Using COIN-OR to Solve the Uncapacitated Facility Location Problem

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Outline

Input Data

The following are the input data needed to describe an instance of the uncapacitated facility location problem (UFL):

Data

- a set of depots $N = \{1, ..., n\}$, a set of clients $M = \{1, ..., m\}$,
- the unit transportation cost c_{ij} to service client i from depot j,
- the fixed cost f_j for using depot j

Variables

- x_{ij} is the amount of the demand for client i satisfied from depot j
- y_j is 1 if the depot is used, 0 otherwise

Mathematical Programming Formulation

The following is a mathematical programming formulation of the UFL

UFL Formulation

$$\text{Minimize} \quad \sum_{i \in M} \sum_{j \in N} c_{ij} x_{ij} + \sum_{j \in N} f_j y_j \tag{1}$$

$$\text{subject to} \quad \sum_{j \in N} x_{ij} = d_i \qquad \forall i \in M, \tag{2}$$

$$\sum_{i \in M} x_{ij} \leq (\sum_{i \in M} d_i) y_j \qquad \forall j \in N, \tag{3}$$

$$y_j \in \{0, 1\} \qquad \forall j \in N \tag{4}$$

$$0 \leq x_{ij} \leq d_i \qquad \forall i \in M, j \in N \tag{5}$$

Dynamically Generated Valid Inequalities

- The formulation presented on the last slide can be tightened by disaggregating the constraints (3).

$$x_{ij} - d_j y_j \leq 0, \forall i \in M, j \in N.$$

- Rather than adding the inequalities to the initial formulation, we can generate them dynamically.
- Given the current LP solution, x^*, y^*, we check whether

$$x^*_{ij} - d_j y^*_j > \epsilon, \forall i \in M, j \in N.$$

- We can also generate inequalities valid for generic MILPs.
- If a violation is found, we can iteratively add the constraint to the current LP relaxation.

Tightening the Initial Formulation

Here is the basic loop for tightening the initial formulation using the dynamically generated inequalities from the previous slide.

Solving the LP relaxation

1. Form the initial LP relaxation and solve it to obtain $(\hat{x}, \hat{y})$.
2. Iterate
   1. Try to generate a valid inequality violated by $(\hat{x}, \hat{y})$. If none are violated, STOP.
   2. Optionally, try to generate an improved feasible solution by rounding $\hat{y}$.
   3. Solve the current LP relaxation of the initial formulation to obtain $(\hat{x}, \hat{y})$.
   4. If $(\hat{x}, \hat{y})$ is feasible, STOP. Otherwise, go to Step 1.

Data Members

C++ Class

```
class UFL {
private:
  OsiSolverInterface * si;
  double * trans_cost; //c[i][j] -> c[xindex(i,j)]
  double * fixed_cost; //f[j]
  double * demand;     //d[j]
  int M;               //number of clients (index on i)
  int N;               //number of depots  (index in j)
  double total_demand; //sum{j in N} d[j]
  int *integer_vars;

  int xindex(int i, int j) {return i*N + j;}
  int yindex(int j)        {return M*N + j;}
};
```

Methods

C++ Class

```
class UFL {
public:
  UFL(const char* datafile);
  ~UFL();
  void create_initial_model();
  double tighten_initial_model(ostream *os = &cout);
  void solve_model(ostream *os = &cout);
};
```

Open Solver Interface

- Uniform API for a variety of solvers: CBC, CLP, CPLEX, DyLP, FortMP, GLPK, Mosek, OSL, Soplex, SYMPHONY, the Volume Algorithm, XPRESS-MP supported to varying degrees.
- Read input from MPS or CPLEX LP files or construct instances using COIN-OR data structures.
- Manipulate instances and output to MPS or LP file.
- Set solver parameters.
- Calls LP solver for LP or MIP LP relaxation.
- Manages interaction with dynamic cut and column generators.
- Calls MIP solver.
- Returns solution and status information.

Cut Generator Library

- A collection of cutting-plane generators and management utilities.
- Interacts with OSI to inspect problem instance and solution information and get violated cuts.
- Cuts include:
  - Combinatorial cuts: AllDifferent, Clique, KnapsackCover, OddHole
  - Flow cover cuts
  - Lift-and-project cuts
  - Mixed integer rounding cuts
  - General strengthening: DuplicateRows, Preprocessing, Probing, SimpleRounding

COIN LP Solver

- High-quality, efficient LP solver.
- Simplex and barrier algorithms.
- QP with barrier algorithm.
- Interface through OSI or native API.
- Tight integration with CBC (COIN-OR Branch and Cut MIP solver).

COIN Branch and Cut

- State of the art implementation of branch and cut.
- Tight integration with CLP, but can use other LP solvers through OSI.
- Uses CGL to generate cutting planes.
- Interface through OSI or native API.
- Many customization options.

The initialize_solver() Method

Initializing the LP solver

```
#if defined(COIN_USE_CLP)

#include "OsiClpSolverInterface.hpp"
typedef OsiClpSolverInterface OsiXxxSolverInterface;

#elif defined(COIN_USE_CPX)

#include "OsiCpxSolverInterface.hpp"
typedef OsiCpxSolverInterface OsiXxxSolverInterface;

#endif

OsiSolverInterface* UFL::initialize_solver() {
  OsiXxxSolverInterface* si =
    new OsiXxxSolverInterface();
  return si;
}
```

The create_initial_model() Method

Creating Rim Vectors

```
CoinIotaN(integer_vars, N, M * N);
CoinFillN(col_lb, n_cols, 0.0);

int i, j, index;

for (i = 0; i < M; i++) {
  for (j = 0; j < N; j++) {
    index             = xindex(i,j);
    objective[index] = trans_cost[index];
    col_ub[index]     = demand[i];
  }
}
CoinFillN(col_ub + (M*N), N, 1.0);
CoinDisjointCopyN(fixed_cost, N, objective + (M * N));
```

The create_initial_model() Method

Creating the Constraint Matrix

```
CoinPackedMatrix * matrix =
    new CoinPackedMatrix(false,0,0);

matrix->setDimensions(0, n_cols);
for (i=0; i < M; i++) {  //demand constraints:
  CoinPackedVector row;
  for (j=0; j < N; j++) row.insert(xindex(i,j),1.0);
  matrix->appendRow(row);
}

for (j=0; j < N; j++) {  //linking constraints:
  CoinPackedVector row;
  row.insert(yindex(j), -1.0 * total_demand);
  for (i=0; i < M; i++) row.insert(xindex(i,j),1.0);
  matrix->appendRow(row);
}
```

Loading and Solving the LP Relaxation

Loading the Problem in the Solver

```
si->loadProblem(*matrix, col_lb, col_ub,
                objective, row_lb, row_ub);
```

Solving the Initial LP Relaxation

```
si->initialSolve();
```

The tighten_initial_model() Method

Tightening the Relaxation—Custom Cuts

```
const double* sol = si->getColSolution();
int newcuts = 0, i, j, xind, yind;
for (i = 0; i < M; i++) {
  for (j = 0; j < N; j++) {
    xind = xindex(i,j);  yind = yindex(j);

    if (sol[xind] - (demand[i] * sol[yind]) >
        tolerance) { // violated constraint
      CoinPackedVector cut;
      cut.insert(xind,  1.0);
      cut.insert(yind, -1.0 * demand[i]);
      si->addRow(cut,  -1.0 * si->getInfinity(), 0.0);
      newcuts++;
    }
  }
}
```

The tighten_initial_model() Method

Tightening the Relaxation—CGL Cuts

```
OsiCuts cutlist;
si->setInteger(integer_vars, N);
CglGomory * gomory = new CglGomory;
gomory->setLimit(100);
gomory->generateCuts(*si, cutlist);
CglKnapsackCover * knapsack = new CglKnapsackCover;
knapsack->generateCuts(*si, cutlist);
CglSimpleRounding * rounding = new CglSimpleRounding;
rounding->generateCuts(*si, cutlist);
CglOddHole * oddhole = new CglOddHole;
oddhole->generateCuts(*si, cutlist);
CglProbing * probe = new CglProbing;
probe->generateCuts(*si, cutlist);
si->applyCuts(cutlist);
```

The solve_model() Method

Calling the Solver (Built-In MIP)

```
si->setInteger(integer_vars, N);

si->branchAndBound();
if (si->isProvenOptimal()) {
  const double * solution = si->getColSolution();
  const double * objCoeff = si->getObjCoefficients();
  print_solution(solution, objCoeff, os);
}
else
  cerr << "B&B failed to find optimal" << endl;
return;
```

The solve_model() Method

Calling the Solver (CLP Requires Separate MIP)

```
CbcModel model(*si);
model.branchAndBound();
if (model.isProvenOptimal()) {
  const double * solution = model.getColSolution();
  const double * objCoeff = model.getObjCoefficients();
  print_solution(solution, objCoeff, os);
}
else
  cerr << "B&B failed to find optimal" << endl;
return;
```

Where to go for Help

`<project>` is one of `Osi`, `Cgl`, `Clp`, `Cbc`, etc.

- Project home pages: `https://projects.coin-or.org/<project>` (Trac pages).
- Documentation: `http://www.coin-or.org/Doxygen/<project>` (Doxygen), `http://www.coin-or.org/Clp/userguide/`, `http://www.coin-or.org/Cbc/userguide/`
- Mailing lists: `http://list.coin-or.org` (see `coin-discuss`, `coin-osi-devel`, `cgl`, `coin-lpsolver`—note lists will be reorganized soon).