Python and AMPL: Build Prescriptive Analytics applications quickly with Pandas, Colab, Streamlit, and amplpy

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Outline

Part I:

- Quick introduction to AMPL and new modeling functionalities **Part II (live demos):**

- Quick introduction to amplpy (our Python API)

- AMPL on Google Colab
 - AMPL Model Colaboratory (<u>https://colab.ampl.com</u>)
 - New book: Hands-On Optimization with AMPL in Python
 (https://mo-book.ampl.com)
- AMPL and solvers as python packages
- AMPL on Streamlit Cloud
- How to deploy large-scale optimization applications with AMPL

Formulating Models More Like You Think About Them

Describe an optimization problem

- $\circ~$ In a form you find natural or convenient
- Using readily recognized expressions

Send it to a solver

- \circ In a form the solver will accept
- $\circ~$ Relying on the modeling software to translate

Get back a result

 $\circ~$ In the form you originally used

Typical User Complaint

```
Thank you so much for replying.
Let me show my "if-then" constraint in a more clear way as follows:
set veh := {1..16 by 1};
param veh ind {veh};
param theory_time {veh};
param UP := 400000;
var in lane veh {veh} integer >=1, <=2;</pre>
var in in time {veh} >=0, <=UP;</pre>
Note that "in_lane_veh {veh}" are integer variables which equal 1 or 2,
and "in in time {veh}" are continuous variables.
subject to IfConstr {i in 1..card(veh)-1, j in i+1..card(veh):
  veh ind[i] = veh ind[j] and theory time[i] <= theory time[j]}:</pre>
    in_lane_veh[i] = in_lane_veh[j] ==> in_in_time[j] >= in_in_time[i] + l_veh/V;
```

When I run my program, there appears the following statement: CPLEX 20.1.0.0: logical constraint _slogcon[1] is not an indicator constraint.

Typical Reply

To reformulate this model in a way that your MIP solver would accept, you could define some more binary variables,

var in_lane_same {veh,veh} binary;

with the idea that in_lane_same[i,j] should be 1 if and only if in_lane_veh[i] =
in_lane_veh[j].
Then the desired relation could be written as two constraints:

```
in_lane_veh[i] = in_lane_veh[j] ==> in_lane_same[i,j] = 1
in_lane_same[i,j] = 1 ==> in_in_time[j] >= in_in_time[i] + l_veh/V;
```

The second one is an indicator constraint, but you would just need to replace the first one by equivalent linear constraints.

```
Given that in_lan_veh can only be either 1 or 2, those constraints could be
```

```
in_lane_same[i,j] >= 3 - in_lane_veh[i] - in_lane_veh[j]
in_lane_same[i,j] >= in_lane_veh[i] + in_lane_veh[j] - 3
```

New Solver Interface Library (MP)

Design

- C++ library for building efficient, configurable solver drivers
- Support for features of current C interface library
- Extensive toolset for problem recognition and transformation

Motivation . . .

- AMPL has logical and "not linear" expressions for writing models the way you think of them
- $\circ~$ Old interfaces have very limited support for these
- New interfaces, built with MP, allow these expressions to be used and combined freely

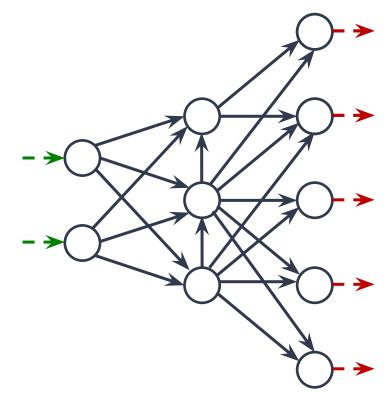
Example: Multi-Product Network Flow

Motivation

 Ship products efficiently to meet demands

Context

- a transportation network
 - Nodes Orepresenting cities
 - arcs representing roads
- \circ supplies $_$ \rightarrow at nodes
- \circ demands \rightarrow at nodes
- \circ capacities on arcs
- $\circ~$ shipping costs on arcs



Example: Multi-Product Network Flow

Decide

 \circ how much of each product to ship on each arc

So that

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

AMPL Model for Multi-Product Network Flow

```
set PRODUCTS;
set NODES;
param net_inflow {PRODUCTS,NODES};
set ARCS within {NODES, NODES};
param capacity \{ARCS\} \ge 0;
param var_cost {PRODUCTS,ARCS} >= 0;
var Flow {PRODUCTS,ARCS} >= 0;
minimize TotalCost:
   sum {p in PRODUCTS, (i,j) in ARCS} var_cost[p,i,j] * Flow[p,i,j];
subject to Capacity {(i,j) in ARCS}:
   sum {p in PRODUCTS} Flow[p,i,j] <= capacity[i,j];</pre>
subject to Conservation {p in PRODUCTS, j in NODES}:
   sum {(i,j) in ARCS} Flow[p,i,j] + net_inflow[p,j] =
sum {(j,i) in ARCS} Flow[p,j,i];
```

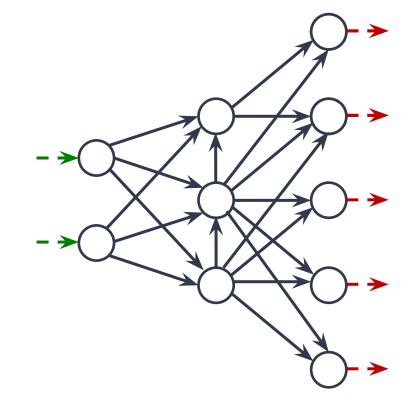
Example with conditions: Multi-Product Network Flow

Decide also

• whether to use each arc

So that

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



Positive Shipments Incur Fixed Costs

Linearization

```
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];
```

How you think about it

```
param fix_cost {ARCS} >= 0;
minimize TotalCost:
    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];
```

Shipments Can't Be Too Small

Linearization

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

How you think about it

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];</pre>

Can't Use Too Many Arcs

Linearization

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

How you think about it

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

Linearization is Usually Not That Easy!

```
subject to IfConstr {i in 1..card(veh)-1, j in i+1..card(veh):
            veh_ind[i] = veh_ind[j] and theory_time[i] <= theory_time[j]}:
    in_lane_veh[i] = in_lane_veh[j]
        ==> in_in_time[j] >= in_in_time[i] + l_veh/V;
```

```
minimize total_fuelcost:
    sum{(i,j) in A} sum{k in V} X[i,j,k] *
        ((if H[i,k] <= 300 then dMor[i,j] else
        if H[i,k] <= 660 then dAft[i,j] else
        if H[i,k] <= 901 then dEve[i,j]) * 5 +
        (if H[i,k] <= 300 then tMor[i,j] else
        if H[i,k] <= 660 then tAft[i,j] else
        if H[i,k] <= 901 then tEve[i,j]) * 0.0504);</pre>
```

```
subject to NoPersonIsolated
    {l in TYPES['loc'], r in TYPES['rank'], j in 1..numberGrps}:
    sum {i in LOCRANK[l,r]} Assign[i,j] = 0 or
    sum {i in LOCRANK[l,r]} Assign[i,j] + sum {a in ADJACENT[r]} sum {i in LOCRANK[l,a]} Assign[i,j] >= 2;
```

Supported Extensions

Operators and functions

- o Conditional: if-then-else; ==>, <==, <==>
- Logical: or, and, not; exists, forall
- o Piecewise linear: abs; min, max; <<breakpoints; slopes>>
- Counting: count; atmost, atleast, exactly; number of
- o Comparison: >, <, !=; alldiff</pre>
- Complementarity: complements
- Nonlinear: *, /, ^; exp, log; sin, cos, tan; sinh, cosh, tanh
- Set membership: in

Expressions and constraints

- High-order polynomials
- Second-order and exponential cones (MOSEK driver!)

Supported Solvers

Solvers

- Gurobi, Xpress, COPT, MOSEK
- Highs, CBC, SCIP, GCG
- CPLEX soon

Modeling guide

o <u>https://mp.ampl.com/model-guide.html</u>

Examples using MP features

- o <u>https://colab.ampl.com</u>
- o <u>https://ampl.com/mo-book</u>

Quick introduction to amplpy!

What do you need to know to use amplpy?

- Basic Python features (lists, dictionaries, etc.)

- Data manipulation with Pandas dataframes

 How to model in AMPL (or how to ask Chat GPT to write AMPL models for you!)

Example: Christmas model (https://colab.ampl.com)

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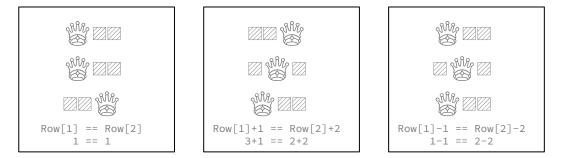
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Example: N-Queens (<u>https://colab.ampl.com</u>)

How can n queens be placed on an $n \times n$ chessboard so that no two of them attack each other?

Constraint **alldiff** enforces a set of integer variables to take distinct values. Using alldiff, we can model N-Queens as follows:

```
param n integer > 0; # N-queens
var Row {1..n} integer >= 1 <= n;
s.t. row_attacks: alldiff ({j in 1..n} Row[j]);
s.t. diag_attacks: alldiff ({j in 1..n} Row[j]+j);
s.t. rdiag_attacks: alldiff ({j in 1..n} Row[j]-j);</pre>
```



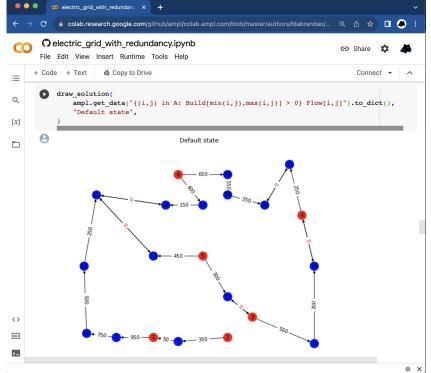
Example: N-Queens (<u>https://colab.ampl.com</u>)

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Description: How can N queens be placed on an NxN chessboard so that no two of them attack each other? Tags: amplpy, constraint-programming, highlights									
									Notebook author: Gleb Belov < <u>gleb@ampl.com</u> >
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>_		Using default Community Edition License for Colab. Get yours at: <u>https://ampl.com/ce</u> Licensed to AMPL Community Edition License for the AMPL Model Colaboratory (<u>https://colab.ampl.com</u>).							

Example: Network design with redundancy (<u>https://colab.ampl.com</u>)

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0	Gelectric_grid_with_redundancy.ipynb Get Share Get Share Get Market File Edit View Insert Runtime Tools Help Get Share Get Market
-	+ Code + Text 🙆 Copy to Drive Connect 👻 🖌
	<pre>param cost{L}; # cost to build a link param capacity; # capacity of links</pre>
}	<pre>var Build {L} binary; # Build[i,j] = 1 iff link btw i & j is built var Flow {A} >= 0; # Flow[i,j] is flow from i to j</pre>
נ	<pre>minimize TotalBuildCost: sum {(i,j) in L} cost[i,j] * Build[i,j];</pre>
	<pre>subject to Balance {i in N}: sum {(j,i) in A} Flow[j,i] - sum{(i,j) in A} Flow[i,j] >= demsup[i];</pre>
	<pre>subject to ArcExists1 {(i,j) in L}: Flow[i,j] <= Build[i,j] * capacity; subject to ArcExists2 {(i,j) in L}: Flow[j,i] <= Build[i,j] * capacity;</pre>
	var FlRm {A,N} >= 0; # FlRm[i,j,rn] is flow from i to j when node rn is removed
	<pre>subject to RemoveNode {rm in N}: sum {(i,rm) in A} Flrm[i,rm,rm] + sum {(rm,j) in A} Flrm[rm,j,rm] = 0;</pre>
	<pre>subject to BalanceRm {i in N, rm in N: i != rm}: sum {(j,i) in A} FlRm[j,i,rm] - sum {(i,j) in A} FlRm[i,j,rm] >= demsup[i];</pre>
, I	<pre>subject to ArcExistsRml {(i,j) in L, rm in N}: FlRm[i,j,rm] <= Build[i,j] * capacity;</pre>
	subject to ArcExistsRm2 {(i,j) in L, rm in N}:



Wait a minute. How are AMPL & solvers running on Google Colab integrated with Python 2.

AMPL and all Solvers are now available as Python Packages

AMPL and all solvers are now available as python packages for **Windows**, **Linux** (X86_64, aarch64, ppc64le), and macOS.

```
# Install Python API for AMPL
$ python -m pip install amplpy --upgrade
# Install solver modules (e.g., HiGHS, CBC, Gurobi)
$ python -m amplpy.modules install highs cbc gurobi
# Activate your license (e.g., free https://ampl.com/ce license)
$ python -m amplpy.modules activate <license-uuid>
# Import in Python
$ python
>>> from amplpy import AMPL
>>> ampl = AMPL() # instantiate AMPL object
```

> https://ampl.com/python/

AMPL is Free on Google Colab

- > <u>https://dev.ampl.com/ampl/python/colab.html</u>
- > <u>https://try.ampl.com</u> (quickly access to AMPL on Colab)

You can install AMPL on Google Colab (where it is free by default) as follows:

```
# Install dependencies
%pip install -q amplpy
```

```
# Google Colab & Kaggle integration
from amplpy import AMPL, tools
ampl = tools.ampl_notebook(
    modules=["gurobi", "coin", "highs", "gokestrel"], # modules to install
    license_uuid="default") # license to use
```

Free licenses to use on Google Colab (and locally!)

- ampl.com/ce

- For personal use
- Immediate access without approvals required
- No size-limits
- Includes access to:
 - Open-source solvers
 - Commercial solver trials

- ampl.com/courses

- For teaching
- No size-limits
- Full access to all solvers!
- All students can use the license during the course.





Teaching optimization with AMPL

We make it simple for you to teach mathematical optimization.

Discover how AMPL caters to optimization courses with easy-to-distribute bundles, APIs to your favorite programming languages, an all-new Google Colab environment and an array of education materials.



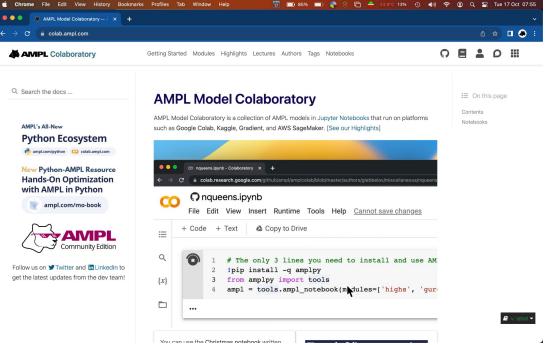
Explore AMPL on Google Colab

The Python-first **2** approach to learn and model with AMPL!

AMPL Model Colaboratory (<u>https://colab.ampl.com</u>)

Many examples: <u>https://colab.ampl.com</u> (live demo) >

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Data-Driven Mathematical Optimization with AMPL in Python

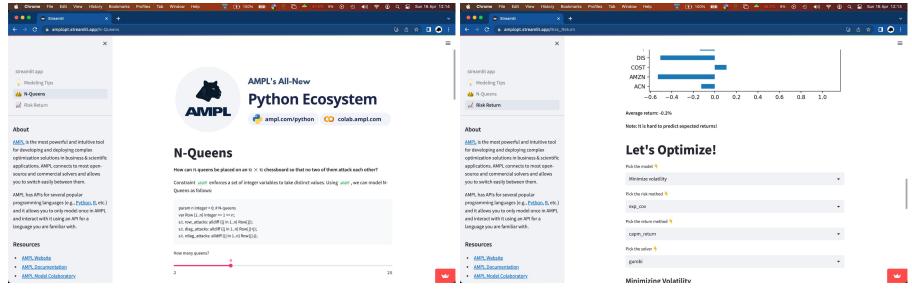
> New Book: <u>https://ampl.com/mo-book</u> (live demo)

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t MO-BOOK: Hands-On Optimization with AMPL in Python 1. Mathematical ~ Optimization 2. Linear Optimization ~ 3. Mixed Integer ~ Linear Optimization 4. Network ~ Optimization 5. Convex ~	<section-header><text><text><list-item><list-item><list-item></list-item></list-item></list-item></text></text></section-header>	Python 1. Mathematical Optimization 2. Linear Optimization 3. Mixed Integer Linear Optimization BIM production with perturbed data Workforce shift scheduling Production model using disjunctions Machine Scheduling Recharging strategy for an electric vehicle BIM production revisited Extra material: Cryptarithms puzzle Extra material: Strip packing Extra material: Job shop scheduling Extra material: Maintenance	<pre>param dist(SEGMENTS); param t_lost; # distance traveled var x(LOCATIONS) >= 0, <= 10000; # arrival and departure charge at each charging station var c_arr(LOCATIONS) >= c_min, <= c_max; var c_dep(LOCATIONS) >= c_min, <= c_max; # arrival and departure times from each charging station var t_arr(LOCATIONS) >= 0, <= 100; # arrival and departure rest from each charging station var t_dep(LOCATIONS) >= 0, <= 100; # arrival and departure rest from each charging station var r_arr(LOCATIONS) >= 0, <= r_max; var r_dep(LOCATIONS) >= 0, <= r_max; var r_dep(LOCATIONS) >= 0, <= r_max; inimize min_time: t_arr[n + 1]; s.t. drive_time {i in SEGMENTS}: t_arr[i] == t_dep[i-1] + dist[i]/v; s.t. rest_time {i in SEGMENTS}: r_arr[i] == r_dep[i-1] + dist[i]/v; s.t. drive_distance {i in SEGMENTS}: r_arr[i] == x[i-1] + dist[i]/v; s.t. drive_distance {i in SEGMENTS}: r_arr[i] == c_dep[i-1] - R dist[i]; s.t. drive_distance {i in SEGMENTS}: r_arr[i] == c_dep[i-1] - R dist[i]; s.t. recharge {i in STATIONS}: # list of constraints that apply if there is no stop at station i ((c_dep[i] == c_arr[i] and t_dep[i] == t_arr[i] and r_dep[i] == r_arr[i]) or # list of constraints that apply if there is a stop at station i (t_dep[i] == t_arr[i] and r_dep[i] == 0)) and not d not d not</pre>	Probl Mode Chars Route Car Ir AMPI Sugg	
Optimization	developers to access the features of \underline{AMPL} from within Python. AMPL (A Mathematical Programming	planning	<pre>((c_dep[i] == c_arr[i] and t_dep[i] == t_arr[i] and r_dep[i] == r_arr[i]) and (t dep[i] == t_arr[i] t_a dep[i] = (a dep[i])</pre>		
v: latest •	Language) is an algebraic modeling language to describe and solve high-complexity problems in large-	4. Network Optimization V	<pre>(t_dep[i] == t_lost + t_arr[i] + (c_dep[i] - c_arr[i])/C[i] and</pre>		
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Deploying optimization applications quickly and easily using AMPL with Python

AMPL on Streamlit

> <u>https://ampl.com/streamlit</u> (live demo)



Deploy anywhere with Docker

> https://dev.ampl.com/ampl/docker/

AMPL can be easily used on Docker containers and deployed anywhere.

Use any image as base image with python installed
FROM python:3.9-slim-bullseye

Install amplpy and all necessary amplpy.modules: RUN python -m pip install amplpy --no-cache-dir # Install amplpy RUN python -m amplpy.modules install highs gurobi --no-cache-dir # Install modules

Example project showing how to deploy applications

> https://amplpyfinance.ampl.com/

- How to use AMPL with Docker Containers:
 - A basic Docker Compose template for orchestrating a Flask application
 & a Celery queue with Redis.
 - https://github.com/ampl/amplpyfinance/tree/master/deployment/docker
- The same Docker images can be deployed to Kubernetes Clusters
- How to use AMPL in Continuous Integration Systems
 - This project uses Azure Pipelines and GitHub Actions for CI/CD
 - https://dev.ampl.com/ampl/cicd/

Continuous Integration Systems

- How to use AMPL in Continuous Integration Systems
 - This project uses Azure Pipelines and GitHub Actions for CI/CD
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jobs:

```
Test:

runs-on: ubuntu-latest

strategy:

matrix:

python-version: ["3.10"]
```

steps:

- uses: actions/checkout@v3
- name: Set up Python \${{ matrix.python-version }}
 uses: actions/setup-python@v4
 with:

. .

python-version: \${{ matrix.python-version }}

- name: Install dependencies

run:

```
set -ex
```

python -m pip install -r requirements.txt
python -m pip install amplpy
python -m amplpy.modules install <solver1> <solver2>
python -m amplpy.activate <license-uuid>

- name: Install package

run:

python -m pip install .

- name: Test package

run:

python -m <package-name>.tests

What about licenses for AMPL and Commercial Solvers?

Dynamic Licensing System



Leases Chart

Aggregate by:

Node ID

1

Leases Chart 01/17/2022 01/17/2022 01/17/2022 01/17/2022 01/17/2022 01/17/2022 01/17/2022 01/18/2022 01/17/2022 962 11 1 TT TT T license 2890 TRUCK MELLER F 14 1 11 11961 16062 1 11 11 11 23745 1 1 28758 1.10 2766 9056 13527 8224 inninnn 13985 34633 1.111111111 12909 29233 100 10 10 1 39190 1.0.0 -1.----news, stransminera and newspaped a new "strangers and "strange" as the strange strangest and strangest and strangest when

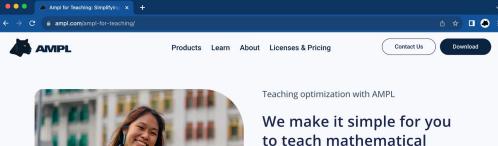
Free licenses to use on Google Colab (and locally!)

ampl.com/ce

- For personal use
- Immediate access without approvals _ required!
- No size-limits _
- Includes access to: _
 - Open-source solvers
 - Commercial solver trials

ampl.com/courses

- For teaching
- No size-limits _
- Full access to all solvers! _
- All students can use the license _ during the course.





optimization.

Discover how AMPL caters to optimization courses with easy-to-distribute bundles, APIs to your favorite programming languages, an all-new Google Colab environment and an array of education materials.