow

## Motivation

- ❖ Ship products efficiently to meet demands

## Context

- ❖ a transportation network
  - \* nodes ○ representing cities
  - \* arcs → representing roads
- ❖ supplies ---→ at nodes
- ❖ demands ---→ at nodes
- ❖ capacities on arcs
- ❖ shipping costs on arcs



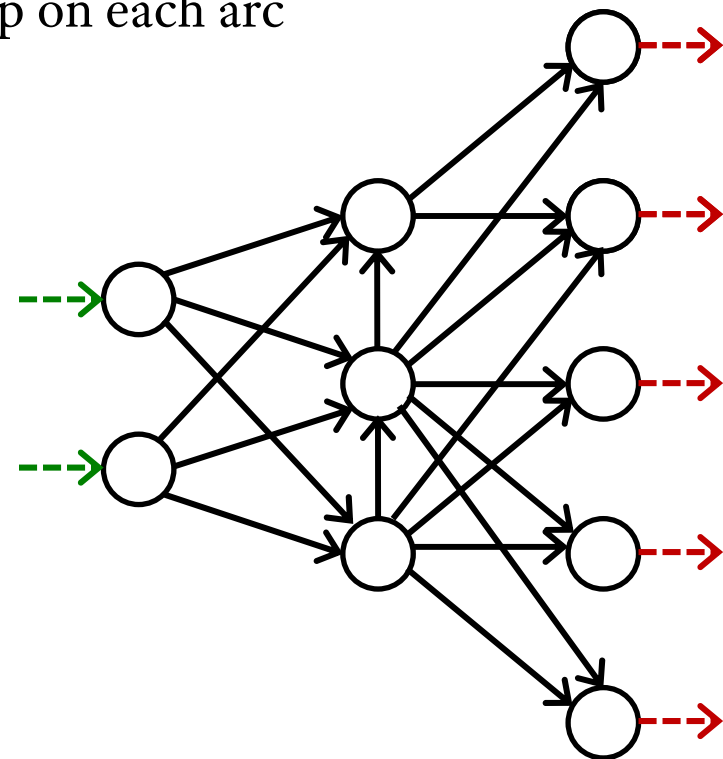
# *Example:* Multi-Product Network Flow

## *Decide*

- ❖ how much of each product to ship on each arc

## *So that*

- ❖ shipping costs are kept low
- ❖ shipments on each arc respect capacity of the arc
- ❖ supplies, demands, and shipments are in balance at each node



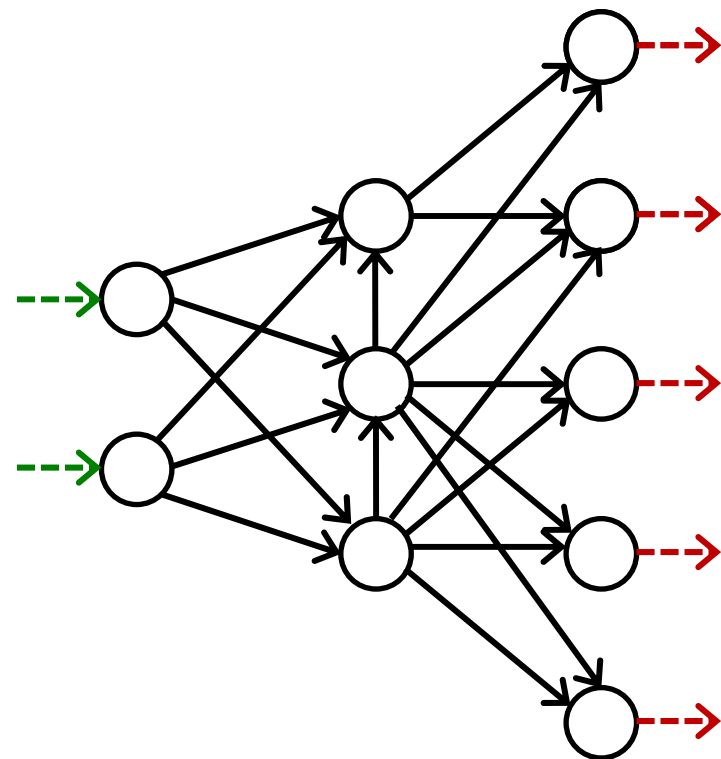
## *Example with complications:* Multi-Product Network Flow

*Decide also*

- ❖ whether to use each arc

*So that*

- ❖ variable plus fixed shipping costs are kept low
- ❖ shipments are not too small
- ❖ not too many arcs are used





# Model-Based Optimization

## *Formulate a minimum shipping cost model*

- ❖ *decision variables*: What arcs are used and how much is shipped
- ❖ *objective*: Total fixed and variable costs
- ❖ *constraints*: Equations that the variables must satisfy to meet the requirements of the problem

## *Apply model-based optimization software*

- ❖ *modeling language*: Write a formulation that a computer system can read
- ❖ *data*: Read costs, capacities, supplies, demands, and limits that define a specific case to be solved
- ❖ *solver*: Send to an off-the-shelf optimization engine that accepts a broad class of problems

*Multi-Product Flow*

## Formulation (*data*)

### *Given*

$P$  set of products

$N$  set of network nodes

$A \subseteq N \times N$  set of arcs connecting nodes

### *and*

$u_{ij}$  capacity of arc from  $i$  to  $j$ , for each  $(i, j) \in A$

$s_{pj}$  supply/demand of product  $p$  at node  $j$ , for each  $p \in P, j \in N$   
> 0 implies supply, < 0 implies demand

$c_{pij}$  cost per unit to ship product  $p$  on arc  $(i, j)$ ,  
for each  $p \in P, (i, j) \in A$

$d_{ij}$  fixed cost for using the arc from  $i$  to  $j$ , for each  $(i, j) \in A$

$m$  smallest total shipments on any arc that is used

$n$  largest number of arcs that may be used

*Multi-Product Flow*

## **Linearized Formulation** (*variables, objective*)

*Determine*

$X_{pij}$  amount of commodity  $p$  to be shipped on arc  $(i, j)$ ,  
for each  $p \in P$ ,  $(i, j) \in A$

$Y_{ij}$  1 if any amount is shipped from node  $i$  to node  $j$ ,  
0 otherwise, for each  $(i, j) \in A$

*to minimize*

$$\sum_{p \in P} \sum_{(i,j) \in A} c_{pij} X_{pij} + \sum_{(i,j) \in A} d_{ij} Y_{ij}$$

total cost of shipments

## Linearized Formulation (*constraints*)

*Subject to*

$$\sum_{p \in P} X_{pij} \leq u_{ij} Y_{ij}, \quad \text{for all } (i, j) \in A$$

when the arc from node  $i$  to node  $j$  is used for shipping, total shipments must not exceed capacity, and  $Y_{ij}$  must be 1

$$\sum_{p \in P} X_{pij} \geq m Y_{ij}, \quad \text{for all } (i, j) \in A$$

when the arc from node  $i$  to node  $j$  is used for shipping, total shipments from  $i$  to  $j$  must be at least  $m$

$$\sum_{(i,j) \in A} X_{pij} + s_{pj} = \sum_{(j,i) \in A} X_{pji}, \quad \text{for all } p \in P, j \in N$$

shipments in plus supply/demand must equal shipments out

$$\sum_{(i,j) \in A} Y_{ij} \leq n$$

At most  $n$  arcs can be used

# Linearized Model in AMPL

*Symbolic data, variables, objective*

```
set PRODUCTS;
set NODES;

set ARCS within {NODES,NODES};
param capacity {ARCS} >= 0;

param inflow {PRODUCTS,NODES};
param min_ship >= 0;
param max_arcs >= 0;

param var_cost {PRODUCTS,ARCS} >= 0;
var Flow {PRODUCTS,ARCS} >= 0;

param fix_cost {ARCS} >= 0;
var Use {ARCS} binary;

minimize TotalCost:
    sum {p in PRODUCTS, (i,j) in ARCS} var_cost[p,i,j] * Flow[p,i,j] +
    sum {(i,j) in ARCS} fix_cost[i,j] * Use[i,j];
```

# Linearized Model in AMPL

## *Constraints*

```
subject to Capacity {(i,j) in ARCS}:
    sum {p in PRODUCTS} Flow[p,i,j] <= capacity[i,j] * Use[i,j];

subject to Min_Shipment {(i,j) in ARCS}:
    sum {p in PRODUCTS} Flow[p,i,j] >= min_ship * Use[i,j];

subject to Conservation {p in PRODUCTS, j in NODES}:
    sum {(i,j) in ARCS} Flow[p,i,j] + inflow[p,j] =
    sum {(j,i) in ARCS} Flow[p,j,i];

subject to Max_Used:
    sum {(i,j) in ARCS} Use[i,j] <= max_arcs;
```

$$\sum_{p \in P} X_{pij} \leq u_{ij} Y_{ij}, \text{ for all } (i, j) \in A$$

# Data Instance in AMPL Text Format

## *Limits*

```
set PRODUCTS := Bands Coils ;
set NODES := Detroit Denver Boston 'New York' Seattle ;

param ARCS: capacity:
    Boston 'New York' Seattle :=
Detroit   100    80    120
Denver   120    120    120 ;

param inflow:
    Detroit Denver Boston 'New York' Seattle :=
Bands    50    60   -50   -50   -10
Coils    60    40   -40   -30  -30;

param min_ship := 15 ;

param max_arcs := 4 ;
```

# Data Instance in AMPL Text Format

## *Costs*

```
param var_cost:  
  [Bands,*,*] Boston 'New York' Seattle :=  
    Detroit      10      20      60  
    Denver       40      40      30  
  [Coils,*,*]   Boston 'New York' Seattle :=  
    Detroit      20      20      80  
    Denver       60      70      30 ;  
  
param fix_cost default 75 ;
```



## Multi-Product Flow

# Optimization by a “MIP” Solver (*gurobi*)

```
AMPL
ampl: model netflow3.mod;
ampl: data netflow3.dat;
ampl:
ampl: option solver gurobi;
ampl: solve;
Set parameter Username
Gurobi 9.5.1: optimal solution; objective 5900
6 simplex iterations
1 branch-and-cut nodes
plus 3 simplex iterations for intbasis
ampl:
ampl: option display_eps .000001, display_1col 0;
ampl: display Flow;
Flow [Pencils,*] (tr)
:
  Denver Detroit :=
Boston      0   50
'New York'  50   0
Seattle    10   0

[Pens,*] (tr)
:
  Denver Detroit :=
Boston      0   40
'New York'  10  20
Seattle    30   0

ampl: |
```

```
set PRODUCTS;
set NODES;

set ARCS within {NODES,NODES};
param capacity {ARCS} >= 0;

param inflow {PRODUCTS,NODES};
param min_ship >= 0;
param max_arcs >= 0;

param var_cost {PRODUCTS,ARCS} >= 0;
var Flow {PRODUCTS,ARCS} >= 0;

param fix_cost {ARCS} >= 0;
var Use {ARCS} binary;

minimize TotalCost:
  sum {p in PRODUCTS, (i,j) in ARCS} var_cost[p,i,j] * Flow[p,i,j] +
  sum {(i,j) in ARCS} fix_cost[i,j] * Use[i,j];

subject to Capacity {(i,j) in ARCS}:
  sum {p in PRODUCTS} Flow[p,i,j] <= capacity[i,j] * Use[i,j];

subject to Min_Shipment {(i,j) in ARCS}:
  sum {p in PRODUCTS} Flow[p,i,j] >= min_ship * Use[i,j];

subject to Conservation {p in PRODUCTS, j in NODES}:
  sum {(i,j) in ARCS} Flow[p,i,j] + inflow[p,j] =
  sum {(j,i) in ARCS} Flow[p,j,i];

subject to Max_Used:
  sum {(i,j) in ARCS} Use[i,j] <= max_arcs;
```

# Formulating Models More Like You Think About Them

## *Describe an optimization problem*

- ❖ In a form *you find natural or convenient*
- ❖ Using readily recognized expressions

## *Send it to a solver*

- ❖ In a form *the solver will accept*
- ❖ Relying on the modeling software to translate

## *Get back a result*

- ❖ In the form you originally used

*Formulating*

# Positive Shipments Incur Fixed Costs

*Linearized formulation*

```
sum {(i,j) in ARCS} fix_cost[i,j] * Use[i,j];
```

*Natural formulation*

```
sum {(i,j) in ARCS}  
  if exists {p in PRODUCTS} Flow[p,i,j] > 0 then fix_cost[i,j]
```

*Formulating*

# Shipments Can't Be Too Small

*Linearized formulation*

```
sum {p in PRODUCTS} Flow[p,i,j] >= min_ship * Use[i,j];  
sum {p in PRODUCTS} Flow[p,i,j] <= capacity[i,j] * Use[i,j];
```

*Natural formulation*

```
sum {p in PRODUCTS} Flow[p,i,j] = 0 or  
min_ship <= sum {p in PRODUCTS} Flow[p,i,j] <= capacity[i,j]
```

*Formulating*

# Can't Use Too Many Arcs

*Linearized formulation*

```
sum {(i,j) in ARCS} Use[i,j] <= max_arcs;
```

*Natural formulation*

```
count {(i,j) in ARCS} (sum {p in PRODUCTS} Flow[p,i,j] > 0) <= max_arcs;
```

## Formulating

# Optimization by Same MIP Solver (*x-gurobi*)

The screenshot displays the AMPL IDE interface. On the left, a file explorer shows the project files, including `x-netflow3.mod`. The central console window shows the execution of the model, resulting in an optimal solution with a total cost of 5900. The output includes two flow matrices for Pencils and Pens.

```
AMPL
ampl: model x-netflow3.mod;
ampl: data netflow3.dat;
ampl:
ampl: option solver x-gurobi;
ampl: solve;
x-Gurobi 9.5.1: Set parameter Username
           x-Gurobi 9.5.1: optimal solution; c
ampl:
ampl: display Total_Cost;
Total_Cost = 5900

ampl: option display_eps .000001, display_1col 0;
ampl: display Flow;
Flow [Pencils,*,*] (tr)
:      Denver Detroit :=
Boston      0      50
'New York'  50      0
Seattle    10      0

[Pens,*,*] (tr)
:      Denver Detroit :=
Boston      0      40
'New York'  10     20
Seattle    30      0
;
```

The right-hand pane shows the AMPL model code for `x-netflow3.mod`, which defines the network flow problem with products, nodes, arcs, and various constraints.

```
set PRODUCTS;
set NODES;

set ARCS within {NODES,NODES};
param capacity {ARCS} >= 0;

param inflow {PRODUCTS,NODES};
param min_ship >= 0;
param max_arcs >= 0;

param fix_cost {ARCS} >= 0;
param var_cost {PRODUCTS,ARCS} >= 0;

var Flow {PRODUCTS,ARCS} >= 0;

minimize Total_Cost:
  sum {p in PRODUCTS, (i,j) in ARCS} var_cost[p,i,j] * Flow[p,i,j] +
  sum {(i,j) in ARCS}
    if exists {p in PRODUCTS} Flow[p,i,j] > 0 then fix_cost[i,j];

subject to Shipment_Limits {(i,j) in ARCS}:
  sum {p in PRODUCTS} Flow[p,i,j] = 0 or
  min_ship <= sum {p in PRODUCTS} Flow[p,i,j] <= capacity[i,j];

subject to Conservation {p in PRODUCTS, j in NODES}:
  sum {(i,j) in ARCS} Flow[p,i,j] + inflow[p,j] =
  sum {(j,i) in ARCS} Flow[p,j,i];

subject to Limit_Used:
  count {(i,j) in ARCS}
    (sum {p in PRODUCTS} Flow[p,i,j] > 0) <= max_arcs;
```

*Formulating*

# Supported Model Expressions

## *Arithmetic operators*

- ❖  $+ - * / ^$
- ❖ *iterated* sum, prod

## *Logical operators*

- ❖ if-then, if-then-else;  $\implies$  (implies)
- ❖ or, and, not
- ❖ *iterated* exists, forall, count

## *Almost-linear functions*

- ❖  $\langle\langle \dots ; \dots \rangle\rangle$  (piecewise-linear)
- ❖ min, max, abs

## *Univariate nonlinear functions*

- ❖ sin, cos, tan; sinh, cosh, tanh; asin, acos, . . .
- ❖ log, log10

*Formulating*

## **Supported Model Expressions (*cont'd*)**

### *Relational constraints*

- ❖ =, >=, <=
- ❖ *double* >=, <=

### *Logical constraints*

- ❖ <, >, !=
- ❖ atleast, atmost, exactly
- ❖ alldiff
- ❖ complements

### *Variable domains*

- ❖ >=, <=
- ❖ integer, binary
- ❖ *in set*



*Formulating*

## Interface to MIP Solvers

### *Read objectives & constraints from AMPL*

- ❖ Store initially as expression trees
  - \* (except for linear ones)
- ❖ Analyze to determine which are linearizable

### *Generate linearizations*

- ❖ Walk trees to build linearizations (flatten)
- ❖ Define auxiliary variables (often zero-one)
- ❖ Generate equivalent constraints

### *Solve*

- ❖ Send to solver through its API
- ❖ Convert optimal solution back to the original AMPL variables
- ❖ Write solution to AMPL

*Formulating*

## Interface Options for Gurobi

*Apply our linearization (count)*

- ❖ Use Gurobi's linear API

*Have Gurobi do simple linearizations (or, abs)*

- ❖ Simplify and “flatten” the expression tree
- ❖ Use Gurobi's “general constraint” API
  - \* `addGenConstrOr ( resbinvar, [binvars] )`  
tells Gurobi:  $\text{resbinvar} = 1$  iff at least one item in  $[\text{binvars}] = 1$
  - \* `addGenConstrAbs ( resvar, argvar )`  
tells Gurobi:  $\text{resvar} = |\text{argvar}|$

*Have Gurobi piecewise-linearize (log)*

- ❖ Replace univariate nonlinear functions by p-l approximations
- ❖ Use Gurobi's “function constraint” API
  - \* `addGenContstrLog ( xvar, yvar )`  
tells Gurobi:  $\text{yvar} =$  a piecewise-linear approximation of  $\log(\text{xvar})$

*Formulating*

## Implementation Issues

*Is an expression repeated?*

- ❖ Detect common subexpressions

```
subject to Shipment_Limits {(i,j) in ARCS}:  
sum {p in PRODUCTS} Flow[p,i,j] = 0 or  
min_ship <= sum {p in PRODUCTS} Flow[p,i,j] <= capacity[i,j];
```

*Is there a simplified formulation?*

- ❖ Yes for min-max, no for max-min

```
minimize Max_Cost:  
max {i in PEOPLE} sum {j in PROJECTS} cost[i,j] * Assign[i,j];
```

```
maximize Max_Value:  
sum {t in T} max {n in N} weight[t,n] * Value[n];
```

*Formulating*

## Implementation Issues (*cont'd*)

*Does an exact linearization exist?*

- ❖ Yes if constraint set is “closed”
- ❖ No if constraint set is “open”

```
var Flow {ARCS} >= 0;  
var Use {ARCS} binary;  
  
subj to Use_Definition {(i,j) in ARCS}:  
    Use[i,j] = 0 ==> Flow[i,j] = 0;
```

```
subj to Use_Definition {(i,j) in ARCS}:  
    Flow[i,j] = 0 ==> Use[i,j] = 0 else Use[i,j] = 1;
```

*Formulating*

## Implementation Issues (*cont'd*)

*Does an exact linearization exist?*

- ❖ Yes if constraint set is “closed”
- ❖ No if constraint set is “open”

```
var Flow {ARCS} >= 0;  
var Use {ARCS} binary;  
  
subj to Use_Definition {(i,j) in ARCS}:  
    Use[i,j] = 0 ==> Flow[i,j] = 0 else Flow[i,j] >= 0;
```

```
subj to Use_Definition {(i,j) in ARCS}:  
    Use[i,j] = 0 ==> Flow[i,j] = 0 else Flow[i,j] > 0;
```

# Exchanging data and results with spreadsheets and database systems

## *Direct spreadsheet (.xlsx) file interface*

- ❖ Works with all .xlsx files on Windows, Linux, macOS
- ❖ Supports “two-dimensional” spreadsheet tables

## *Direct comma-separated value (.csv) file interface*

## *New ODBC interface for database systems*

- ❖ Support for Microsoft ODBC, unixODBC, iODBC
- ❖ Faster operation
- ❖ Extended update features

# Direct Spreadsheet Interface

*“1D” spreadsheet ranges*

ITEMS	FROM	TO	capacity
Bands	Detroit	Boston	100
Coils	Detroit	New York	80
	Detroit	Seattle	120
	Denver	Boston	120
	Denver	New York	120
	Denver	Seattle	120

ITEMS	NODES	inflow
Bands	Detroit	50
Bands	Denver	60
Bands	Boston	-50
Bands	New York	-50
Bands	Seattle	-10
Coils	Detroit	60
Coils	Denver	40
Coils	Boston	-40
Coils	New York	-30
Coils	Seattle	-30

# Direct Spreadsheet Interface

*“2D” spreadsheet ranges*

The screenshot shows an Excel spreadsheet with the following data:

	A	B	C	D	E	F	G	H	I	J	K	L
1												
2		<b>ITEMS</b>		<b>capacity</b>	<b>TO</b>				<b>cost</b>		<b>ITEMS</b>	
3		Bands		<b>FROM</b>	Boston	New York	Seattle		<b>FROM</b>	<b>TO</b>	Bands	Coils
4		Coils		Detroit	100	80	120		Detroit	Boston	10	20
5				Denver	120	120	120		Detroit	New York	20	20
6									Detroit	Seattle	60	80
7		<b>NODES</b>							Denver	Boston	40	60
8		Detroit		<b>inflow</b>	<b>ITEMS</b>				Denver	New York	40	70
9		Denver		<b>NODES</b>	Bands	Coils			Denver	Seattle	30	30
10		Boston		Detroit	50	60						
11		New York		Denver	60	40						
12		Seattle		Boston	-50	-40						
13				New York	-50	-30						
14				Seattle	-10	-30						
15												
16												
17												
18												
19												
20												
21												
22												



*Direct spreadsheet interface*

# Data Handling

## *Script (input)*

```
model netflow1.mod;

table Products IN "amplxl" "netflow2.xlsx" "Items":
    PRODUCTS <- [ITEMS];

table Nodes IN "amplxl" "netflow2.xlsx":
    NODES <- [NODES];

table Capacity IN "amplxl" "netflow2.xlsx":
    ARCS <- [FROM,TO], capacity;

table Inflow IN "amplxl" "netflow2.xlsx":
    [ITEMS,NODES], inflow;

table Cost IN "amplxl" "netflow2.xlsx":
    [ITEMS,FROM,TO], cost;

load amplxl.dll;

read table Products; read table Nodes;
read table Capacity; read table Inflow; read table Cost;
```

*Direct spreadsheet interface*

# Data Handling

## *Script (input)*

```
model netflow1.mod;

table Products IN "amplx1" "netflow2.xlsx" "Items":
    PRODUCTS <- [ITEMS];

table Nodes IN "amplx1" "netflow2.xlsx":
    NODES <- [NODES];

table Capacity IN "amplx1" "netflow2.xlsx" "2D":
    ARCS <- [FROM,TO], capacity;

table Inflow IN "amplx1" "netflow2.xlsx" "2D":
    [ITEMS,NODES], inflow;

table Cost IN "amplx1" "netflow2.xlsx" "2D":
    [ITEMS,FROM,TO], cost;

load amplx1.dll;

read table Products; read table Nodes;
read table Capacity; read table Inflow; read table Cost;
```

*Direct spreadsheet interface*

# Data Handling

## *Script (output)*

```
option solver gurobi;
solve;

table Results OUT "amplx1" "netflow1.xlsx" "2D":
    [ITEMS, FROM, TO], Flow;

table Summary OUT "amplx1" "netflow1.xlsx":
    {(i,j) in ARCS} -> [FROM, TO],
    sum {p in PRODUCTS} Flow[p,i,j] ~ TotFlow,
    sum {p in PRODUCTS} Flow[p,i,j] / capacity[i,j] ~ "%Used";

write table Results;
write table Summary;
```

*Direct spreadsheet interface*

# Data Results

*“2D” spreadsheet range*

The screenshot shows a Microsoft Excel window titled "netflow2.xlsx" with the user "Robert Fourer". The spreadsheet displays data for shipments and items. The data is organized into a 2D range starting from row 3, column B. The columns are labeled "FROM", "TO", "Bands", "Coils", "TotFlow", and "%Used". The data is as follows:

	FROM	TO	Bands	Coils	TotFlow	%Used
4	Detroit	Boston	50	30	80	80.0%
5	Detroit	New York	0	30	30	37.5%
6	Detroit	Seattle	0	0	0	0.0%
7	Denver	Boston	0	10	10	8.3%
8	Denver	New York	50	0	50	41.7%
9	Denver	Seattle	10	30	40	33.3%

# New ODBC Interface

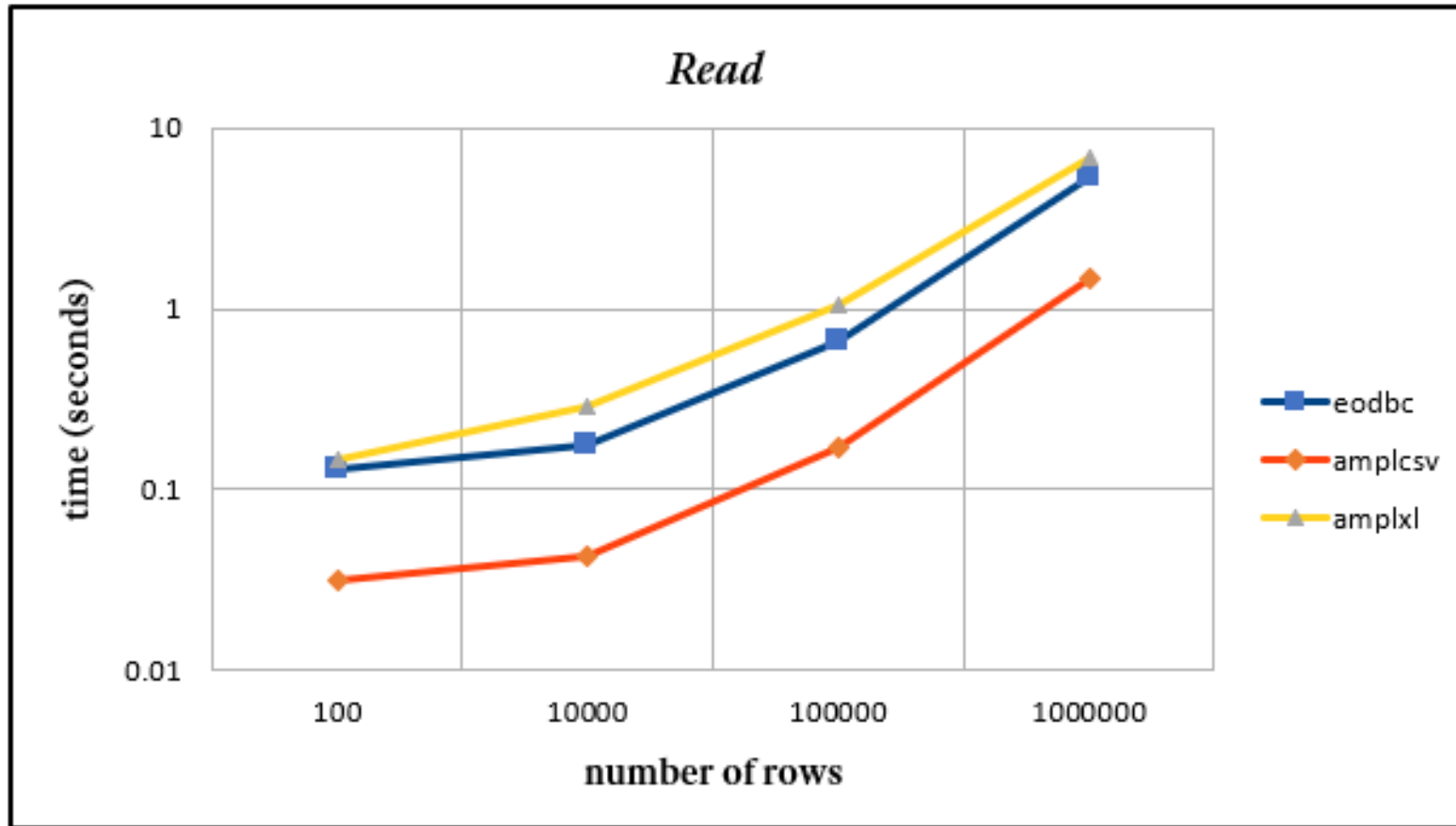
## *Open Database Connectivity*

- ❖ Standard API for accessing database management systems
- ❖ Many database systems have ODBC drivers
- ❖ Supported by AMPL table statements
  - \* Can include SQL queries

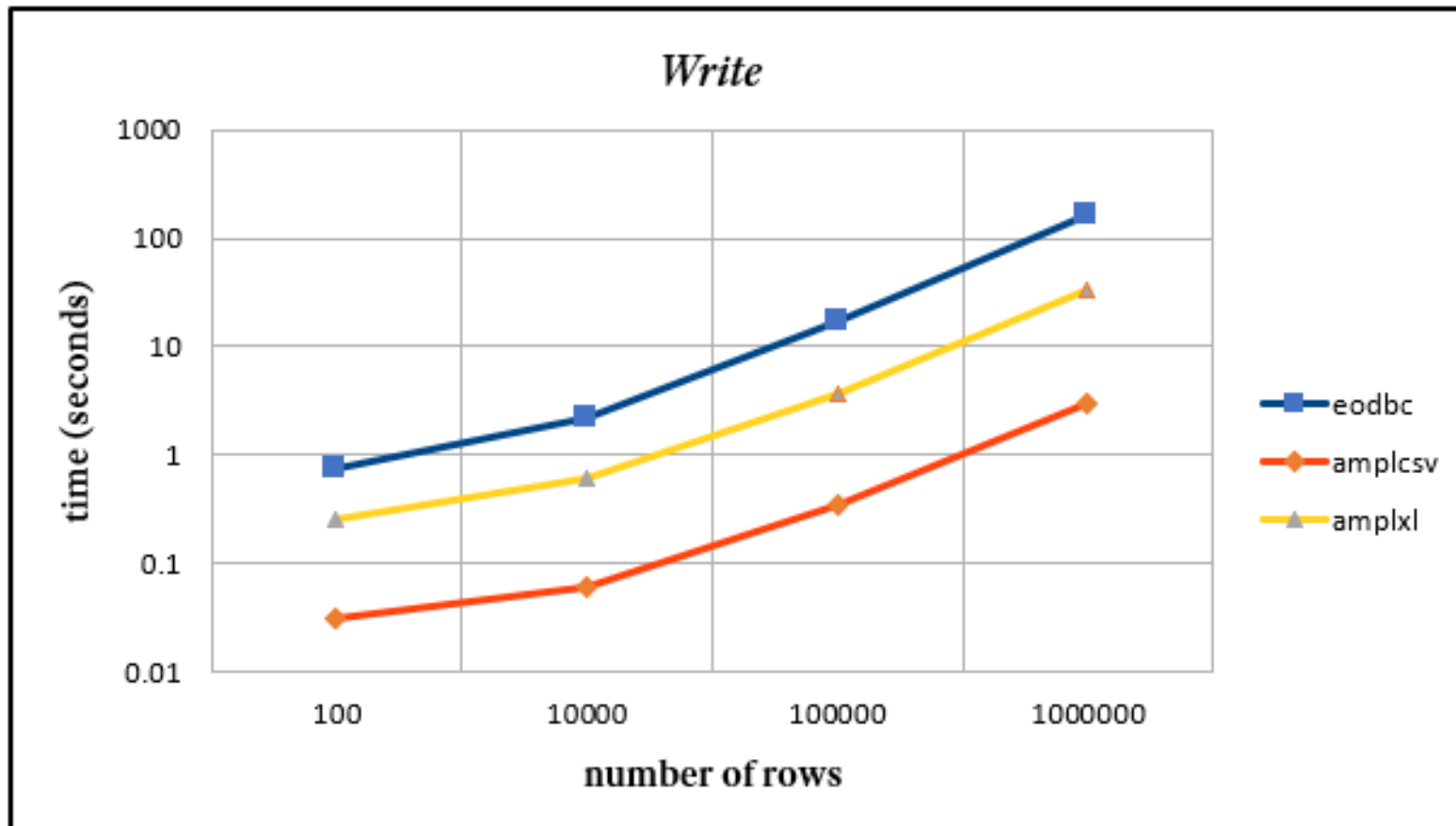
## *Enhancements*

- ❖ Faster writes
- ❖ Table rewrite support
  - \* Preserve the column data types
- ❖ Table update support
  - \* Modify only selected records of a large table
- ❖ Table “upsert” support (experimental)
  - \* Update a record if it already exists, otherwise insert it
  - \* Requires a database-specific SQL statement

# Reading Efficiency



# Writing Efficiency



# Updating Efficiency





# Interfacing to Enterprise Systems through AMPL APIs

## *Embed AMPL in applications*

- ❖ Program in C++, C#, Java, MATLAB, Python, R
- ❖ Call AMPL to do optimization, via  
API (application programming interface) library routines
  - \* Import data and export solutions
  - \* Read AMPL models & execute AMPL commands
  - \* Invoke solvers

## *Recent enhancements*

- ❖ Snapshots
- ❖ AMPL Colaboratory

# Snapshots

## *Save & restore an AMPL session*

- ❖ Save key state information in a text file
  - \* Model declaration, data, current solution, options, . . .
- ❖ Restore the state as a starting point for later sessions

## *Valuable in API programming*

- ❖ Avoid repeating expensive setups
  - \* Set up once and record a snapshot
  - \* Create many containers and restore the snapshot in each
- ❖ Debug API programs
  - \* Check correctness of model and data setup
  - \* Move to interactive environment for troubleshooting

# Snapshot Command Listing

```
###snapshot-version: 0.1.1
###model-start
set PRODUCTS;
set NODES;
set ARCS within {NODES, NODES};
param capacity{ARCS} >= 0;
param inflow{PRODUCTS, NODES};
param cost{PRODUCTS, ARCS} >= 0;
var Flow{PRODUCTS, ARCS} >= 0;
minimize TotalCost: sum{p in PRODUCTS, (i,j) in ARCS} cost[p,i,j]
subject to Capacity{(i,j) in ARCS} : sum{p in PRODUCTS}
    Flow[p,I,j] <= capacity[i,j];
subject to Conservation{p in PRODUCTS, j in NODES} : sum{(i,j) in ARCS}
    Flow[p,i,j] + inflow[p,j] == sum{(j,i) in ARCS} Flow[p,j,i];
###model-end

###options-start
option AMPLFUNC 'C:\Users\AMPL\Desktop\Solvers\ampltab1_64.dll';
option ampl_include 'C:\Users\AMPL\Desktop\Analytics\Netflow';
option ampl_include 'C:\Users\AMPL\Desktop\Analytics\Netflow';
###options-end

###data-start
data;
set PRODUCTS :=
    'Pencils'
    'Pens';
set NODES :=
    'Detroit'
    'Denver'
    'Boston'
    'New York'
    'Seattle';
set ARCS :=
    ('Detroit','Boston')
    ('Detroit','New York')
    ('Detroit','Seattle')
    ('Denver','Boston')
    ('Denver','New York')
    ('Denver','Seattle');
param capacity :=
    ['Detroit','Boston'] 100
```

```
    ['Detroit','New York'] 80
    ['Detroit','Seattle'] 120
    ['Denver','Boston'] 120
    ['Denver','New York'] 120
    ['Denver','Seattle'] 120;
param cost :=
    ['Pencils','Detroit','Boston'] 10
    ['Pencils','Detroit','New York'] 20
    ['Pencils','Detroit','Seattle'] 60
    ['Pencils','Denver','Boston'] 40
    ['Pencils','Denver','New York'] 40
    ['Pencils','Denver','Seattle'] 30
    ['Pens','Detroit','Boston'] 20
    ['Pens','Detroit','New York'] 20
    ['Pens','Detroit','Seattle'] 80
    ['Pens','Denver','Boston'] 60
    ['Pens','Denver','New York'] 70
    ['Pens','Denver','Seattle'] 30;

model;
###data-end

###current-problem-start
problem Initial;
environ Initial;
###current-problem-end

###objectives-start
objective TotalCost;
###objectives-end

###fixes-start
unfix Flow;
###fixes-end

###drop-restore-start
restore Capacity;
restore Conservation;
###drop-restore-end

###solution-start
###solution-end
```

# Snapshot Usage

## *For use with an API*

```
snapshot = ampl.get_output('snapshot;')
```

```
ampl2.eval(snapshot)
```

## *For use in interactive debugging*

```
snapshot = ampl.get_output('snapshot;')  
print(snapshot, file=open('snapshot.run', 'w'))
```

```
include "snapshot.run";
```

# AMPL Colaboratory

## *Run sample models free in Jupyter notebooks*

- ❖ Run a short Python cell for setup
- ❖ Run AMPL cells for model, data, scripts
  - ... execute in Google Colab, Kaggle, etc.*

## *Great for getting started with AMPL*

- ❖ No local downloads or installation needed
- ❖ Try out examples
  - \* From the AMPL book
  - \* From previous talks and papers
- ❖ Copy and modify an example

# Deploying optimization in containers and in the cloud

## *Virtual licensing*

- ❖ Not a machine-locked license scheme
  - \* Doesn't rely on fixed machine characteristics
- ❖ Not a traditional floating license scheme
  - \* Doesn't rely on a customer's machine for validation
- ❖ For clouds • containers • clusters . . . even physical machines

## *Container setup*

- ❖ Use any base image
- ❖ Load needed AMPL and solver modules
- ❖ Initialize virtual licensing

# Virtual Licensing

## *Short-term leases*

- ❖ Last 5 minutes
- ❖ Automatically renewed

## *Renewal procedure*

- ❖ Sends current license & usage data to our REST API endpoints
  - \* Hosted across multiple cloud providers (AWS, Azure, . . .)
- ❖ User details and usage data are logged
- ❖ New license file is returned

*. . . lease remains active during renewal process*

# Virtual Licensing

## *Flexible license limits*

- ❖ No automatic enforcement
- ❖ Short-term use in excess of limits is expected
- ❖ If use exceeds limits in longer term, customer is contacted

## *Information reported in renewal request*

- ❖ CPU cores in the underlying machine
- ❖ CPU threads available

## *Information tracked*

- ❖ Total concurrent active leases
- ❖ Total CPU threads available across all active leases
- ❖ Total different underlying machines with active leases
- ❖ Total CPU cores across all machines with active leases



# Container Setup

*Install curl, build arguments, get AMPL module*

```
# Use any image as base image
FROM python:3.9-slim-buster

# Install curl in order to download the modules necessary
RUN apt-get update && apt-get install -y curl

# Build arguments
ARG LICENSE_UUID=f9758f88-b0a3-11eb-9e10-c75c7742e3ae
ARG MODULES_URL=https://ampl.com/dl/modules

# Download ampl-module.linux64.tgz
RUN cd /opt/ && curl -O ${MODULES_URL}/ampl-module.linux64.tgz && \
    tar xzvf ampl-module.linux64.tgz && rm ampl-module.linux64.tgz
```

# Container Setup (*cont'd*)

## *Load Gurobi, COIN-OR solvers, license, amplpy API*

*# Download Gurobi solver*

```
RUN cd /opt/ && curl -O ${MODULES_URL}/gurobi-module.linux64.tgz && \  
tar xzvf gurobi-module.linux64.tgz && rm gurobi-module.linux64.tgz
```

*# Download COIN-OR solvers*

```
RUN cd /opt/ && curl -O ${MODULES_URL}/coin-module.linux64.tgz && \  
tar xzvf coin-module.linux64.tgz && rm coin-module.linux64.tgz
```

*# Download initial license file*

```
RUN cd /opt/ampl.linux-intel64/ && curl -O \  
https://portal.ampl.com/download/license/${LICENSE_UUID}/ampl.lic
```

*# Add installation directory to the environment variable PATH*

```
ENV PATH="/opt/ampl.linux-intel64/:${PATH}"
```

*# Install amplpy API*

```
RUN pip3 install amplpy
```

## Learn More

*<https://dev.ampl.com>*

- ❖ new AMPL development projects

*<https://github.com/ampl/>*

- ❖ all AMPL open-source projects

*<https://colab.ampl.com/>*

- ❖ AMPL Colaboratory links